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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/01/2020 TO 27/01/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	2025	06/02/2020		Bond Future	135.7214	135.7214	135.6449	135.6449	(0.056)	0.0000	0.0000	2,083
2020/01/27	2025	07/05/2020		Bond Future	138.1580	138.1580	138.0799	138.0799	(0.057)	0.0000	0.0000	3,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/27	2025	06/08/2020			Bond Future	139.2032	139.2032	139.1238	139.1238	(0.057)	0.0000	0.0000	0
2020/01/27	2025	05/11/2020			Bond Future	141.7083	141.7083	141.6277	141.6277	(0.057)	0.0000	0.0000	0
2020/01/27	2025	04/02/2021			Bond Future	142.6617	142.6617	142.5801	142.5801	(0.057)	0.0000	0.0000	0
2020/01/27	2029	06/02/2020			Bond Future	100.9389	100.9389	100.9298	100.9298	(0.009)	0.0000	0.0000	2,559
2020/01/27	2029	07/05/2020			Bond Future	101.6477	101.6477	101.6383	101.6383	(0.009)	0.0000	0.0000	1,206
2020/01/27	2029	06/08/2020			Bond Future	103.5154	103.5154	103.5059	103.5059	(0.009)	0.0000	0.0000	0
2020/01/27	2029	05/11/2020			Bond Future	104.2450	104.2450	104.2354	104.2354	(0.009)	0.0000	0.0000	0
2020/01/27	2030	06/02/2020	9.15	Put	Bond Future	259.2100	0.2592	298.7200	0.2987	15.242	0	0	0
2020/01/27	2030	06/02/2020	9.14	Call	Bond Future	1,077.0100	1.0770	782.9400	0.7829	(27.304)	0	0	0
2020/01/27	2030	06/02/2020	9.40	Put	Bond Future	40.7300	0.0407	38.2700	0.0383	(6.040)	0	0	5,000
2020/01/27	2030	06/02/2020	9.25	Call	Bond Future	1,602.6400	1.6026	1,276.4300	1.2764	(20.355)	0	0	0
2020/01/27	2030	06/02/2020	8.40	Call	Bond Future	0.9700	0.0010	0.0700	0.0001	(92.784)	0	0	5,820
2020/01/27	2030	06/02/2020			Bond Future	9.0102	93.6815	9.0648	93.3439	0.605	0.0000	0.0000	28,347
2020/01/27	2030	06/02/2020	9.00	Put	Bond Future	615.8700	0.6159	736.3000	0.7363	19.554	0	0	0
2020/01/27	2030	06/02/2020	9.00	Call	Bond Future	552.2300	0.5522	335.1100	0.3351	(39.317)	0	0	5,820
2020/01/27	2030	06/02/2020	9.15	Call	Bond Future	1,121.2400	1.1212	823.2000	0.8232	(26.581)	0	0	0
2020/01/27	2030	06/02/2020	9.14	Put	Bond Future	276.3200	0.2763	319.8000	0.3198	15.735	0	0	0
2020/01/27	2030	06/02/2020	9.40	Call	Bond Future	2,418.8700	2.4189	2,078.8600	2.0789	(14.057)	0	0	0
2020/01/27	2030	06/02/2020	9.25	Put	Bond Future	130.2000	0.1302	141.5400	0.1415	8.710	0	0	5,000
2020/01/27	2030	06/02/2020	8.40	Put	Bond Future	3,891.2800	3.8913	4,227.9300	4.2279	8.651	0	0	0
2020/01/27	2030	06/02/2020	9.16	Call	Bond Future	1,166.2500	1.1663	864.4700	0.8645	(25.876)	0	0	0
2020/01/27	2030	06/02/2020	9.16	Put	Bond Future	242.9400	0.2429	278.7100	0.2787	14.724	0	0	0
2020/01/27	2030	07/05/2020	8.79	Call	Bond Future	921.3900	0.9214	787.8600	0.7879	(14.492)	0	0	0
2020/01/27	2030	07/05/2020	8.78	Put	Bond Future	2,750.1100	2.7501	2,962.3500	2.9624	7.718	0	0	0
2020/01/27	2030	07/05/2020			Bond Future	9.0805	95.3401	9.1372	94.9964	0.624	0.0000	0.0000	52,071
2020/01/27	2030	07/05/2020	8.80	Call	Bond Future	943.5800	0.9436	807.9600	0.8080	(14.373)	0	0	0
2020/01/27	2030	07/05/2020	8.80	Put	Bond Future	2,669.3300	2.6693	2,877.4100	2.8774	7.795	0	0	0
2020/01/27	2030	07/05/2020	8.79	Put	Bond Future	2,709.4300	2.7094	2,919.6000	2.9196	7.757	0	0	0
2020/01/27	2030	07/05/2020	8.78	Call	Bond Future	899.7300	0.8997	768.2700	0.7683	(14.611)	0	0	0
2020/01/27	2030	06/08/2020	9.11	Call	Bond Future	2,240.6800	2.2407	2,053.2600	2.0533	(8.364)	0	0	0
2020/01/27	2030	06/08/2020			Bond Future	9.1526	93.0367	9.2116	92.6868	0.644	0.0000	0.0000	0
2020/01/27	2030	06/08/2020	9.09	Call	Bond Future	2,181.1800	2.1812	1,996.6500	1.9966	(8.460)	0	0	0
2020/01/27	2030	06/08/2020	9.09	Put	Bond Future	2,554.6300	2.5546	2,719.9900	2.7200	6.473	0	0	0
2020/01/27	2030	06/08/2020	9.11	Put	Bond Future	2,494.6600	2.4947	2,657.1300	2.6571	6.513	0	0	0
2020/01/27	2030	06/08/2020	9.10	Call	Bond Future	2,210.8200	2.2108	2,024.8400	2.0248	(8.412)	0	0	0
2020/01/27	2030	06/08/2020	9.10	Put	Bond Future	2,524.5100	2.5245	2,688.4200	2.6884	6.493	0	0	0
2020/01/27	2030	05/11/2020	10.06	Put	Bond Future	1,255.6800	1.2557	1,335.6300	1.3356	6.367	0	0	1,000
2020/01/27	2030	05/11/2020	8.73	Call	Bond Future	1,599.3000	1.5993	1,463.5700	1.4636	(8.487)	0	0	3,000
2020/01/27	2030	05/11/2020	9.39	Put	Bond Future	2,444.8700	2.4449	2,586.8100	2.5868	5.806	0	0	0
2020/01/27	2030	05/11/2020	9.38	Call	Bond Future	3,381.9000	3.3819	3,168.9600	3.1690	(6.296)	0	0	0
2020/01/27	2030	05/11/2020			Bond Future	9.2222	94.7123	9.2835	94.3563	0.665	0.0000	0.0000	0
2020/01/27	2030	05/11/2020	8.34	Put	Bond Future	6,214.8100	6.2148	6,480.3800	6.4804	4.273	0	0	0
2020/01/27	2030	05/11/2020	8.34	Call	Bond Future	887.8000	0.8878	797.3800	0.7974	(10.185)	0	0	1,000
2020/01/27	2030	05/11/2020	9.04	Put	Bond Future	3,429.1300	3.4291	3,611.6800	3.6117	5.324	0	0	0
2020/01/27	2030	05/11/2020	9.04	Call	Bond Future	2,360.2800	2.3603	2,186.8400	2.1868	(7.348)	0	0	1,000
2020/01/27	2030	05/11/2020	10.06	Call	Bond Future	5,970.0600	5.9701	5,694.0200	5.6940	(4.624)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/27	2030	05/11/2020	8.73	Put	Bond Future	4,523.6700		4.5237	4,743.9300	4.7439	4.869	0	0	0
2020/01/27	2030	05/11/2020	9.23	Put	Bond Future	2,861.8200		2.8618	3,021.8700	3.0219	5.593	0	0	0
2020/01/27	2030	05/11/2020	10.37	Put	Bond Future	895.9300		0.8959	955.0900	0.9551	6.603	0	0	16,000
2020/01/27	2030	05/11/2020	9.39	Call	Bond Future	3,415.0100		3.4150	3,200.9600	3.2010	(6.268)	0	0	0
2020/01/27	2030	05/11/2020	9.38	Put	Bond Future	2,469.2100		2.4692	2,612.2600	2.6123	5.793	0	0	0
2020/01/27	2030	05/11/2020	10.47	Call	Bond Future	7,693.3600		7.6934	7,390.4000	7.3904	(3.938)	0	0	0
2020/01/27	2030	05/11/2020	10.47	Put	Bond Future	786.3300		0.7863	839.3600	0.8394	6.744	0	0	3,000
2020/01/27	2030	05/11/2020	9.23	Call	Bond Future	2,907.1000		2.9071	2,711.1600	2.7112	(6.740)	0	0	3,000
2020/01/27	2030	05/11/2020	8.53	Put	Bond Future	5,346.6200		5.3466	5,590.7700	5.5908	4.566	0	0	0
2020/01/27	2030	05/11/2020	8.53	Call	Bond Future	1,199.7800		1.1998	1,087.9400	1.0879	(9.322)	0	0	16,000
2020/01/27	2030	05/11/2020	9.03	Put	Bond Future	3,461.1600		3.4612	3,644.9200	3.6449	5.309	0	0	0
2020/01/27	2030	05/11/2020	9.03	Call	Bond Future	2,333.1900		2.3332	2,160.9600	2.1610	(7.382)	0	0	16,000
2020/01/27	2030	05/11/2020	10.37	Call	Bond Future	7,274.8700		7.2749	6,978.0400	6.9780	(4.080)	0	0	0
2020/01/27	2030	05/11/2020	9.40	Call	Bond Future	3,447.9300		3.4479	3,232.7900	3.2328	(6.240)	0	0	0
2020/01/27	2030	05/11/2020	9.40	Put	Bond Future	2,420.3900		2.4204	2,561.2400	2.5612	5.819	0	0	0
2020/01/27	2032	06/02/2020	9.40	Put	Bond Future	667.1500		0.6672	792.3800	0.7924	18.771	0	0	0
2020/01/27	2032	06/02/2020			Bond Future	9.4063		94.7389	9.4607	94.3735	0.578	0.0000	0.0000	47,509
2020/01/27	2032	06/02/2020	9.39	Call	Bond Future	591.7400		0.5917	358.6700	0.3587	(39.387)	0	0	0
2020/01/27	2032	06/02/2020	9.39	Put	Bond Future	701.4300		0.7014	833.7700	0.8338	18.867	0	0	0
2020/01/27	2032	06/02/2020	9.40	Call	Bond Future	624.9000		0.6249	384.7200	0.3847	(38.435)	0	0	0
2020/01/27	2032	06/02/2020	9.38	Call	Bond Future	559.6800		0.5597	333.8200	0.3338	(40.355)	0	0	0
2020/01/27	2032	06/02/2020	9.38	Put	Bond Future	736.8800		0.7369	876.4300	0.8764	18.938	0	0	0
2020/01/27	2032	07/05/2020	9.20	Call	Bond Future	1,045.9600		1.0460	897.8000	0.8978	(14.165)	0	0	7,500
2020/01/27	2032	07/05/2020	9.19	Call	Bond Future	1,020.4700		1.0205	874.6200	0.8746	(14.292)	0	0	0
2020/01/27	2032	07/05/2020			Bond Future	9.4820		92.2575	9.5383	91.8856	0.594	0.0000	0.0000	39,609
2020/01/27	2032	07/05/2020	9.50	Put	Bond Future	1,833.4500		1.8334	1,990.3000	1.9903	8.555	0	0	0
2020/01/27	2032	07/05/2020	9.50	Call	Bond Future	1,952.7100		1.9527	1,737.6200	1.7376	(11.015)	0	0	7,500
2020/01/27	2032	07/05/2020	9.17	Call	Bond Future	970.7900		0.9708	829.5600	0.8296	(14.548)	0	0	0
2020/01/27	2032	07/05/2020	9.17	Put	Bond Future	3,067.3500		3.0674	3,298.0600	3.2981	7.521	0	0	0
2020/01/27	2032	07/05/2020	9.20	Put	Bond Future	2,938.0500		2.9381	3,161.8300	3.1618	7.617	0	0	0
2020/01/27	2032	07/05/2020	9.19	Put	Bond Future	2,980.6500		2.9806	3,206.7400	3.2067	7.585	0	0	0
2020/01/27	2032	07/05/2020	9.18	Call	Bond Future	995.5300		0.9955	851.9900	0.8520	(14.418)	0	0	0
2020/01/27	2032	07/05/2020	9.18	Put	Bond Future	3,023.8600		3.0239	3,252.2600	3.2523	7.553	0	0	0
2020/01/27	2032	06/08/2020	9.46	Put	Bond Future	3,017.1900		3.0172	3,199.5100	3.1995	6.043	0	0	0
2020/01/27	2032	06/08/2020	9.45	Call	Bond Future	2,340.7600		2.3408	2,145.8200	2.1458	(8.328)	0	0	0
2020/01/27	2032	06/08/2020			Bond Future	9.5587		93.9064	9.6172	93.5276	0.612	0.0000	0.0000	0
2020/01/27	2032	06/08/2020	9.46	Call	Bond Future	2,372.4800		2.3725	2,176.0100	2.1760	(8.281)	0	0	0
2020/01/27	2032	06/08/2020	9.45	Put	Bond Future	3,051.1100		3.0511	3,234.9600	3.2350	6.026	0	0	0
2020/01/27	2032	06/08/2020	9.47	Call	Bond Future	2,404.4300		2.4044	2,206.4300	2.2064	(8.235)	0	0	0
2020/01/27	2032	06/08/2020	9.47	Put	Bond Future	2,983.5600		2.9836	3,164.3500	3.1644	6.060	0	0	0
2020/01/27	2032	05/11/2020	9.61	Put	Bond Future	3,455.9500		3.4560	3,630.7000	3.6307	5.056	0	0	0
2020/01/27	2032	05/11/2020	10.99	Call	Bond Future	8,934.4500		8.9345	8,602.5100	8.6025	(3.715)	0	0	0
2020/01/27	2032	05/11/2020	9.44	Put	Bond Future	4,024.2700		4.0243	4,219.5800	4.2196	4.853	0	0	0
2020/01/27	2032	05/11/2020	11.08	Call	Bond Future	9,344.7400		9.3447	9,007.7900	9.0078	(3.606)	0	0	0
2020/01/27	2032	05/11/2020	9.77	Put	Bond Future	2,981.7900		2.9818	3,137.9600	3.1380	5.237	0	0	0
2020/01/27	2032	05/11/2020			Bond Future	9.6382		91.4405	9.6988	91.0552	0.629	0.0000	0.0000	0
2020/01/27	2032	05/11/2020	10.99	Put	Bond Future	845.4500		0.8455	898.8300	0.8988	6.314	0	0	3,000

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2020/01/27	2032	05/11/2020	9.76	Call	Bond Future	3,781.7700	3.7818	3,553.7600	3.5538	(6.029)	0	0	0
2020/01/27	2032	05/11/2020	9.76	Put	Bond Future	3,009.2000	3.0092	3,166.5100	3.1665	5.228	0	0	0
2020/01/27	2032	05/11/2020	9.11	Call	Bond Future	1,866.4500	1.8665	1,717.4200	1.7174	(7.985)	0	0	3,000
2020/01/27	2032	05/11/2020	9.61	Call	Bond Future	3,276.1000	3.2761	3,065.5300	3.0655	(6.427)	0	0	3,000
2020/01/27	2032	05/11/2020	9.44	Call	Bond Future	2,748.3000	2.7483	2,558.2900	2.5583	(6.914)	0	0	1,000
2020/01/27	2032	05/11/2020	11.08	Put	Bond Future	753.1500	0.7531	801.5200	0.8015	6.422	0	0	1,000
2020/01/27	2032	05/11/2020	9.77	Call	Bond Future	3,817.3600	3.8174	3,588.2100	3.5882	(6.003)	0	0	0
2020/01/27	2032	05/11/2020	9.11	Put	Bond Future	5,322.0800	5.3221	5,558.3700	5.5584	4.440	0	0	0
2020/01/27	2032	05/11/2020	8.94	Put	Bond Future	6,094.1400	6.0941	6,351.3300	6.3513	4.220	0	0	0
2020/01/27	2032	05/11/2020	8.94	Call	Bond Future	1,488.2600	1.4883	1,360.1300	1.3601	(8.609)	0	0	1,000
2020/01/27	2032	05/11/2020	9.75	Call	Bond Future	3,746.0100	3.7460	3,519.1500	3.5192	(6.056)	0	0	0
2020/01/27	2032	05/11/2020	9.75	Put	Bond Future	3,036.5100	3.0365	3,194.9700	3.1950	5.218	0	0	0
2020/01/27	2033	06/02/2020			Bond Future	100.6629	100.6629	100.6542	100.6542	(0.009)	0.0000	0.0000	6,260
2020/01/27	2033	07/05/2020			Bond Future	101.2845	101.2845	101.2755	101.2755	(0.009)	0.0000	0.0000	1,190
2020/01/27	2033	06/08/2020			Bond Future	103.1456	103.1456	103.1365	103.1365	(0.009)	0.0000	0.0000	0
2020/01/27	2033	05/11/2020			Bond Future	103.7908	103.7908	103.7817	103.7817	(0.009)	0.0000	0.0000	0
2020/01/27	2037	06/02/2020	9.67	Call	Bond Future	116.8100	0.1168	39.4300	0.0394	(66.244)	0	0	0
2020/01/27	2037	06/02/2020	9.66	Put	Bond Future	2,191.8000	2.1918	2,557.7900	2.5578	16.698	0	0	0
2020/01/27	2037	06/02/2020			Bond Future	9.9369	88.5798	9.9963	88.1422	0.597	0.0000	0.0000	46,538
2020/01/27	2037	06/02/2020	9.68	Call	Bond Future	127.8800	0.1279	44.5100	0.0445	(65.194)	0	0	0
2020/01/27	2037	06/02/2020	9.68	Put	Bond Future	2,060.1000	2.0601	2,414.3900	2.4144	17.198	0	0	0
2020/01/27	2037	06/02/2020	9.67	Put	Bond Future	2,125.5200	2.1255	2,485.8000	2.4858	16.950	0	0	0
2020/01/27	2037	06/02/2020	9.66	Call	Bond Future	106.5000	0.1065	34.8300	0.0348	(67.296)	0	0	0
2020/01/27	2037	07/05/2020	9.70	Put	Bond Future	3,494.3400	3.4943	3,770.8800	3.7709	7.914	0	0	0
2020/01/27	2037	07/05/2020	9.60	Put	Bond Future	4,001.6300	4.0016	4,304.9000	4.3049	7.579	0	0	0
2020/01/27	2037	07/05/2020	9.59	Call	Bond Future	838.2000	0.8382	698.6300	0.6986	(16.651)	0	0	0
2020/01/27	2037	07/05/2020			Bond Future	10.0196	90.1481	10.0809	89.7026	0.612	0.0000	0.0000	22,095
2020/01/27	2037	07/05/2020	9.70	Call	Bond Future	1,117.8300	1.1178	948.9000	0.9489	(15.112)	0	0	7,500
2020/01/27	2037	07/05/2020	9.60	Call	Bond Future	861.5800	0.8616	719.3800	0.7194	(16.505)	0	0	0
2020/01/27	2037	07/05/2020	9.59	Put	Bond Future	4,055.1300	4.0551	4,361.0300	4.3610	7.544	0	0	0
2020/01/27	2037	07/05/2020	10.00	Put	Bond Future	2,231.2400	2.2312	2,429.5500	2.4296	8.888	0	0	0
2020/01/27	2037	07/05/2020	10.00	Call	Bond Future	2,088.5600	2.0886	1,841.4000	1.8414	(11.834)	0	0	7,500
2020/01/27	2037	07/05/2020	9.61	Call	Bond Future	885.3600	0.8854	740.5300	0.7405	(16.358)	0	0	0
2020/01/27	2037	07/05/2020	9.61	Put	Bond Future	3,948.6200	3.9486	4,249.2600	4.2493	7.614	0	0	0
2020/01/27	2037	06/08/2020	9.88	Put	Bond Future	3,942.7100	3.9427	4,182.7300	4.1827	6.088	0	0	0
2020/01/27	2037	06/08/2020			Bond Future	10.1047	87.4992	10.1681	87.0457	0.628	0.0000	0.0000	0
2020/01/27	2037	06/08/2020	9.87	Call	Bond Future	2,275.7300	2.2757	2,064.0500	2.0641	(9.302)	0	0	0
2020/01/27	2037	06/08/2020	9.87	Put	Bond Future	3,984.2200	3.9842	4,226.0600	4.2261	6.070	0	0	0
2020/01/27	2037	06/08/2020	9.88	Call	Bond Future	2,308.0400	2.3080	2,094.5400	2.0945	(9.250)	0	0	0
2020/01/27	2037	06/08/2020	9.86	Call	Bond Future	2,243.9200	2.2439	2,034.0500	2.0341	(9.353)	0	0	0
2020/01/27	2037	06/08/2020	9.86	Put	Bond Future	4,026.3200	4.0263	4,269.9700	4.2700	6.051	0	0	0
2020/01/27	2037	05/11/2020	10.18	Call	Bond Future	3,828.7400	3.8287	3,573.1400	3.5731	(6.676)	0	0	0
2020/01/27	2037	05/11/2020	10.17	Put	Bond Future	3,909.2300	3.9092	4,116.4800	4.1165	5.302	0	0	0
2020/01/27	2037	05/11/2020			Bond Future	10.1865	89.0771	10.2520	88.6156	0.643	0.0000	0.0000	0
2020/01/27	2037	05/11/2020	10.19	Call	Bond Future	3,864.7400	3.8647	3,607.7700	3.6078	(6.649)	0	0	0
2020/01/27	2037	05/11/2020	10.19	Put	Bond Future	3,839.8600	3.8399	4,044.3800	4.0444	5.326	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/27	2037	05/11/2020	10.17	Call	Bond Future	3,792.6000	3.7926	3,538.3600	3.5384	(6.704)	0	0	0
2020/01/27	2037	05/11/2020	10.18	Put	Bond Future	3,874.5700	3.8746	4,080.4600	4.0805	5.314	0	0	0
2020/01/27	2038	06/02/2020			Bond Future	115.2151	115.2151	115.7767	115.7767	0.487	0.0000	0.0000	8,201
2020/01/27	2038	07/05/2020			Bond Future	117.2834	117.2834	117.8550	117.8550	0.487	0.0000	0.0000	2,711
2020/01/27	2038	06/08/2020			Bond Future	117.7584	117.7584	118.3406	118.3406	0.494	0.0000	0.0000	0
2020/01/27	2038	05/11/2020			Bond Future	119.8776	119.8776	120.4703	120.4703	0.494	0.0000	0.0000	0
2020/01/27	2040	06/02/2020	9.76	Call	Bond Future	97.7100	0.0977	30.5400	0.0305	(68.744)	0	0	0
2020/01/27	2040	06/02/2020	9.00	Put	Bond Future	9,068.6200	9.0686	9,536.8800	9.5369	5.164	0	0	0
2020/01/27	2040	06/02/2020			Bond Future	10.0619	91.1978	10.1213	90.7295	0.590	0.0000	0.0000	26,410
2020/01/27	2040	06/02/2020	9.74	Call	Bond Future	80.6400	0.0806	23.6000	0.0236	(70.734)	0	0	0
2020/01/27	2040	06/02/2020	9.74	Put	Bond Future	2,688.5600	2.6886	3,099.7800	3.0998	15.295	0	0	0
2020/01/27	2040	06/02/2020	8.40	Put	Bond Future	14,830.6800	14.8307	15,298.9400	15.2989	3.157	0	0	0
2020/01/27	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	2040	06/02/2020	9.76	Put	Bond Future	2,540.1900	2.5402	2,941.2800	2.9413	15.790	0	0	0
2020/01/27	2040	06/02/2020	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	2040	06/02/2020	9.75	Call	Bond Future	88.9600	0.0890	26.9300	0.0269	(69.728)	0	0	0
2020/01/27	2040	06/02/2020	9.75	Put	Bond Future	2,614.1000	2.6141	3,020.3300	3.0203	15.540	0	0	0
2020/01/27	2040	07/05/2020	9.74	Call	Bond Future	1,001.6300	1.0016	842.1200	0.8421	(15.925)	0	0	0
2020/01/27	2040	07/05/2020	9.75	Put	Bond Future	4,195.9800	4.1960	4,510.3300	4.5103	7.492	0	0	0
2020/01/27	2040	07/05/2020			Bond Future	10.1449	92.8124	10.2062	92.3358	0.604	0.0000	0.0000	35,795
2020/01/27	2040	07/05/2020	9.50	Put	Bond Future	5,753.8900	5.7539	6,134.3700	6.1344	6.613	0	0	0
2020/01/27	2040	07/05/2020	9.50	Call	Bond Future	489.1500	0.4891	392.9700	0.3930	(19.663)	0	0	2,640
2020/01/27	2040	07/05/2020	10.00	Put	Bond Future	2,936.0800	2.9361	3,181.0900	3.1811	8.345	0	0	0
2020/01/27	2040	07/05/2020	10.00	Call	Bond Future	1,793.7500	1.7938	1,562.1000	1.5621	(12.914)	0	0	2,640
2020/01/27	2040	07/05/2020	9.74	Put	Bond Future	4,251.9300	4.2519	4,569.0800	4.5691	7.459	0	0	0
2020/01/27	2040	07/05/2020	9.75	Call	Bond Future	1,028.1600	1.0282	865.8500	0.8658	(15.786)	0	0	0
2020/01/27	2040	07/05/2020	9.73	Call	Bond Future	975.5100	0.9755	818.8100	0.8188	(16.063)	0	0	0
2020/01/27	2040	07/05/2020	9.73	Put	Bond Future	4,308.4100	4.3084	4,628.3700	4.6284	7.426	0	0	0
2020/01/27	2040	06/08/2020	10.04	Call	Bond Future	2,551.0200	2.5510	2,316.5300	2.3165	(9.192)	0	0	0
2020/01/27	2040	06/08/2020	10.02	Put	Bond Future	4,120.6100	4.1206	4,375.3700	4.3754	6.183	0	0	0
2020/01/27	2040	06/08/2020	10.03	Call	Bond Future	2,515.6800	2.5157	2,283.1500	2.2831	(9.243)	0	0	0
2020/01/27	2040	06/08/2020			Bond Future	10.2303	89.9603	10.2937	89.4750	0.620	0.0000	0.0000	0
2020/01/27	2040	06/08/2020	10.04	Put	Bond Future	4,033.0500	4.0331	4,283.8800	4.2839	6.219	0	0	0
2020/01/27	2040	06/08/2020	10.02	Call	Bond Future	2,480.6000	2.4806	2,250.0400	2.2500	(9.295)	0	0	0
2020/01/27	2040	06/08/2020	10.03	Put	Bond Future	4,076.6400	4.0766	4,329.4300	4.3294	6.201	0	0	0
2020/01/27	2040	05/11/2020	11.70	Put	Bond Future	1,099.6100	1.0996	1,170.7800	1.1708	6.472	0	0	2,000
2020/01/27	2040	05/11/2020	10.23	Call	Bond Future	3,850.2100	3.8502	3,587.0300	3.5870	(6.835)	0	0	2,000
2020/01/27	2040	05/11/2020	9.50	Call	Bond Future	1,624.7500	1.6247	1,473.6300	1.4736	(9.301)	0	0	2,000
2020/01/27	2040	05/11/2020	10.00	Call	Bond Future	3,039.6500	3.0396	2,811.3100	2.8113	(7.512)	0	0	2,000
2020/01/27	2040	05/11/2020	10.30	Call	Bond Future	4,116.4500	4.1164	3,842.9800	3.8430	(6.643)	0	0	0
2020/01/27	2040	05/11/2020			Bond Future	10.3123	91.5828	10.3777	91.0891	0.635	0.0000	0.0000	0
2020/01/27	2040	05/11/2020	9.73	Put	Bond Future	6,802.8500	6.8028	7,110.3000	7.1103	4.519	0	0	0
2020/01/27	2040	05/11/2020	9.73	Call	Bond Future	2,212.1500	2.2122	2,025.8200	2.0258	(8.423)	0	0	2,000
2020/01/27	2040	05/11/2020	10.23	Put	Bond Future	4,477.2300	4.4772	4,707.8300	4.7078	5.151	0	0	0
2020/01/27	2040	05/11/2020	10.30	Put	Bond Future	4,209.6500	4.2096	4,429.9600	4.4300	5.233	0	0	0
2020/01/27	2040	05/11/2020	11.70	Call	Bond Future	10,702.7300	10.7027	10,280.1200	10.2801	(3.949)	0	0	0

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2020/01/27	2040	05/11/2020	9.50	Put	Bond Future	8,131.4200	8.1314	8,474.0800	8.4741	4.214	0	0	0
2020/01/27	2040	05/11/2020	10.00	Put	Bond Future	5,456.6000	5.4566	5,722.0400	5.7220	4.865	0	0	0
2020/01/27	2040	05/11/2020	10.32	Put	Bond Future	4,135.7900	4.1358	4,353.2000	4.3532	5.257	0	0	0
2020/01/27	2040	05/11/2020	10.31	Call	Bond Future	4,155.0700	4.1551	3,880.1600	3.8802	(6.616)	0	0	0
2020/01/27	2040	05/11/2020	11.50	Call	Bond Future	9,708.0900	9.7081	9,300.5300	9.3005	(4.198)	0	0	0
2020/01/27	2040	05/11/2020	11.50	Put	Bond Future	1,383.3500	1.3834	1,469.5700	1.4696	6.233	0	0	2,000
2020/01/27	2040	05/11/2020	10.32	Call	Bond Future	4,194.1900	4.1942	3,917.8200	3.9178	(6.589)	0	0	0
2020/01/27	2040	05/11/2020	10.31	Put	Bond Future	4,172.4200	4.1724	4,391.2900	4.3913	5.246	0	0	0
2020/01/27	2044	06/02/2020	9.77	Put	Bond Future	3,305.2400	3.3052	3,666.1700	3.6662	10.920	0	0	0
2020/01/27	2044	06/02/2020	9.74	Call	Bond Future	30.2900	0.0303	7.3100	0.0073	(75.867)	0	0	328
2020/01/27	2044	06/02/2020	10.78	Put	Bond Future	16.5300	0.0165	11.0800	0.0111	(32.970)	0	0	328
2020/01/27	2044	06/02/2020			Bond Future	10.1668	87.6165	10.2161	87.2246	0.485	0.0000	0.0000	27,862
2020/01/27	2044	06/02/2020	9.77	Call	Bond Future	42.3000	0.0423	11.3800	0.0114	(73.097)	0	0	0
2020/01/27	2044	06/02/2020	9.09	Put	Bond Future	9,346.2300	9.3462	9,738.0800	9.7381	4.193	0	0	0
2020/01/27	2044	06/02/2020	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2020/01/27	2044	06/02/2020	9.74	Put	Bond Future	3,548.1700	3.5482	3,917.0400	3.9170	10.396	0	0	0
2020/01/27	2044	06/02/2020	9.78	Call	Bond Future	47.0200	0.0470	13.0900	0.0131	(72.161)	0	0	0
2020/01/27	2044	06/02/2020	9.76	Put	Bond Future	3,385.7500	3.3857	3,749.5000	3.7495	10.744	0	0	0
2020/01/27	2044	06/02/2020	10.78	Call	Bond Future	4,686.0800	4.6861	4,288.7800	4.2888	(8.478)	0	0	0
2020/01/27	2044	06/02/2020	9.78	Put	Bond Future	3,225.2400	3.2252	3,583.1600	3.5832	11.097	0	0	0
2020/01/27	2044	06/02/2020	9.76	Call	Bond Future	37.9600	0.0380	9.8600	0.0099	(74.025)	0	0	0
2020/01/27	2044	07/05/2020	9.45	Put	Bond Future	6,931.4700	6.9315	7,278.9600	7.2790	5.013	0	0	0
2020/01/27	2044	07/05/2020	9.97	Put	Bond Future	3,573.7400	3.5737	3,804.7800	3.8048	6.465	0	0	0
2020/01/27	2044	07/05/2020	9.33	Call	Bond Future	152.5700	0.1526	117.9500	0.1180	(22.691)	0	0	100
2020/01/27	2044	07/05/2020	9.98	Call	Bond Future	1,367.0800	1.3671	1,196.7300	1.1967	(12.461)	0	0	100
2020/01/27	2044	07/05/2020	9.26	Call	Bond Future	111.0700	0.1111	84.3500	0.0844	(24.057)	0	0	556
2020/01/27	2044	07/05/2020	9.81	Call	Bond Future	882.9100	0.8829	754.4200	0.7544	(14.553)	0	0	0
2020/01/27	2044	07/05/2020	9.79	Put	Bond Future	4,570.0500	4.5700	4,845.3300	4.8453	6.024	0	0	0
2020/01/27	2044	07/05/2020			Bond Future	10.2487	89.1677	10.2996	88.7688	0.497	0.0000	0.0000	35,188
2020/01/27	2044	07/05/2020	10.81	Call	Bond Future	5,160.8800	5.1609	4,830.9700	4.8310	(6.393)	0	0	0
2020/01/27	2044	07/05/2020	10.81	Put	Bond Future	928.8700	0.9289	997.8900	0.9979	7.431	0	0	129
2020/01/27	2044	07/05/2020	9.33	Put	Bond Future	7,910.4500	7.9104	8,274.7600	8.2748	4.605	0	0	0
2020/01/27	2044	07/05/2020	9.81	Put	Bond Future	4,450.4700	4.4505	4,720.9100	4.7209	6.077	0	0	0
2020/01/27	2044	07/05/2020	9.79	Call	Bond Future	834.0600	0.8341	710.4100	0.7104	(14.825)	0	0	0
2020/01/27	2044	07/05/2020	9.45	Call	Bond Future	250.7100	0.2507	199.2700	0.1993	(20.518)	0	0	129
2020/01/27	2044	07/05/2020	9.97	Call	Bond Future	1,335.1900	1.3352	1,167.3000	1.1673	(12.574)	0	0	129
2020/01/27	2044	07/05/2020	9.98	Put	Bond Future	3,523.6400	3.5236	3,752.2200	3.7522	6.487	0	0	0
2020/01/27	2044	07/05/2020	11.09	Call	Bond Future	6,803.4200	6.8034	6,446.3800	6.4464	(5.248)	0	0	0
2020/01/27	2044	07/05/2020	9.26	Put	Bond Future	8,506.6900	8.5067	8,878.9000	8.8789	4.375	0	0	0
2020/01/27	2044	07/05/2020	9.91	Put	Bond Future	3,885.7600	3.8858	4,131.6500	4.1317	6.328	0	0	0
2020/01/27	2044	07/05/2020	9.80	Put	Bond Future	4,509.9000	4.5099	4,782.7700	4.7828	6.050	0	0	0
2020/01/27	2044	07/05/2020	11.09	Put	Bond Future	589.2600	0.5893	631.1500	0.6312	7.109	0	0	100
2020/01/27	2044	07/05/2020	9.91	Call	Bond Future	1,152.6600	1.1527	999.6200	0.9996	(13.277)	0	0	556
2020/01/27	2044	07/05/2020	11.02	Call	Bond Future	6,386.3000	6.3863	6,034.9500	6.0350	(5.502)	0	0	0
2020/01/27	2044	07/05/2020	11.02	Put	Bond Future	660.0100	0.6600	707.5900	0.7076	7.209	0	0	556
2020/01/27	2044	07/05/2020	9.80	Call	Bond Future	858.1900	0.8582	732.1300	0.7321	(14.689)	0	0	0
2020/01/27	2044	06/08/2020	9.98	Call	Bond Future	2,079.1300	2.0791	1,903.2100	1.9032	(8.461)	0	0	602

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/01/27	2044	06/08/2020	11.09	Put	Bond Future	1,476.6300	1.4766	1,558.2000	1.5582	5.524	0	0	602
2020/01/27	2044	06/08/2020	9.01	Call	Bond Future	248.5600	0.2486	211.0100	0.2110	(15.107)	0	0	140
2020/01/27	2044	06/08/2020	9.66	Call	Bond Future	1,181.5600	1.1816	1,059.8200	1.0598	(10.303)	0	0	140
2020/01/27	2044	06/08/2020	9.88	Call	Bond Future	1,768.8400	1.7688	1,609.8900	1.6099	(8.986)	0	0	0
2020/01/27	2044	06/08/2020			Bond Future	10.3330	86.3756	10.3856	85.9694	0.509	0.0000	0.0000	0
2020/01/27	2044	06/08/2020	9.36	Put	Bond Future	8,720.2100	8.7202	9,051.6600	9.0517	3.801	0	0	0
2020/01/27	2044	06/08/2020	9.36	Call	Bond Future	595.4600	0.5955	520.7300	0.5207	(12.550)	0	0	602
2020/01/27	2044	06/08/2020	9.98	Put	Bond Future	4,887.9000	4.8879	5,118.1600	5.1182	4.711	0	0	0
2020/01/27	2044	06/08/2020	9.86	Call	Bond Future	1,710.1400	1.7101	1,554.5900	1.5546	(9.096)	0	0	0
2020/01/27	2044	06/08/2020	9.86	Put	Bond Future	5,508.6400	5.5086	5,759.2700	5.7593	4.550	0	0	0
2020/01/27	2044	06/08/2020	11.09	Call	Bond Future	7,021.9500	7.0220	6,697.3400	6.6973	(4.623)	0	0	0
2020/01/27	2044	06/08/2020	9.01	Put	Bond Future	11,608.1800	11.6082	11,976.8100	11.9768	3.176	0	0	0
2020/01/27	2044	06/08/2020	9.66	Put	Bond Future	6,670.6000	6.6706	6,955.0400	6.9550	4.264	0	0	0
2020/01/27	2044	06/08/2020	9.88	Put	Bond Future	5,401.1200	5.4011	5,648.3500	5.6484	4.577	0	0	0
2020/01/27	2044	06/08/2020	10.93	Call	Bond Future	6,172.5500	6.1725	5,862.9400	5.8629	(5.016)	0	0	0
2020/01/27	2044	06/08/2020	10.93	Put	Bond Future	1,747.9900	1.7480	1,844.5600	1.8446	5.525	0	0	140
2020/01/27	2044	06/08/2020	9.87	Call	Bond Future	1,739.3500	1.7394	1,582.1000	1.5821	(9.041)	0	0	0
2020/01/27	2044	06/08/2020	9.87	Put	Bond Future	5,454.6800	5.4547	5,703.6100	5.7036	4.564	0	0	0
2020/01/27	2044	05/11/2020	11.43	Call	Bond Future	8,934.4000	8.9344	8,602.2800	8.6023	(3.717)	0	0	0
2020/01/27	2044	05/11/2020	9.72	Put	Bond Future	7,569.8800	7.5699	7,835.9300	7.8359	3.515	0	0	0
2020/01/27	2044	05/11/2020	9.97	Call	Bond Future	2,699.4700	2.6995	2,519.6500	2.5197	(6.661)	0	0	568
2020/01/27	2044	05/11/2020	9.29	Put	Bond Future	10,405.6100	10.4056	10,724.8100	10.7248	3.068	0	0	0
2020/01/27	2044	05/11/2020	9.96	Put	Bond Future	6,256.0500	6.2561	6,490.7800	6.4908	3.752	0	0	0
2020/01/27	2044	05/11/2020	10.36	Call	Bond Future	4,054.6000	4.0546	3,825.3100	3.8253	(5.655)	0	0	0
2020/01/27	2044	05/11/2020			Bond Future	10.4137	87.9337	10.4680	87.5205	0.521	0.0000	0.0000	0
2020/01/27	2044	05/11/2020	9.72	Call	Bond Future	1,982.1800	1.9822	1,834.9900	1.8350	(7.426)	0	0	1,815
2020/01/27	2044	05/11/2020	9.97	Put	Bond Future	6,205.6400	6.2056	6,439.0600	6.4391	3.761	0	0	0
2020/01/27	2044	05/11/2020	9.96	Call	Bond Future	2,668.1300	2.6681	2,489.6200	2.4896	(6.690)	0	0	0
2020/01/27	2044	05/11/2020	11.38	Call	Bond Future	8,698.1800	8.6982	8,369.7200	8.3697	(3.776)	0	0	0
2020/01/27	2044	05/11/2020	11.38	Put	Bond Future	1,817.3600	1.8174	1,902.1400	1.9021	4.665	0	0	568
2020/01/27	2044	05/11/2020	10.34	Call	Bond Future	3,978.4000	3.9784	3,751.5500	3.7515	(5.702)	0	0	0
2020/01/27	2044	05/11/2020	10.34	Put	Bond Future	4,544.9700	4.5450	4,731.3600	4.7314	4.101	0	0	0
2020/01/27	2044	05/11/2020	11.17	Put	Bond Future	2,225.9400	2.2259	2,326.9300	2.3269	4.537	0	0	1,815
2020/01/27	2044	05/11/2020	11.43	Put	Bond Future	1,723.2400	1.7232	1,804.3600	1.8044	4.707	0	0	1,815
2020/01/27	2044	05/11/2020	8.87	Put	Bond Future	13,824.1600	13.8242	14,181.9700	14.1820	2.588	0	0	0
2020/01/27	2044	05/11/2020	9.29	Call	Bond Future	1,045.7100	1.0457	951.6700	0.9517	(8.993)	0	0	568
2020/01/27	2044	05/11/2020	10.36	Put	Bond Future	4,466.8900	4.4669	4,650.8400	4.6508	4.118	0	0	0
2020/01/27	2044	05/11/2020	11.17	Call	Bond Future	7,692.9600	7.6930	7,380.7100	7.3807	(4.059)	0	0	0
2020/01/27	2044	05/11/2020	8.87	Call	Bond Future	528.6400	0.5286	473.2100	0.4732	(10.485)	0	0	1,815
2020/01/27	2044	05/11/2020	10.02	Put	Bond Future	5,956.8800	5.9569	6,183.8000	6.1838	3.809	0	0	0
2020/01/27	2044	05/11/2020	10.02	Call	Bond Future	2,857.6100	2.8576	2,671.2900	2.6713	(6.520)	0	0	1,815
2020/01/27	2044	05/11/2020	10.35	Call	Bond Future	4,016.4200	4.0164	3,788.3500	3.7883	(5.678)	0	0	0
2020/01/27	2044	05/11/2020	10.35	Put	Bond Future	4,505.7900	4.5058	4,690.9600	4.6910	4.110	0	0	0
2020/01/27	2046	06/02/2020			Bond Future	107.5533	107.5533	107.4489	107.4489	(0.097)	0.0000	0.0000	11,024
2020/01/27	2046	07/05/2020			Bond Future	107.7503	107.7503	107.6440	107.6440	(0.099)	0.0000	0.0000	6,335
2020/01/27	2046	06/08/2020			Bond Future	109.7302	109.7302	109.6219	109.6219	(0.099)	0.0000	0.0000	0
2020/01/27	2046	05/11/2020			Bond Future	109.9242	109.9242	109.8140	109.8140	(0.100)	0.0000	0.0000	0

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2020/01/27	2050	06/02/2020			Bond Future	109.3432	109.3432	109.5485	109.5485	0.188	0.0000	0.0000	9,326
2020/01/27	2050	07/05/2020			Bond Future	111.3064	111.3064	111.5149	111.5149	0.187	0.0000	0.0000	5,203
2020/01/27	2050	06/08/2020			Bond Future	111.4869	111.4869	111.6994	111.6994	0.191	0.0000	0.0000	0
2020/01/27	2050	05/11/2020			Bond Future	113.4932	113.4932	113.7095	113.7095	0.191	0.0000	0.0000	0
2020/01/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	AL37	06/02/2020			Index Future	688.4160	688.4160	688.1340	688.1340	(0.041)	0.0000	0.0000	0
2020/01/27	AL37	07/05/2020			Index Future	700.6040	700.6040	700.3140	700.3140	(0.041)	0.0000	0.0000	0
2020/01/27	AL37	06/08/2020			Index Future	713.1730	713.1730	712.8780	712.8780	(0.041)	0.0000	0.0000	0
2020/01/27	AL7T	06/02/2020			Index Future	792.3750	792.3750	789.6240	789.6240	(0.347)	0.0000	0.0000	0
2020/01/27	AL7T	07/05/2020			Index Future	806.4040	806.4040	803.6000	803.6000	(0.348)	0.0000	0.0000	0
2020/01/27	AL7T	06/08/2020			Index Future	820.8710	820.8710	818.0170	818.0170	(0.348)	0.0000	0.0000	0
2020/01/27	ALBI	06/02/2020			Index Future	705.0460	705.0460	702.8520	702.8520	(0.311)	0.0000	0.0000	272
2020/01/27	ALBI	07/05/2020			Index Future	717.5290	717.5290	715.2920	715.2920	(0.312)	0.0000	0.0000	144
2020/01/27	ALBI	06/08/2020			Index Future	730.4010	730.4010	728.1250	728.1250	(0.312)	0.0000	0.0000	0
2020/01/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/27	ES33	06/02/2020			Bond Future	10.9585	78.8985	11.0174	78.5619	0.537	0.0000	0.0000	350
2020/01/27	ES33	07/05/2020			Bond Future	11.0819	76.5031	11.1430	76.1605	0.551	0.0000	0.0000	0
2020/01/27	ES33	06/08/2020			Bond Future	11.2085	77.8672	11.2719	77.5183	0.565	0.0000	0.0000	0
2020/01/27	ES33	05/11/2020			Bond Future	11.3408	75.4823	11.4065	75.1273	0.580	0.0000	0.0000	0
2020/01/27	ES42	06/02/2020			Bond Future	11.2574	80.1624	11.3163	79.7766	0.524	0.0000	0.0000	4,919
2020/01/27	ES42	07/05/2020			Bond Future	11.3782	77.3177	11.4393	76.9249	0.537	0.0000	0.0000	0
2020/01/27	ES42	06/08/2020			Bond Future	11.5001	78.6955	11.5635	78.2956	0.551	0.0000	0.0000	0

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2020/01/27	ES42	05/11/2020			Bond Future	11.6262	75.8544	11.6920	75.4475	0.566	0.0000	0.0000	0
2020/01/27	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	GOVI	06/02/2020	703.15	Put	GOVI	61,650.0000	6.1650	84,080.0000	8.4080	36.383	0	0	0
2020/01/27	GOVI	06/02/2020			GOVI	696.9850	696.9850	694.7420	694.7420	(0.322)	0.0000	0.0000	223
2020/01/27	GOVI	06/02/2020	703.14	Put	GOVI	61,550.0000	6.1550	83,980.0000	8.3980	36.442	0	0	0
2020/01/27	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	GOVI	06/02/2020	703.13	Put	GOVI	61,450.0000	6.1450	83,880.0000	8.3880	36.501	0	0	0
2020/01/27	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	GOVI	07/05/2020			GOVI	709.3250	709.3250	707.0400	707.0400	(0.322)	0.0000	0.0000	1,138
2020/01/27	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	GOVI	07/05/2020	720.00	Put	GOVI	106,750.0000	10.6750	129,600.0000	12.9600	21.405	0	0	0
2020/01/27	GOVI	07/05/2020	719.98	Put	GOVI	106,550.0000	10.6550	129,400.0000	12.9400	21.445	0	0	0
2020/01/27	GOVI	07/05/2020	719.99	Put	GOVI	106,650.0000	10.6650	129,500.0000	12.9500	21.425	0	0	0
2020/01/27	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	GOVI	06/08/2020	728.12	Put	GOVI	60,700.0000	6.0700	83,960.0000	8.3960	38.320	0	0	0
2020/01/27	GOVI	06/08/2020			GOVI	722.0500	722.0500	719.7240	719.7240	(0.322)	0.0000	0.0000	0
2020/01/27	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	GOVI	06/08/2020	728.14	Put	GOVI	60,900.0000	6.0900	84,160.0000	8.4160	38.194	0	0	0
2020/01/27	GOVI	06/08/2020	728.13	Put	GOVI	60,800.0000	6.0800	84,060.0000	8.4060	38.257	0	0	0
2020/01/27	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/27	IGOV	06/02/2020			Index Future	258.5060	258.5060	258.5760	258.5760	0.027	0.0000	0.0000	503
2020/01/27	IGOV	07/05/2020			Index Future	263.1470	263.1470	263.2170	263.2170	0.027	0.0000	0.0000	548
2020/01/27	IGOV	06/08/2020			Index Future	267.9310	267.9310	268.0020	268.0020	0.026	0.0000	0.0000	0
2020/01/27	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/27	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2020/01/27	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/27	IS05	17/12/2020			Interest Rate Swap	95.3400	95.3400	95.3300	95.3300	(0.010)	0.0000	0.0000	0
2020/01/27	IS05	16/03/2021			Interest Rate Swap	94.2700	94.2700	94.2500	94.2500	(0.021)	0.0000	0.0000	0
2020/01/27	IS05	15/06/2021			Interest Rate Swap	93.1300	93.1300	93.1000	93.1000	(0.032)	0.0000	0.0000	0
2020/01/27	IS05	21/09/2021			Interest Rate Swap	92.9500	92.9500	92.9000	92.9000	(0.054)	0.0000	0.0000	0
2020/01/27	IS05	21/12/2021			Interest Rate Swap	94.8600	94.8600	94.7900	94.7900	(0.074)	0.0000	0.0000	51
2020/01/27	IS05	15/03/2022			Interest Rate Swap	94.7200	94.7200	94.6400	94.6400	(0.084)	0.0000	0.0000	0
2020/01/27	IS05	21/06/2022			Interest Rate Swap	95.6000	95.6000	95.5200	95.5200	(0.084)	0.0000	0.0000	0
2020/01/27	IS05	20/09/2022			Interest Rate Swap	99.2600	99.2600	99.1900	99.1900	(0.071)	0.0000	0.0000	0
2020/01/27	IS05	20/12/2022			Interest Rate Swap	100.2500	100.2500	100.1800	100.1800	(0.070)	0.0000	0.0000	0
2020/01/27	IS05	22/03/2023			Interest Rate Swap	93.2700	93.2700	93.1900	93.1900	(0.086)	0.0000	0.0000	0
2020/01/27	IS05	20/06/2023			Interest Rate Swap	99.1500	99.1500	99.0700	99.0700	(0.081)	0.0000	0.0000	0
2020/01/27	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/27	IS10	17/12/2025			Interest Rate Swap	89.2700	89.2700	89.1800	89.1800	(0.101)	0.0000	0.0000	0

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2020/01/27	IS10	16/03/2026			Interest Rate Swap	86.0600	86.0600	85.9600	85.9600	(0.116)	0.0000	0.0000	0
2020/01/27	IS10	15/06/2026			Interest Rate Swap	84.6700	84.6700	84.5400	84.5400	(0.154)	0.0000	0.0000	0
2020/01/27	IS10	21/09/2026			Interest Rate Swap	86.8200	86.8200	86.6600	86.6600	(0.184)	0.0000	0.0000	0
2020/01/27	IS10	21/12/2026			Interest Rate Swap	90.6800	90.6800	90.5000	90.5000	(0.199)	0.0000	0.0000	0
2020/01/27	IS10	15/03/2027			Interest Rate Swap	89.1400	89.1400	88.9600	88.9600	(0.202)	0.0000	0.0000	0
2020/01/27	IS10	21/06/2027			Interest Rate Swap	91.2200	91.2200	91.0400	91.0400	(0.197)	0.0000	0.0000	0
2020/01/27	IS10	20/09/2027			Interest Rate Swap	96.7600	96.7600	96.6000	96.6000	(0.165)	0.0000	0.0000	0
2020/01/27	IS10	20/12/2027			Interest Rate Swap	97.0800	97.0800	96.9400	96.9400	(0.144)	0.0000	0.0000	0
2020/01/27	IS10	22/03/2028			Interest Rate Swap	90.3600	90.3600	90.2300	90.2300	(0.144)	0.0000	0.0000	0
2020/01/27	IS10	20/06/2028			Interest Rate Swap	97.7600	97.7600	97.6700	97.6700	(0.092)	0.0000	0.0000	0
2020/01/27	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/27	R023	06/02/2020	7.54	Call	Bond Future	1,824.5400	1.8245	1,893.8500	1.8938	3.799	0	0	0
2020/01/27	R023	06/02/2020			Bond Future	6.8687	105.8917	6.8435	105.9611	(0.367)	0.0000	0.0000	35,681
2020/01/27	R023	06/02/2020	7.52	Call	Bond Future	1,770.7800	1.7708	1,840.0800	1.8401	3.914	0	0	0
2020/01/27	R023	06/02/2020	7.52	Put	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2020/01/27	R023	06/02/2020	7.54	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2020/01/27	R023	06/02/2020	7.53	Call	Bond Future	1,797.6600	1.7977	1,866.9700	1.8670	3.856	0	0	0
2020/01/27	R023	06/02/2020	7.53	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2020/01/27	R023	07/05/2020	6.91	Put	Bond Future	354.4600	0.3545	318.8900	0.3189	(10.035)	0	0	0
2020/01/27	R023	07/05/2020			Bond Future	6.8330	103.8358	6.8054	103.9062	(0.404)	0.0000	0.0000	42,539
2020/01/27	R023	07/05/2020	6.90	Call	Bond Future	534.9500	0.5349	569.1400	0.5691	6.391	0	0	0
2020/01/27	R023	07/05/2020	6.90	Put	Bond Future	364.4800	0.3645	328.2700	0.3283	(9.935)	0	0	0
2020/01/27	R023	07/05/2020	6.91	Call	Bond Future	550.3600	0.5504	585.1900	0.5852	6.329	0	0	0
2020/01/27	R023	07/05/2020	6.89	Call	Bond Future	519.7700	0.5198	553.3300	0.5533	6.457	0	0	0
2020/01/27	R023	07/05/2020	6.89	Put	Bond Future	374.7200	0.3747	337.8800	0.3379	(9.831)	0	0	0
2020/01/27	R023	06/08/2020	7.26	Call	Bond Future	1,383.9400	1.3839	1,434.1400	1.4341	3.627	0	0	0
2020/01/27	R023	06/08/2020			Bond Future	6.7759	105.6995	6.7453	105.7713	(0.452)	0.0000	0.0000	0
2020/01/27	R023	06/08/2020	7.26	Put	Bond Future	257.6400	0.2576	236.0400	0.2360	(8.384)	0	0	0
2020/01/27	R023	06/08/2020	7.27	Call	Bond Future	1,402.8900	1.4029	1,453.3700	1.4534	3.598	0	0	0
2020/01/27	R023	06/08/2020	7.28	Put	Bond Future	249.6400	0.2496	228.5800	0.2286	(8.436)	0	0	0
2020/01/27	R023	06/08/2020	7.27	Put	Bond Future	253.4800	0.2535	232.1600	0.2322	(8.411)	0	0	0
2020/01/27	R023	06/08/2020	7.28	Call	Bond Future	1,422.1400	1.4221	1,472.8800	1.4729	3.568	0	0	0
2020/01/27	R023	05/11/2020	7.46	Put	Bond Future	308.1000	0.3081	287.7700	0.2878	(6.599)	0	0	0
2020/01/27	R023	05/11/2020	7.47	Put	Bond Future	304.4700	0.3045	284.3300	0.2843	(6.615)	0	0	0
2020/01/27	R023	05/11/2020			Bond Future	6.7212	103.6672	6.6870	103.7403	(0.510)	0.0000	0.0000	0
2020/01/27	R023	05/11/2020	7.46	Call	Bond Future	1,868.5100	1.8685	1,921.3000	1.9213	2.825	0	0	0
2020/01/27	R023	05/11/2020	7.47	Call	Bond Future	1,885.8000	1.8858	1,938.7800	1.9388	2.809	0	0	0
2020/01/27	R023	05/11/2020	7.45	Call	Bond Future	1,851.2700	1.8513	1,903.8600	1.9039	2.841	0	0	0
2020/01/27	R023	05/11/2020	7.45	Put	Bond Future	311.7700	0.3118	291.2400	0.2912	(6.585)	0	0	0
2020/01/27	R035	06/02/2020	9.60	Call	Bond Future	270.4600	0.2705	120.8000	0.1208	(55.335)	0	0	0
2020/01/27	R035	06/02/2020	9.61	Put	Bond Future	1,430.3900	1.4304	1,710.3200	1.7103	19.570	0	0	0
2020/01/27	R035	06/02/2020			Bond Future	9.7626	97.0866	9.8219	96.6489	0.608	0.0000	0.0000	56,479
2020/01/27	R035	06/02/2020	9.60	Put	Bond Future	1,485.7200	1.4857	1,773.7200	1.7737	19.385	0	0	0
2020/01/27	R035	06/02/2020	9.61	Call	Bond Future	290.5500	0.2905	132.8200	0.1328	(54.287)	0	0	0

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2020/01/27	R035	06/02/2020	9.59	Call	Bond Future	251.3300		0.2513	109.6000	0.1096	(56.392)	0	0	0
2020/01/27	R035	06/02/2020	9.59	Put	Bond Future	1,542.1000		1.5421	1,838.0300	1.8380	19.190	0	0	0
2020/01/27	R035	07/05/2020	9.85	Call	Bond Future	2,181.8200		2.1818	1,928.0600	1.9281	(11.631)	0	0	7,500
2020/01/27	R035	07/05/2020	10.57	Put	Bond Future	636.0200		0.6360	698.2100	0.6982	9.778	0	0	3,530
2020/01/27	R035	07/05/2020	9.75	Call	Bond Future	1,812.0600		1.8121	1,583.6600	1.5837	(12.604)	0	0	5,000
2020/01/27	R035	07/05/2020	10.75	Put	Bond Future	469.4300		0.4694	514.5400	0.5145	9.610	0	0	5,000
2020/01/27	R035	07/05/2020	9.48	Put	Bond Future	3,686.1500		3.6862	3,974.3400	3.9743	7.818	0	0	0
2020/01/27	R035	07/05/2020	9.47	Call	Bond Future	975.9200		0.9759	821.2500	0.8213	(15.849)	0	0	0
2020/01/27	R035	07/05/2020			Bond Future	9.8407		94.3041	9.9020	93.8586	0.623	0.0000	0.0000	63,905
2020/01/27	R035	07/05/2020	9.11	Put	Bond Future	5,866.0000		5.8660	6,243.9100	6.2439	6.442	0	0	0
2020/01/27	R035	07/05/2020	9.11	Call	Bond Future	308.2500		0.3082	240.6500	0.2407	(21.930)	0	0	5,000
2020/01/27	R035	07/05/2020	9.85	Put	Bond Future	2,113.9900		2.1140	2,305.7400	2.3057	9.071	0	0	0
2020/01/27	R035	07/05/2020	9.78	Put	Bond Future	2,363.1700		2.3632	2,572.5500	2.5725	8.860	0	0	0
2020/01/27	R035	07/05/2020	10.57	Call	Bond Future	5,736.7100		5.7367	5,353.3900	5.3534	(6.682)	0	0	0
2020/01/27	R035	07/05/2020	9.75	Put	Bond Future	2,476.6400		2.4766	2,693.7500	2.6938	8.766	0	0	0
2020/01/27	R035	07/05/2020	10.75	Call	Bond Future	6,765.2000		6.7652	6,364.8000	6.3648	(5.919)	0	0	0
2020/01/27	R035	07/05/2020	9.48	Call	Bond Future	1,001.3900		1.0014	844.0700	0.8441	(15.710)	0	0	0
2020/01/27	R035	07/05/2020	9.47	Put	Bond Future	3,736.7200		3.7367	4,027.5600	4.0276	7.783	0	0	0
2020/01/27	R035	07/05/2020	9.55	Put	Bond Future	3,341.2100		3.3412	3,610.9000	3.6109	8.072	0	0	0
2020/01/27	R035	07/05/2020	9.55	Call	Bond Future	1,186.2600		1.1863	1,010.4400	1.0104	(14.821)	0	0	7,500
2020/01/27	R035	07/05/2020	9.78	Call	Bond Future	1,919.2000		1.9192	1,683.0700	1.6831	(12.304)	0	0	3,530
2020/01/27	R035	07/05/2020	9.18	Put	Bond Future	5,406.7200		5.4067	5,769.6700	5.7697	6.713	0	0	0
2020/01/27	R035	07/05/2020	9.18	Call	Bond Future	402.0200		0.4020	319.4600	0.3195	(20.536)	0	0	3,530
2020/01/27	R035	07/05/2020	9.49	Call	Bond Future	1,027.4400		1.0274	867.4400	0.8674	(15.573)	0	0	0
2020/01/27	R035	07/05/2020	9.49	Put	Bond Future	3,636.2500		3.6363	3,921.7600	3.9218	7.852	0	0	0
2020/01/27	R035	06/08/2020	9.00	Put	Bond Future	7,575.8800		7.5759	7,941.9900	7.9420	4.833	0	0	0
2020/01/27	R035	06/08/2020	9.92	Put	Bond Future	3,056.7800		3.0568	3,258.1800	3.2582	6.589	0	0	0
2020/01/27	R035	06/08/2020			Bond Future	9.9198		95.9890	9.9832	95.5353	0.640	0.0000	0.0000	0
2020/01/27	R035	06/08/2020	9.00	Call	Bond Future	619.7700		0.6198	532.2400	0.5322	(14.123)	0	0	24,761
2020/01/27	R035	06/08/2020	9.92	Call	Bond Future	3,058.5000		3.0585	2,806.2600	2.8063	(8.247)	0	0	0
2020/01/27	R035	06/08/2020	9.93	Call	Bond Future	3,096.4100		3.0964	2,842.4500	2.8425	(8.202)	0	0	0
2020/01/27	R035	06/08/2020	9.91	Put	Bond Future	3,091.1300		3.0911	3,294.2700	3.2943	6.572	0	0	0
2020/01/27	R035	06/08/2020	8.75	Put	Bond Future	9,293.0300		9.2930	9,694.3300	9.6943	4.318	0	0	0
2020/01/27	R035	06/08/2020	8.75	Call	Bond Future	315.6500		0.3157	263.3100	0.2633	(16.582)	0	0	3,000
2020/01/27	R035	06/08/2020	9.93	Put	Bond Future	3,023.0000		3.0230	3,222.6800	3.2227	6.605	0	0	0
2020/01/27	R035	06/08/2020	9.91	Call	Bond Future	3,021.0800		3.0211	2,770.5800	2.7706	(8.292)	0	0	0
2020/01/27	R035	05/11/2020	10.34	Put	Bond Future	2,788.1400		2.7881	2,950.0400	2.9500	5.807	0	0	0
2020/01/27	R035	05/11/2020			Bond Future	10.0044		93.2197	10.0701	92.7582	0.656	0.0000	0.0000	0
2020/01/27	R035	05/11/2020	10.33	Call	Bond Future	5,069.5800		5.0696	4,771.2100	4.7712	(5.885)	0	0	0
2020/01/27	R035	05/11/2020	10.33	Put	Bond Future	2,813.6500		2.8137	2,976.7900	2.9768	5.798	0	0	0
2020/01/27	R035	05/11/2020	10.34	Call	Bond Future	5,112.0700		5.1121	4,812.4600	4.8125	(5.861)	0	0	0
2020/01/27	R035	05/11/2020	10.32	Call	Bond Future	5,027.5500		5.0275	4,730.4100	4.7304	(5.910)	0	0	0
2020/01/27	R035	05/11/2020	10.32	Put	Bond Future	2,839.7000		2.8397	3,004.0700	3.0041	5.788	0	0	0
2020/01/27	R186	06/02/2020	8.57	Call	Bond Future	2,611.7100		2.6117	2,498.3100	2.4983	(4.342)	0	0	0
2020/01/27	R186	06/02/2020	8.50	Call	Bond Future	2,240.2300		2.2402	2,123.8000	2.1238	(5.197)	0	0	0
2020/01/27	R186	06/02/2020	8.11	Put	Bond Future	438.8300		0.4388	434.5000	0.4345	(0.987)	0	0	0
2020/01/27	R186	06/02/2020			Bond Future	8.0973		113.9270	8.1168	113.8177	0.242	0.0000	0.0000	58,936

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2020/01/27	R186	06/02/2020	8.55	Call	Bond Future	2,505.1500		2.5051	2,391.0000	2.3910	(4.557)	0	0	0
2020/01/27	R186	06/02/2020	8.55	Put	Bond Future	10.3400		0.0103	5.4800	0.0055	(47.002)	0	0	0
2020/01/27	R186	06/02/2020	8.11	Call	Bond Future	509.8600		0.5099	396.2400	0.3962	(22.285)	0	0	821
2020/01/27	R186	06/02/2020	8.57	Put	Bond Future	8.3300		0.0083	4.2200	0.0042	(49.340)	0	0	0
2020/01/27	R186	06/02/2020	9.00	Put	Bond Future	0.0400		0.0000	0.0100	0.0000	(75.000)	0	0	821
2020/01/27	R186	06/02/2020	8.50	Put	Bond Future	17.4600		0.0175	10.3200	0.0103	(40.893)	0	0	821
2020/01/27	R186	06/02/2020	8.56	Call	Bond Future	2,558.4000		2.5584	2,444.6300	2.4446	(4.447)	0	0	0
2020/01/27	R186	06/02/2020	8.56	Put	Bond Future	9.2900		0.0093	4.8100	0.0048	(48.224)	0	0	0
2020/01/27	R186	06/02/2020	9.00	Call	Bond Future	4,904.8200		4.9048	4,795.5000	4.7955	(2.229)	0	0	0
2020/01/27	R186	07/05/2020	7.90	Put	Bond Future	2,110.1700		2.1102	2,165.4000	2.1654	2.617	0	0	2,500
2020/01/27	R186	07/05/2020	8.28	Put	Bond Future	1,038.0800		1.0381	1,064.8600	1.0649	2.580	0	0	0
2020/01/27	R186	07/05/2020	8.93	Call	Bond Future	4,399.8900		4.3999	4,291.3000	4.2913	(2.468)	0	0	0
2020/01/27	R186	07/05/2020	8.09	Put	Bond Future	1,508.8000		1.5088	1,548.8700	1.5489	2.656	0	0	0
2020/01/27	R186	07/05/2020			Bond Future	8.1441		115.9441	8.1647	115.8327	0.253	0.0000	0.0000	74,225
2020/01/27	R186	07/05/2020	8.50	Call	Bond Future	2,553.5800		2.5536	2,457.0700	2.4571	(3.779)	0	0	0
2020/01/27	R186	07/05/2020	8.50	Put	Bond Future	649.7300		0.6497	664.6800	0.6647	2.301	0	0	23,230
2020/01/27	R186	07/05/2020	8.08	Call	Bond Future	1,189.5900		1.1896	1,118.9600	1.1190	(5.937)	0	0	0
2020/01/27	R186	07/05/2020	8.08	Put	Bond Future	1,537.0700		1.5371	1,577.9000	1.5779	2.656	0	0	0
2020/01/27	R186	07/05/2020	7.90	Call	Bond Future	779.8500		0.7798	723.6200	0.7236	(7.210)	0	0	0
2020/01/27	R186	07/05/2020	8.28	Call	Bond Future	1,769.9300		1.7699	1,685.2500	1.6853	(4.784)	0	0	6,000
2020/01/27	R186	07/05/2020	8.93	Put	Bond Future	250.5600		0.2506	253.4300	0.2534	1.145	0	0	6,000
2020/01/27	R186	07/05/2020	8.09	Call	Bond Future	1,215.6100		1.2156	1,144.2200	1.1442	(5.873)	0	0	0
2020/01/27	R186	07/05/2020	7.60	Put	Bond Future	3,322.0000		3.3220	3,400.9300	3.4009	2.376	0	0	0
2020/01/27	R186	07/05/2020	7.60	Call	Bond Future	329.1300		0.3291	296.6000	0.2966	(9.884)	0	0	6,000
2020/01/27	R186	07/05/2020	8.07	Call	Bond Future	1,164.1500		1.1642	1,094.2800	1.0943	(6.002)	0	0	0
2020/01/27	R186	07/05/2020	8.07	Put	Bond Future	1,565.9400		1.5659	1,607.5300	1.6075	2.656	0	0	0
2020/01/27	R186	06/08/2020	8.38	Put	Bond Future	1,486.5000		1.4865	1,518.9500	1.5190	2.183	0	0	0
2020/01/27	R186	06/08/2020			Bond Future	8.1903		112.7178	8.2120	112.6044	0.265	0.0000	0.0000	0
2020/01/27	R186	06/08/2020	8.37	Call	Bond Future	2,441.0500		2.4410	2,360.4800	2.3605	(3.301)	0	0	0
2020/01/27	R186	06/08/2020	8.37	Put	Bond Future	1,506.8200		1.5068	1,539.7100	1.5397	2.183	0	0	0
2020/01/27	R186	06/08/2020	8.38	Call	Bond Future	2,472.4300		2.4724	2,391.4200	2.3914	(3.277)	0	0	0
2020/01/27	R186	06/08/2020	8.36	Call	Bond Future	2,410.1800		2.4102	2,330.0600	2.3301	(3.324)	0	0	0
2020/01/27	R186	06/08/2020	8.36	Put	Bond Future	1,527.6800		1.5277	1,561.0200	1.5610	2.182	0	0	0
2020/01/27	R186	05/11/2020	8.64	Put	Bond Future	1,445.7000		1.4457	1,475.6000	1.4756	2.068	0	0	0
2020/01/27	R186	05/11/2020	8.65	Call	Bond Future	3,479.2100		3.4792	3,393.4600	3.3935	(2.465)	0	0	0
2020/01/27	R186	05/11/2020			Bond Future	8.2388		114.7452	8.2617	114.6299	0.278	0.0000	0.0000	0
2020/01/27	R186	05/11/2020	8.66	Call	Bond Future	3,512.5000		3.5125	3,426.4200	3.4264	(2.451)	0	0	0
2020/01/27	R186	05/11/2020	8.66	Put	Bond Future	1,413.6400		1.4136	1,442.8800	1.4429	2.068	0	0	0
2020/01/27	R186	05/11/2020	9.26	Put	Bond Future	727.3100		0.7273	741.3500	0.7414	1.930	0	0	3,500
2020/01/27	R186	05/11/2020	8.64	Call	Bond Future	3,446.0500		3.4461	3,360.6300	3.3606	(2.479)	0	0	0
2020/01/27	R186	05/11/2020	7.84	Put	Bond Future	3,356.9300		3.3569	3,420.0300	3.4200	1.880	0	0	0
2020/01/27	R186	05/11/2020	8.65	Put	Bond Future	1,429.5900		1.4296	1,459.1600	1.4592	2.068	0	0	0
2020/01/27	R186	05/11/2020	8.34	Put	Bond Future	2,011.6600		2.0117	2,052.6900	2.0527	2.040	0	0	0
2020/01/27	R186	05/11/2020	8.34	Call	Bond Future	2,520.6800		2.5207	2,446.3900	2.4464	(2.947)	0	0	3,500
2020/01/27	R186	05/11/2020	9.26	Call	Bond Future	5,729.3300		5.7293	5,628.0500	5.6280	(1.768)	0	0	0
2020/01/27	R186	05/11/2020	7.84	Call	Bond Future	1,322.2600		1.3223	1,270.0400	1.2700	(3.949)	0	0	3,500
2020/01/27	R197	06/02/2020			Bond Future	301.3717		301.3717	301.3399	301.3399	(0.011)	0.0000	0.0000	2,390

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2020/01/27	R197	07/05/2020			Bond Future	306.7822	306.7822	306.7494	306.7494	(0.011)	0.0000	0.0000	1,550
2020/01/27	R197	06/08/2020			Bond Future	304.6905	304.6905	304.6572	304.6572	(0.011)	0.0000	0.0000	0
2020/01/27	R197	05/11/2020			Bond Future	310.1733	310.1733	310.1399	310.1399	(0.011)	0.0000	0.0000	0
2020/01/27	R202	06/02/2020			Bond Future	225.2366	225.2366	225.2170	225.2170	(0.009)	0.0000	0.0000	2,293
2020/01/27	R202	07/05/2020			Bond Future	229.2805	229.2805	229.2599	229.2599	(0.009)	0.0000	0.0000	7,380
2020/01/27	R202	06/08/2020			Bond Future	229.3882	229.3882	229.3675	229.3675	(0.009)	0.0000	0.0000	0
2020/01/27	R202	05/11/2020			Bond Future	233.5164	233.5164	233.4954	233.4954	(0.009)	0.0000	0.0000	0
2020/01/27	R208	06/02/2020	6.13	Put	Bond Future	470.7300	0.4707	471.9700	0.4720	0.263	0	0	0
2020/01/27	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	R208	06/02/2020			Bond Future	6.5648	102.6598	6.5659	102.6586	0.018	0.0000	0.0000	9,677
2020/01/27	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	R208	06/02/2020	6.12	Put	Bond Future	481.6000	0.4816	482.8400	0.4828	0.257	0	0	0
2020/01/27	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	R208	06/02/2020	6.14	Put	Bond Future	459.8700	0.4599	461.1100	0.4611	0.270	0	0	0
2020/01/27	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	R208	07/05/2020	4.80	Put	Bond Future	1,363.1700	1.3632	1,364.6000	1.3646	0.105	0	0	0
2020/01/27	R208	07/05/2020			Bond Future	6.3847	101.0749	6.3864	101.0734	0.026	0.0000	0.0000	7,960
2020/01/27	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	R208	07/05/2020	4.82	Put	Bond Future	1,345.7800	1.3458	1,347.2100	1.3472	0.106	0	0	0
2020/01/27	R208	07/05/2020	4.81	Put	Bond Future	1,354.4700	1.3545	1,355.9000	1.3559	0.106	0	0	0
2020/01/27	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	R208	06/08/2020	5.57	Put	Bond Future	294.4600	0.2945	295.3700	0.2954	0.309	0	0	0
2020/01/27	R208	06/08/2020			Bond Future	6.0222	102.8909	6.0245	102.8895	0.038	0.0000	0.0000	0
2020/01/27	R208	06/08/2020	5.56	Call	Bond Future	13.0300	0.0130	12.5300	0.0125	(3.837)	0	0	0
2020/01/27	R208	06/08/2020	5.56	Put	Bond Future	300.1200	0.3001	301.0500	0.3011	0.310	0	0	0
2020/01/27	R208	06/08/2020	5.57	Call	Bond Future	13.6000	0.0136	13.0800	0.0131	(3.824)	0	0	0
2020/01/27	R208	06/08/2020	5.55	Call	Bond Future	12.4900	0.0125	11.9900	0.0120	(4.003)	0	0	0
2020/01/27	R208	06/08/2020	5.55	Put	Bond Future	305.8100	0.3058	306.7400	0.3067	0.304	0	0	0
2020/01/27	R208	05/11/2020	4.78	Call	Bond Future	27.2400	0.0272	26.6200	0.0266	(2.276)	0	0	0
2020/01/27	R208	05/11/2020	4.77	Put	Bond Future	197.6100	0.1976	198.3200	0.1983	0.359	0	0	0
2020/01/27	R208	05/11/2020			Bond Future	5.2154	101.3334	5.2188	101.3321	0.066	0.0000	0.0000	0
2020/01/27	R208	05/11/2020	4.79	Call	Bond Future	28.3700	0.0284	27.7300	0.0277	(2.256)	0	0	0
2020/01/27	R208	05/11/2020	4.79	Put	Bond Future	191.8700	0.1919	192.5500	0.1925	0.354	0	0	0
2020/01/27	R208	05/11/2020	4.78	Put	Bond Future	194.5900	0.1946	195.2900	0.1953	0.360	0	0	0
2020/01/27	R208	05/11/2020	4.77	Call	Bond Future	26.4100	0.0264	25.8000	0.0258	(2.310)	0	0	0
2020/01/27	R209	06/02/2020	9.52	Put	Bond Future	1,904.7500	1.9047	2,212.1000	2.2121	16.136	0	0	0
2020/01/27	R209	06/02/2020			Bond Future	9.8009	73.7810	9.8603	73.4077	0.606	0.0000	0.0000	68,997
2020/01/27	R209	06/02/2020	9.51	Call	Bond Future	91.9100	0.0919	30.5400	0.0305	(66.772)	0	0	0
2020/01/27	R209	06/02/2020	9.51	Put	Bond Future	1,961.8600	1.9619	2,273.7900	2.2738	15.900	0	0	0
2020/01/27	R209	06/02/2020	9.40	Put	Bond Future	2,626.4300	2.6264	2,975.7600	2.9758	13.301	0	0	0
2020/01/27	R209	06/02/2020	9.40	Call	Bond Future	31.1100	0.0311	7.1400	0.0071	(77.049)	0	0	7,500
2020/01/27	R209	06/02/2020	9.52	Call	Bond Future	100.2300	0.1002	34.2800	0.0343	(65.799)	0	0	0
2020/01/27	R209	06/02/2020	9.50	Call	Bond Future	84.1400	0.0841	27.1400	0.0271	(67.744)	0	0	0
2020/01/27	R209	06/02/2020	9.50	Put	Bond Future	2,019.6100	2.0196	2,335.9100	2.3359	15.661	0	0	0
2020/01/27	R209	07/05/2020	9.47	Call	Bond Future	829.7700	0.8298	700.1700	0.7002	(15.619)	0	0	0

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2020/01/27	R209	07/05/2020			Bond Future	9.8746	71.9368	9.9359	71.5568	0.620	0.0000	0.0000	14,780
2020/01/27	R209	07/05/2020	9.45	Call	Bond Future	789.3000	0.7893	664.0000	0.6640	(15.875)	0	0	0
2020/01/27	R209	07/05/2020	9.45	Put	Bond Future	3,505.5900	3.5056	3,760.3100	3.7603	7.266	0	0	0
2020/01/27	R209	07/05/2020	9.47	Put	Bond Future	3,414.8200	3.4148	3,665.2400	3.6652	7.333	0	0	0
2020/01/27	R209	07/05/2020	9.46	Call	Bond Future	809.3700	0.8094	681.9300	0.6819	(15.746)	0	0	0
2020/01/27	R209	07/05/2020	9.46	Put	Bond Future	3,460.0000	3.4600	3,712.5800	3.7126	7.300	0	0	0
2020/01/27	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	R209	06/08/2020	5.55	Put	Bond Future	36,295.0200	36.2950	36,681.9600	36.6820	1.066	0	0	0
2020/01/27	R209	06/08/2020			Bond Future	9.9491	73.2217	10.0123	72.8348	0.635	0.0000	0.0000	0
2020/01/27	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	R209	06/08/2020	5.57	Put	Bond Future	36,078.1800	36.0782	36,465.1200	36.4651	1.073	0	0	0
2020/01/27	R209	06/08/2020	5.56	Put	Bond Future	36,186.5300	36.1865	36,573.4700	36.5735	1.069	0	0	0
2020/01/27	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/27	R209	05/11/2020	10.02	Call	Bond Future	3,267.4100	3.2674	3,048.7000	3.0487	(6.694)	0	0	0
2020/01/27	R209	05/11/2020			Bond Future	10.0253	71.3919	10.0905	70.9982	0.650	0.0000	0.0000	0
2020/01/27	R209	05/11/2020	10.00	Call	Bond Future	3,205.4600	3.2055	2,989.1100	2.9891	(6.749)	0	0	0
2020/01/27	R209	05/11/2020	10.00	Put	Bond Future	3,359.1200	3.3591	3,536.4600	3.5365	5.279	0	0	0
2020/01/27	R209	05/11/2020	10.02	Put	Bond Future	3,299.5600	3.2996	3,474.5400	3.4745	5.303	0	0	0
2020/01/27	R209	05/11/2020	10.01	Call	Bond Future	3,236.3600	3.2364	3,018.8300	3.0188	(6.721)	0	0	0
2020/01/27	R209	05/11/2020	10.01	Put	Bond Future	3,329.2300	3.3292	3,505.3900	3.5054	5.291	0	0	0
2020/01/27	R210	06/02/2020			Bond Future	187.4349	187.4349	187.4176	187.4176	(0.009)	0.0000	0.0000	1,077
2020/01/27	R210	07/05/2020			Bond Future	188.1717	188.1717	188.1539	188.1539	(0.009)	0.0000	0.0000	864
2020/01/27	R210	06/08/2020			Bond Future	191.6292	191.6292	191.6112	191.6112	(0.009)	0.0000	0.0000	0
2020/01/27	R210	05/11/2020			Bond Future	192.3781	192.3781	192.3601	192.3601	(0.009)	0.0000	0.0000	0
2020/01/27	R212	06/02/2020			Bond Future	161.6304	161.6304	161.6123	161.6123	(0.011)	0.0000	0.0000	7,763
2020/01/27	R212	07/05/2020			Bond Future	164.5322	164.5322	164.5135	164.5135	(0.011)	0.0000	0.0000	2,526
2020/01/27	R212	06/08/2020			Bond Future	165.2800	165.2800	165.2610	165.2610	(0.011)	0.0000	0.0000	0
2020/01/27	R212	05/11/2020			Bond Future	168.2543	168.2543	168.2352	168.2352	(0.011)	0.0000	0.0000	0
2020/01/27	R213	06/02/2020	9.27	Call	Bond Future	771.1800	0.7712	516.4300	0.5164	(33.034)	0	0	0
2020/01/27	R213	06/02/2020	9.26	Put	Bond Future	466.2600	0.4663	550.0000	0.5500	17.960	0	0	0
2020/01/27	R213	06/02/2020			Bond Future	9.2161	88.0060	9.2705	87.6731	0.590	0.0000	0.0000	7,170
2020/01/27	R213	06/02/2020	9.28	Call	Bond Future	808.1100	0.8081	547.9600	0.5480	(32.192)	0	0	0
2020/01/27	R213	06/02/2020	9.28	Put	Bond Future	417.1800	0.4172	489.9500	0.4899	17.443	0	0	0
2020/01/27	R213	06/02/2020	9.27	Put	Bond Future	441.2500	0.4413	519.4200	0.5194	17.716	0	0	0
2020/01/27	R213	06/02/2020	9.26	Call	Bond Future	735.1300	0.7351	485.9500	0.4859	(33.896)	0	0	0
2020/01/27	R213	07/05/2020	9.01	Put	Bond Future	2,653.7900	2.6538	2,855.4900	2.8555	7.600	0	0	0
2020/01/27	R213	07/05/2020	9.00	Call	Bond Future	960.2500	0.9603	825.0200	0.8250	(14.083)	0	0	0
2020/01/27	R213	07/05/2020			Bond Future	9.2837	86.0138	9.3400	85.6749	0.607	0.0000	0.0000	13,325
2020/01/27	R213	07/05/2020	9.01	Call	Bond Future	982.5000	0.9825	845.2600	0.8453	(13.968)	0	0	0
2020/01/27	R213	07/05/2020	9.00	Put	Bond Future	2,693.4300	2.6934	2,897.1400	2.8971	7.563	0	0	0
2020/01/27	R213	07/05/2020	9.02	Call	Bond Future	1,005.0800	1.0051	865.8100	0.8658	(13.857)	0	0	0
2020/01/27	R213	07/05/2020	9.02	Put	Bond Future	2,614.5400	2.6145	2,814.2100	2.8142	7.637	0	0	0
2020/01/27	R213	06/08/2020	9.31	Call	Bond Future	2,330.6900	2.3307	2,143.9100	2.1439	(8.014)	0	0	0
2020/01/27	R213	06/08/2020			Bond Future	9.3516	87.5518	9.4100	87.2067	0.625	0.0000	0.0000	0
2020/01/27	R213	06/08/2020	9.29	Call	Bond Future	2,270.6200	2.2706	2,086.6000	2.0866	(8.104)	0	0	0

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2020/01/27	R213	06/08/2020	9.29	Put	Bond Future	2,636.2000	2.6362	2,797.2600	2.7973	6.110	0	0	0
2020/01/27	R213	06/08/2020	9.31	Put	Bond Future	2,577.2900	2.5773	2,735.5900	2.7356	6.142	0	0	0
2020/01/27	R213	06/08/2020	9.30	Call	Bond Future	2,300.5600	2.3006	2,115.1500	2.1151	(8.059)	0	0	0
2020/01/27	R213	06/08/2020	9.30	Put	Bond Future	2,606.6200	2.6066	2,766.2900	2.7663	6.126	0	0	0
2020/01/27	R213	05/11/2020	9.60	Put	Bond Future	2,478.3200	2.4783	2,616.7500	2.6168	5.586	0	0	0
2020/01/27	R213	05/11/2020	9.59	Call	Bond Future	3,449.1700	3.4492	3,237.6000	3.2376	(6.134)	0	0	0
2020/01/27	R213	05/11/2020			Bond Future	9.4259	85.5799	9.4865	85.2288	0.643	0.0000	0.0000	0
2020/01/27	R213	05/11/2020	9.60	Call	Bond Future	3,481.8800	3.4819	3,269.2400	3.2692	(6.107)	0	0	0
2020/01/27	R213	05/11/2020	9.59	Put	Bond Future	2,502.8400	2.5028	2,642.3400	2.6423	5.574	0	0	0
2020/01/27	R213	05/11/2020	9.61	Call	Bond Future	3,514.7300	3.5147	3,301.0300	3.3010	(6.080)	0	0	0
2020/01/27	R213	05/11/2020	9.61	Put	Bond Future	2,453.9900	2.4540	2,591.3600	2.5914	5.598	0	0	0
2020/01/27	R214	06/02/2020	9.73	Call	Bond Future	106.1700	0.1062	36.6600	0.0367	(65.470)	0	0	0
2020/01/27	R214	06/02/2020	9.87	Put	Bond Future	1,242.3100	1.2423	1,473.2300	1.4732	18.588	0	0	0
2020/01/27	R214	06/02/2020	10.42	Call	Bond Future	2,657.0500	2.6570	2,266.9600	2.2670	(14.681)	0	0	0
2020/01/27	R214	06/02/2020			Bond Future	10.0115	72.3511	10.0709	71.9637	0.593	0.0000	0.0000	12,755
2020/01/27	R214	06/02/2020	9.71	Call	Bond Future	88.8800	0.0889	28.9100	0.0289	(67.473)	0	0	0
2020/01/27	R214	06/02/2020	9.71	Put	Bond Future	2,110.9900	2.1110	2,438.4300	2.4384	15.511	0	0	0
2020/01/27	R214	06/02/2020	10.42	Put	Bond Future	59.2800	0.0593	56.6000	0.0566	(4.521)	0	0	1,000
2020/01/27	R214	06/02/2020	9.73	Put	Bond Future	1,991.3000	1.9913	2,309.2000	2.3092	15.964	0	0	0
2020/01/27	R214	06/02/2020	9.52	Call	Bond Future	11.0800	0.0111	1.7600	0.0018	(84.116)	0	0	1,000
2020/01/27	R214	06/02/2020	9.87	Call	Bond Future	304.6000	0.3046	148.1100	0.1481	(51.376)	0	0	1,000
2020/01/27	R214	06/02/2020	9.72	Call	Bond Future	97.2400	0.0972	32.6000	0.0326	(66.475)	0	0	0
2020/01/27	R214	06/02/2020	9.72	Put	Bond Future	2,050.8100	2.0508	2,373.5800	2.3736	15.739	0	0	0
2020/01/27	R214	06/02/2020	9.52	Put	Bond Future	3,355.4300	3.3554	3,733.5200	3.7335	11.268	0	0	0
2020/01/27	R214	07/05/2020	9.77	Put	Bond Future	3,162.6200	3.1626	3,400.9000	3.4009	7.534	0	0	0
2020/01/27	R214	07/05/2020			Bond Future	10.0835	70.3353	10.1446	69.9410	0.606	0.0000	0.0000	6,982
2020/01/27	R214	07/05/2020	9.76	Call	Bond Future	1,060.1500	1.0602	906.3500	0.9064	(14.507)	0	0	0
2020/01/27	R214	07/05/2020	9.76	Put	Bond Future	3,206.7100	3.2067	3,447.2400	3.4472	7.501	0	0	0
2020/01/27	R214	07/05/2020	9.31	Put	Bond Future	5,594.4100	5.5944	5,928.7000	5.9287	5.975	0	0	0
2020/01/27	R214	07/05/2020	10.66	Put	Bond Future	801.8900	0.8019	874.9200	0.8749	9.107	0	0	1,250
2020/01/27	R214	07/05/2020	9.77	Call	Bond Future	1,083.9900	1.0840	927.9400	0.9279	(14.396)	0	0	0
2020/01/27	R214	07/05/2020	9.31	Call	Bond Future	282.8600	0.2829	222.8200	0.2228	(21.226)	0	0	1,250
2020/01/27	R214	07/05/2020	9.91	Put	Bond Future	2,590.1800	2.5902	2,796.9900	2.7970	7.984	0	0	0
2020/01/27	R214	07/05/2020	9.91	Call	Bond Future	1,451.9700	1.4520	1,264.4500	1.2644	(12.915)	0	0	1,250
2020/01/27	R214	07/05/2020	10.66	Call	Bond Future	4,382.2500	4.3823	4,060.9500	4.0610	(7.332)	0	0	0
2020/01/27	R214	07/05/2020	9.75	Call	Bond Future	1,036.6400	1.0366	885.0700	0.8851	(14.621)	0	0	0
2020/01/27	R214	07/05/2020	9.75	Put	Bond Future	3,251.2300	3.2512	3,493.9900	3.4940	7.467	0	0	0
2020/01/27	R214	06/08/2020	9.98	Put	Bond Future	3,434.9000	3.4349	3,636.8300	3.6368	5.879	0	0	0
2020/01/27	R214	06/08/2020	9.97	Call	Bond Future	2,264.6100	2.2646	2,066.5300	2.0665	(8.747)	0	0	0
2020/01/27	R214	06/08/2020			Bond Future	10.1559	71.5915	10.2190	71.1900	0.621	0.0000	0.0000	0
2020/01/27	R214	06/08/2020	9.98	Call	Bond Future	2,294.3700	2.2944	2,094.7500	2.0947	(8.700)	0	0	0
2020/01/27	R214	06/08/2020	9.97	Put	Bond Future	3,470.8600	3.4709	3,674.3300	3.6743	5.862	0	0	0
2020/01/27	R214	06/08/2020	9.99	Call	Bond Future	2,324.3300	2.3243	2,123.1700	2.1232	(8.655)	0	0	0
2020/01/27	R214	06/08/2020	9.99	Put	Bond Future	3,399.2400	3.3992	3,599.6300	3.5996	5.895	0	0	0
2020/01/27	R214	05/11/2020	10.26	Put	Bond Future	3,416.7500	3.4168	3,592.9800	3.5930	5.158	0	0	0
2020/01/27	R214	05/11/2020			Bond Future	10.2326	69.5870	10.2976	69.1785	0.635	0.0000	0.0000	0
2020/01/27	R214	05/11/2020	10.25	Call	Bond Future	3,556.8000	3.5568	3,325.6700	3.3257	(6.498)	0	0	0

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2020/01/27	R214	05/11/2020	10.25	Put	Bond Future	3,446.9700	3.4470	3,624.4000	3.6244	5.147	0	0	0
2020/01/27	R214	05/11/2020	10.26	Call	Bond Future	3,589.5700	3.5896	3,357.2400	3.3572	(6.472)	0	0	0
2020/01/27	R214	05/11/2020	10.24	Call	Bond Future	3,524.4200	3.5244	3,294.4600	3.2945	(6.525)	0	0	0
2020/01/27	R214	05/11/2020	10.24	Put	Bond Future	3,477.6800	3.4777	3,656.2800	3.6563	5.136	0	0	0
2020/01/27	R248	06/02/2020	9.71	Put	Bond Future	3,821.8300	3.8218	4,246.1600	4.2462	11.103	0	0	0
2020/01/27	R248	06/02/2020			Bond Future	10.1572	90.9614	10.2115	90.5190	0.535	0.0000	0.0000	90,018
2020/01/27	R248	06/02/2020	9.71	Call	Bond Future	22.7400	0.0227	4.6000	0.0046	(79.771)	0	0	0
2020/01/27	R248	06/02/2020	9.70	Put	Bond Future	3,907.3900	3.9074	4,333.6900	4.3337	10.910	0	0	0
2020/01/27	R248	06/02/2020	9.72	Call	Bond Future	25.7200	0.0257	5.4200	0.0054	(78.927)	0	0	0
2020/01/27	R248	06/02/2020	9.72	Put	Bond Future	3,736.7100	3.7367	4,158.8800	4.1589	11.298	0	0	0
2020/01/27	R248	06/02/2020	9.70	Call	Bond Future	20.0600	0.0201	3.8900	0.0039	(80.608)	0	0	0
2020/01/27	R248	07/05/2020	10.20	Call	Bond Future	2,242.7200	2.2427	1,992.1800	1.9922	(11.171)	0	0	0
2020/01/27	R248	07/05/2020	9.69	Put	Bond Future	5,230.5200	5.2305	5,568.8500	5.5688	6.468	0	0	0
2020/01/27	R248	07/05/2020	9.79	Call	Bond Future	873.5300	0.8735	734.4800	0.7345	(15.918)	0	0	0
2020/01/27	R248	07/05/2020	9.77	Put	Bond Future	4,711.4800	4.7115	5,028.3600	5.0284	6.726	0	0	0
2020/01/27	R248	07/05/2020			Bond Future	10.2332	88.1340	10.2892	87.6835	0.548	0.0000	0.0000	14,907
2020/01/27	R248	07/05/2020	10.70	Call	Bond Future	4,723.3200	4.7233	4,367.5900	4.3676	(7.531)	0	0	0
2020/01/27	R248	07/05/2020	10.70	Put	Bond Future	1,092.6800	1.0927	1,187.4700	1.1875	8.675	0	0	300
2020/01/27	R248	07/05/2020	9.79	Put	Bond Future	4,586.5700	4.5866	4,898.0400	4.8980	6.791	0	0	0
2020/01/27	R248	07/05/2020	9.77	Call	Bond Future	824.3700	0.8244	690.7300	0.6907	(16.211)	0	0	0
2020/01/27	R248	07/05/2020	10.20	Put	Bond Future	2,511.5800	2.5116	2,711.5600	2.7116	7.962	0	0	300
2020/01/27	R248	07/05/2020	9.69	Call	Bond Future	641.2900	0.6413	529.1000	0.5291	(17.494)	0	0	300
2020/01/27	R248	07/05/2020	9.78	Put	Bond Future	4,648.6600	4.6487	4,962.8500	4.9629	6.759	0	0	0
2020/01/27	R248	07/05/2020	9.78	Call	Bond Future	848.6500	0.8486	712.3200	0.7123	(16.064)	0	0	0
2020/01/27	R248	06/08/2020	9.00	Put	Bond Future	11,899.6100	11.8996	12,317.8200	12.3178	3.514	0	0	0
2020/01/27	R248	06/08/2020	10.20	Call	Bond Future	2,970.4200	2.9704	2,730.6200	2.7306	(8.073)	0	0	0
2020/01/27	R248	06/08/2020			Bond Future	10.3101	89.7077	10.3680	89.2491	0.561	0.0000	0.0000	0
2020/01/27	R248	06/08/2020	9.25	Put	Bond Future	9,683.3000	9.6833	10,075.3200	10.0753	4.048	0	0	0
2020/01/27	R248	06/08/2020	9.25	Call	Bond Future	456.5400	0.4565	389.9300	0.3899	(14.590)	0	0	20,640
2020/01/27	R248	06/08/2020	10.18	Call	Bond Future	2,893.0400	2.8930	2,656.8800	2.6569	(8.163)	0	0	0
2020/01/27	R248	06/08/2020	10.18	Put	Bond Future	3,940.3600	3.9404	4,162.8300	4.1628	5.646	0	0	0
2020/01/27	R248	06/08/2020	9.00	Call	Bond Future	246.8200	0.2468	206.4000	0.2064	(16.376)	0	0	3,000
2020/01/27	R248	06/08/2020	10.20	Put	Bond Future	3,855.2900	3.8553	4,074.1200	4.0741	5.676	0	0	0
2020/01/27	R248	06/08/2020	10.19	Call	Bond Future	2,931.7300	2.9317	2,693.7500	2.6938	(8.117)	0	0	0
2020/01/27	R248	06/08/2020	10.19	Put	Bond Future	3,897.7600	3.8978	4,118.4100	4.1184	5.661	0	0	0
2020/01/27	R248	05/11/2020	10.02	Put	Bond Future	5,981.1600	5.9812	6,237.0200	6.2370	4.278	0	0	0
2020/01/27	R248	05/11/2020	10.03	Call	Bond Future	3,009.5100	3.0095	2,797.2700	2.7973	(7.052)	0	0	0
2020/01/27	R248	05/11/2020			Bond Future	10.3912	86.8894	10.4509	86.4228	0.575	0.0000	0.0000	0
2020/01/27	R248	05/11/2020	10.04	Call	Bond Future	3,043.1400	3.0431	2,829.4300	2.8294	(7.023)	0	0	0
2020/01/27	R248	05/11/2020	10.04	Put	Bond Future	5,881.3600	5.8814	6,134.2900	6.1343	4.301	0	0	0
2020/01/27	R248	05/11/2020	10.02	Call	Bond Future	2,976.3700	2.9764	2,765.5900	2.7656	(7.082)	0	0	0
2020/01/27	R248	05/11/2020	10.03	Put	Bond Future	5,930.9400	5.9309	6,185.3400	6.1853	4.289	0	0	0

Total

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