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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/01/2020 TO 06/01/2020

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
2020/01/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2020/01/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	2025	06/02/2020			Bond Future	136.0898	136.0898	136.0760	136.0760	(0.010)	0.0000	0.0000	5,063
2020/01/06	2025	07/05/2020			Bond Future	138.5974	138.5974	138.5833	138.5833	(0.010)	0.0000	0.0000	0
2020/01/06	2025	06/08/2020			Bond Future	139.7137	139.7137	139.6994	139.6994	(0.010)	0.0000	0.0000	0
2020/01/06	2025	05/11/2020			Bond Future	142.3282	142.3282	142.3137	142.3137	(0.010)	0.0000	0.0000	0
2020/01/06	2029	06/02/2020			Bond Future	101.6127	101.6127	101.6028	101.6028	(0.010)	0.0000	0.0000	3,765
2020/01/06	2029	07/05/2020			Bond Future	102.3815	102.3815	102.3714	102.3714	(0.010)	0.0000	0.0000	0
2020/01/06	2029	06/08/2020			Bond Future	104.3092	104.3092	104.2990	104.2990	(0.010)	0.0000	0.0000	0
2020/01/06	2029	05/11/2020			Bond Future	105.1275	105.1275	105.1171	105.1171	(0.010)	0.0000	0.0000	0
2020/01/06	2030	06/02/2020	9.15	Put	Bond Future	725.5500	0.7256	596.8100	0.5968	(17.744)	0	0	0
2020/01/06	2030	06/02/2020	9.14	Call	Bond Future	1,249.3700	1.2494	1,342.2200	1.3422	7.432	0	0	0
2020/01/06	2030	06/02/2020	9.40	Put	Bond Future	296.5700	0.2966	223.8900	0.2239	(24.507)	0	0	5,000
2020/01/06	2030	06/02/2020	9.25	Call	Bond Future	1,684.5800	1.6846	1,803.8100	1.8038	7.078	0	0	0
2020/01/06	2030	06/02/2020	8.40	Call	Bond Future	29.4900	0.0295	29.5300	0.0295	0.136	0	0	5,820
2020/01/06	2030	06/02/2020			Bond Future	9.0589	93.3802	9.0227	93.6042	(0.399)	0.0000	0.0000	77,891
2020/01/06	2030	06/02/2020	9.00	Put	Bond Future	1,158.3100	1.1583	994.6200	0.9946	(14.132)	0	0	0
2020/01/06	2030	06/02/2020	9.00	Call	Bond Future	793.3800	0.7934	853.6900	0.8537	7.602	0	0	5,820
2020/01/06	2030	06/02/2020	9.15	Call	Bond Future	1,286.2900	1.2863	1,381.5500	1.3816	7.406	0	0	0
2020/01/06	2030	06/02/2020	9.14	Put	Bond Future	749.9700	0.7500	618.8200	0.6188	(17.487)	0	0	0
2020/01/06	2030	06/02/2020	9.40	Call	Bond Future	2,373.4200	2.3734	2,524.7400	2.5247	6.376	0	0	0
2020/01/06	2030	06/02/2020	9.25	Put	Bond Future	513.4300	0.5134	408.6600	0.4087	(20.406)	0	0	5,000
2020/01/06	2030	06/02/2020	8.40	Put	Bond Future	4,221.0900	4.2211	3,997.1300	3.9971	(5.306)	0	0	0
2020/01/06	2030	06/02/2020	9.16	Call	Bond Future	1,323.7600	1.3238	1,421.4400	1.4214	7.379	0	0	0
2020/01/06	2030	06/02/2020	9.16	Put	Bond Future	701.7400	0.7017	575.4200	0.5754	(18.001)	0	0	0
2020/01/06	2030	07/05/2020	8.79	Call	Bond Future	1,016.5200	1.0165	1,075.1200	1.0751	5.765	0	0	0
2020/01/06	2030	07/05/2020	8.78	Put	Bond Future	3,107.3900	3.1074	2,936.8900	2.9369	(5.487)	0	0	0
2020/01/06	2030	07/05/2020			Bond Future	9.1237	95.0778	9.0861	95.3059	(0.412)	0.0000	0.0000	0
2020/01/06	2030	07/05/2020	8.80	Call	Bond Future	1,038.3400	1.0383	1,097.9700	1.0980	5.743	0	0	0
2020/01/06	2030	07/05/2020	8.80	Put	Bond Future	3,026.3200	3.0263	2,857.8700	2.8579	(5.566)	0	0	0
2020/01/06	2030	07/05/2020	8.79	Put	Bond Future	3,066.7900	3.0668	2,897.3100	2.8973	(5.526)	0	0	0
2020/01/06	2030	07/05/2020	8.78	Call	Bond Future	994.7800	0.9948	1,052.3600	1.0524	5.788	0	0	0
2020/01/06	2030	06/08/2020	9.11	Call	Bond Future	2,343.1900	2.3432	2,439.5100	2.4395	4.111	0	0	0
2020/01/06	2030	06/08/2020			Bond Future	9.1903	92.8129	9.1512	93.0453	(0.426)	0.0000	0.0000	0
2020/01/06	2030	06/08/2020	9.09	Call	Bond Future	2,285.0800	2.2851	2,379.7100	2.3797	4.141	0	0	0
2020/01/06	2030	06/08/2020	9.09	Put	Bond Future	2,882.3800	2.8824	2,744.5300	2.7445	(4.783)	0	0	0
2020/01/06	2030	06/08/2020	9.11	Put	Bond Future	2,821.0200	2.8210	2,684.8600	2.6849	(4.827)	0	0	0
2020/01/06	2030	06/08/2020	9.10	Call	Bond Future	2,314.0300	2.3140	2,409.5100	2.4095	4.126	0	0	0
2020/01/06	2030	06/08/2020	9.10	Put	Bond Future	2,851.5700	2.8516	2,714.5700	2.7146	(4.804)	0	0	0
2020/01/06	2030	05/11/2020	10.06	Put	Bond Future	1,528.1000	1.5281	1,449.8500	1.4499	(5.121)	0	0	1,000
2020/01/06	2030	05/11/2020	8.73	Call	Bond Future	1,794.2900	1.7943	1,866.8400	1.8668	4.043	0	0	3,000
2020/01/06	2030	05/11/2020	9.39	Put	Bond Future	2,786.6300	2.7866	2,667.7500	2.6677	(4.266)	0	0	0
2020/01/06	2030	05/11/2020	9.38	Call	Bond Future	3,563.6900	3.5637	3,680.8900	3.6809	3.289	0	0	0
2020/01/06	2030	05/11/2020			Bond Future	9.2499	94.5516	9.2092	94.7884	(0.440)	0.0000	0.0000	0

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2020/01/06	2030	05/11/2020	8.34	Put	Bond Future	6,545.1900	6.5452	6,356.7000	6.3567	(2.880)	0	0	0
2020/01/06	2030	05/11/2020	8.34	Call	Bond Future	1,057.5000	1.0575	1,105.7700	1.1058	4.565	0	0	1,000
2020/01/06	2030	05/11/2020	9.04	Put	Bond Future	3,787.2300	3.7872	3,644.1800	3.6442	(3.777)	0	0	0
2020/01/06	2030	05/11/2020	9.04	Call	Bond Future	2,557.7000	2.5577	2,651.4100	2.6514	3.664	0	0	1,000
2020/01/06	2030	05/11/2020	10.06	Call	Bond Future	6,081.8000	6.0818	6,240.3100	6.2403	2.606	0	0	0
2020/01/06	2030	05/11/2020	8.73	Put	Bond Future	4,879.3400	4.8793	4,715.1300	4.7151	(3.365)	0	0	0
2020/01/06	2030	05/11/2020	9.23	Put	Bond Future	3,213.3400	3.2133	3,083.4800	3.0835	(4.041)	0	0	0
2020/01/06	2030	05/11/2020	10.37	Put	Bond Future	1,129.6700	1.1297	1,067.0200	1.0670	(5.546)	0	0	16,000
2020/01/06	2030	05/11/2020	9.39	Call	Bond Future	3,596.0900	3.5961	3,713.9700	3.7140	3.278	0	0	0
2020/01/06	2030	05/11/2020	9.38	Put	Bond Future	2,811.6800	2.8117	2,692.1200	2.6921	(4.252)	0	0	0
2020/01/06	2030	05/11/2020	10.47	Call	Bond Future	7,752.0900	7.7521	7,931.2100	7.9312	2.311	0	0	0
2020/01/06	2030	05/11/2020	10.47	Put	Bond Future	1,005.7400	1.0057	948.1000	0.9481	(5.731)	0	0	3,000
2020/01/06	2030	05/11/2020	9.23	Call	Bond Future	3,097.9400	3.0979	3,204.8400	3.2048	3.451	0	0	3,000
2020/01/06	2030	05/11/2020	8.53	Put	Bond Future	5,692.1100	5.6921	5,514.9800	5.5150	(3.112)	0	0	0
2020/01/06	2030	05/11/2020	8.53	Call	Bond Future	1,384.5900	1.3846	1,444.2200	1.4442	4.307	0	0	16,000
2020/01/06	2030	05/11/2020	9.03	Put	Bond Future	3,819.4500	3.8194	3,675.7100	3.6757	(3.763)	0	0	0
2020/01/06	2030	05/11/2020	9.03	Call	Bond Future	2,530.8000	2.5308	2,623.8200	2.6238	3.676	0	0	16,000
2020/01/06	2030	05/11/2020	10.37	Call	Bond Future	7,347.9300	7.3479	7,522.0400	7.5220	2.370	0	0	0
2020/01/06	2030	05/11/2020	9.40	Call	Bond Future	3,628.2800	3.6283	3,746.8500	3.7469	3.268	0	0	0
2020/01/06	2030	05/11/2020	9.40	Put	Bond Future	2,761.4200	2.7614	2,643.2300	2.6432	(4.280)	0	0	0
2020/01/06	2032	06/02/2020	9.40	Put	Bond Future	1,208.2400	1.2082	1,034.4300	1.0344	(14.385)	0	0	0
2020/01/06	2032	06/02/2020			Bond Future	9.4365	94.5352	9.4003	94.7791	(0.384)	0.0000	0.0000	70,272
2020/01/06	2032	06/02/2020	9.39	Call	Bond Future	930.2600	0.9303	997.9200	0.9979	7.273	0	0	0
2020/01/06	2032	06/02/2020	9.39	Put	Bond Future	1,243.6300	1.2436	1,067.4500	1.0675	(14.167)	0	0	0
2020/01/06	2032	06/02/2020	9.40	Call	Bond Future	962.3100	0.9623	1,032.3400	1.0323	7.277	0	0	0
2020/01/06	2032	06/02/2020	9.38	Call	Bond Future	898.8400	0.8988	964.1700	0.9642	7.268	0	0	0
2020/01/06	2032	06/02/2020	9.38	Put	Bond Future	1,279.7200	1.2797	1,101.2100	1.1012	(13.949)	0	0	0
2020/01/06	2032	07/05/2020	9.19	Call	Bond Future	1,189.5500	1.1895	1,255.7000	1.2557	5.561	0	0	0
2020/01/06	2032	07/05/2020			Bond Future	9.5067	92.0943	9.4691	92.3426	(0.395)	0.0000	0.0000	0
2020/01/06	2032	07/05/2020	9.17	Call	Bond Future	1,138.4000	1.1384	1,202.3300	1.2023	5.616	0	0	0
2020/01/06	2032	07/05/2020	9.17	Put	Bond Future	3,398.1900	3.3982	3,213.8100	3.2138	(5.426)	0	0	0
2020/01/06	2032	07/05/2020	9.19	Put	Bond Future	3,312.9600	3.3130	3,130.8000	3.1308	(5.498)	0	0	0
2020/01/06	2032	07/05/2020	9.18	Call	Bond Future	1,163.9100	1.1639	1,228.9500	1.2289	5.588	0	0	0
2020/01/06	2032	07/05/2020	9.18	Put	Bond Future	3,355.4700	3.3555	3,172.2000	3.1722	(5.462)	0	0	0
2020/01/06	2032	06/08/2020	9.46	Put	Bond Future	3,394.2100	3.3942	3,242.2900	3.2423	(4.476)	0	0	0
2020/01/06	2032	06/08/2020	9.45	Call	Bond Future	2,593.6600	2.5937	2,693.8500	2.6938	3.863	0	0	0
2020/01/06	2032	06/08/2020			Bond Future	9.5779	93.7822	9.5389	94.0352	(0.406)	0.0000	0.0000	0
2020/01/06	2032	06/08/2020	9.46	Call	Bond Future	2,625.2400	2.6252	2,726.3000	2.7263	3.850	0	0	0
2020/01/06	2032	06/08/2020	9.45	Put	Bond Future	3,428.2700	3.4283	3,275.4800	3.2755	(4.457)	0	0	0
2020/01/06	2032	06/08/2020	9.47	Call	Bond Future	2,657.0200	2.6570	2,758.9400	2.7589	3.836	0	0	0
2020/01/06	2032	06/08/2020	9.47	Put	Bond Future	3,360.4100	3.3604	3,209.3500	3.2094	(4.495)	0	0	0
2020/01/06	2032	05/11/2020	9.61	Put	Bond Future	3,688.5500	3.6886	3,545.9700	3.5460	(3.865)	0	0	0
2020/01/06	2032	05/11/2020	10.99	Call	Bond Future	9,060.3900	9.0604	9,259.4400	9.2594	2.197	0	0	0
2020/01/06	2032	05/11/2020	9.44	Put	Bond Future	4,259.1900	4.2592	4,104.1400	4.1041	(3.640)	0	0	0
2020/01/06	2032	05/11/2020	11.08	Call	Bond Future	9,460.2300	9.4602	9,663.6100	9.6636	2.150	0	0	0
2020/01/06	2032	05/11/2020	9.77	Put	Bond Future	3,207.6600	3.2077	3,076.7400	3.0767	(4.081)	0	0	0
2020/01/06	2032	05/11/2020			Bond Future	9.6476	91.3804	9.6072	91.6381	(0.418)	0.0000	0.0000	0

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2020/01/06	2032	05/11/2020	10.99	Put	Bond Future	1,031.4400	1.0314	972.8100	0.9728	(5.684)	0	0	3,000
2020/01/06	2032	05/11/2020	9.76	Call	Bond Future	3,948.5200	3.9485	4,074.5500	4.0745	3.192	0	0	0
2020/01/06	2032	05/11/2020	9.76	Put	Bond Future	3,236.0000	3.2360	3,104.3500	3.1044	(4.068)	0	0	0
2020/01/06	2032	05/11/2020	9.11	Call	Bond Future	2,033.0300	2.0330	2,111.8200	2.1118	3.875	0	0	3,000
2020/01/06	2032	05/11/2020	9.61	Call	Bond Future	3,448.6500	3.4487	3,563.7500	3.5638	3.338	0	0	3,000
2020/01/06	2032	05/11/2020	9.44	Call	Bond Future	2,923.1700	2.9232	3,025.8000	3.0258	3.511	0	0	1,000
2020/01/06	2032	05/11/2020	11.08	Put	Bond Future	928.6900	0.9287	874.3900	0.8744	(5.847)	0	0	1,000
2020/01/06	2032	05/11/2020	9.77	Call	Bond Future	3,983.1800	3.9832	4,109.9400	4.1099	3.182	0	0	0
2020/01/06	2032	05/11/2020	9.11	Put	Bond Future	5,548.7100	5.5487	5,369.8200	5.3698	(3.224)	0	0	0
2020/01/06	2032	05/11/2020	8.94	Put	Bond Future	6,312.2500	6.3123	6,121.6800	6.1217	(3.019)	0	0	0
2020/01/06	2032	05/11/2020	8.94	Call	Bond Future	1,646.3200	1.6463	1,713.4300	1.7134	4.076	0	0	1,000
2020/01/06	2032	05/11/2020	9.75	Call	Bond Future	3,914.0000	3.9140	4,039.3100	4.0393	3.202	0	0	0
2020/01/06	2032	05/11/2020	9.75	Put	Bond Future	3,264.5500	3.2645	3,132.1800	3.1322	(4.055)	0	0	0
2020/01/06	2033	06/02/2020			Bond Future	101.5476	101.5476	101.5381	101.5381	(0.009)	0.0000	0.0000	6,960
2020/01/06	2033	07/05/2020			Bond Future	102.2328	102.2328	102.2231	102.2231	(0.009)	0.0000	0.0000	0
2020/01/06	2033	06/08/2020			Bond Future	104.1577	104.1577	104.1480	104.1480	(0.009)	0.0000	0.0000	0
2020/01/06	2033	05/11/2020			Bond Future	104.8952	104.8952	104.8852	104.8852	(0.010)	0.0000	0.0000	0
2020/01/06	2037	06/02/2020	9.67	Call	Bond Future	453.6500	0.4537	470.7300	0.4707	3.765	0	0	0
2020/01/06	2037	06/02/2020	9.66	Put	Bond Future	2,530.6200	2.5306	2,315.2500	2.3153	(8.511)	0	0	0
2020/01/06	2037	06/02/2020			Bond Future	9.9386	88.5675	9.9074	88.7988	(0.314)	0.0000	0.0000	77,689
2020/01/06	2037	06/02/2020	9.68	Call	Bond Future	474.9100	0.4749	493.2200	0.4932	3.855	0	0	0
2020/01/06	2037	06/02/2020	9.68	Put	Bond Future	2,419.4100	2.4194	2,206.4500	2.2065	(8.802)	0	0	0
2020/01/06	2037	06/02/2020	9.67	Put	Bond Future	2,474.6400	2.4746	2,260.4500	2.2604	(8.655)	0	0	0
2020/01/06	2037	06/02/2020	9.66	Call	Bond Future	433.0400	0.4330	448.9400	0.4489	3.672	0	0	0
2020/01/06	2037	07/05/2020	9.60	Put	Bond Future	4,234.0300	4.2340	4,048.1000	4.0481	(4.391)	0	0	0
2020/01/06	2037	07/05/2020	9.59	Call	Bond Future	1,097.6800	1.0977	1,146.3300	1.1463	4.432	0	0	0
2020/01/06	2037	07/05/2020			Bond Future	10.0155	90.1777	9.9833	90.4132	(0.322)	0.0000	0.0000	0
2020/01/06	2037	07/05/2020	9.60	Call	Bond Future	1,123.5800	1.1236	1,173.1700	1.1732	4.414	0	0	0
2020/01/06	2037	07/05/2020	9.59	Put	Bond Future	4,285.0100	4.2850	4,098.1400	4.0981	(4.361)	0	0	0
2020/01/06	2037	07/05/2020	9.61	Call	Bond Future	1,149.8300	1.1498	1,200.3800	1.2004	4.396	0	0	0
2020/01/06	2037	07/05/2020	9.61	Put	Bond Future	4,183.4900	4.1835	3,998.5200	3.9985	(4.421)	0	0	0
2020/01/06	2037	06/08/2020	9.88	Put	Bond Future	4,291.2100	4.2912	4,136.1800	4.1362	(3.613)	0	0	0
2020/01/06	2037	06/08/2020			Bond Future	10.0948	87.5703	10.0614	87.8103	(0.330)	0.0000	0.0000	0
2020/01/06	2037	06/08/2020	9.87	Call	Bond Future	2,694.3400	2.6943	2,778.5200	2.7785	3.124	0	0	0
2020/01/06	2037	06/08/2020	9.87	Put	Bond Future	4,331.7500	4.3318	4,175.9400	4.1759	(3.597)	0	0	0
2020/01/06	2037	06/08/2020	9.88	Call	Bond Future	2,727.6200	2.7276	2,812.5800	2.8126	3.115	0	0	0
2020/01/06	2037	06/08/2020	9.86	Call	Bond Future	2,661.5300	2.6615	2,744.9400	2.7449	3.134	0	0	0
2020/01/06	2037	06/08/2020	9.86	Put	Bond Future	4,372.8500	4.3729	4,216.2700	4.2163	(3.581)	0	0	0
2020/01/06	2037	05/11/2020	10.18	Call	Bond Future	4,181.8000	4.1818	4,291.4200	4.2914	2.621	0	0	0
2020/01/06	2037	05/11/2020	10.17	Put	Bond Future	4,126.2400	4.1262	3,990.7600	3.9908	(3.283)	0	0	0
2020/01/06	2037	05/11/2020			Bond Future	10.1673	89.2128	10.1329	89.4572	(0.339)	0.0000	0.0000	0
2020/01/06	2037	05/11/2020	10.19	Call	Bond Future	4,218.1400	4.2181	4,328.4200	4.3284	2.614	0	0	0
2020/01/06	2037	05/11/2020	10.19	Put	Bond Future	4,057.5800	4.0576	3,923.4300	3.9234	(3.306)	0	0	0
2020/01/06	2037	05/11/2020	10.17	Call	Bond Future	4,145.2900	4.1453	4,254.2400	4.2542	2.628	0	0	0
2020/01/06	2037	05/11/2020	10.18	Put	Bond Future	4,091.9500	4.0919	3,957.1400	3.9571	(3.295)	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
2020/01/06	2038	06/02/2020			Bond Future	116.9403	116.9403	116.7628	116.7628	(0.152)	0.0000	0.0000	10,886
2020/01/06	2038	07/05/2020			Bond Future	119.0950	119.0950	118.9143	118.9143	(0.152)	0.0000	0.0000	0
2020/01/06	2038	06/08/2020			Bond Future	119.6574	119.6574	119.4733	119.4733	(0.154)	0.0000	0.0000	0
2020/01/06	2038	05/11/2020			Bond Future	121.8964	121.8964	121.7090	121.7090	(0.154)	0.0000	0.0000	0
2020/01/06	2040	06/02/2020	9.76	Call	Bond Future	433.1700	0.4332	446.9600	0.4470	3.184	0	0	0
2020/01/06	2040	06/02/2020	9.00	Put	Bond Future	9,085.0900	9.0851	8,837.0700	8.8371	(2.730)	0	0	0
2020/01/06	2040	06/02/2020			Bond Future	10.0638	91.1830	10.0326	91.4307	(0.310)	0.0000	0.0000	52,991
2020/01/06	2040	06/02/2020	9.74	Call	Bond Future	394.1100	0.3941	405.7700	0.4058	2.959	0	0	0
2020/01/06	2040	06/02/2020	9.74	Put	Bond Future	3,016.8400	3.0168	2,780.8100	2.7808	(7.824)	0	0	0
2020/01/06	2040	06/02/2020	8.40	Put	Bond Future	14,845.4900	14.8455	14,597.8000	14.5978	(1.668)	0	0	0
2020/01/06	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	2040	06/02/2020	9.76	Put	Bond Future	2,890.4600	2.8905	2,656.5600	2.6566	(8.092)	0	0	0
2020/01/06	2040	06/02/2020	9.00	Call	Bond Future	1.6600	0.0017	1.3300	0.0013	(19.880)	0	0	0
2020/01/06	2040	06/02/2020	9.75	Call	Bond Future	413.6100	0.4136	426.3100	0.4263	3.071	0	0	0
2020/01/06	2040	06/02/2020	9.75	Put	Bond Future	2,953.5600	2.9536	2,718.5700	2.7186	(7.956)	0	0	0
2020/01/06	2040	07/05/2020	9.74	Call	Bond Future	1,184.2900	1.1843	1,238.4900	1.2385	4.577	0	0	0
2020/01/06	2040	07/05/2020	9.75	Put	Bond Future	4,352.8000	4.3528	4,155.8600	4.1559	(4.524)	0	0	0
2020/01/06	2040	07/05/2020			Bond Future	10.1413	92.8407	10.1090	93.0929	(0.318)	0.0000	0.0000	0
2020/01/06	2040	07/05/2020	9.50	Put	Bond Future	5,843.4500	5.8435	5,622.3800	5.6224	(3.783)	0	0	0
2020/01/06	2040	07/05/2020	9.50	Call	Bond Future	606.9700	0.6070	638.0900	0.6381	5.127	0	0	2,640
2020/01/06	2040	07/05/2020	10.00	Put	Bond Future	3,159.1800	3.1592	2,990.4200	2.9904	(5.342)	0	0	0
2020/01/06	2040	07/05/2020	10.00	Call	Bond Future	2,045.1100	2.0451	2,128.5400	2.1285	4.079	0	0	2,640
2020/01/06	2040	07/05/2020	9.74	Put	Bond Future	4,406.3300	4.4063	4,208.3400	4.2083	(4.493)	0	0	0
2020/01/06	2040	07/05/2020	9.75	Call	Bond Future	1,213.2400	1.2132	1,268.4900	1.2685	4.554	0	0	0
2020/01/06	2040	07/05/2020	9.73	Call	Bond Future	1,155.5600	1.1556	1,208.6900	1.2087	4.598	0	0	0
2020/01/06	2040	07/05/2020	9.73	Put	Bond Future	4,460.2000	4.4602	4,261.1400	4.2611	(4.463)	0	0	0
2020/01/06	2040	06/08/2020	10.04	Call	Bond Future	3,000.0100	3.0000	3,094.0400	3.0940	3.134	0	0	0
2020/01/06	2040	06/08/2020	10.02	Put	Bond Future	4,496.9200	4.4969	4,332.3100	4.3323	(3.661)	0	0	0
2020/01/06	2040	06/08/2020	10.03	Call	Bond Future	2,963.7700	2.9638	3,056.9500	3.0569	3.144	0	0	0
2020/01/06	2040	06/08/2020			Bond Future	10.2211	90.0311	10.1878	90.2881	(0.326)	0.0000	0.0000	0
2020/01/06	2040	06/08/2020	10.04	Put	Bond Future	4,411.2000	4.4112	4,248.2900	4.2483	(3.693)	0	0	0
2020/01/06	2040	06/08/2020	10.02	Call	Bond Future	2,927.7500	2.9277	3,020.0800	3.0201	3.154	0	0	0
2020/01/06	2040	06/08/2020	10.03	Put	Bond Future	4,453.8900	4.4539	4,290.1300	4.2901	(3.677)	0	0	0
2020/01/06	2040	05/11/2020	11.70	Put	Bond Future	1,279.5500	1.2795	1,217.4000	1.2174	(4.857)	0	0	2,000
2020/01/06	2040	05/11/2020	10.23	Call	Bond Future	4,222.7300	4.2227	4,334.7600	4.3348	2.653	0	0	2,000
2020/01/06	2040	05/11/2020	9.50	Call	Bond Future	1,919.4900	1.9195	1,981.0600	1.9811	3.208	0	0	2,000
2020/01/06	2040	05/11/2020	10.00	Call	Bond Future	3,394.0300	3.3940	3,489.6900	3.4897	2.818	0	0	2,000
2020/01/06	2040	05/11/2020	10.30	Call	Bond Future	4,492.2200	4.4922	4,609.2100	4.6092	2.604	0	0	0
2020/01/06	2040	05/11/2020			Bond Future	10.2942	91.7202	10.2598	91.9819	(0.334)	0.0000	0.0000	0
2020/01/06	2040	05/11/2020	9.73	Put	Bond Future	6,994.0100	6.9940	6,809.0300	6.8090	(2.645)	0	0	0
2020/01/06	2040	05/11/2020	9.73	Call	Bond Future	2,540.6300	2.5406	2,617.4100	2.6174	3.022	0	0	2,000
2020/01/06	2040	05/11/2020	10.23	Put	Bond Future	4,712.4300	4.7124	4,562.7000	4.5627	(3.177)	0	0	0
2020/01/06	2040	05/11/2020	10.30	Put	Bond Future	4,448.1000	4.4481	4,303.3300	4.3033	(3.255)	0	0	0
2020/01/06	2040	05/11/2020	11.70	Call	Bond Future	11,019.9900	11.0200	11,219.6000	11.2196	1.811	0	0	0
2020/01/06	2040	05/11/2020	9.50	Put	Bond Future	8,288.8400	8.2888	8,088.6500	8.0887	(2.415)	0	0	0
2020/01/06	2040	05/11/2020	10.00	Put	Bond Future	5,673.6600	5.6737	5,507.5600	5.5076	(2.928)	0	0	0
2020/01/06	2040	05/11/2020	10.32	Put	Bond Future	4,374.9300	4.3749	4,231.5800	4.2316	(3.277)	0	0	0

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2020/01/06	2040	05/11/2020	10.31	Call	Bond Future	4,531.1900	4.5312	4,648.8900	4.6489	2.598	0	0	0
2020/01/06	2040	05/11/2020	11.50	Call	Bond Future	10,043.3900	10.0434	10,232.9700	10.2330	1.888	0	0	0
2020/01/06	2040	05/11/2020	11.50	Put	Bond Future	1,581.3300	1.5813	1,509.1500	1.5091	(4.565)	0	0	2,000
2020/01/06	2040	05/11/2020	10.32	Call	Bond Future	4,570.6500	4.5706	4,689.0600	4.6891	2.591	0	0	0
2020/01/06	2040	05/11/2020	10.31	Put	Bond Future	4,411.2200	4.4112	4,267.1600	4.2672	(3.266)	0	0	0
2020/01/06	2044	06/02/2020	9.77	Put	Bond Future	3,290.7000	3.2907	3,114.8500	3.1149	(5.344)	0	0	0
2020/01/06	2044	06/02/2020	9.74	Call	Bond Future	251.8700	0.2519	244.6500	0.2446	(2.867)	0	0	328
2020/01/06	2044	06/02/2020	10.78	Put	Bond Future	146.3500	0.1463	109.3100	0.1093	(25.309)	0	0	328
2020/01/06	2044	06/02/2020			Bond Future	10.1331	87.8855	10.1121	88.0547	(0.208)	0.0000	0.0000	50,701
2020/01/06	2044	06/02/2020	9.77	Call	Bond Future	296.8200	0.2968	290.1400	0.2901	(2.251)	0	0	0
2020/01/06	2044	06/02/2020	9.09	Put	Bond Future	9,079.2200	9.0792	8,909.5000	8.9095	(1.869)	0	0	0
2020/01/06	2044	06/02/2020	9.09	Call	Bond Future	2.0500	0.0021	1.5000	0.0015	(26.829)	0	0	328
2020/01/06	2044	06/02/2020	9.74	Put	Bond Future	3,500.6900	3.5007	3,324.3000	3.3243	(5.039)	0	0	0
2020/01/06	2044	06/02/2020	9.78	Call	Bond Future	313.3600	0.3134	306.9100	0.3069	(2.058)	0	0	0
2020/01/06	2044	06/02/2020	9.76	Put	Bond Future	3,359.7200	3.3597	3,183.6600	3.1837	(5.240)	0	0	0
2020/01/06	2044	06/02/2020	10.78	Call	Bond Future	5,084.9600	5.0850	5,217.0900	5.2171	2.598	0	0	0
2020/01/06	2044	06/02/2020	9.78	Put	Bond Future	3,222.5200	3.2225	3,046.9000	3.0469	(5.450)	0	0	0
2020/01/06	2044	06/02/2020	9.76	Call	Bond Future	280.9900	0.2810	274.1000	0.2741	(2.452)	0	0	0
2020/01/06	2044	07/05/2020	9.45	Put	Bond Future	6,811.4400	6.8114	6,649.0800	6.6491	(2.384)	0	0	0
2020/01/06	2044	07/05/2020	9.97	Put	Bond Future	3,679.0500	3.6790	3,545.8900	3.5459	(3.619)	0	0	0
2020/01/06	2044	07/05/2020	9.33	Call	Bond Future	299.0600	0.2991	305.2600	0.3053	2.073	0	0	100
2020/01/06	2044	07/05/2020	9.98	Call	Bond Future	1,791.2900	1.7913	1,831.1300	1.8311	2.224	0	0	100
2020/01/06	2044	07/05/2020	9.26	Call	Bond Future	231.9200	0.2319	236.4700	0.2365	1.962	0	0	556
2020/01/06	2044	07/05/2020	9.81	Call	Bond Future	1,244.2800	1.2443	1,272.5000	1.2725	2.268	0	0	0
2020/01/06	2044	07/05/2020	9.79	Put	Bond Future	4,607.8000	4.6078	4,462.4800	4.4625	(3.154)	0	0	0
2020/01/06	2044	07/05/2020			Bond Future	10.2087	89.4833	10.1869	89.6556	(0.213)	0.0000	0.0000	0
2020/01/06	2044	07/05/2020	10.81	Call	Bond Future	5,670.2100	5.6702	5,772.9800	5.7730	1.812	0	0	0
2020/01/06	2044	07/05/2020	10.81	Put	Bond Future	1,122.6400	1.1226	1,053.1400	1.0531	(6.191)	0	0	129
2020/01/06	2044	07/05/2020	9.33	Put	Bond Future	7,741.3800	7.7414	7,575.3100	7.5753	(2.145)	0	0	0
2020/01/06	2044	07/05/2020	9.81	Put	Bond Future	4,496.2800	4.4963	4,352.2300	4.3522	(3.204)	0	0	0
2020/01/06	2044	07/05/2020	9.79	Call	Bond Future	1,187.3700	1.1874	1,214.3200	1.2143	2.270	0	0	0
2020/01/06	2044	07/05/2020	9.45	Call	Bond Future	446.2400	0.4462	456.1500	0.4562	2.221	0	0	129
2020/01/06	2044	07/05/2020	9.97	Call	Bond Future	1,756.0600	1.7561	1,795.1700	1.7952	2.227	0	0	129
2020/01/06	2044	07/05/2020	9.98	Put	Bond Future	3,632.2900	3.6323	3,499.8600	3.4999	(3.646)	0	0	0
2020/01/06	2044	07/05/2020	11.09	Call	Bond Future	7,291.4900	7.2915	7,410.3600	7.4104	1.630	0	0	0
2020/01/06	2044	07/05/2020	9.26	Put	Bond Future	8,311.9800	8.3120	8,144.2600	8.1443	(2.018)	0	0	0
2020/01/06	2044	07/05/2020	9.91	Put	Bond Future	3,970.2300	3.9702	3,832.8400	3.8328	(3.461)	0	0	0
2020/01/06	2044	07/05/2020	9.80	Put	Bond Future	4,551.6900	4.5517	4,407.0000	4.4070	(3.179)	0	0	0
2020/01/06	2044	07/05/2020	11.09	Put	Bond Future	761.7700	0.7618	708.3700	0.7084	(7.010)	0	0	100
2020/01/06	2044	07/05/2020	9.91	Call	Bond Future	1,552.6900	1.5527	1,587.5700	1.5876	2.246	0	0	556
2020/01/06	2044	07/05/2020	11.02	Call	Bond Future	6,880.6200	6.8806	6,995.7900	6.9958	1.674	0	0	0
2020/01/06	2044	07/05/2020	11.02	Put	Bond Future	838.7700	0.8388	781.6700	0.7817	(6.808)	0	0	556
2020/01/06	2044	07/05/2020	9.80	Call	Bond Future	1,215.5400	1.2155	1,243.1200	1.2431	2.269	0	0	0
2020/01/06	2044	06/08/2020	9.98	Call	Bond Future	2,631.7700	2.6318	2,680.4600	2.6805	1.850	0	0	602
2020/01/06	2044	06/08/2020	11.09	Put	Bond Future	1,740.3900	1.7404	1,672.0200	1.6720	(3.928)	0	0	602
2020/01/06	2044	06/08/2020	9.01	Call	Bond Future	458.2000	0.4582	467.3800	0.4674	2.003	0	0	140
2020/01/06	2044	06/08/2020	9.66	Call	Bond Future	1,635.7300	1.6357	1,667.9600	1.6680	1.970	0	0	140

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2020/01/06	2044	06/08/2020	9.88	Call	Bond Future	2,294.4400	2.2944	2,337.7700	2.3378	1.888	0	0	0
2020/01/06	2044	06/08/2020			Bond Future	10.2864	86.7375	10.2640	86.9130	(0.218)	0.0000	0.0000	0
2020/01/06	2044	06/08/2020	9.36	Put	Bond Future	8,694.0100	8.6940	8,537.8100	8.5378	(1.797)	0	0	0
2020/01/06	2044	06/08/2020	9.36	Call	Bond Future	931.1400	0.9311	950.4600	0.9505	2.075	0	0	602
2020/01/06	2044	06/08/2020	9.98	Put	Bond Future	5,078.6600	5.0787	4,951.8300	4.9518	(2.497)	0	0	0
2020/01/06	2044	06/08/2020	9.86	Call	Bond Future	2,229.8900	2.2299	2,272.1700	2.2722	1.896	0	0	0
2020/01/06	2044	06/08/2020	9.86	Put	Bond Future	5,666.5100	5.6665	5,533.2700	5.5333	(2.351)	0	0	0
2020/01/06	2044	06/08/2020	11.09	Call	Bond Future	7,647.5900	7.6476	7,754.7400	7.7547	1.401	0	0	0
2020/01/06	2044	06/08/2020	9.01	Put	Bond Future	11,455.9400	11.4559	11,289.6000	11.2896	(1.452)	0	0	0
2020/01/06	2044	06/08/2020	9.66	Put	Bond Future	6,762.8900	6.7629	6,619.6000	6.6196	(2.119)	0	0	0
2020/01/06	2044	06/08/2020	9.88	Put	Bond Future	5,564.8400	5.5648	5,432.6500	5.4326	(2.375)	0	0	0
2020/01/06	2044	06/08/2020	10.93	Call	Bond Future	6,805.4700	6.8055	6,905.5100	6.9055	1.470	0	0	0
2020/01/06	2044	06/08/2020	10.93	Put	Bond Future	2,019.0300	2.0190	1,943.5500	1.9435	(3.738)	0	0	140
2020/01/06	2044	06/08/2020	9.87	Call	Bond Future	2,262.0400	2.2620	2,304.8400	2.3048	1.892	0	0	0
2020/01/06	2044	06/08/2020	9.87	Put	Bond Future	5,615.4900	5.6155	5,482.7700	5.4828	(2.363)	0	0	0
2020/01/06	2044	05/11/2020	11.43	Call	Bond Future	9,505.0200	9.5050	9,623.0600	9.6231	1.242	0	0	0
2020/01/06	2044	05/11/2020	9.72	Put	Bond Future	7,551.4000	7.5514	7,415.1500	7.4151	(1.804)	0	0	0
2020/01/06	2044	05/11/2020	9.97	Call	Bond Future	3,164.1000	3.1641	3,217.8900	3.2179	1.700	0	0	568
2020/01/06	2044	05/11/2020	9.29	Put	Bond Future	10,280.5200	10.2805	10,127.3400	10.1273	(1.490)	0	0	0
2020/01/06	2044	05/11/2020	9.96	Put	Bond Future	6,287.6100	6.2876	6,162.1600	6.1622	(1.995)	0	0	0
2020/01/06	2044	05/11/2020	10.36	Call	Bond Future	4,579.5500	4.5795	4,651.8700	4.6519	1.579	0	0	0
2020/01/06	2044	05/11/2020			Bond Future	10.3576	88.3649	10.3344	88.5436	(0.224)	0.0000	0.0000	0
2020/01/06	2044	05/11/2020	9.72	Call	Bond Future	2,394.8600	2.3949	2,437.3900	2.4374	1.776	0	0	1,815
2020/01/06	2044	05/11/2020	9.97	Put	Bond Future	6,239.1100	6.2391	6,114.1200	6.1141	(2.003)	0	0	0
2020/01/06	2044	05/11/2020	9.96	Call	Bond Future	3,130.8500	3.1308	3,184.1800	3.1842	1.703	0	0	0
2020/01/06	2044	05/11/2020	11.38	Call	Bond Future	9,269.9000	9.2699	9,385.9300	9.3859	1.252	0	0	0
2020/01/06	2044	05/11/2020	11.38	Put	Bond Future	1,957.9200	1.9579	1,895.1700	1.8952	(3.205)	0	0	568
2020/01/06	2044	05/11/2020	10.34	Call	Bond Future	4,500.9100	4.5009	4,572.2600	4.5723	1.585	0	0	0
2020/01/06	2044	05/11/2020	10.34	Put	Bond Future	4,636.3200	4.6363	4,528.8900	4.5289	(2.317)	0	0	0
2020/01/06	2044	05/11/2020	11.17	Put	Bond Future	2,367.5100	2.3675	2,296.4500	2.2965	(3.001)	0	0	1,815
2020/01/06	2044	05/11/2020	11.43	Put	Bond Future	1,862.7000	1.8627	1,801.9600	1.8020	(3.261)	0	0	1,815
2020/01/06	2044	05/11/2020	8.87	Put	Bond Future	13,601.6600	13.6017	13,436.7700	13.4368	(1.212)	0	0	0
2020/01/06	2044	05/11/2020	9.29	Call	Bond Future	1,351.7800	1.3518	1,377.3800	1.3774	1.894	0	0	568
2020/01/06	2044	05/11/2020	10.36	Put	Bond Future	4,560.6800	4.5607	4,454.2200	4.4542	(2.334)	0	0	0
2020/01/06	2044	05/11/2020	11.17	Call	Bond Future	8,265.6900	8.2657	8,373.4100	8.3734	1.303	0	0	0
2020/01/06	2044	05/11/2020	8.87	Call	Bond Future	737.3000	0.7373	751.1900	0.7512	1.884	0	0	1,815
2020/01/06	2044	05/11/2020	10.02	Put	Bond Future	5,999.5600	5.9996	5,876.9000	5.8769	(2.044)	0	0	0
2020/01/06	2044	05/11/2020	10.02	Call	Bond Future	3,331.4500	3.3314	3,387.5700	3.3876	1.685	0	0	1,815
2020/01/06	2044	05/11/2020	10.35	Call	Bond Future	4,540.1600	4.5402	4,611.9900	4.6120	1.582	0	0	0
2020/01/06	2044	05/11/2020	10.35	Put	Bond Future	4,598.3700	4.5984	4,491.4200	4.4914	(2.326)	0	0	0
2020/01/06	2046	06/02/2020			Bond Future	107.8679	107.8679	107.8580	107.8580	(0.009)	0.0000	0.0000	12,850
2020/01/06	2046	07/05/2020			Bond Future	108.1215	108.1215	108.1113	108.1113	(0.009)	0.0000	0.0000	0
2020/01/06	2046	06/08/2020			Bond Future	110.1572	110.1572	110.1470	110.1470	(0.009)	0.0000	0.0000	0
2020/01/06	2046	05/11/2020			Bond Future	110.4371	110.4371	110.4268	110.4268	(0.009)	0.0000	0.0000	0
2020/01/06	2050	06/02/2020			Bond Future	109.7785	109.7785	109.7686	109.7686	(0.009)	0.0000	0.0000	11,797
2020/01/06	2050	07/05/2020			Bond Future	111.8014	111.8014	111.7912	111.7912	(0.009)	0.0000	0.0000	0

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2020/01/06	2050	06/08/2020			Bond Future	112.0414	112.0414	112.0312	112.0312	(0.009)	0.0000	0.0000	0
2020/01/06	2050	05/11/2020			Bond Future	114.1380	114.1380	114.1277	114.1277	(0.009)	0.0000	0.0000	0
2020/01/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	AL37	06/02/2020			Index Future	682.2030	682.2030	682.8190	682.8190	0.090	0.0000	0.0000	0
2020/01/06	AL37	07/05/2020			Index Future	694.6060	694.6060	695.2330	695.2330	0.090	0.0000	0.0000	0
2020/01/06	AL37	06/08/2020			Index Future	707.3810	707.3810	708.0210	708.0210	0.090	0.0000	0.0000	0
2020/01/06	AL7T	06/02/2020			Index Future	789.6060	789.6060	791.5680	791.5680	0.248	0.0000	0.0000	0
2020/01/06	AL7T	07/05/2020			Index Future	803.9610	803.9610	805.9590	805.9590	0.249	0.0000	0.0000	0
2020/01/06	AL7T	06/08/2020			Index Future	818.7470	818.7470	820.7840	820.7840	0.249	0.0000	0.0000	0
2020/01/06	ALBI	06/02/2020			Index Future	703.2970	703.2970	704.6300	704.6300	0.190	0.0000	0.0000	416
2020/01/06	ALBI	07/05/2020			Index Future	716.0830	716.0830	717.4410	717.4410	0.190	0.0000	0.0000	0
2020/01/06	ALBI	06/08/2020			Index Future	729.2540	729.2540	730.6370	730.6370	0.190	0.0000	0.0000	0
2020/01/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/01/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/06	ES33	06/02/2020			Bond Future	10.9752	78.8029	10.9434	78.9849	(0.289)	0.0000	0.0000	350
2020/01/06	ES33	07/05/2020			Bond Future	11.0928	76.4421	11.0599	76.6274	(0.297)	0.0000	0.0000	0
2020/01/06	ES33	06/08/2020			Bond Future	11.2134	77.8399	11.1793	78.0288	(0.305)	0.0000	0.0000	0
2020/01/06	ES33	05/11/2020			Bond Future	11.3358	75.5091	11.3004	75.7015	(0.313)	0.0000	0.0000	0
2020/01/06	ES42	06/02/2020			Bond Future	11.2726	80.0624	11.2410	80.2704	(0.281)	0.0000	0.0000	4,919
2020/01/06	ES42	07/05/2020			Bond Future	11.3881	77.2535	11.3553	77.4653	(0.288)	0.0000	0.0000	0
2020/01/06	ES42	06/08/2020			Bond Future	11.5049	78.6653	11.4709	78.8811	(0.296)	0.0000	0.0000	0
2020/01/06	ES42	05/11/2020			Bond Future	11.6221	75.8800	11.5868	76.0998	(0.303)	0.0000	0.0000	0

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2020/01/06	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	GOVI	06/02/2020	703.15	Put	GOVI	76,590.0000	7.6590	63,380.0000	6.3380	(17.248)	0	0	0
2020/01/06	GOVI	06/02/2020			GOVI	695.4910	695.4910	696.8120	696.8120	0.190	0.0000	0.0000	1,243
2020/01/06	GOVI	06/02/2020	703.14	Put	GOVI	76,490.0000	7.6490	63,280.0000	6.3280	(17.270)	0	0	0
2020/01/06	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	GOVI	06/02/2020	703.13	Put	GOVI	76,390.0000	7.6390	63,180.0000	6.3180	(17.293)	0	0	0
2020/01/06	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	GOVI	07/05/2020			GOVI	708.1360	708.1360	709.4800	709.4800	0.190	0.0000	0.0000	0
2020/01/06	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	GOVI	07/05/2020	720.00	Put	GOVI	118,640.0000	11.8640	105,200.0000	10.5200	(11.328)	0	0	0
2020/01/06	GOVI	07/05/2020	719.98	Put	GOVI	118,440.0000	11.8440	105,000.0000	10.5000	(11.348)	0	0	0
2020/01/06	GOVI	07/05/2020	719.99	Put	GOVI	118,540.0000	11.8540	105,100.0000	10.5100	(11.338)	0	0	0
2020/01/06	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	GOVI	06/08/2020	728.12	Put	GOVI	69,600.0000	6.9600	55,900.0000	5.5900	(19.684)	0	0	0
2020/01/06	GOVI	06/08/2020			GOVI	721.1600	721.1600	722.5300	722.5300	0.190	0.0000	0.0000	0
2020/01/06	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	GOVI	06/08/2020	728.14	Put	GOVI	69,800.0000	6.9800	56,100.0000	5.6100	(19.628)	0	0	0
2020/01/06	GOVI	06/08/2020	728.13	Put	GOVI	69,700.0000	6.9700	56,000.0000	5.6000	(19.656)	0	0	0
2020/01/06	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/06	IGOV	06/02/2020			Index Future	259.6980	259.6980	259.5440	259.5440	(0.059)	0.0000	0.0000	1,004
2020/01/06	IGOV	07/05/2020			Index Future	264.4830	264.4830	264.3270	264.3270	(0.059)	0.0000	0.0000	47
2020/01/06	IGOV	06/08/2020			Index Future	269.4100	269.4100	269.2520	269.2520	(0.059)	0.0000	0.0000	0
2020/01/06	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/06	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2020/01/06	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/06	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.4700	95.4700	0.021	0.0000	0.0000	0
2020/01/06	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.4200	94.4200	0.011	0.0000	0.0000	0
2020/01/06	IS05	15/06/2021			Interest Rate Swap	93.3200	93.3200	93.3300	93.3300	0.011	0.0000	0.0000	0
2020/01/06	IS05	21/09/2021			Interest Rate Swap	93.1800	93.1800	93.1900	93.1900	0.011	0.0000	0.0000	0
2020/01/06	IS05	21/12/2021			Interest Rate Swap	95.1200	95.1200	95.1300	95.1300	0.011	0.0000	0.0000	51
2020/01/06	IS05	15/03/2022			Interest Rate Swap	95.0200	95.0200	95.0300	95.0300	0.011	0.0000	0.0000	0
2020/01/06	IS05	21/06/2022			Interest Rate Swap	95.9500	95.9500	95.9500	95.9500	0.000	0.0000	0.0000	0
2020/01/06	IS05	20/09/2022			Interest Rate Swap	99.6600	99.6600	99.6500	99.6500	(0.010)	0.0000	0.0000	0
2020/01/06	IS05	20/12/2022			Interest Rate Swap	100.7000	100.7000	100.6800	100.6800	(0.020)	0.0000	0.0000	0
2020/01/06	IS05	22/03/2023			Interest Rate Swap	93.7700	93.7700	93.7400	93.7400	(0.032)	0.0000	0.0000	0
2020/01/06	IS05	20/06/2023			Interest Rate Swap	99.6700	99.6700	99.6300	99.6300	(0.040)	0.0000	0.0000	0
2020/01/06	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/06	IS10	17/12/2025			Interest Rate Swap	90.2100	90.2100	90.0700	90.0700	(0.155)	0.0000	0.0000	0
2020/01/06	IS10	16/03/2026			Interest Rate Swap	87.0300	87.0300	86.8800	86.8800	(0.172)	0.0000	0.0000	0

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2020/01/06	IS10	15/06/2026			Interest Rate Swap	85.6400	85.6400	85.4900	85.4900	(0.175)	0.0000	0.0000	0
2020/01/06	IS10	21/09/2026			Interest Rate Swap	87.7600	87.7600	87.6100	87.6100	(0.171)	0.0000	0.0000	0
2020/01/06	IS10	21/12/2026			Interest Rate Swap	91.6000	91.6000	91.4400	91.4400	(0.175)	0.0000	0.0000	0
2020/01/06	IS10	15/03/2027			Interest Rate Swap	90.0800	90.0800	89.9100	89.9100	(0.189)	0.0000	0.0000	0
2020/01/06	IS10	21/06/2027			Interest Rate Swap	92.1600	92.1600	91.9800	91.9800	(0.195)	0.0000	0.0000	0
2020/01/06	IS10	20/09/2027			Interest Rate Swap	97.7000	97.7000	97.5200	97.5200	(0.184)	0.0000	0.0000	0
2020/01/06	IS10	20/12/2027			Interest Rate Swap	98.0500	98.0500	97.8500	97.8500	(0.204)	0.0000	0.0000	0
2020/01/06	IS10	22/03/2028			Interest Rate Swap	91.3700	91.3700	91.1700	91.1700	(0.219)	0.0000	0.0000	0
2020/01/06	IS10	20/06/2028			Interest Rate Swap	98.7600	98.7600	98.5600	98.5600	(0.203)	0.0000	0.0000	0
2020/01/06	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/06	R023	06/02/2020	7.54	Call	Bond Future	889.1300	0.8891	929.0500	0.9291	4.490	0	0	0
2020/01/06	R023	06/02/2020			Bond Future	7.2358	104.8891	7.2150	104.9454	(0.286)	0.0000	0.0000	44,450
2020/01/06	R023	06/02/2020	7.52	Call	Bond Future	841.7700	0.8418	880.5800	0.8806	4.611	0	0	0
2020/01/06	R023	06/02/2020	7.52	Put	Bond Future	73.7100	0.0737	56.2200	0.0562	(23.728)	0	0	0
2020/01/06	R023	06/02/2020	7.54	Put	Bond Future	67.2900	0.0673	50.9100	0.0509	(24.342)	0	0	0
2020/01/06	R023	06/02/2020	7.53	Call	Bond Future	865.4200	0.8654	904.7800	0.9048	4.548	0	0	0
2020/01/06	R023	06/02/2020	7.53	Put	Bond Future	70.4700	0.0705	53.5300	0.0535	(24.039)	0	0	0
2020/01/06	R023	07/05/2020	6.91	Put	Bond Future	985.0000	0.9850	938.5100	0.9385	(4.720)	0	0	0
2020/01/06	R023	07/05/2020			Bond Future	7.2168	102.8637	7.1941	102.9210	(0.315)	0.0000	0.0000	13,512
2020/01/06	R023	07/05/2020	6.90	Call	Bond Future	201.2600	0.2013	211.7600	0.2118	5.217	0	0	0
2020/01/06	R023	07/05/2020	6.90	Put	Bond Future	1,002.9200	1.0029	956.0900	0.9561	(4.669)	0	0	0
2020/01/06	R023	07/05/2020	6.91	Call	Bond Future	208.7700	0.2088	219.6100	0.2196	5.192	0	0	0
2020/01/06	R023	07/05/2020	6.89	Call	Bond Future	193.9300	0.1939	204.1100	0.2041	5.249	0	0	0
2020/01/06	R023	07/05/2020	6.89	Put	Bond Future	1,021.0100	1.0210	973.8600	0.9739	(4.618)	0	0	0
2020/01/06	R023	06/08/2020	7.26	Call	Bond Future	822.7700	0.8228	849.9100	0.8499	3.299	0	0	0
2020/01/06	R023	06/08/2020			Bond Future	7.1811	104.7558	7.1558	104.8143	(0.352)	0.0000	0.0000	0
2020/01/06	R023	06/08/2020	7.26	Put	Bond Future	640.2100	0.6402	608.8300	0.6088	(4.902)	0	0	0
2020/01/06	R023	06/08/2020	7.27	Call	Bond Future	836.8200	0.8368	864.2500	0.8642	3.278	0	0	0
2020/01/06	R023	06/08/2020	7.28	Put	Bond Future	622.5300	0.6225	591.7100	0.5917	(4.951)	0	0	0
2020/01/06	R023	06/08/2020	7.27	Put	Bond Future	631.1500	0.6312	600.0600	0.6001	(4.926)	0	0	0
2020/01/06	R023	06/08/2020	7.28	Call	Bond Future	851.2900	0.8513	878.9900	0.8790	3.254	0	0	0
2020/01/06	R023	05/11/2020	7.46	Put	Bond Future	601.2100	0.6012	574.8100	0.5748	(4.391)	0	0	0
2020/01/06	R023	05/11/2020	7.47	Put	Bond Future	594.2300	0.5942	568.0400	0.5680	(4.407)	0	0	0
2020/01/06	R023	05/11/2020			Bond Future	7.1389	102.7811	7.1107	102.8407	(0.395)	0.0000	0.0000	0
2020/01/06	R023	05/11/2020	7.46	Call	Bond Future	1,275.5900	1.2756	1,308.7600	1.3088	2.600	0	0	0
2020/01/06	R023	05/11/2020	7.47	Call	Bond Future	1,289.5300	1.2895	1,322.9100	1.3229	2.589	0	0	0
2020/01/06	R023	05/11/2020	7.45	Call	Bond Future	1,261.7200	1.2617	1,294.6800	1.2947	2.612	0	0	0
2020/01/06	R023	05/11/2020	7.45	Put	Bond Future	608.2500	0.6083	581.6400	0.5816	(4.375)	0	0	0
2020/01/06	R035	06/02/2020	9.60	Call	Bond Future	697.9100	0.6979	716.2900	0.7163	2.634	0	0	0
2020/01/06	R035	06/02/2020	9.61	Put	Bond Future	1,881.5500	1.8816	1,707.0200	1.7070	(9.276)	0	0	0
2020/01/06	R035	06/02/2020			Bond Future	9.7648	97.0702	9.7386	97.2645	(0.268)	0.0000	0.0000	118,282
2020/01/06	R035	06/02/2020	9.60	Put	Bond Future	1,929.5300	1.9295	1,753.6700	1.7537	(9.114)	0	0	0

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2020/01/06	R035	06/02/2020	9.61	Call	Bond Future	725.3500	0.7253	745.0600	0.7451	2.717	0	0	0
2020/01/06	R035	06/02/2020	9.59	Call	Bond Future	671.0400	0.6710	688.1300	0.6881	2.547	0	0	0
2020/01/06	R035	06/02/2020	9.59	Put	Bond Future	1,978.1700	1.9782	1,801.0200	1.8010	(8.955)	0	0	0
2020/01/06	R035	07/05/2020	10.57	Put	Bond Future	860.2500	0.8603	795.6100	0.7956	(7.514)	0	0	3,530
2020/01/06	R035	07/05/2020	9.75	Call	Bond Future	2,122.9200	2.1229	2,188.1300	2.1881	3.072	0	0	5,000
2020/01/06	R035	07/05/2020	10.75	Put	Bond Future	666.4800	0.6665	612.6300	0.6126	(8.080)	0	0	5,000
2020/01/06	R035	07/05/2020	9.48	Put	Bond Future	3,930.8200	3.9308	3,774.9700	3.7750	(3.965)	0	0	0
2020/01/06	R035	07/05/2020	9.47	Call	Bond Future	1,246.0800	1.2461	1,287.2400	1.2872	3.303	0	0	0
2020/01/06	R035	07/05/2020			Bond Future	9.8369	94.3318	9.8098	94.5297	(0.275)	0.0000	0.0000	0
2020/01/06	R035	07/05/2020	9.11	Put	Bond Future	6,004.4200	6.0044	5,823.8200	5.8238	(3.008)	0	0	0
2020/01/06	R035	07/05/2020	9.11	Call	Bond Future	474.3800	0.4744	491.5800	0.4916	3.626	0	0	5,000
2020/01/06	R035	07/05/2020	9.78	Put	Bond Future	2,648.3100	2.6483	2,518.4600	2.5185	(4.903)	0	0	0
2020/01/06	R035	07/05/2020	10.57	Call	Bond Future	5,988.6500	5.9887	6,121.8100	6.1218	2.224	0	0	0
2020/01/06	R035	07/05/2020	9.75	Put	Bond Future	2,759.7900	2.7598	2,627.2000	2.6272	(4.804)	0	0	0
2020/01/06	R035	07/05/2020	10.75	Call	Bond Future	6,989.9600	6.9900	7,133.9100	7.1339	2.059	0	0	0
2020/01/06	R035	07/05/2020	9.48	Call	Bond Future	1,273.7700	1.2738	1,315.7200	1.3157	3.293	0	0	0
2020/01/06	R035	07/05/2020	9.47	Put	Bond Future	3,979.1700	3.9792	3,822.5300	3.8225	(3.936)	0	0	0
2020/01/06	R035	07/05/2020	9.78	Call	Bond Future	2,232.0500	2.2321	2,300.0000	2.3000	3.044	0	0	3,530
2020/01/06	R035	07/05/2020	9.18	Put	Bond Future	5,568.0500	5.5680	5,391.3200	5.3913	(3.174)	0	0	0
2020/01/06	R035	07/05/2020	9.18	Call	Bond Future	591.0600	0.5911	612.1300	0.6121	3.565	0	0	3,530
2020/01/06	R035	07/05/2020	9.49	Call	Bond Future	1,302.0100	1.3020	1,344.7600	1.3448	3.283	0	0	0
2020/01/06	R035	07/05/2020	9.49	Put	Bond Future	3,883.1100	3.8831	3,728.0600	3.7281	(3.993)	0	0	0
2020/01/06	R035	06/08/2020	9.00	Put	Bond Future	7,694.0500	7.6940	7,518.4900	7.5185	(2.282)	0	0	0
2020/01/06	R035	06/08/2020	9.92	Put	Bond Future	3,335.9000	3.3359	3,216.8200	3.2168	(3.570)	0	0	0
2020/01/06	R035	06/08/2020			Bond Future	9.9098	96.0603	9.8818	96.2618	(0.283)	0.0000	0.0000	0
2020/01/06	R035	06/08/2020	9.00	Call	Bond Future	809.2100	0.8092	835.1900	0.8352	3.211	0	0	24,761
2020/01/06	R035	06/08/2020	9.92	Call	Bond Future	3,408.8900	3.4089	3,491.3500	3.4913	2.419	0	0	0
2020/01/06	R035	06/08/2020	9.93	Call	Bond Future	3,446.7900	3.4468	3,529.9200	3.5299	2.412	0	0	0
2020/01/06	R035	06/08/2020	9.91	Put	Bond Future	3,369.6800	3.3697	3,249.9200	3.2499	(3.554)	0	0	0
2020/01/06	R035	06/08/2020	8.75	Put	Bond Future	9,415.2300	9.4152	9,230.1700	9.2302	(1.966)	0	0	0
2020/01/06	R035	06/08/2020	8.75	Call	Bond Future	509.1200	0.5091	525.6000	0.5256	3.237	0	0	3,000
2020/01/06	R035	06/08/2020	9.93	Put	Bond Future	3,302.1100	3.3021	3,183.7000	3.1837	(3.586)	0	0	0
2020/01/06	R035	06/08/2020	9.91	Call	Bond Future	3,370.9000	3.3709	3,452.6800	3.4527	2.426	0	0	0
2020/01/06	R035	05/11/2020	10.34	Put	Bond Future	3,001.6200	3.0016	2,904.0400	2.9040	(3.251)	0	0	0
2020/01/06	R035	05/11/2020			Bond Future	9.9847	93.3593	9.9557	93.5645	(0.290)	0.0000	0.0000	0
2020/01/06	R035	05/11/2020	10.33	Call	Bond Future	5,423.0100	5.4230	5,530.1600	5.5302	1.976	0	0	0
2020/01/06	R035	05/11/2020	10.33	Put	Bond Future	3,027.5000	3.0275	2,929.3900	2.9294	(3.241)	0	0	0
2020/01/06	R035	05/11/2020	10.34	Call	Bond Future	5,465.1300	5.4651	5,572.8100	5.5728	1.970	0	0	0
2020/01/06	R035	05/11/2020	10.32	Call	Bond Future	5,381.0200	5.3810	5,487.6300	5.4876	1.981	0	0	0
2020/01/06	R035	05/11/2020	10.32	Put	Bond Future	3,053.5900	3.0536	2,954.9400	2.9549	(3.231)	0	0	0
2020/01/06	R186	06/02/2020	8.57	Call	Bond Future	1,874.6200	1.8746	1,941.8400	1.9418	3.586	0	0	0
2020/01/06	R186	06/02/2020	8.50	Call	Bond Future	1,577.8900	1.5779	1,635.3200	1.6353	3.640	0	0	0
2020/01/06	R186	06/02/2020	8.11	Put	Bond Future	1,309.3600	1.3094	1,200.3800	1.2004	(8.323)	0	0	0
2020/01/06	R186	06/02/2020			Bond Future	8.2725	112.9527	8.2517	113.0682	(0.253)	0.0000	0.0000	103,151
2020/01/06	R186	06/02/2020	8.55	Call	Bond Future	1,787.9600	1.7880	1,852.4500	1.8525	3.607	0	0	0
2020/01/06	R186	06/02/2020	8.55	Put	Bond Future	267.4900	0.2675	216.4200	0.2164	(19.092)	0	0	0
2020/01/06	R186	06/02/2020	8.11	Call	Bond Future	406.0500	0.4060	412.6300	0.4126	1.620	0	0	821

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2020/01/06	R186	06/02/2020	8.57	Put	Bond Future	245.5800	0.2456	197.2400	0.1972	(19.684)	0	0	0
2020/01/06	R186	06/02/2020	9.00	Put	Bond Future	31.2500	0.0313	20.8600	0.0209	(33.248)	0	0	821
2020/01/06	R186	06/02/2020	8.50	Put	Bond Future	329.4600	0.3295	271.3300	0.2713	(17.644)	0	0	821
2020/01/06	R186	06/02/2020	8.56	Call	Bond Future	1,831.1100	1.8311	1,896.9700	1.8970	3.597	0	0	0
2020/01/06	R186	06/02/2020	8.56	Put	Bond Future	256.3400	0.2563	206.6400	0.2066	(19.388)	0	0	0
2020/01/06	R186	06/02/2020	9.00	Call	Bond Future	3,961.6900	3.9617	4,066.8600	4.0669	2.655	0	0	0
2020/01/06	R186	07/05/2020	7.90	Put	Bond Future	2,889.0900	2.8891	2,789.4300	2.7894	(3.450)	0	0	2,500
2020/01/06	R186	07/05/2020	8.28	Put	Bond Future	1,628.4300	1.6284	1,550.1600	1.5502	(4.806)	0	0	0
2020/01/06	R186	07/05/2020	8.93	Call	Bond Future	3,729.6600	3.7297	3,808.3400	3.8083	2.110	0	0	0
2020/01/06	R186	07/05/2020	8.09	Put	Bond Future	2,201.1300	2.2011	2,111.2600	2.1113	(4.083)	0	0	0
2020/01/06	R186	07/05/2020			Bond Future	8.3185	115.0061	8.2965	115.1238	(0.264)	0.0000	0.0000	1,650
2020/01/06	R186	07/05/2020	8.50	Call	Bond Future	2,081.2200	2.0812	2,135.0600	2.1351	2.587	0	0	0
2020/01/06	R186	07/05/2020	8.50	Put	Bond Future	1,115.3600	1.1154	1,051.5100	1.0515	(5.725)	0	0	23,230
2020/01/06	R186	07/05/2020	8.08	Call	Bond Future	948.9500	0.9489	976.2100	0.9762	2.873	0	0	0
2020/01/06	R186	07/05/2020	8.08	Put	Bond Future	2,234.4200	2.2344	2,143.9900	2.1440	(4.047)	0	0	0
2020/01/06	R186	07/05/2020	7.90	Call	Bond Future	620.7800	0.6208	638.8100	0.6388	2.904	0	0	0
2020/01/06	R186	07/05/2020	8.28	Call	Bond Future	1,422.2900	1.4223	1,461.7100	1.4617	2.772	0	0	6,000
2020/01/06	R186	07/05/2020	8.93	Put	Bond Future	518.3200	0.5183	479.3100	0.4793	(7.526)	0	0	6,000
2020/01/06	R186	07/05/2020	8.09	Call	Bond Future	969.9500	0.9700	997.7700	0.9978	2.868	0	0	0
2020/01/06	R186	07/05/2020	7.60	Put	Bond Future	4,196.4900	4.1965	4,086.1300	4.0861	(2.630)	0	0	0
2020/01/06	R186	07/05/2020	7.60	Call	Bond Future	265.6300	0.2656	272.9600	0.2730	2.759	0	0	6,000
2020/01/06	R186	07/05/2020	8.07	Call	Bond Future	928.5000	0.9285	955.2000	0.9552	2.876	0	0	0
2020/01/06	R186	07/05/2020	8.07	Put	Bond Future	2,268.2800	2.2683	2,177.2900	2.1773	(4.011)	0	0	0
2020/01/06	R186	06/08/2020	8.38	Put	Bond Future	2,023.5100	2.0235	1,951.5500	1.9516	(3.556)	0	0	0
2020/01/06	R186	06/08/2020			Bond Future	8.3642	111.8137	8.3410	111.9337	(0.277)	0.0000	0.0000	0
2020/01/06	R186	06/08/2020	8.37	Call	Bond Future	2,077.6600	2.0777	2,125.2200	2.1252	2.289	0	0	0
2020/01/06	R186	06/08/2020	8.37	Put	Bond Future	2,047.5600	2.0476	1,975.1200	1.9751	(3.538)	0	0	0
2020/01/06	R186	06/08/2020	8.38	Call	Bond Future	2,105.3100	2.1053	2,153.3500	2.1534	2.282	0	0	0
2020/01/06	R186	06/08/2020	8.36	Call	Bond Future	2,050.5400	2.0505	2,097.6300	2.0976	2.296	0	0	0
2020/01/06	R186	06/08/2020	8.36	Put	Bond Future	2,072.1700	2.0722	1,999.2600	1.9993	(3.519)	0	0	0
2020/01/06	R186	05/11/2020	8.64	Put	Bond Future	1,956.7500	1.9568	1,894.4600	1.8945	(3.183)	0	0	0
2020/01/06	R186	05/11/2020	8.65	Call	Bond Future	3,147.8600	3.1479	3,208.1600	3.2082	1.916	0	0	0
2020/01/06	R186	05/11/2020			Bond Future	8.4060	113.9062	8.3815	114.0284	(0.291)	0.0000	0.0000	0
2020/01/06	R186	05/11/2020	8.66	Call	Bond Future	3,177.8300	3.1778	3,238.5100	3.2385	1.909	0	0	0
2020/01/06	R186	05/11/2020	8.66	Put	Bond Future	1,918.0500	1.9181	1,856.5200	1.8565	(3.208)	0	0	0
2020/01/06	R186	05/11/2020	9.26	Put	Bond Future	1,055.8700	1.0559	1,014.7200	1.0147	(3.897)	0	0	3,500
2020/01/06	R186	05/11/2020	8.64	Call	Bond Future	3,118.0200	3.1180	3,177.9400	3.1779	1.922	0	0	0
2020/01/06	R186	05/11/2020	7.84	Put	Bond Future	4,094.7100	4.0947	4,002.1400	4.0021	(2.261)	0	0	0
2020/01/06	R186	05/11/2020	8.65	Put	Bond Future	1,937.3200	1.9373	1,875.4100	1.8754	(3.196)	0	0	0
2020/01/06	R186	05/11/2020	8.34	Put	Bond Future	2,622.3300	2.6223	2,548.4000	2.5484	(2.819)	0	0	0
2020/01/06	R186	05/11/2020	8.34	Call	Bond Future	2,292.2700	2.2923	2,340.5500	2.3406	2.106	0	0	3,500
2020/01/06	R186	05/11/2020	9.26	Call	Bond Future	5,218.8100	5.2188	5,299.8700	5.2999	1.553	0	0	0
2020/01/06	R186	05/11/2020	7.84	Call	Bond Future	1,220.9600	1.2210	1,250.6000	1.2506	2.428	0	0	3,500
2020/01/06	R197	06/02/2020			Bond Future	301.1010	301.1010	301.0681	301.0681	(0.011)	0.0000	0.0000	2,540
2020/01/06	R197	07/05/2020			Bond Future	306.6492	306.6492	306.6157	306.6157	(0.011)	0.0000	0.0000	0
2020/01/06	R197	06/08/2020			Bond Future	304.6918	304.6918	304.6580	304.6580	(0.011)	0.0000	0.0000	0
2020/01/06	R197	05/11/2020			Bond Future	310.3933	310.3933	310.3590	310.3590	(0.011)	0.0000	0.0000	0

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2020/01/06	R202	06/02/2020			Bond Future	226.9322	226.9322	226.6643	226.6643	(0.118)	0.0000	0.0000	8,469
2020/01/06	R202	07/05/2020			Bond Future	231.1136	231.1136	230.8409	230.8409	(0.118)	0.0000	0.0000	0
2020/01/06	R202	06/08/2020			Bond Future	231.3591	231.3591	231.0812	231.0812	(0.120)	0.0000	0.0000	0
2020/01/06	R202	05/11/2020			Bond Future	235.6883	235.6883	235.4055	235.4055	(0.120)	0.0000	0.0000	0
2020/01/06	R208	06/02/2020	6.13	Put	Bond Future	579.2900	0.5793	580.8100	0.5808	0.262	0	0	0
2020/01/06	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	R208	06/02/2020			Bond Future	6.6655	102.5513	6.6669	102.5498	0.021	0.0000	0.0000	14,955
2020/01/06	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	R208	06/02/2020	6.12	Put	Bond Future	590.1600	0.5902	591.6800	0.5917	0.258	0	0	0
2020/01/06	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/06	R208	06/02/2020	6.14	Put	Bond Future	568.4300	0.5684	569.9500	0.5699	0.267	0	0	0
2020/01/06	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/06	R208	07/05/2020	4.80	Put	Bond Future	1,425.7100	1.4257	1,427.2300	1.4272	0.107	0	0	0
2020/01/06	R208	07/05/2020			Bond Future	6.4582	101.0124	6.4600	101.0108	0.028	0.0000	0.0000	60
2020/01/06	R208	07/05/2020	4.82	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2020/01/06	R208	07/05/2020	4.82	Put	Bond Future	1,408.3300	1.4083	1,409.8400	1.4098	0.107	0	0	0
2020/01/06	R208	07/05/2020	4.81	Put	Bond Future	1,417.0100	1.4170	1,418.5300	1.4185	0.107	0	0	0
2020/01/06	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/06	R208	06/08/2020	5.57	Put	Bond Future	314.3900	0.3144	315.3300	0.3153	0.299	0	0	0
2020/01/06	R208	06/08/2020			Bond Future	6.0507	102.8733	6.0531	102.8718	0.040	0.0000	0.0000	0
2020/01/06	R208	06/08/2020	5.56	Call	Bond Future	14.9600	0.0150	14.4300	0.0144	(3.543)	0	0	0
2020/01/06	R208	06/08/2020	5.56	Put	Bond Future	319.7100	0.3197	320.6700	0.3207	0.300	0	0	0
2020/01/06	R208	06/08/2020	5.57	Call	Bond Future	15.8700	0.0159	15.3200	0.0153	(3.466)	0	0	0
2020/01/06	R208	06/08/2020	5.55	Call	Bond Future	14.0800	0.0141	13.5800	0.0136	(3.551)	0	0	0
2020/01/06	R208	06/08/2020	5.55	Put	Bond Future	325.0600	0.3251	326.0500	0.3260	0.305	0	0	0
2020/01/06	R208	05/11/2020	4.78	Call	Bond Future	47.6300	0.0476	46.7700	0.0468	(1.806)	0	0	0
2020/01/06	R208	05/11/2020	4.77	Put	Bond Future	162.4100	0.1624	163.0300	0.1630	0.382	0	0	0
2020/01/06	R208	05/11/2020			Bond Future	5.0716	101.3886	5.0754	101.3872	0.076	0.0000	0.0000	0
2020/01/06	R208	05/11/2020	4.79	Call	Bond Future	49.1900	0.0492	48.3100	0.0483	(1.789)	0	0	0
2020/01/06	R208	05/11/2020	4.79	Put	Bond Future	157.4700	0.1575	158.0600	0.1581	0.375	0	0	0
2020/01/06	R208	05/11/2020	4.78	Put	Bond Future	159.7600	0.1598	160.3700	0.1604	0.382	0	0	0
2020/01/06	R208	05/11/2020	4.77	Call	Bond Future	46.4300	0.0464	45.5800	0.0456	(1.831)	0	0	0
2020/01/06	R209	06/02/2020	9.52	Put	Bond Future	2,211.1500	2.2112	2,027.1500	2.0272	(8.321)	0	0	0
2020/01/06	R209	06/02/2020			Bond Future	9.8059	73.7498	9.7748	73.9463	(0.317)	0.0000	0.0000	103,796
2020/01/06	R209	06/02/2020	9.51	Call	Bond Future	359.1300	0.3591	370.6600	0.3707	3.211	0	0	0
2020/01/06	R209	06/02/2020	9.51	Put	Bond Future	2,260.2900	2.2603	2,075.3600	2.0754	(8.182)	0	0	0
2020/01/06	R209	06/02/2020	9.40	Put	Bond Future	2,836.0900	2.8361	2,643.3600	2.6434	(6.796)	0	0	0
2020/01/06	R209	06/02/2020	9.40	Call	Bond Future	209.5600	0.2096	213.2900	0.2133	1.780	0	0	7,500
2020/01/06	R209	06/02/2020	9.52	Call	Bond Future	375.4200	0.3754	387.8800	0.3879	3.319	0	0	0
2020/01/06	R209	06/02/2020	9.50	Call	Bond Future	343.3500	0.3434	353.9800	0.3540	3.096	0	0	0
2020/01/06	R209	06/02/2020	9.50	Put	Bond Future	2,310.0300	2.3100	2,124.2000	2.1242	(8.044)	0	0	0
2020/01/06	R209	07/05/2020	9.47	Call	Bond Future	1,030.8200	1.0308	1,074.1600	1.0742	4.204	0	0	0
2020/01/06	R209	07/05/2020			Bond Future	9.8742	71.9394	9.8422	72.1394	(0.325)	0.0000	0.0000	0
2020/01/06	R209	07/05/2020	9.45	Call	Bond Future	987.0300	0.9870	1,028.7900	1.0288	4.231	0	0	0
2020/01/06	R209	07/05/2020	9.45	Put	Bond Future	3,700.7600	3.7008	3,542.4900	3.5425	(4.277)	0	0	0

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2020/01/06	R209	07/05/2020	9.47	Put	Bond Future	3,613.3100	3.6133	3,456.6200	3.4566	(4.336)	0	0	0
2020/01/06	R209	07/05/2020	9.46	Call	Bond Future	1,008.7800	1.0088	1,051.3300	1.0513	4.218	0	0	0
2020/01/06	R209	07/05/2020	9.46	Put	Bond Future	3,656.8500	3.6569	3,499.3700	3.4994	(4.306)	0	0	0
2020/01/06	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/06	R209	06/08/2020	5.55	Put	Bond Future	36,259.6200	36.2596	36,055.8200	36.0558	(0.562)	0	0	0
2020/01/06	R209	06/08/2020			Bond Future	9.9434	73.2572	9.9103	73.4610	(0.333)	0.0000	0.0000	0
2020/01/06	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/06	R209	06/08/2020	5.57	Put	Bond Future	36,042.7800	36.0428	35,838.9800	35.8390	(0.565)	0	0	0
2020/01/06	R209	06/08/2020	5.56	Put	Bond Future	36,151.1300	36.1511	35,947.3300	35.9473	(0.564)	0	0	0
2020/01/06	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/06	R209	05/11/2020	10.02	Call	Bond Future	3,596.1800	3.5962	3,689.1600	3.6892	2.586	0	0	0
2020/01/06	R209	05/11/2020			Bond Future	10.0108	71.4798	9.9767	71.6874	(0.341)	0.0000	0.0000	0
2020/01/06	R209	05/11/2020	10.00	Call	Bond Future	3,533.7900	3.5338	3,625.6400	3.6256	2.599	0	0	0
2020/01/06	R209	05/11/2020	10.00	Put	Bond Future	3,599.5100	3.5995	3,483.7600	3.4838	(3.216)	0	0	0
2020/01/06	R209	05/11/2020	10.02	Put	Bond Future	3,540.3900	3.5404	3,425.7700	3.4258	(3.237)	0	0	0
2020/01/06	R209	05/11/2020	10.01	Call	Bond Future	3,564.9200	3.5649	3,657.3400	3.6573	2.592	0	0	0
2020/01/06	R209	05/11/2020	10.01	Put	Bond Future	3,569.8500	3.5699	3,454.6700	3.4547	(3.226)	0	0	0
2020/01/06	R210	06/02/2020			Bond Future	188.6550	188.6550	188.6364	188.6364	(0.010)	0.0000	0.0000	1,721
2020/01/06	R210	07/05/2020			Bond Future	189.5024	189.5024	189.4835	189.4835	(0.010)	0.0000	0.0000	220
2020/01/06	R210	06/08/2020			Bond Future	193.0705	193.0705	193.0513	193.0513	(0.010)	0.0000	0.0000	0
2020/01/06	R210	05/11/2020			Bond Future	193.9830	193.9830	193.9634	193.9634	(0.010)	0.0000	0.0000	0
2020/01/06	R212	06/02/2020			Bond Future	161.6190	161.6190	161.6002	161.6002	(0.012)	0.0000	0.0000	7,963
2020/01/06	R212	07/05/2020			Bond Future	164.5971	164.5971	164.5779	164.5779	(0.012)	0.0000	0.0000	0
2020/01/06	R212	06/08/2020			Bond Future	165.4207	165.4207	165.4013	165.4013	(0.012)	0.0000	0.0000	0
2020/01/06	R212	05/11/2020			Bond Future	168.5162	168.5162	168.4965	168.4965	(0.012)	0.0000	0.0000	0
2020/01/06	R213	06/02/2020	9.27	Call	Bond Future	956.7600	0.9568	1,027.3000	1.0273	7.373	0	0	0
2020/01/06	R213	06/02/2020	9.26	Put	Bond Future	1,025.9100	1.0259	872.8100	0.8728	(14.923)	0	0	0
2020/01/06	R213	06/02/2020			Bond Future	9.2764	87.6371	9.2401	87.8585	(0.391)	0.0000	0.0000	24,111
2020/01/06	R213	06/02/2020	9.28	Call	Bond Future	988.1200	0.9881	1,060.9100	1.0609	7.367	0	0	0
2020/01/06	R213	06/02/2020	9.28	Put	Bond Future	966.1000	0.9661	817.4700	0.8175	(15.385)	0	0	0
2020/01/06	R213	06/02/2020	9.27	Put	Bond Future	995.7400	0.9957	844.8600	0.8449	(15.153)	0	0	0
2020/01/06	R213	06/02/2020	9.26	Call	Bond Future	925.8700	0.9259	994.1900	0.9942	7.379	0	0	0
2020/01/06	R213	07/05/2020	9.01	Put	Bond Future	3,058.0800	3.0581	2,891.3200	2.8913	(5.453)	0	0	0
2020/01/06	R213	07/05/2020	9.00	Call	Bond Future	1,029.8900	1.0299	1,087.6600	1.0877	5.609	0	0	0
2020/01/06	R213	07/05/2020			Bond Future	9.3394	85.6786	9.3019	85.9041	(0.402)	0.0000	0.0000	0
2020/01/06	R213	07/05/2020	9.01	Call	Bond Future	1,051.5700	1.0516	1,110.3400	1.1103	5.589	0	0	0
2020/01/06	R213	07/05/2020	9.00	Put	Bond Future	3,098.2900	3.0983	2,930.5300	2.9305	(5.415)	0	0	0
2020/01/06	R213	07/05/2020	9.02	Call	Bond Future	1,073.7300	1.0737	1,133.4900	1.1335	5.566	0	0	0
2020/01/06	R213	07/05/2020	9.02	Put	Bond Future	3,018.4100	3.0184	2,852.6400	2.8526	(5.492)	0	0	0
2020/01/06	R213	06/08/2020	9.31	Call	Bond Future	2,346.6000	2.3466	2,440.6800	2.4407	4.009	0	0	0
2020/01/06	R213	06/08/2020			Bond Future	9.4027	87.2496	9.3638	87.4794	(0.414)	0.0000	0.0000	0
2020/01/06	R213	06/08/2020	9.29	Call	Bond Future	2,289.0000	2.2890	2,381.4400	2.3814	4.038	0	0	0
2020/01/06	R213	06/08/2020	9.29	Put	Bond Future	2,956.8300	2.9568	2,819.4500	2.8194	(4.646)	0	0	0
2020/01/06	R213	06/08/2020	9.31	Put	Bond Future	2,895.4500	2.8955	2,759.7100	2.7597	(4.688)	0	0	0
2020/01/06	R213	06/08/2020	9.30	Call	Bond Future	2,317.7100	2.3177	2,410.9700	2.4110	4.024	0	0	0

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2020/01/06	R213	06/08/2020	9.30	Put	Bond Future	2,926.0200	2.9260	2,789.4600	2.7895	(4.667)	0	0	0
2020/01/06	R213	05/11/2020	9.60	Put	Bond Future	2,865.6800	2.8657	2,747.4200	2.7474	(4.127)	0	0	0
2020/01/06	R213	05/11/2020	9.59	Call	Bond Future	3,590.7500	3.5907	3,705.8400	3.7058	3.205	0	0	0
2020/01/06	R213	05/11/2020			Bond Future	9.4684	85.3335	9.4281	85.5675	(0.426)	0.0000	0.0000	0
2020/01/06	R213	05/11/2020	9.60	Call	Bond Future	3,622.8000	3.6228	3,738.5500	3.7386	3.195	0	0	0
2020/01/06	R213	05/11/2020	9.59	Put	Bond Future	2,890.8600	2.8909	2,771.9400	2.7719	(4.114)	0	0	0
2020/01/06	R213	05/11/2020	9.61	Call	Bond Future	3,654.9900	3.6550	3,771.3900	3.7714	3.185	0	0	0
2020/01/06	R213	05/11/2020	9.61	Put	Bond Future	2,840.6900	2.8407	2,723.0800	2.7231	(4.140)	0	0	0
2020/01/06	R214	06/02/2020	9.73	Call	Bond Future	399.6600	0.3997	412.3300	0.4123	3.170	0	0	0
2020/01/06	R214	06/02/2020	9.87	Put	Bond Future	1,676.7300	1.6767	1,502.2700	1.5023	(10.405)	0	0	0
2020/01/06	R214	06/02/2020	10.42	Call	Bond Future	2,882.6900	2.8827	3,015.7400	3.0157	4.615	0	0	0
2020/01/06	R214	06/02/2020			Bond Future	10.0176	72.3114	9.9864	72.5159	(0.311)	0.0000	0.0000	19,434
2020/01/06	R214	06/02/2020	9.71	Call	Bond Future	365.0600	0.3651	375.8700	0.3759	2.961	0	0	0
2020/01/06	R214	06/02/2020	9.71	Put	Bond Future	2,426.8800	2.4269	2,233.1300	2.2331	(7.984)	0	0	0
2020/01/06	R214	06/02/2020	10.42	Put	Bond Future	324.6300	0.3246	253.1200	0.2531	(22.028)	0	0	1,000
2020/01/06	R214	06/02/2020	9.73	Put	Bond Future	2,324.5000	2.3245	2,132.6100	2.1326	(8.255)	0	0	0
2020/01/06	R214	06/02/2020	9.52	Call	Bond Future	133.9500	0.1339	134.0800	0.1341	0.097	0	0	1,000
2020/01/06	R214	06/02/2020	9.87	Call	Bond Future	699.3100	0.6993	729.4100	0.7294	4.304	0	0	1,000
2020/01/06	R214	06/02/2020	9.72	Call	Bond Future	382.1200	0.3821	393.8400	0.3938	3.067	0	0	0
2020/01/06	R214	06/02/2020	9.72	Put	Bond Future	2,375.4000	2.3754	2,182.5600	2.1826	(8.118)	0	0	0
2020/01/06	R214	06/02/2020	9.52	Put	Bond Future	3,518.0100	3.5180	3,313.5800	3.3136	(5.811)	0	0	0
2020/01/06	R214	07/05/2020	9.77	Put	Bond Future	3,403.7100	3.4037	3,248.3300	3.2483	(4.565)	0	0	0
2020/01/06	R214	07/05/2020			Bond Future	10.0846	70.3280	10.0525	70.5363	(0.318)	0.0000	0.0000	0
2020/01/06	R214	07/05/2020	9.76	Call	Bond Future	1,292.5800	1.2926	1,344.6200	1.3446	4.026	0	0	0
2020/01/06	R214	07/05/2020	9.76	Put	Bond Future	3,446.4600	3.4465	3,290.2200	3.2902	(4.533)	0	0	0
2020/01/06	R214	07/05/2020	9.31	Put	Bond Future	5,737.7800	5.7378	5,548.9600	5.5490	(3.291)	0	0	0
2020/01/06	R214	07/05/2020	10.66	Put	Bond Future	1,026.8600	1.0269	949.6200	0.9496	(7.522)	0	0	1,250
2020/01/06	R214	07/05/2020	9.77	Call	Bond Future	1,317.7600	1.3178	1,370.6600	1.3707	4.014	0	0	0
2020/01/06	R214	07/05/2020	9.31	Call	Bond Future	418.9100	0.4189	438.3700	0.4384	4.645	0	0	1,250
2020/01/06	R214	07/05/2020	9.91	Put	Bond Future	2,846.8500	2.8469	2,704.0100	2.7040	(5.017)	0	0	0
2020/01/06	R214	07/05/2020	9.91	Call	Bond Future	1,701.3200	1.7013	1,766.7600	1.7668	3.846	0	0	1,250
2020/01/06	R214	07/05/2020	10.66	Call	Bond Future	4,599.9000	4.5999	4,730.9400	4.7309	2.849	0	0	0
2020/01/06	R214	07/05/2020	9.75	Call	Bond Future	1,267.5400	1.2675	1,318.7200	1.3187	4.038	0	0	0
2020/01/06	R214	07/05/2020	9.75	Put	Bond Future	3,489.4500	3.4894	3,332.3500	3.3324	(4.502)	0	0	0
2020/01/06	R214	06/08/2020	9.98	Put	Bond Future	3,669.8300	3.6698	3,535.8900	3.5359	(3.650)	0	0	0
2020/01/06	R214	06/08/2020	9.97	Call	Bond Future	2,523.2300	2.5232	2,600.7800	2.6008	3.073	0	0	0
2020/01/06	R214	06/08/2020			Bond Future	10.1521	71.6161	10.1190	71.8283	(0.326)	0.0000	0.0000	0
2020/01/06	R214	06/08/2020	9.98	Call	Bond Future	2,553.8800	2.5539	2,632.1300	2.6321	3.064	0	0	0
2020/01/06	R214	06/08/2020	9.97	Put	Bond Future	3,704.9000	3.7049	3,570.2600	3.5703	(3.634)	0	0	0
2020/01/06	R214	06/08/2020	9.99	Call	Bond Future	2,584.9400	2.5849	2,663.8800	2.6639	3.054	0	0	0
2020/01/06	R214	06/08/2020	9.99	Put	Bond Future	3,635.2700	3.6353	3,502.0200	3.5020	(3.665)	0	0	0
2020/01/06	R214	05/11/2020	10.26	Put	Bond Future	3,660.2500	3.6602	3,542.7800	3.5428	(3.209)	0	0	0
2020/01/06	R214	05/11/2020			Bond Future	10.2207	69.6620	10.1867	69.8781	(0.333)	0.0000	0.0000	0
2020/01/06	R214	05/11/2020	10.25	Call	Bond Future	3,875.2000	3.8752	3,973.2700	3.9733	2.531	0	0	0
2020/01/06	R214	05/11/2020	10.25	Put	Bond Future	3,690.3400	3.6903	3,572.3000	3.5723	(3.199)	0	0	0
2020/01/06	R214	05/11/2020	10.26	Call	Bond Future	3,908.1000	3.9081	4,006.7400	4.0067	2.524	0	0	0
2020/01/06	R214	05/11/2020	10.24	Call	Bond Future	3,842.6800	3.8427	3,940.1700	3.9402	2.537	0	0	0

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2020/01/06	R214	05/11/2020	10.24	Put	Bond Future	3,720.9100		3.7209	3,602.2900	3.6023	(3.188)	0	0	0
2020/01/06	R248	06/02/2020	9.71	Put	Bond Future	3,716.1200		3.7161	3,568.4700	3.5685	(3.973)	0	0	0
2020/01/06	R248	06/02/2020			Bond Future	10.1136		91.3192	10.0976	91.4514	(0.158)	0.0000	0.0000	95,182
2020/01/06	R248	06/02/2020	9.71	Call	Bond Future	274.7800		0.2748	259.3700	0.2594	(5.608)	0	0	0
2020/01/06	R248	06/02/2020	9.70	Put	Bond Future	3,789.6000		3.7896	3,642.1600	3.6422	(3.891)	0	0	0
2020/01/06	R248	06/02/2020	9.72	Call	Bond Future	290.1400		0.2901	274.5400	0.2745	(5.377)	0	0	0
2020/01/06	R248	06/02/2020	9.72	Put	Bond Future	3,643.3800		3.6434	3,495.5400	3.4955	(4.058)	0	0	0
2020/01/06	R248	06/02/2020	9.70	Call	Bond Future	260.0200		0.2600	244.8200	0.2448	(5.846)	0	0	0
2020/01/06	R248	07/05/2020	9.79	Call	Bond Future	1,263.6400		1.2636	1,279.2600	1.2793	1.236	0	0	0
2020/01/06	R248	07/05/2020	9.77	Put	Bond Future	4,686.3900		4.6864	4,566.4300	4.5664	(2.560)	0	0	0
2020/01/06	R248	07/05/2020			Bond Future	10.1832		88.5397	10.1667	88.6744	(0.162)	0.0000	0.0000	0
2020/01/06	R248	07/05/2020	9.79	Put	Bond Future	4,571.0500		4.5711	4,451.9800	4.4520	(2.605)	0	0	0
2020/01/06	R248	07/05/2020	9.77	Call	Bond Future	1,204.9100		1.2049	1,219.6400	1.2196	1.222	0	0	0
2020/01/06	R248	07/05/2020	9.78	Put	Bond Future	4,628.3600		4.6284	4,508.8400	4.5088	(2.582)	0	0	0
2020/01/06	R248	07/05/2020	9.78	Call	Bond Future	1,233.9800		1.2340	1,249.1500	1.2492	1.229	0	0	0
2020/01/06	R248	06/08/2020	9.00	Put	Bond Future	11,666.0400		11.6660	11,533.2000	11.5332	(1.139)	0	0	0
2020/01/06	R248	06/08/2020	10.20	Call	Bond Future	3,624.4600		3.6245	3,667.2200	3.6672	1.180	0	0	0
2020/01/06	R248	06/08/2020			Bond Future	10.2534		90.1611	10.2364	90.2984	(0.166)	0.0000	0.0000	0
2020/01/06	R248	06/08/2020	9.25	Put	Bond Future	9,540.7300		9.5407	9,412.2600	9.4123	(1.347)	0	0	0
2020/01/06	R248	06/08/2020	9.25	Call	Bond Future	767.3700		0.7674	776.1500	0.7761	1.144	0	0	20,640
2020/01/06	R248	06/08/2020	10.18	Call	Bond Future	3,543.2000		3.5432	3,585.0700	3.5851	1.182	0	0	0
2020/01/06	R248	06/08/2020	10.18	Put	Bond Future	4,137.1200		4.1371	4,041.7400	4.0417	(2.305)	0	0	0
2020/01/06	R248	06/08/2020	9.00	Call	Bond Future	466.6500		0.4666	471.0600	0.4711	0.945	0	0	3,000
2020/01/06	R248	06/08/2020	10.20	Put	Bond Future	4,055.9300		4.0559	3,961.4400	3.9614	(2.330)	0	0	0
2020/01/06	R248	06/08/2020	10.19	Call	Bond Future	3,583.8600		3.5839	3,626.1800	3.6262	1.181	0	0	0
2020/01/06	R248	06/08/2020	10.19	Put	Bond Future	4,096.4900		4.0965	4,001.5600	4.0016	(2.317)	0	0	0
2020/01/06	R248	05/11/2020	10.02	Put	Bond Future	5,979.6000		5.9796	5,879.5700	5.8796	(1.673)	0	0	0
2020/01/06	R248	05/11/2020	10.03	Call	Bond Future	3,534.3000		3.5343	3,574.4800	3.5745	1.137	0	0	0
2020/01/06	R248	05/11/2020			Bond Future	10.3248		87.4138	10.3072	87.5536	(0.170)	0.0000	0.0000	0
2020/01/06	R248	05/11/2020	10.04	Call	Bond Future	3,569.9600		3.5700	3,610.5000	3.6105	1.136	0	0	0
2020/01/06	R248	05/11/2020	10.04	Put	Bond Future	5,883.8600		5.8839	5,784.5600	5.7846	(1.688)	0	0	0
2020/01/06	R248	05/11/2020	10.02	Call	Bond Future	3,499.1300		3.4991	3,538.9400	3.5389	1.138	0	0	0
2020/01/06	R248	05/11/2020	10.03	Put	Bond Future	5,931.4100		5.9314	5,831.7500	5.8317	(1.680)	0	0	0

Total

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