



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/01/2020 TO 07/01/2020

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
2020/01/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	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
2020/01/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	2025	06/02/2020			Bond Future	136.0760	136.0760	136.0593	136.0593	(0.012)	0.0000	0.0000	5,063
2020/01/07	2025	07/05/2020			Bond Future	138.5833	138.5833	138.5647	138.5647	(0.013)	0.0000	0.0000	0
2020/01/07	2025	06/08/2020			Bond Future	139.6994	139.6994	139.6826	139.6826	(0.012)	0.0000	0.0000	0
2020/01/07	2025	05/11/2020			Bond Future	142.3137	142.3137	142.2945	142.2945	(0.013)	0.0000	0.0000	0
2020/01/07	2029	06/02/2020			Bond Future	101.6028	101.6028	101.5908	101.5908	(0.012)	0.0000	0.0000	3,765
2020/01/07	2029	07/05/2020			Bond Future	102.3714	102.3714	102.3578	102.3578	(0.013)	0.0000	0.0000	0
2020/01/07	2029	06/08/2020			Bond Future	104.2990	104.2990	104.2869	104.2869	(0.012)	0.0000	0.0000	0
2020/01/07	2029	05/11/2020			Bond Future	105.1171	105.1171	105.1033	105.1033	(0.013)	0.0000	0.0000	0
2020/01/07	2030	06/02/2020	9.15	Put	Bond Future	596.8100	0.5968	664.9900	0.6650	11.424	0	0	0
2020/01/07	2030	06/02/2020	9.14	Call	Bond Future	1,342.2200	1.3422	1,195.2700	1.1953	(10.948)	0	0	0
2020/01/07	2030	06/02/2020	9.40	Put	Bond Future	223.8900	0.2239	252.1600	0.2522	12.627	0	0	5,000
2020/01/07	2030	06/02/2020	9.25	Call	Bond Future	1,803.8100	1.8038	1,635.9300	1.6359	(9.307)	0	0	0
2020/01/07	2030	06/02/2020	8.40	Call	Bond Future	29.5300	0.0295	20.5300	0.0205	(30.477)	0	0	5,820
2020/01/07	2030	06/02/2020			Bond Future	9.0227	93.6042	9.0578	93.3870	0.389	0.0000	0.0000	77,691
2020/01/07	2030	06/02/2020	9.00	Put	Bond Future	994.6200	0.9946	1,096.6900	1.0967	10.262	0	0	0
2020/01/07	2030	06/02/2020	9.00	Call	Bond Future	853.6900	0.8537	738.5600	0.7386	(13.486)	0	0	5,820
2020/01/07	2030	06/02/2020	9.15	Call	Bond Future	1,381.5500	1.3816	1,232.5300	1.2325	(10.786)	0	0	0
2020/01/07	2030	06/02/2020	9.14	Put	Bond Future	618.8200	0.6188	689.0700	0.6891	11.352	0	0	0
2020/01/07	2030	06/02/2020	9.40	Call	Bond Future	2,524.7400	2.5247	2,335.8100	2.3358	(7.483)	0	0	0
2020/01/07	2030	06/02/2020	9.25	Put	Bond Future	408.6600	0.4087	457.9800	0.4580	12.069	0	0	5,000
2020/01/07	2030	06/02/2020	8.40	Put	Bond Future	3,997.1300	3.9971	4,205.3300	4.2053	5.209	0	0	0
2020/01/07	2030	06/02/2020	9.16	Call	Bond Future	1,421.4400	1.4214	1,270.3700	1.2704	(10.628)	0	0	0
2020/01/07	2030	06/02/2020	9.16	Put	Bond Future	575.4200	0.5754	641.5500	0.6416	11.492	0	0	0
2020/01/07	2030	07/05/2020	8.79	Call	Bond Future	1,075.1200	1.0751	991.1800	0.9912	(7.808)	0	0	0
2020/01/07	2030	07/05/2020	8.78	Put	Bond Future	2,936.8900	2.9369	3,076.4600	3.0765	4.752	0	0	0
2020/01/07	2030	07/05/2020			Bond Future	9.0861	95.3059	9.1228	95.0836	0.403	0.0000	0.0000	0
2020/01/07	2030	07/05/2020	8.80	Call	Bond Future	1,097.9700	1.0980	1,012.8500	1.0128	(7.752)	0	0	0
2020/01/07	2030	07/05/2020	8.80	Put	Bond Future	2,857.8700	2.8579	2,995.0800	2.9951	4.801	0	0	0
2020/01/07	2030	07/05/2020	8.79	Put	Bond Future	2,897.3100	2.8973	3,035.7000	3.0357	4.776	0	0	0
2020/01/07	2030	07/05/2020	8.78	Call	Bond Future	1,052.3600	1.0524	969.6000	0.9696	(7.864)	0	0	0
2020/01/07	2030	06/08/2020	9.11	Call	Bond Future	2,439.5100	2.4395	2,322.9200	2.3229	(4.779)	0	0	0
2020/01/07	2030	06/08/2020			Bond Future	9.1512	93.0453	9.1891	92.8203	0.414	0.0000	0.0000	0
2020/01/07	2030	06/08/2020	9.09	Call	Bond Future	2,379.7100	2.3797	2,264.8200	2.2648	(4.828)	0	0	0
2020/01/07	2030	06/08/2020	9.09	Put	Bond Future	2,744.5300	2.7445	2,854.6500	2.8546	4.012	0	0	0
2020/01/07	2030	06/08/2020	9.11	Put	Bond Future	2,684.8600	2.6849	2,793.2800	2.7933	4.038	0	0	0
2020/01/07	2030	06/08/2020	9.10	Call	Bond Future	2,409.5100	2.4095	2,293.7700	2.2938	(4.803)	0	0	0
2020/01/07	2030	06/08/2020	9.10	Put	Bond Future	2,714.5700	2.7146	2,823.8400	2.8238	4.025	0	0	0
2020/01/07	2030	05/11/2020	10.06	Put	Bond Future	1,449.8500	1.4499	1,507.7000	1.5077	3.990	0	0	1,000
2020/01/07	2030	05/11/2020	8.73	Call	Bond Future	1,866.8400	1.8668	1,777.8900	1.7779	(4.765)	0	0	3,000
2020/01/07	2030	05/11/2020	9.39	Put	Bond Future	2,667.7500	2.6677	2,763.2000	2.7632	3.578	0	0	0
2020/01/07	2030	05/11/2020	9.38	Call	Bond Future	3,680.8900	3.6809	3,546.5600	3.5466	(3.649)	0	0	0
2020/01/07	2030	05/11/2020			Bond Future	9.2092	94.7884	9.2488	94.5579	0.430	0.0000	0.0000	0

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2020/01/07	2030	05/11/2020	8.34	Put	Bond Future	6,356.7000	6.3567	6,525.0700	6.5251	2.649	0	0	0
2020/01/07	2030	05/11/2020	8.34	Call	Bond Future	1,105.7700	1.1058	1,043.7100	1.0437	(5.612)	0	0	1,000
2020/01/07	2030	05/11/2020	9.04	Put	Bond Future	3,644.1800	3.6442	3,763.5500	3.7636	3.276	0	0	0
2020/01/07	2030	05/11/2020	9.04	Call	Bond Future	2,651.4100	2.6514	2,540.3500	2.5403	(4.189)	0	0	1,000
2020/01/07	2030	05/11/2020	10.06	Call	Bond Future	6,240.3100	6.2403	6,067.7300	6.0677	(2.766)	0	0	0
2020/01/07	2030	05/11/2020	8.73	Put	Bond Future	4,715.1300	4.7151	4,856.6100	4.8566	3.001	0	0	0
2020/01/07	2030	05/11/2020	9.23	Put	Bond Future	3,083.4800	3.0835	3,189.6300	3.1896	3.443	0	0	0
2020/01/07	2030	05/11/2020	10.37	Put	Bond Future	1,067.0200	1.0670	1,111.6000	1.1116	4.178	0	0	16,000
2020/01/07	2030	05/11/2020	9.39	Call	Bond Future	3,713.9700	3.7140	3,578.9900	3.5790	(3.634)	0	0	0
2020/01/07	2030	05/11/2020	9.38	Put	Bond Future	2,692.1200	2.6921	2,788.2200	2.7882	3.570	0	0	0
2020/01/07	2030	05/11/2020	10.47	Call	Bond Future	7,931.2100	7.9312	7,741.3400	7.7413	(2.394)	0	0	0
2020/01/07	2030	05/11/2020	10.47	Put	Bond Future	948.1000	0.9481	988.6600	0.9887	4.278	0	0	3,000
2020/01/07	2030	05/11/2020	9.23	Call	Bond Future	3,204.8400	3.2048	3,080.5600	3.0806	(3.878)	0	0	3,000
2020/01/07	2030	05/11/2020	8.53	Put	Bond Future	5,514.9800	5.5150	5,670.5600	5.6706	2.821	0	0	0
2020/01/07	2030	05/11/2020	8.53	Call	Bond Future	1,444.2200	1.4442	1,369.3700	1.3694	(5.183)	0	0	16,000
2020/01/07	2030	05/11/2020	9.03	Put	Bond Future	3,675.7100	3.6757	3,795.7900	3.7958	3.267	0	0	0
2020/01/07	2030	05/11/2020	9.03	Call	Bond Future	2,623.8200	2.6238	2,513.4700	2.5135	(4.206)	0	0	16,000
2020/01/07	2030	05/11/2020	10.37	Call	Bond Future	7,522.0400	7.5220	7,336.1900	7.3362	(2.471)	0	0	0
2020/01/07	2030	05/11/2020	9.40	Call	Bond Future	3,746.8500	3.7469	3,611.2100	3.6112	(3.620)	0	0	0
2020/01/07	2030	05/11/2020	9.40	Put	Bond Future	2,643.2300	2.6432	2,738.0200	2.7380	3.586	0	0	0
2020/01/07	2032	06/02/2020	9.40	Put	Bond Future	1,034.4300	1.0344	1,120.3300	1.1203	8.304	0	0	0
2020/01/07	2032	06/02/2020			Bond Future	9.4003	94.7791	9.4302	94.5780	0.318	0.0000	0.0000	70,272
2020/01/07	2032	06/02/2020	9.39	Call	Bond Future	997.9200	0.9979	884.8700	0.8849	(11.329)	0	0	0
2020/01/07	2032	06/02/2020	9.39	Put	Bond Future	1,067.4500	1.0675	1,155.5100	1.1555	8.250	0	0	0
2020/01/07	2032	06/02/2020	9.40	Call	Bond Future	1,032.3400	1.0323	917.1300	0.9171	(11.160)	0	0	0
2020/01/07	2032	06/02/2020	9.38	Call	Bond Future	964.1700	0.9642	853.2900	0.8533	(11.500)	0	0	0
2020/01/07	2032	06/02/2020	9.38	Put	Bond Future	1,101.2100	1.1012	1,191.4400	1.1914	8.194	0	0	0
2020/01/07	2032	07/05/2020	9.19	Call	Bond Future	1,255.7000	1.2557	1,173.5600	1.1736	(6.541)	0	0	0
2020/01/07	2032	07/05/2020			Bond Future	9.4691	92.3426	9.5002	92.1366	0.329	0.0000	0.0000	0
2020/01/07	2032	07/05/2020	9.17	Call	Bond Future	1,202.3300	1.2023	1,122.4200	1.1224	(6.646)	0	0	0
2020/01/07	2032	07/05/2020	9.17	Put	Bond Future	3,213.8100	3.2138	3,339.8900	3.3399	3.923	0	0	0
2020/01/07	2032	07/05/2020	9.19	Put	Bond Future	3,130.8000	3.1308	3,254.6500	3.2546	3.956	0	0	0
2020/01/07	2032	07/05/2020	9.18	Call	Bond Future	1,228.9500	1.2289	1,147.9200	1.1479	(6.593)	0	0	0
2020/01/07	2032	07/05/2020	9.18	Put	Bond Future	3,172.2000	3.1722	3,297.1600	3.2972	3.939	0	0	0
2020/01/07	2032	06/08/2020	9.46	Put	Bond Future	3,242.2900	3.2423	3,343.1200	3.3431	3.110	0	0	0
2020/01/07	2032	06/08/2020	9.45	Call	Bond Future	2,693.8500	2.6938	2,587.0900	2.5871	(3.963)	0	0	0
2020/01/07	2032	06/08/2020			Bond Future	9.5389	94.0352	9.5710	93.8268	0.336	0.0000	0.0000	0
2020/01/07	2032	06/08/2020	9.46	Call	Bond Future	2,726.3000	2.7263	2,618.7900	2.6188	(3.943)	0	0	0
2020/01/07	2032	06/08/2020	9.45	Put	Bond Future	3,275.4800	3.2755	3,377.0600	3.3771	3.101	0	0	0
2020/01/07	2032	06/08/2020	9.47	Call	Bond Future	2,758.9400	2.7589	2,650.6900	2.6507	(3.924)	0	0	0
2020/01/07	2032	06/08/2020	9.47	Put	Bond Future	3,209.3500	3.2094	3,309.4400	3.3094	3.119	0	0	0
2020/01/07	2032	05/11/2020	9.61	Put	Bond Future	3,545.9700	3.5460	3,643.5600	3.6436	2.752	0	0	0
2020/01/07	2032	05/11/2020	10.99	Call	Bond Future	9,259.4400	9.2594	9,079.6200	9.0796	(1.942)	0	0	0
2020/01/07	2032	05/11/2020	9.44	Put	Bond Future	4,104.1400	4.1041	4,212.3700	4.2124	2.637	0	0	0
2020/01/07	2032	05/11/2020	11.08	Call	Bond Future	9,663.6100	9.6636	9,480.9800	9.4810	(1.890)	0	0	0
2020/01/07	2032	05/11/2020	9.77	Put	Bond Future	3,076.7400	3.0767	3,164.6700	3.1647	2.858	0	0	0
2020/01/07	2032	05/11/2020			Bond Future	9.6072	91.6381	9.6406	91.4247	0.348	0.0000	0.0000	0

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2020/01/07	2032	05/11/2020	10.99	Put	Bond Future	972.8100	0.9728	1,006.4300	1.0064	3.456	0	0	3,000
2020/01/07	2032	05/11/2020	9.76	Call	Bond Future	4,074.5500	4.0745	3,949.6400	3.9496	(3.066)	0	0	0
2020/01/07	2032	05/11/2020	9.76	Put	Bond Future	3,104.3500	3.1044	3,192.8800	3.1929	2.852	0	0	0
2020/01/07	2032	05/11/2020	9.11	Call	Bond Future	2,111.8200	2.1118	2,027.8800	2.0279	(3.975)	0	0	3,000
2020/01/07	2032	05/11/2020	9.61	Call	Bond Future	3,563.7500	3.5638	3,447.9000	3.4479	(3.251)	0	0	3,000
2020/01/07	2032	05/11/2020	9.44	Call	Bond Future	3,025.8000	3.0258	2,920.5900	2.9206	(3.477)	0	0	1,000
2020/01/07	2032	05/11/2020	11.08	Put	Bond Future	874.3900	0.8744	905.2000	0.9052	3.524	0	0	1,000
2020/01/07	2032	05/11/2020	9.77	Call	Bond Future	4,109.9400	4.1099	3,984.4300	3.9844	(3.054)	0	0	0
2020/01/07	2032	05/11/2020	9.11	Put	Bond Future	5,369.8200	5.3698	5,499.3200	5.4993	2.412	0	0	0
2020/01/07	2032	05/11/2020	8.94	Put	Bond Future	6,121.6800	6.1217	6,262.0800	6.2621	2.293	0	0	0
2020/01/07	2032	05/11/2020	8.94	Call	Bond Future	1,713.4300	1.7134	1,640.3900	1.6404	(4.263)	0	0	1,000
2020/01/07	2032	05/11/2020	9.75	Call	Bond Future	4,039.3100	4.0393	3,914.9800	3.9150	(3.078)	0	0	0
2020/01/07	2032	05/11/2020	9.75	Put	Bond Future	3,132.1800	3.1322	3,221.2900	3.2213	2.845	0	0	0
2020/01/07	2033	06/02/2020			Bond Future	101.5381	101.5381	101.4697	101.4697	(0.067)	0.0000	0.0000	6,960
2020/01/07	2033	07/05/2020			Bond Future	102.2231	102.2231	102.1522	102.1522	(0.069)	0.0000	0.0000	0
2020/01/07	2033	06/08/2020			Bond Future	104.1480	104.1480	104.0773	104.0773	(0.068)	0.0000	0.0000	0
2020/01/07	2033	05/11/2020			Bond Future	104.8852	104.8852	104.8118	104.8118	(0.070)	0.0000	0.0000	0
2020/01/07	2037	06/02/2020	9.67	Call	Bond Future	470.7300	0.4707	407.9700	0.4080	(13.332)	0	0	0
2020/01/07	2037	06/02/2020	9.66	Put	Bond Future	2,315.2500	2.3153	2,437.5300	2.4375	5.282	0	0	0
2020/01/07	2037	06/02/2020			Bond Future	9.9074	88.7988	9.9321	88.6157	0.249	0.0000	0.0000	75,429
2020/01/07	2037	06/02/2020	9.68	Call	Bond Future	493.2200	0.4932	428.4900	0.4285	(13.124)	0	0	0
2020/01/07	2037	06/02/2020	9.68	Put	Bond Future	2,206.4500	2.2065	2,324.8100	2.3248	5.364	0	0	0
2020/01/07	2037	06/02/2020	9.67	Put	Bond Future	2,260.4500	2.2604	2,380.7800	2.3808	5.323	0	0	0
2020/01/07	2037	06/02/2020	9.66	Call	Bond Future	448.9400	0.4489	388.1300	0.3881	(13.545)	0	0	0
2020/01/07	2037	07/05/2020	9.60	Put	Bond Future	4,048.1000	4.0481	4,167.8500	4.1679	2.958	0	0	0
2020/01/07	2037	07/05/2020	9.59	Call	Bond Future	1,146.3300	1.1463	1,079.4900	1.0795	(5.831)	0	0	0
2020/01/07	2037	07/05/2020			Bond Future	9.9833	90.4132	10.0089	90.2256	0.257	0.0000	0.0000	0
2020/01/07	2037	07/05/2020	9.60	Call	Bond Future	1,173.1700	1.1732	1,105.3300	1.1053	(5.783)	0	0	0
2020/01/07	2037	07/05/2020	9.59	Put	Bond Future	4,098.1400	4.0981	4,218.8900	4.2189	2.946	0	0	0
2020/01/07	2037	07/05/2020	9.61	Call	Bond Future	1,200.3800	1.2004	1,131.5300	1.1315	(5.736)	0	0	0
2020/01/07	2037	07/05/2020	9.61	Put	Bond Future	3,998.5200	3.9985	4,117.2600	4.1173	2.970	0	0	0
2020/01/07	2037	06/08/2020	9.88	Put	Bond Future	4,136.1800	4.1362	4,231.8600	4.2319	2.313	0	0	0
2020/01/07	2037	06/08/2020			Bond Future	10.0614	87.8103	10.0878	87.6206	0.262	0.0000	0.0000	0
2020/01/07	2037	06/08/2020	9.87	Call	Bond Future	2,778.5200	2.7785	2,685.1900	2.6852	(3.359)	0	0	0
2020/01/07	2037	06/08/2020	9.87	Put	Bond Future	4,175.9400	4.1759	4,272.3000	4.2723	2.308	0	0	0
2020/01/07	2037	06/08/2020	9.88	Call	Bond Future	2,812.5800	2.8126	2,718.5700	2.7186	(3.342)	0	0	0
2020/01/07	2037	06/08/2020	9.86	Call	Bond Future	2,744.9400	2.7449	2,652.2800	2.6523	(3.376)	0	0	0
2020/01/07	2037	06/08/2020	9.86	Put	Bond Future	4,216.2700	4.2163	4,313.3000	4.3133	2.301	0	0	0
2020/01/07	2037	05/11/2020	10.18	Call	Bond Future	4,291.4200	4.2914	4,181.2000	4.1812	(2.568)	0	0	0
2020/01/07	2037	05/11/2020	10.17	Put	Bond Future	3,990.7600	3.9908	4,075.4500	4.0755	2.122	0	0	0
2020/01/07	2037	05/11/2020			Bond Future	10.1329	89.4572	10.1602	89.2628	0.270	0.0000	0.0000	0
2020/01/07	2037	05/11/2020	10.19	Call	Bond Future	4,328.4200	4.3284	4,217.6700	4.2177	(2.559)	0	0	0
2020/01/07	2037	05/11/2020	10.19	Put	Bond Future	3,923.4300	3.9234	4,007.0600	4.0071	2.132	0	0	0
2020/01/07	2037	05/11/2020	10.17	Call	Bond Future	4,254.2400	4.2542	4,144.5500	4.1445	(2.578)	0	0	0
2020/01/07	2037	05/11/2020	10.18	Put	Bond Future	3,957.1400	3.9571	4,041.3000	4.0413	2.127	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
2020/01/07	2038	06/02/2020			Bond Future	116.7628	116.7628	116.8323	116.8323	0.060	0.0000	0.0000	10,886
2020/01/07	2038	07/05/2020			Bond Future	118.9143	118.9143	118.9835	118.9835	0.058	0.0000	0.0000	0
2020/01/07	2038	06/08/2020			Bond Future	119.4733	119.4733	119.5457	119.5457	0.061	0.0000	0.0000	0
2020/01/07	2038	05/11/2020			Bond Future	121.7090	121.7090	121.7811	121.7811	0.059	0.0000	0.0000	0
2020/01/07	2040	06/02/2020	9.76	Call	Bond Future	446.9600	0.4470	385.4800	0.3855	(13.755)	0	0	0
2020/01/07	2040	06/02/2020	9.00	Put	Bond Future	8,837.0700	8.8371	9,032.5500	9.0325	2.212	0	0	0
2020/01/07	2040	06/02/2020			Bond Future	10.0326	91.4307	10.0573	91.2347	0.246	0.0000	0.0000	47,031
2020/01/07	2040	06/02/2020	9.74	Call	Bond Future	405.7700	0.4058	348.2500	0.3483	(14.176)	0	0	0
2020/01/07	2040	06/02/2020	9.74	Put	Bond Future	2,780.8100	2.7808	2,919.2400	2.9192	4.978	0	0	0
2020/01/07	2040	06/02/2020	8.40	Put	Bond Future	14,597.8000	14.5978	14,793.7500	14.7938	1.342	0	0	0
2020/01/07	2040	06/02/2020	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	2040	06/02/2020	9.76	Put	Bond Future	2,656.5600	2.6566	2,791.0300	2.7910	5.062	0	0	0
2020/01/07	2040	06/02/2020	9.00	Call	Bond Future	1.3300	0.0013	0.8600	0.0009	(35.338)	0	0	0
2020/01/07	2040	06/02/2020	9.75	Call	Bond Future	426.3100	0.4263	366.8000	0.3668	(13.959)	0	0	0
2020/01/07	2040	06/02/2020	9.75	Put	Bond Future	2,718.5700	2.7186	2,855.0100	2.8550	5.019	0	0	0
2020/01/07	2040	07/05/2020	9.74	Call	Bond Future	1,238.4900	1.2385	1,165.6700	1.1657	(5.880)	0	0	0
2020/01/07	2040	07/05/2020	9.75	Put	Bond Future	4,155.8600	4.1559	4,282.5500	4.2825	3.048	0	0	0
2020/01/07	2040	07/05/2020			Bond Future	10.1090	93.0929	10.1347	92.8922	0.253	0.0000	0.0000	0
2020/01/07	2040	07/05/2020	9.50	Put	Bond Future	5,622.3800	5.6224	5,776.3800	5.7764	2.739	0	0	0
2020/01/07	2040	07/05/2020	9.50	Call	Bond Future	638.0900	0.6381	591.4700	0.5915	(7.306)	0	0	2,640
2020/01/07	2040	07/05/2020	10.00	Put	Bond Future	2,990.4200	2.9904	3,089.8500	3.0899	3.325	0	0	0
2020/01/07	2040	07/05/2020	10.00	Call	Bond Future	2,128.5400	2.1285	2,027.3500	2.0274	(4.754)	0	0	2,640
2020/01/07	2040	07/05/2020	9.74	Put	Bond Future	4,208.3400	4.2083	4,336.1400	4.3361	3.037	0	0	0
2020/01/07	2040	07/05/2020	9.75	Call	Bond Future	1,268.4900	1.2685	1,194.5600	1.1946	(5.828)	0	0	0
2020/01/07	2040	07/05/2020	9.73	Call	Bond Future	1,208.6900	1.2087	1,137.0000	1.1370	(5.931)	0	0	0
2020/01/07	2040	07/05/2020	9.73	Put	Bond Future	4,261.1400	4.2611	4,390.0700	4.3901	3.026	0	0	0
2020/01/07	2040	06/08/2020	10.04	Call	Bond Future	3,094.0400	3.0940	2,991.2100	2.9912	(3.323)	0	0	0
2020/01/07	2040	06/08/2020	10.02	Put	Bond Future	4,332.3100	4.3323	4,433.8100	4.4338	2.343	0	0	0
2020/01/07	2040	06/08/2020	10.03	Call	Bond Future	3,056.9500	3.0569	2,954.8400	2.9548	(3.340)	0	0	0
2020/01/07	2040	06/08/2020			Bond Future	10.1878	90.2881	10.2141	90.0852	0.258	0.0000	0.0000	0
2020/01/07	2040	06/08/2020	10.04	Put	Bond Future	4,248.2900	4.2483	4,348.3500	4.3483	2.355	0	0	0
2020/01/07	2040	06/08/2020	10.02	Call	Bond Future	3,020.0800	3.0201	2,918.6900	2.9187	(3.357)	0	0	0
2020/01/07	2040	06/08/2020	10.03	Put	Bond Future	4,290.1300	4.2901	4,390.9100	4.3909	2.349	0	0	0
2020/01/07	2040	05/11/2020	11.70	Put	Bond Future	1,217.4000	1.2174	1,248.9500	1.2489	2.592	0	0	2,000
2020/01/07	2040	05/11/2020	10.23	Call	Bond Future	4,334.7600	4.3348	4,220.9200	4.2209	(2.626)	0	0	2,000
2020/01/07	2040	05/11/2020	9.50	Call	Bond Future	1,981.0600	1.9811	1,911.4700	1.9115	(3.513)	0	0	2,000
2020/01/07	2040	05/11/2020	10.00	Call	Bond Future	3,489.6900	3.4897	3,389.4700	3.3895	(2.872)	0	0	2,000
2020/01/07	2040	05/11/2020	10.30	Call	Bond Future	4,609.2100	4.6092	4,491.3700	4.4914	(2.557)	0	0	0
2020/01/07	2040	05/11/2020			Bond Future	10.2598	91.9819	10.2871	91.7740	0.266	0.0000	0.0000	0
2020/01/07	2040	05/11/2020	9.73	Put	Bond Future	6,809.0300	6.8090	6,933.3000	6.9333	1.825	0	0	0
2020/01/07	2040	05/11/2020	9.73	Call	Bond Future	2,617.4100	2.6174	2,533.7200	2.5337	(3.197)	0	0	2,000
2020/01/07	2040	05/11/2020	10.23	Put	Bond Future	4,562.7000	4.5627	4,656.8200	4.6568	2.063	0	0	0
2020/01/07	2040	05/11/2020	10.30	Put	Bond Future	4,303.3300	4.3033	4,393.4500	4.3935	2.094	0	0	0
2020/01/07	2040	05/11/2020	11.70	Call	Bond Future	11,219.6000	11.2196	11,043.1900	11.0432	(1.572)	0	0	0
2020/01/07	2040	05/11/2020	9.50	Put	Bond Future	8,088.6500	8.0887	8,227.0200	8.2270	1.711	0	0	0
2020/01/07	2040	05/11/2020	10.00	Put	Bond Future	5,507.5600	5.5076	5,615.3000	5.6153	1.956	0	0	0
2020/01/07	2040	05/11/2020	10.32	Put	Bond Future	4,231.5800	4.2316	4,320.5800	4.3206	2.103	0	0	0

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2020/01/07	2040	05/11/2020	10.31	Call	Bond Future	4,648.8900	4.6489	4,530.4900	4.5305	(2.547)	0	0	0
2020/01/07	2040	05/11/2020	11.50	Call	Bond Future	10,232.9700	10.2330	10,062.6500	10.0626	(1.664)	0	0	0
2020/01/07	2040	05/11/2020	11.50	Put	Bond Future	1,509.1500	1.5091	1,546.7900	1.5468	2.494	0	0	2,000
2020/01/07	2040	05/11/2020	10.32	Call	Bond Future	4,689.0600	4.6891	4,570.1000	4.5701	(2.537)	0	0	0
2020/01/07	2040	05/11/2020	10.31	Put	Bond Future	4,267.1600	4.2672	4,356.7200	4.3567	2.099	0	0	0
2020/01/07	2044	06/02/2020	9.77	Put	Bond Future	3,114.8500	3.1149	3,300.8800	3.3009	5.972	0	0	0
2020/01/07	2044	06/02/2020	9.74	Call	Bond Future	244.6500	0.2446	198.3700	0.1984	(18.917)	0	0	328
2020/01/07	2044	06/02/2020	10.78	Put	Bond Future	109.3100	0.1093	118.3700	0.1184	8.288	0	0	328
2020/01/07	2044	06/02/2020			Bond Future	10.1121	88.0547	10.1418	87.8162	0.294	0.0000	0.0000	50,701
2020/01/07	2044	06/02/2020	9.77	Call	Bond Future	290.1400	0.2901	237.6200	0.2376	(18.102)	0	0	0
2020/01/07	2044	06/02/2020	9.09	Put	Bond Future	8,909.5000	8.9095	9,147.4800	9.1475	2.671	0	0	0
2020/01/07	2044	06/02/2020	9.09	Call	Bond Future	1.5000	0.0015	0.9300	0.0009	(38.000)	0	0	328
2020/01/07	2044	06/02/2020	9.74	Put	Bond Future	3,324.3000	3.3243	3,516.5700	3.5166	5.784	0	0	0
2020/01/07	2044	06/02/2020	9.78	Call	Bond Future	306.9100	0.3069	252.1900	0.2522	(17.829)	0	0	0
2020/01/07	2044	06/02/2020	9.76	Put	Bond Future	3,183.6600	3.1837	3,371.8400	3.3718	5.911	0	0	0
2020/01/07	2044	06/02/2020	10.78	Call	Bond Future	5,217.0900	5.2171	4,987.6000	4.9876	(4.399)	0	0	0
2020/01/07	2044	06/02/2020	9.78	Put	Bond Future	3,046.9000	3.0469	3,230.7300	3.2307	6.033	0	0	0
2020/01/07	2044	06/02/2020	9.76	Call	Bond Future	274.1000	0.2741	223.7300	0.2237	(18.377)	0	0	0
2020/01/07	2044	07/05/2020	9.45	Put	Bond Future	6,649.0800	6.6491	6,850.8600	6.8509	3.035	0	0	0
2020/01/07	2044	07/05/2020	9.97	Put	Bond Future	3,545.8900	3.5459	3,682.3600	3.6824	3.849	0	0	0
2020/01/07	2044	07/05/2020	9.33	Call	Bond Future	305.2600	0.3053	274.2200	0.2742	(10.168)	0	0	100
2020/01/07	2044	07/05/2020	9.98	Call	Bond Future	1,831.1300	1.8311	1,722.2500	1.7222	(5.946)	0	0	100
2020/01/07	2044	07/05/2020	9.26	Call	Bond Future	236.4700	0.2365	211.0900	0.2111	(10.733)	0	0	556
2020/01/07	2044	07/05/2020	9.81	Call	Bond Future	1,272.5000	1.2725	1,185.8600	1.1859	(6.809)	0	0	0
2020/01/07	2044	07/05/2020	9.79	Put	Bond Future	4,462.4800	4.4625	4,622.5100	4.6225	3.586	0	0	0
2020/01/07	2044	07/05/2020			Bond Future	10.1869	89.6556	10.2178	89.4115	0.303	0.0000	0.0000	0
2020/01/07	2044	07/05/2020	10.81	Call	Bond Future	5,772.9800	5.7730	5,579.0200	5.5790	(3.360)	0	0	0
2020/01/07	2044	07/05/2020	10.81	Put	Bond Future	1,053.1400	1.0531	1,103.2300	1.1032	4.756	0	0	129
2020/01/07	2044	07/05/2020	9.33	Put	Bond Future	7,575.3100	7.5753	7,788.3200	7.7883	2.812	0	0	0
2020/01/07	2044	07/05/2020	9.81	Put	Bond Future	4,352.2300	4.3522	4,509.6400	4.5096	3.617	0	0	0
2020/01/07	2044	07/05/2020	9.79	Call	Bond Future	1,214.3200	1.2143	1,130.3000	1.1303	(6.919)	0	0	0
2020/01/07	2044	07/05/2020	9.45	Call	Bond Future	456.1500	0.4562	413.8800	0.4139	(9.267)	0	0	129
2020/01/07	2044	07/05/2020	9.97	Call	Bond Future	1,795.1700	1.7952	1,687.5900	1.6876	(5.993)	0	0	129
2020/01/07	2044	07/05/2020	9.98	Put	Bond Future	3,499.8600	3.4999	3,635.0300	3.6350	3.862	0	0	0
2020/01/07	2044	07/05/2020	11.09	Call	Bond Future	7,410.3600	7.4104	7,200.3600	7.2004	(2.834)	0	0	0
2020/01/07	2044	07/05/2020	9.26	Put	Bond Future	8,144.2600	8.1443	8,362.9300	8.3629	2.685	0	0	0
2020/01/07	2044	07/05/2020	9.91	Put	Bond Future	3,832.8400	3.8328	3,977.1300	3.9771	3.765	0	0	0
2020/01/07	2044	07/05/2020	9.80	Put	Bond Future	4,407.0000	4.4070	4,565.7200	4.5657	3.602	0	0	0
2020/01/07	2044	07/05/2020	11.09	Put	Bond Future	708.3700	0.7084	742.4200	0.7424	4.807	0	0	100
2020/01/07	2044	07/05/2020	9.91	Call	Bond Future	1,587.5700	1.5876	1,487.8100	1.4878	(6.284)	0	0	556
2020/01/07	2044	07/05/2020	11.02	Call	Bond Future	6,995.7900	6.9958	6,789.2700	6.7893	(2.952)	0	0	0
2020/01/07	2044	07/05/2020	11.02	Put	Bond Future	781.6700	0.7817	819.2000	0.8192	4.801	0	0	556
2020/01/07	2044	07/05/2020	9.80	Call	Bond Future	1,243.1200	1.2431	1,157.7900	1.1578	(6.864)	0	0	0
2020/01/07	2044	06/08/2020	9.98	Call	Bond Future	2,680.4600	2.6805	2,568.5900	2.5686	(4.174)	0	0	602
2020/01/07	2044	06/08/2020	11.09	Put	Bond Future	1,672.0200	1.6720	1,727.5000	1.7275	3.318	0	0	602
2020/01/07	2044	06/08/2020	9.01	Call	Bond Future	467.3800	0.4674	434.9200	0.4349	(6.945)	0	0	140
2020/01/07	2044	06/08/2020	9.66	Call	Bond Future	1,667.9600	1.6680	1,585.3000	1.5853	(4.956)	0	0	140

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2020/01/07	2044	06/08/2020	9.88	Call	Bond Future	2,337.7700		2.3378	2,234.9500	2.2350	(4.398)	0	0	0
2020/01/07	2044	06/08/2020			Bond Future	10.2640		86.9130	10.2956	86.6658	0.308	0.0000	0.0000	0
2020/01/07	2044	06/08/2020	9.36	Put	Bond Future	8,537.8100		8.5378	8,728.9400	8.7289	2.239	0	0	0
2020/01/07	2044	06/08/2020	9.36	Call	Bond Future	950.4600		0.9505	894.4300	0.8944	(5.895)	0	0	602
2020/01/07	2044	06/08/2020	9.98	Put	Bond Future	4,951.8300		4.9518	5,087.1200	5.0871	2.732	0	0	0
2020/01/07	2044	06/08/2020	9.86	Call	Bond Future	2,272.1700		2.2722	2,171.1800	2.1712	(4.445)	0	0	0
2020/01/07	2044	06/08/2020	9.86	Put	Bond Future	5,533.2700		5.5333	5,679.4400	5.6794	2.642	0	0	0
2020/01/07	2044	06/08/2020	11.09	Call	Bond Future	7,754.7400		7.7547	7,563.0600	7.5631	(2.472)	0	0	0
2020/01/07	2044	06/08/2020	9.01	Put	Bond Future	11,289.6000		11.2896	11,504.3000	11.5043	1.902	0	0	0
2020/01/07	2044	06/08/2020	9.66	Put	Bond Future	6,619.6000		6.6196	6,784.1000	6.7841	2.485	0	0	0
2020/01/07	2044	06/08/2020	9.88	Put	Bond Future	5,432.6500		5.4326	5,576.9900	5.5770	2.657	0	0	0
2020/01/07	2044	06/08/2020	10.93	Call	Bond Future	6,905.5100		6.9055	6,722.1800	6.7222	(2.655)	0	0	0
2020/01/07	2044	06/08/2020	10.93	Put	Bond Future	1,943.5500		1.9435	2,007.3800	2.0074	3.284	0	0	140
2020/01/07	2044	06/08/2020	9.87	Call	Bond Future	2,304.8400		2.3048	2,202.9400	2.2029	(4.421)	0	0	0
2020/01/07	2044	06/08/2020	9.87	Put	Bond Future	5,482.7700		5.4828	5,628.0300	5.6280	2.649	0	0	0
2020/01/07	2044	05/11/2020	11.43	Call	Bond Future	9,623.0600		9.6231	9,423.4000	9.4234	(2.075)	0	0	0
2020/01/07	2044	05/11/2020	9.72	Put	Bond Future	7,415.1500		7.4151	7,573.4800	7.5735	2.135	0	0	0
2020/01/07	2044	05/11/2020	9.97	Call	Bond Future	3,217.8900		3.2179	3,104.7200	3.1047	(3.517)	0	0	568
2020/01/07	2044	05/11/2020	9.29	Put	Bond Future	10,127.3400		10.1273	10,316.6000	10.3166	1.869	0	0	0
2020/01/07	2044	05/11/2020	9.96	Put	Bond Future	6,162.1600		6.1622	6,302.6600	6.3027	2.280	0	0	0
2020/01/07	2044	05/11/2020	10.36	Call	Bond Future	4,651.8700		4.6519	4,510.7900	4.5108	(3.033)	0	0	0
2020/01/07	2044	05/11/2020			Bond Future	10.3344		88.5436	10.3672	88.2907	0.317	0.0000	0.0000	0
2020/01/07	2044	05/11/2020	9.72	Call	Bond Future	2,437.3900		2.4374	2,342.7900	2.3428	(3.881)	0	0	1,815
2020/01/07	2044	05/11/2020	9.97	Put	Bond Future	6,114.1200		6.1141	6,253.8800	6.2539	2.286	0	0	0
2020/01/07	2044	05/11/2020	9.96	Call	Bond Future	3,184.1800		3.1842	3,071.7500	3.0718	(3.531)	0	0	0
2020/01/07	2044	05/11/2020	11.38	Call	Bond Future	9,385.9300		9.3859	9,188.4400	9.1884	(2.104)	0	0	0
2020/01/07	2044	05/11/2020	11.38	Put	Bond Future	1,895.1700		1.8952	1,950.6100	1.9506	2.925	0	0	568
2020/01/07	2044	05/11/2020	10.34	Call	Bond Future	4,572.2600		4.5723	4,432.5600	4.4326	(3.055)	0	0	0
2020/01/07	2044	05/11/2020	10.34	Put	Bond Future	4,528.8900		4.5289	4,642.1200	4.6421	2.500	0	0	0
2020/01/07	2044	05/11/2020	11.17	Put	Bond Future	2,296.4500		2.2965	2,361.3600	2.3614	2.827	0	0	1,815
2020/01/07	2044	05/11/2020	11.43	Put	Bond Future	1,801.9600		1.8020	1,855.2300	1.8552	2.956	0	0	1,815
2020/01/07	2044	05/11/2020	8.87	Put	Bond Future	13,436.7700		13.4368	13,649.8100	13.6498	1.586	0	0	0
2020/01/07	2044	05/11/2020	9.29	Call	Bond Future	1,377.3800		1.3774	1,313.7100	1.3137	(4.623)	0	0	568
2020/01/07	2044	05/11/2020	10.36	Put	Bond Future	4,454.2200		4.4542	4,566.0700	4.5661	2.511	0	0	0
2020/01/07	2044	05/11/2020	11.17	Call	Bond Future	8,373.4100		8.3734	8,185.3900	8.1854	(2.245)	0	0	0
2020/01/07	2044	05/11/2020	8.87	Call	Bond Future	751.1900		0.7512	711.3000	0.7113	(5.310)	0	0	1,815
2020/01/07	2044	05/11/2020	10.02	Put	Bond Future	5,876.9000		5.8769	6,012.9800	6.0130	2.316	0	0	0
2020/01/07	2044	05/11/2020	10.02	Call	Bond Future	3,387.5700		3.3876	3,270.7200	3.2707	(3.449)	0	0	1,815
2020/01/07	2044	05/11/2020	10.35	Call	Bond Future	4,611.9900		4.6120	4,471.6000	4.4716	(3.044)	0	0	0
2020/01/07	2044	05/11/2020	10.35	Put	Bond Future	4,491.4200		4.4914	4,603.9600	4.6040	2.506	0	0	0
2020/01/07	2046	06/02/2020			Bond Future	107.8580		107.8580	107.8459	107.8459	(0.011)	0.0000	0.0000	12,850
2020/01/07	2046	07/05/2020			Bond Future	108.1113		108.1113	108.0975	108.0975	(0.013)	0.0000	0.0000	0
2020/01/07	2046	06/08/2020			Bond Future	110.1470		110.1470	110.1347	110.1347	(0.011)	0.0000	0.0000	0
2020/01/07	2046	05/11/2020			Bond Future	110.4268		110.4268	110.4127	110.4127	(0.013)	0.0000	0.0000	0
2020/01/07	2050	06/02/2020			Bond Future	109.7686		109.7686	109.7563	109.7563	(0.011)	0.0000	0.0000	11,797
2020/01/07	2050	07/05/2020			Bond Future	111.7912		111.7912	111.7773	111.7773	(0.012)	0.0000	0.0000	0

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2020/01/07	2050	06/08/2020			Bond Future	112.0312	112.0312	112.0188	112.0188	(0.011)	0.0000	0.0000	0
2020/01/07	2050	05/11/2020			Bond Future	114.1277	114.1277	114.1135	114.1135	(0.012)	0.0000	0.0000	0
2020/01/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	AL37	06/02/2020			Index Future	682.8190	682.8190	682.3430	682.3430	(0.070)	0.0000	0.0000	0
2020/01/07	AL37	07/05/2020			Index Future	695.2330	695.2330	694.7390	694.7390	(0.071)	0.0000	0.0000	0
2020/01/07	AL37	06/08/2020			Index Future	708.0210	708.0210	707.5290	707.5290	(0.069)	0.0000	0.0000	0
2020/01/07	AL7T	06/02/2020			Index Future	791.5680	791.5680	789.7440	789.7440	(0.230)	0.0000	0.0000	0
2020/01/07	AL7T	07/05/2020			Index Future	805.9590	805.9590	804.0910	804.0910	(0.232)	0.0000	0.0000	0
2020/01/07	AL7T	06/08/2020			Index Future	820.7840	820.7840	818.8940	818.8940	(0.230)	0.0000	0.0000	0
2020/01/07	ALBI	06/02/2020			Index Future	704.6300	704.6300	703.3230	703.3230	(0.185)	0.0000	0.0000	416
2020/01/07	ALBI	07/05/2020			Index Future	717.4410	717.4410	716.1010	716.1010	(0.187)	0.0000	0.0000	0
2020/01/07	ALBI	06/08/2020			Index Future	730.6370	730.6370	729.2830	729.2830	(0.185)	0.0000	0.0000	0
2020/01/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	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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2020/01/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/01/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/01/07	ES33	06/02/2020			Bond Future	10.9434	78.9849	10.9728	78.8166	0.268	0.0000	0.0000	350
2020/01/07	ES33	07/05/2020			Bond Future	11.0599	76.6274	11.0905	76.4551	0.277	0.0000	0.0000	0
2020/01/07	ES33	06/08/2020			Bond Future	11.1793	78.0288	11.2108	77.8544	0.282	0.0000	0.0000	0
2020/01/07	ES33	05/11/2020			Bond Future	11.3004	75.7015	11.3333	75.5230	0.291	0.0000	0.0000	0
2020/01/07	ES42	06/02/2020			Bond Future	11.2410	80.2704	11.2703	80.0773	0.261	0.0000	0.0000	4,919
2020/01/07	ES42	07/05/2020			Bond Future	11.3553	77.4653	11.3859	77.2677	0.269	0.0000	0.0000	0
2020/01/07	ES42	06/08/2020			Bond Future	11.4709	78.8811	11.5024	78.6811	0.275	0.0000	0.0000	0
2020/01/07	ES42	05/11/2020			Bond Future	11.5868	76.0998	11.6197	75.8951	0.283	0.0000	0.0000	0

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2020/01/07	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	GOVI	06/02/2020	703.15	Put	GOVI	63,380.0000	6.3380	76,620.0000	7.6620	20.890	0	0	0
2020/01/07	GOVI	06/02/2020			GOVI	696.8120	696.8120	695.4880	695.4880	(0.190)	0.0000	0.0000	1,243
2020/01/07	GOVI	06/02/2020	703.14	Put	GOVI	63,280.0000	6.3280	76,520.0000	7.6520	20.923	0	0	0
2020/01/07	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	GOVI	06/02/2020	703.13	Put	GOVI	63,180.0000	6.3180	76,420.0000	7.6420	20.956	0	0	0
2020/01/07	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	GOVI	07/05/2020			GOVI	709.4800	709.4800	708.1220	708.1220	(0.191)	0.0000	0.0000	0
2020/01/07	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	GOVI	07/05/2020	720.00	Put	GOVI	105,200.0000	10.5200	118,780.0000	11.8780	12.909	0	0	0
2020/01/07	GOVI	07/05/2020	719.98	Put	GOVI	105,000.0000	10.5000	118,580.0000	11.8580	12.933	0	0	0
2020/01/07	GOVI	07/05/2020	719.99	Put	GOVI	105,100.0000	10.5100	118,680.0000	11.8680	12.921	0	0	0
2020/01/07	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	GOVI	06/08/2020	728.12	Put	GOVI	55,900.0000	5.5900	69,620.0000	6.9620	24.544	0	0	0
2020/01/07	GOVI	06/08/2020			GOVI	722.5300	722.5300	721.1580	721.1580	(0.190)	0.0000	0.0000	0
2020/01/07	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	GOVI	06/08/2020	728.14	Put	GOVI	56,100.0000	5.6100	69,820.0000	6.9820	24.456	0	0	0
2020/01/07	GOVI	06/08/2020	728.13	Put	GOVI	56,000.0000	5.6000	69,720.0000	6.9720	24.500	0	0	0
2020/01/07	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/01/07	IGOV	06/02/2020			Index Future	259.5440	259.5440	259.5460	259.5460	0.001	0.0000	0.0000	1,004
2020/01/07	IGOV	07/05/2020			Index Future	264.3270	264.3270	264.3250	264.3250	(0.001)	0.0000	0.0000	47
2020/01/07	IGOV	06/08/2020			Index Future	269.2520	269.2520	269.2540	269.2540	0.001	0.0000	0.0000	0
2020/01/07	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/01/07	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0500	102.0500	0.010	0.0000	0.0000	0
2020/01/07	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/01/07	IS05	17/12/2020			Interest Rate Swap	95.4700	95.4700	95.4800	95.4800	0.010	0.0000	0.0000	0
2020/01/07	IS05	16/03/2021			Interest Rate Swap	94.4200	94.4200	94.4300	94.4300	0.011	0.0000	0.0000	0
2020/01/07	IS05	15/06/2021			Interest Rate Swap	93.3300	93.3300	93.3500	93.3500	0.021	0.0000	0.0000	0
2020/01/07	IS05	21/09/2021			Interest Rate Swap	93.1900	93.1900	93.2100	93.2100	0.021	0.0000	0.0000	0
2020/01/07	IS05	21/12/2021			Interest Rate Swap	95.1300	95.1300	95.1500	95.1500	0.021	0.0000	0.0000	51
2020/01/07	IS05	15/03/2022			Interest Rate Swap	95.0300	95.0300	95.0600	95.0600	0.032	0.0000	0.0000	0
2020/01/07	IS05	21/06/2022			Interest Rate Swap	95.9500	95.9500	95.9800	95.9800	0.031	0.0000	0.0000	0
2020/01/07	IS05	20/09/2022			Interest Rate Swap	99.6500	99.6500	99.6900	99.6900	0.040	0.0000	0.0000	0
2020/01/07	IS05	20/12/2022			Interest Rate Swap	100.6800	100.6800	100.7300	100.7300	0.050	0.0000	0.0000	0
2020/01/07	IS05	22/03/2023			Interest Rate Swap	93.7400	93.7400	93.7900	93.7900	0.053	0.0000	0.0000	0
2020/01/07	IS05	20/06/2023			Interest Rate Swap	99.6300	99.6300	99.6900	99.6900	0.060	0.0000	0.0000	0
2020/01/07	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/01/07	IS10	17/12/2025			Interest Rate Swap	90.0700	90.0700	90.2400	90.2400	0.189	0.0000	0.0000	0
2020/01/07	IS10	16/03/2026			Interest Rate Swap	86.8800	86.8800	87.0700	87.0700	0.219	0.0000	0.0000	0

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2020/01/07	IS10	15/06/2026			Interest Rate Swap	85.4900	85.4900	85.6900	85.6900	0.234	0.0000	0.0000	0
2020/01/07	IS10	21/09/2026			Interest Rate Swap	87.6100	87.6100	87.8200	87.8200	0.240	0.0000	0.0000	0
2020/01/07	IS10	21/12/2026			Interest Rate Swap	91.4400	91.4400	91.6600	91.6600	0.241	0.0000	0.0000	0
2020/01/07	IS10	15/03/2027			Interest Rate Swap	89.9100	89.9100	90.1300	90.1300	0.245	0.0000	0.0000	0
2020/01/07	IS10	21/06/2027			Interest Rate Swap	91.9800	91.9800	92.2000	92.2000	0.239	0.0000	0.0000	0
2020/01/07	IS10	20/09/2027			Interest Rate Swap	97.5200	97.5200	97.7300	97.7300	0.215	0.0000	0.0000	0
2020/01/07	IS10	20/12/2027			Interest Rate Swap	97.8500	97.8500	98.0600	98.0600	0.215	0.0000	0.0000	0
2020/01/07	IS10	22/03/2028			Interest Rate Swap	91.1700	91.1700	91.3900	91.3900	0.241	0.0000	0.0000	0
2020/01/07	IS10	20/06/2028			Interest Rate Swap	98.5600	98.5600	98.7800	98.7800	0.223	0.0000	0.0000	0
2020/01/07	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/01/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/01/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2020/01/07	R023	06/02/2020	7.54	Call	Bond Future	929.0500	0.9291	912.3500	0.9123	(1.798)	0	0	0
2020/01/07	R023	06/02/2020			Bond Future	7.2150	104.9454	7.2210	104.9293	0.082	0.0000	0.0000	44,450
2020/01/07	R023	06/02/2020	7.52	Call	Bond Future	880.5800	0.8806	863.9400	0.8639	(1.890)	0	0	0
2020/01/07	R023	06/02/2020	7.52	Put	Bond Future	56.2200	0.0562	55.6700	0.0557	(0.978)	0	0	0
2020/01/07	R023	06/02/2020	7.54	Put	Bond Future	50.9100	0.0509	50.3000	0.0503	(1.198)	0	0	0
2020/01/07	R023	06/02/2020	7.53	Call	Bond Future	904.7800	0.9048	888.1100	0.8881	(1.842)	0	0	0
2020/01/07	R023	06/02/2020	7.53	Put	Bond Future	53.5300	0.0535	52.9500	0.0529	(1.084)	0	0	0
2020/01/07	R023	07/05/2020	6.91	Put	Bond Future	938.5100	0.9385	949.4600	0.9495	1.167	0	0	0
2020/01/07	R023	07/05/2020			Bond Future	7.1941	102.9210	7.2011	102.9033	0.097	0.0000	0.0000	13,512
2020/01/07	R023	07/05/2020	6.90	Call	Bond Future	211.7600	0.2118	205.2100	0.2052	(3.093)	0	0	0
2020/01/07	R023	07/05/2020	6.90	Put	Bond Future	956.0900	0.9561	967.2000	0.9672	1.162	0	0	0
2020/01/07	R023	07/05/2020	6.91	Call	Bond Future	219.6100	0.2196	212.9000	0.2129	(3.055)	0	0	0
2020/01/07	R023	07/05/2020	6.89	Call	Bond Future	204.1100	0.2041	197.7100	0.1977	(3.136)	0	0	0
2020/01/07	R023	07/05/2020	6.89	Put	Bond Future	973.8600	0.9739	985.1200	0.9851	1.156	0	0	0
2020/01/07	R023	06/08/2020	7.26	Call	Bond Future	849.9100	0.8499	839.1500	0.8392	(1.266)	0	0	0
2020/01/07	R023	06/08/2020			Bond Future	7.1558	104.8143	7.1629	104.7980	0.099	0.0000	0.0000	0
2020/01/07	R023	06/08/2020	7.26	Put	Bond Future	608.8300	0.6088	614.4300	0.6144	0.920	0	0	0
2020/01/07	R023	06/08/2020	7.27	Call	Bond Future	864.2500	0.8642	853.4100	0.8534	(1.254)	0	0	0
2020/01/07	R023	06/08/2020	7.28	Put	Bond Future	591.7100	0.5917	597.1500	0.5972	0.919	0	0	0
2020/01/07	R023	06/08/2020	7.27	Put	Bond Future	600.0600	0.6001	605.5800	0.6056	0.920	0	0	0
2020/01/07	R023	06/08/2020	7.28	Call	Bond Future	878.9900	0.8790	868.0700	0.8681	(1.242)	0	0	0
2020/01/07	R023	05/11/2020	7.46	Put	Bond Future	574.8100	0.5748	580.0900	0.5801	0.919	0	0	0
2020/01/07	R023	05/11/2020	7.47	Put	Bond Future	568.0400	0.5680	573.2600	0.5733	0.919	0	0	0
2020/01/07	R023	05/11/2020			Bond Future	7.1107	102.8407	7.1193	102.8226	0.121	0.0000	0.0000	0
2020/01/07	R023	05/11/2020	7.46	Call	Bond Future	1,308.7600	1.3088	1,295.9500	1.2959	(0.979)	0	0	0
2020/01/07	R023	05/11/2020	7.47	Call	Bond Future	1,322.9100	1.3229	1,310.0400	1.3100	(0.973)	0	0	0
2020/01/07	R023	05/11/2020	7.45	Call	Bond Future	1,294.6800	1.2947	1,281.9300	1.2819	(0.985)	0	0	0
2020/01/07	R023	05/11/2020	7.45	Put	Bond Future	581.6400	0.5816	586.9800	0.5870	0.918	0	0	0
2020/01/07	R035	06/02/2020	9.60	Call	Bond Future	716.2900	0.7163	621.4200	0.6214	(13.245)	0	0	0
2020/01/07	R035	06/02/2020	9.61	Put	Bond Future	1,707.0200	1.7070	1,830.3600	1.8304	7.225	0	0	0
2020/01/07	R035	06/02/2020			Bond Future	9.7386	97.2645	9.7683	97.0439	0.306	0.0000	0.0000	118,452
2020/01/07	R035	06/02/2020	9.60	Put	Bond Future	1,753.6700	1.7537	1,879.3900	1.8794	7.169	0	0	0

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2020/01/07	R035	06/02/2020	9.61	Call	Bond Future	745.0600	0.7451	647.8100	0.6478	(13.053)	0	0	0
2020/01/07	R035	06/02/2020	9.59	Call	Bond Future	688.1300	0.6881	595.6400	0.5956	(13.441)	0	0	0
2020/01/07	R035	06/02/2020	9.59	Put	Bond Future	1,801.0200	1.8010	1,929.1200	1.9291	7.113	0	0	0
2020/01/07	R035	07/05/2020	10.57	Put	Bond Future	795.6100	0.7956	833.9800	0.8340	4.823	0	0	3,530
2020/01/07	R035	07/05/2020	9.75	Call	Bond Future	2,188.1300	2.1881	2,070.8400	2.0708	(5.360)	0	0	5,000
2020/01/07	R035	07/05/2020	10.75	Put	Bond Future	612.6300	0.6126	642.3400	0.6423	4.850	0	0	5,000
2020/01/07	R035	07/05/2020	9.48	Put	Bond Future	3,774.9700	3.7750	3,914.9400	3.9149	3.708	0	0	0
2020/01/07	R035	07/05/2020	9.47	Call	Bond Future	1,287.2400	1.2872	1,202.6000	1.2026	(6.575)	0	0	0
2020/01/07	R035	07/05/2020			Bond Future	9.8098	94.5297	9.8407	94.3039	0.315	0.0000	0.0000	0
2020/01/07	R035	07/05/2020	9.11	Put	Bond Future	5,823.8200	5.8238	6,006.0000	6.0060	3.128	0	0	0
2020/01/07	R035	07/05/2020	9.11	Call	Bond Future	491.5800	0.4916	447.9600	0.4480	(8.873)	0	0	5,000
2020/01/07	R035	07/05/2020	9.78	Put	Bond Future	2,518.4600	2.5185	2,623.5900	2.6236	4.174	0	0	0
2020/01/07	R035	07/05/2020	10.57	Call	Bond Future	6,121.8100	6.1218	5,934.3800	5.9344	(3.062)	0	0	0
2020/01/07	R035	07/05/2020	9.75	Put	Bond Future	2,627.2000	2.6272	2,735.7100	2.7357	4.130	0	0	0
2020/01/07	R035	07/05/2020	10.75	Call	Bond Future	7,133.9100	7.1339	6,937.8200	6.9378	(2.749)	0	0	0
2020/01/07	R035	07/05/2020	9.48	Call	Bond Future	1,315.7200	1.3157	1,229.8900	1.2299	(6.523)	0	0	0
2020/01/07	R035	07/05/2020	9.47	Put	Bond Future	3,822.5300	3.8225	3,963.6900	3.9637	3.693	0	0	0
2020/01/07	R035	07/05/2020	9.78	Call	Bond Future	2,300.0000	2.3000	2,179.3300	2.1793	(5.247)	0	0	3,530
2020/01/07	R035	07/05/2020	9.18	Put	Bond Future	5,391.3200	5.3913	5,566.0400	5.5660	3.241	0	0	0
2020/01/07	R035	07/05/2020	9.18	Call	Bond Future	612.1300	0.6121	561.0500	0.5610	(8.345)	0	0	3,530
2020/01/07	R035	07/05/2020	9.49	Call	Bond Future	1,344.7600	1.3448	1,257.7300	1.2577	(6.472)	0	0	0
2020/01/07	R035	07/05/2020	9.49	Put	Bond Future	3,728.0600	3.7281	3,866.8300	3.8668	3.722	0	0	0
2020/01/07	R035	06/08/2020	9.00	Put	Bond Future	7,518.4900	7.5185	7,696.1400	7.6961	2.363	0	0	0
2020/01/07	R035	06/08/2020	9.92	Put	Bond Future	3,216.8200	3.2168	3,317.4700	3.3175	3.129	0	0	0
2020/01/07	R035	06/08/2020			Bond Future	9.8818	96.2618	9.9136	96.0333	0.321	0.0000	0.0000	0
2020/01/07	R035	06/08/2020	9.00	Call	Bond Future	835.1900	0.8352	784.3800	0.7844	(6.084)	0	0	24,761
2020/01/07	R035	06/08/2020	9.92	Call	Bond Future	3,491.3500	3.4913	3,363.5400	3.3635	(3.661)	0	0	0
2020/01/07	R035	06/08/2020	9.93	Call	Bond Future	3,529.9200	3.5299	3,401.3300	3.4013	(3.643)	0	0	0
2020/01/07	R035	06/08/2020	9.91	Put	Bond Future	3,249.9200	3.2499	3,351.3600	3.3514	3.121	0	0	0
2020/01/07	R035	06/08/2020	8.75	Put	Bond Future	9,230.1700	9.2302	9,423.1800	9.4232	2.091	0	0	0
2020/01/07	R035	06/08/2020	8.75	Call	Bond Future	525.6000	0.5256	490.1500	0.4902	(6.745)	0	0	3,000
2020/01/07	R035	06/08/2020	9.93	Put	Bond Future	3,183.7000	3.1837	3,283.5700	3.2836	3.137	0	0	0
2020/01/07	R035	06/08/2020	9.91	Call	Bond Future	3,452.6800	3.4527	3,325.6600	3.3257	(3.679)	0	0	0
2020/01/07	R035	05/11/2020	10.34	Put	Bond Future	2,904.0400	2.9040	2,986.5300	2.9865	2.841	0	0	0
2020/01/07	R035	05/11/2020			Bond Future	9.9557	93.5645	9.9887	93.3306	0.332	0.0000	0.0000	0
2020/01/07	R035	05/11/2020	10.33	Call	Bond Future	5,530.1600	5.5302	5,379.2600	5.3793	(2.729)	0	0	0
2020/01/07	R035	05/11/2020	10.33	Put	Bond Future	2,929.3900	2.9294	3,012.4600	3.0125	2.836	0	0	0
2020/01/07	R035	05/11/2020	10.34	Call	Bond Future	5,572.8100	5.5728	5,421.3300	5.4213	(2.718)	0	0	0
2020/01/07	R035	05/11/2020	10.32	Call	Bond Future	5,487.6300	5.4876	5,337.3100	5.3373	(2.739)	0	0	0
2020/01/07	R035	05/11/2020	10.32	Put	Bond Future	2,954.9400	2.9549	3,038.5900	3.0386	2.831	0	0	0
2020/01/07	R186	06/02/2020	8.57	Call	Bond Future	1,941.8400	1.9418	1,842.3300	1.8423	(5.125)	0	0	0
2020/01/07	R186	06/02/2020	8.50	Call	Bond Future	1,635.3200	1.6353	1,540.7500	1.5407	(5.783)	0	0	0
2020/01/07	R186	06/02/2020	8.11	Put	Bond Future	1,200.3800	1.2004	1,265.0100	1.2650	5.384	0	0	0
2020/01/07	R186	06/02/2020			Bond Future	8.2517	113.0682	8.2719	112.9562	0.245	0.0000	0.0000	103,151
2020/01/07	R186	06/02/2020	8.55	Call	Bond Future	1,852.4500	1.8525	1,754.2300	1.7542	(5.302)	0	0	0
2020/01/07	R186	06/02/2020	8.55	Put	Bond Future	216.4200	0.2164	230.2300	0.2302	6.381	0	0	0
2020/01/07	R186	06/02/2020	8.11	Call	Bond Future	412.6300	0.4126	365.2300	0.3652	(11.487)	0	0	821

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2020/01/07	R186	06/02/2020	8.57	Put	Bond Future	197.2400	0.1972	209.7600	0.2098	6.348	0	0	0
2020/01/07	R186	06/02/2020	9.00	Put	Bond Future	20.8600	0.0209	21.7000	0.0217	4.027	0	0	821
2020/01/07	R186	06/02/2020	8.50	Put	Bond Future	271.3300	0.2713	288.7900	0.2888	6.435	0	0	821
2020/01/07	R186	06/02/2020	8.56	Call	Bond Future	1,896.9700	1.8970	1,798.0900	1.7981	(5.213)	0	0	0
2020/01/07	R186	06/02/2020	8.56	Put	Bond Future	206.6400	0.2066	219.7900	0.2198	6.364	0	0	0
2020/01/07	R186	06/02/2020	9.00	Call	Bond Future	4,066.8600	4.0669	3,955.6700	3.9557	(2.734)	0	0	0
2020/01/07	R186	07/05/2020	7.90	Put	Bond Future	2,789.4300	2.7894	2,867.6000	2.8676	2.802	0	0	2,500
2020/01/07	R186	07/05/2020	8.28	Put	Bond Future	1,550.1600	1.5502	1,602.7600	1.6028	3.393	0	0	0
2020/01/07	R186	07/05/2020	8.93	Call	Bond Future	3,808.3400	3.8083	3,711.8000	3.7118	(2.535)	0	0	0
2020/01/07	R186	07/05/2020	8.09	Put	Bond Future	2,111.2600	2.1113	2,176.7400	2.1767	3.101	0	0	0
2020/01/07	R186	07/05/2020			Bond Future	8.2965	115.1238	8.3181	115.0083	0.260	0.0000	0.0000	1,650
2020/01/07	R186	07/05/2020	8.50	Call	Bond Future	2,135.0600	2.1351	2,058.3100	2.0583	(3.595)	0	0	0
2020/01/07	R186	07/05/2020	8.50	Put	Bond Future	1,051.5100	1.0515	1,090.2500	1.0903	3.684	0	0	23,230
2020/01/07	R186	07/05/2020	8.08	Call	Bond Future	976.2100	0.9762	926.8800	0.9269	(5.053)	0	0	0
2020/01/07	R186	07/05/2020	8.08	Put	Bond Future	2,143.9900	2.1440	2,210.1500	2.2101	3.086	0	0	0
2020/01/07	R186	07/05/2020	7.90	Call	Bond Future	638.8100	0.6388	601.4900	0.6015	(5.842)	0	0	0
2020/01/07	R186	07/05/2020	8.28	Call	Bond Future	1,461.7100	1.4617	1,398.8200	1.3988	(4.302)	0	0	6,000
2020/01/07	R186	07/05/2020	8.93	Put	Bond Future	479.3100	0.4793	498.2600	0.4983	3.954	0	0	6,000
2020/01/07	R186	07/05/2020	8.09	Call	Bond Future	997.7700	0.9978	947.7600	0.9478	(5.012)	0	0	0
2020/01/07	R186	07/05/2020	7.60	Put	Bond Future	4,086.1300	4.0861	4,181.4500	4.1814	2.333	0	0	0
2020/01/07	R186	07/05/2020	7.60	Call	Bond Future	272.9600	0.2730	252.7900	0.2528	(7.389)	0	0	6,000
2020/01/07	R186	07/05/2020	8.07	Call	Bond Future	955.2000	0.9552	906.5500	0.9066	(5.093)	0	0	0
2020/01/07	R186	07/05/2020	8.07	Put	Bond Future	2,177.2900	2.1773	2,244.1300	2.2441	3.070	0	0	0
2020/01/07	R186	06/08/2020	8.38	Put	Bond Future	1,951.5500	1.9516	2,002.3300	2.0023	2.602	0	0	0
2020/01/07	R186	06/08/2020			Bond Future	8.3410	111.9337	8.3634	111.8178	0.268	0.0000	0.0000	0
2020/01/07	R186	06/08/2020	8.37	Call	Bond Future	2,125.2200	2.1252	2,060.5700	2.0606	(3.042)	0	0	0
2020/01/07	R186	06/08/2020	8.37	Put	Bond Future	1,975.1200	1.9751	2,026.3800	2.0264	2.595	0	0	0
2020/01/07	R186	06/08/2020	8.38	Call	Bond Future	2,153.3500	2.1534	2,088.2200	2.0882	(3.025)	0	0	0
2020/01/07	R186	06/08/2020	8.36	Call	Bond Future	2,097.6300	2.0976	2,033.4400	2.0334	(3.060)	0	0	0
2020/01/07	R186	06/08/2020	8.36	Put	Bond Future	1,999.2600	1.9993	2,050.9800	2.0510	2.587	0	0	0
2020/01/07	R186	05/11/2020	8.64	Put	Bond Future	1,894.4600	1.8945	1,939.6300	1.9396	2.384	0	0	0
2020/01/07	R186	05/11/2020	8.65	Call	Bond Future	3,208.1600	3.2082	3,133.4000	3.1334	(2.330)	0	0	0
2020/01/07	R186	05/11/2020			Bond Future	8.3815	114.0284	8.4054	113.9088	0.285	0.0000	0.0000	0
2020/01/07	R186	05/11/2020	8.66	Call	Bond Future	3,238.5100	3.2385	3,163.4000	3.1634	(2.319)	0	0	0
2020/01/07	R186	05/11/2020	8.66	Put	Bond Future	1,856.5200	1.8565	1,900.9800	1.9010	2.395	0	0	0
2020/01/07	R186	05/11/2020	9.26	Put	Bond Future	1,014.7200	1.0147	1,041.1500	1.0411	2.605	0	0	3,500
2020/01/07	R186	05/11/2020	8.64	Call	Bond Future	3,177.9400	3.1779	3,103.5400	3.1035	(2.341)	0	0	0
2020/01/07	R186	05/11/2020	7.84	Put	Bond Future	4,002.1400	4.0021	4,079.0300	4.0790	1.921	0	0	0
2020/01/07	R186	05/11/2020	8.65	Put	Bond Future	1,875.4100	1.8754	1,920.2200	1.9202	2.389	0	0	0
2020/01/07	R186	05/11/2020	8.34	Put	Bond Future	2,548.4000	2.5484	2,604.9700	2.6050	2.220	0	0	0
2020/01/07	R186	05/11/2020	8.34	Call	Bond Future	2,340.5500	2.3406	2,277.5500	2.2775	(2.692)	0	0	3,500
2020/01/07	R186	05/11/2020	9.26	Call	Bond Future	5,299.8700	5.2999	5,206.7300	5.2067	(1.757)	0	0	0
2020/01/07	R186	05/11/2020	7.84	Call	Bond Future	1,250.6000	1.2506	1,207.9200	1.2079	(3.413)	0	0	3,500
2020/01/07	R197	06/02/2020			Bond Future	301.0681	301.0681	301.0292	301.0292	(0.013)	0.0000	0.0000	2,540
2020/01/07	R197	07/05/2020			Bond Future	306.6157	306.6157	306.5722	306.5722	(0.014)	0.0000	0.0000	0
2020/01/07	R197	06/08/2020			Bond Future	304.6580	304.6580	304.6185	304.6185	(0.013)	0.0000	0.0000	0
2020/01/07	R197	05/11/2020			Bond Future	310.3590	310.3590	310.3145	310.3145	(0.014)	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
2020/01/07	R202	06/02/2020			Bond Future	226.6643	226.6643	226.7613	226.7613	0.043	0.0000	0.0000	8,469
2020/01/07	R202	07/05/2020			Bond Future	230.8409	230.8409	230.9366	230.9366	0.041	0.0000	0.0000	0
2020/01/07	R202	06/08/2020			Bond Future	231.0812	231.0812	231.1826	231.1826	0.044	0.0000	0.0000	0
2020/01/07	R202	05/11/2020			Bond Future	235.4055	235.4055	235.5054	235.5054	0.042	0.0000	0.0000	0
2020/01/07	R208	06/02/2020	6.13	Put	Bond Future	580.8100	0.5808	590.2000	0.5902	1.617	0	0	0
2020/01/07	R208	06/02/2020	6.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	R208	06/02/2020			Bond Future	6.6669	102.5498	6.6756	102.5404	0.131	0.0000	0.0000	14,955
2020/01/07	R208	06/02/2020	6.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	R208	06/02/2020	6.12	Put	Bond Future	591.6800	0.5917	601.0700	0.6011	1.587	0	0	0
2020/01/07	R208	06/02/2020	6.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/01/07	R208	06/02/2020	6.14	Put	Bond Future	569.9500	0.5699	579.3400	0.5793	1.648	0	0	0
2020/01/07	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/07	R208	07/05/2020	4.80	Put	Bond Future	1,427.2300	1.4272	1,438.1200	1.4381	0.763	0	0	0
2020/01/07	R208	07/05/2020			Bond Future	6.4600	101.0108	6.4728	100.9999	0.198	0.0000	0.0000	60
2020/01/07	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/07	R208	07/05/2020	4.82	Put	Bond Future	1,409.8400	1.4098	1,420.7300	1.4207	0.772	0	0	0
2020/01/07	R208	07/05/2020	4.81	Put	Bond Future	1,418.5300	1.4185	1,429.4200	1.4294	0.768	0	0	0
2020/01/07	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/07	R208	06/08/2020	5.57	Put	Bond Future	315.3300	0.3153	323.5900	0.3236	2.619	0	0	0
2020/01/07	R208	06/08/2020			Bond Future	6.0531	102.8718	6.0684	102.8623	0.253	0.0000	0.0000	0
2020/01/07	R208	06/08/2020	5.56	Call	Bond Future	14.4300	0.0144	13.2500	0.0132	(8.177)	0	0	0
2020/01/07	R208	06/08/2020	5.56	Put	Bond Future	320.6700	0.3207	328.9800	0.3290	2.591	0	0	0
2020/01/07	R208	06/08/2020	5.57	Call	Bond Future	15.3200	0.0153	14.0900	0.0141	(8.029)	0	0	0
2020/01/07	R208	06/08/2020	5.55	Call	Bond Future	13.5800	0.0136	12.4500	0.0125	(8.321)	0	0	0
2020/01/07	R208	06/08/2020	5.55	Put	Bond Future	326.0500	0.3260	334.4100	0.3344	2.564	0	0	0
2020/01/07	R208	05/11/2020	4.78	Call	Bond Future	46.7700	0.0468	43.2700	0.0433	(7.483)	0	0	0
2020/01/07	R208	05/11/2020	4.77	Put	Bond Future	163.0300	0.1630	170.6400	0.1706	4.668	0	0	0
2020/01/07	R208	05/11/2020			Bond Future	5.0754	101.3872	5.1042	101.3761	0.567	0.0000	0.0000	0
2020/01/07	R208	05/11/2020	4.79	Call	Bond Future	48.3100	0.0483	44.7400	0.0447	(7.390)	0	0	0
2020/01/07	R208	05/11/2020	4.79	Put	Bond Future	158.0600	0.1581	165.5400	0.1655	4.732	0	0	0
2020/01/07	R208	05/11/2020	4.78	Put	Bond Future	160.3700	0.1604	167.9200	0.1679	4.708	0	0	0
2020/01/07	R208	05/11/2020	4.77	Call	Bond Future	45.5800	0.0456	42.1400	0.0421	(7.547)	0	0	0
2020/01/07	R209	06/02/2020	9.52	Put	Bond Future	2,027.1500	2.0272	2,155.9200	2.1559	6.352	0	0	0
2020/01/07	R209	06/02/2020			Bond Future	9.7748	73.9463	9.8046	73.7580	0.305	0.0000	0.0000	101,926
2020/01/07	R209	06/02/2020	9.51	Call	Bond Future	370.6600	0.3707	313.0000	0.3130	(15.556)	0	0	0
2020/01/07	R209	06/02/2020	9.51	Put	Bond Future	2,075.3600	2.0754	2,205.9700	2.2060	6.293	0	0	0
2020/01/07	R209	06/02/2020	9.40	Put	Bond Future	2,643.3600	2.6434	2,792.8800	2.7929	5.656	0	0	0
2020/01/07	R209	06/02/2020	9.40	Call	Bond Future	213.2900	0.2133	174.5400	0.1745	(18.168)	0	0	7,500
2020/01/07	R209	06/02/2020	9.52	Call	Bond Future	387.8800	0.3879	328.3800	0.3284	(15.340)	0	0	0
2020/01/07	R209	06/02/2020	9.50	Call	Bond Future	353.9800	0.3540	298.1500	0.2982	(15.772)	0	0	0
2020/01/07	R209	06/02/2020	9.50	Put	Bond Future	2,124.2000	2.1242	2,256.6400	2.2566	6.235	0	0	0
2020/01/07	R209	07/05/2020	9.47	Call	Bond Future	1,074.1600	1.0742	1,003.7400	1.0037	(6.556)	0	0	0
2020/01/07	R209	07/05/2020			Bond Future	9.8422	72.1394	9.8730	71.9468	0.314	0.0000	0.0000	0
2020/01/07	R209	07/05/2020	9.45	Call	Bond Future	1,028.7900	1.0288	960.3400	0.9603	(6.653)	0	0	0
2020/01/07	R209	07/05/2020	9.45	Put	Bond Future	3,542.4900	3.5425	3,666.6600	3.6667	3.505	0	0	0

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
2020/01/07	R209	07/05/2020	9.47	Put	Bond Future	3,456.6200	3.4566	3,578.8200	3.5788	3.535	0	0	0
2020/01/07	R209	07/05/2020	9.46	Call	Bond Future	1,051.3300	1.0513	981.8900	0.9819	(6.605)	0	0	0
2020/01/07	R209	07/05/2020	9.46	Put	Bond Future	3,499.3700	3.4994	3,622.5500	3.6225	3.520	0	0	0
2020/01/07	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/07	R209	06/08/2020	5.55	Put	Bond Future	36,055.8200	36.0558	36,250.8300	36.2508	0.541	0	0	0
2020/01/07	R209	06/08/2020			Bond Future	9.9103	73.4610	9.9419	73.2659	0.319	0.0000	0.0000	0
2020/01/07	R209	06/08/2020	5.57	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/07	R209	06/08/2020	5.57	Put	Bond Future	35,838.9800	35.8390	36,033.9900	36.0340	0.544	0	0	0
2020/01/07	R209	06/08/2020	5.56	Put	Bond Future	35,947.3300	35.9473	36,142.3400	36.1423	0.542	0	0	0
2020/01/07	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/01/07	R209	05/11/2020	10.02	Call	Bond Future	3,689.1600	3.6892	3,577.0900	3.5771	(3.038)	0	0	0
2020/01/07	R209	05/11/2020			Bond Future	9.9767	71.6874	10.0095	71.4878	0.329	0.0000	0.0000	0
2020/01/07	R209	05/11/2020	10.00	Call	Bond Future	3,625.6400	3.6256	3,514.6600	3.5147	(3.061)	0	0	0
2020/01/07	R209	05/11/2020	10.00	Put	Bond Future	3,483.7600	3.4838	3,572.4200	3.5724	2.545	0	0	0
2020/01/07	R209	05/11/2020	10.02	Put	Bond Future	3,425.7700	3.4258	3,513.3400	3.5133	2.556	0	0	0
2020/01/07	R209	05/11/2020	10.01	Call	Bond Future	3,657.3400	3.6573	3,545.8100	3.5458	(3.049)	0	0	0
2020/01/07	R209	05/11/2020	10.01	Put	Bond Future	3,454.6700	3.4547	3,542.7800	3.5428	2.550	0	0	0
2020/01/07	R210	06/02/2020			Bond Future	188.6364	188.6364	188.6138	188.6138	(0.012)	0.0000	0.0000	1,721
2020/01/07	R210	07/05/2020			Bond Future	189.4835	189.4835	189.4581	189.4581	(0.013)	0.0000	0.0000	220
2020/01/07	R210	06/08/2020			Bond Future	193.0513	193.0513	193.0285	193.0285	(0.012)	0.0000	0.0000	0
2020/01/07	R210	05/11/2020			Bond Future	193.9634	193.9634	193.9376	193.9376	(0.013)	0.0000	0.0000	0
2020/01/07	R212	06/02/2020			Bond Future	161.6002	161.6002	161.5942	161.5942	(0.004)	0.0000	0.0000	7,963
2020/01/07	R212	07/05/2020			Bond Future	164.5779	164.5779	164.5697	164.5697	(0.005)	0.0000	0.0000	0
2020/01/07	R212	06/08/2020			Bond Future	165.4013	165.4013	165.3956	165.3956	(0.003)	0.0000	0.0000	0
2020/01/07	R212	05/11/2020			Bond Future	168.4965	168.4965	168.4883	168.4883	(0.005)	0.0000	0.0000	0
2020/01/07	R213	06/02/2020	9.27	Call	Bond Future	1,027.3000	1.0273	901.4500	0.9014	(12.251)	0	0	0
2020/01/07	R213	06/02/2020	9.26	Put	Bond Future	872.8100	0.8728	962.8300	0.9628	10.314	0	0	0
2020/01/07	R213	06/02/2020			Bond Future	9.2401	87.8585	9.2751	87.6449	0.378	0.0000	0.0000	24,111
2020/01/07	R213	06/02/2020	9.28	Call	Bond Future	1,060.9100	1.0609	932.8300	0.9328	(12.073)	0	0	0
2020/01/07	R213	06/02/2020	9.28	Put	Bond Future	817.4700	0.8175	903.0100	0.9030	10.464	0	0	0
2020/01/07	R213	06/02/2020	9.27	Put	Bond Future	844.8600	0.8449	932.6300	0.9326	10.389	0	0	0
2020/01/07	R213	06/02/2020	9.26	Call	Bond Future	994.1900	0.9942	870.5900	0.8706	(12.432)	0	0	0
2020/01/07	R213	07/05/2020	9.01	Put	Bond Future	2,891.3200	2.8913	3,025.7800	3.0258	4.650	0	0	0
2020/01/07	R213	07/05/2020	9.00	Call	Bond Future	1,087.6600	1.0877	1,004.6200	1.0046	(7.635)	0	0	0
2020/01/07	R213	07/05/2020			Bond Future	9.3019	85.9041	9.3383	85.6855	0.391	0.0000	0.0000	0
2020/01/07	R213	07/05/2020	9.01	Call	Bond Future	1,110.3400	1.1103	1,026.1600	1.0262	(7.581)	0	0	0
2020/01/07	R213	07/05/2020	9.00	Put	Bond Future	2,930.5300	2.9305	3,066.1300	3.0661	4.627	0	0	0
2020/01/07	R213	07/05/2020	9.02	Call	Bond Future	1,133.4900	1.1335	1,048.1700	1.0482	(7.527)	0	0	0
2020/01/07	R213	07/05/2020	9.02	Put	Bond Future	2,852.6400	2.8526	2,985.9600	2.9860	4.674	0	0	0
2020/01/07	R213	06/08/2020	9.31	Call	Bond Future	2,440.6800	2.4407	2,326.4800	2.3265	(4.679)	0	0	0
2020/01/07	R213	06/08/2020			Bond Future	9.3638	87.4794	9.4013	87.2581	0.400	0.0000	0.0000	0
2020/01/07	R213	06/08/2020	9.29	Call	Bond Future	2,381.4400	2.3814	2,268.8900	2.2689	(4.726)	0	0	0
2020/01/07	R213	06/08/2020	9.29	Put	Bond Future	2,819.4500	2.8194	2,928.2400	2.9282	3.859	0	0	0
2020/01/07	R213	06/08/2020	9.31	Put	Bond Future	2,759.7100	2.7597	2,866.8500	2.8669	3.882	0	0	0
2020/01/07	R213	06/08/2020	9.30	Call	Bond Future	2,410.9700	2.4110	2,297.5900	2.2976	(4.703)	0	0	0

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2020/01/07	R213	06/08/2020	9.30	Put	Bond Future	2,789.4600	2.7895	2,897.4200	2.8974	3.870	0	0	0
2020/01/07	R213	05/11/2020	9.60	Put	Bond Future	2,747.4200	2.7474	2,841.3900	2.8414	3.420	0	0	0
2020/01/07	R213	05/11/2020	9.59	Call	Bond Future	3,705.8400	3.7058	3,573.8400	3.5738	(3.562)	0	0	0
2020/01/07	R213	05/11/2020			Bond Future	9.4281	85.5675	9.4672	85.3409	0.414	0.0000	0.0000	0
2020/01/07	R213	05/11/2020	9.60	Call	Bond Future	3,738.5500	3.7386	3,605.9200	3.6059	(3.548)	0	0	0
2020/01/07	R213	05/11/2020	9.59	Put	Bond Future	2,771.9400	2.7719	2,866.5400	2.8665	3.413	0	0	0
2020/01/07	R213	05/11/2020	9.61	Call	Bond Future	3,771.3900	3.7714	3,638.1300	3.6381	(3.533)	0	0	0
2020/01/07	R213	05/11/2020	9.61	Put	Bond Future	2,723.0800	2.7231	2,816.4200	2.8164	3.428	0	0	0
2020/01/07	R214	06/02/2020	9.73	Call	Bond Future	412.3300	0.4123	349.9700	0.3500	(15.124)	0	0	0
2020/01/07	R214	06/02/2020	9.87	Put	Bond Future	1,502.2700	1.5023	1,607.0600	1.6071	6.975	0	0	0
2020/01/07	R214	06/02/2020	10.42	Call	Bond Future	3,015.7400	3.0157	2,841.4500	2.8414	(5.779)	0	0	0
2020/01/07	R214	06/02/2020			Bond Future	9.9864	72.5159	10.0162	72.3207	0.298	0.0000	0.0000	19,134
2020/01/07	R214	06/02/2020	9.71	Call	Bond Future	375.8700	0.3759	317.3600	0.3174	(15.567)	0	0	0
2020/01/07	R214	06/02/2020	9.71	Put	Bond Future	2,233.1300	2.2331	2,369.8800	2.3699	6.124	0	0	0
2020/01/07	R214	06/02/2020	10.42	Put	Bond Future	253.1200	0.2531	274.0900	0.2741	8.285	0	0	1,000
2020/01/07	R214	06/02/2020	9.73	Put	Bond Future	2,132.6100	2.1326	2,265.5100	2.2655	6.232	0	0	0
2020/01/07	R214	06/02/2020	9.52	Call	Bond Future	134.0800	0.1341	106.7500	0.1068	(20.383)	0	0	1,000
2020/01/07	R214	06/02/2020	9.87	Call	Bond Future	729.4100	0.7294	638.9400	0.6389	(12.403)	0	0	1,000
2020/01/07	R214	06/02/2020	9.72	Call	Bond Future	393.8400	0.3938	333.4200	0.3334	(15.341)	0	0	0
2020/01/07	R214	06/02/2020	9.72	Put	Bond Future	2,182.5600	2.1826	2,317.4000	2.3174	6.178	0	0	0
2020/01/07	R214	06/02/2020	9.52	Put	Bond Future	3,313.5800	3.3136	3,481.5100	3.4815	5.068	0	0	0
2020/01/07	R214	07/05/2020	9.77	Put	Bond Future	3,248.3300	3.2483	3,365.2000	3.3652	3.598	0	0	0
2020/01/07	R214	07/05/2020			Bond Future	10.0525	70.5363	10.0833	70.3365	0.306	0.0000	0.0000	0
2020/01/07	R214	07/05/2020	9.76	Call	Bond Future	1,344.6200	1.3446	1,262.7700	1.2628	(6.087)	0	0	0
2020/01/07	R214	07/05/2020	9.76	Put	Bond Future	3,290.2200	3.2902	3,408.1000	3.4081	3.583	0	0	0
2020/01/07	R214	07/05/2020	9.31	Put	Bond Future	5,548.9600	5.5490	5,710.8000	5.7108	2.917	0	0	0
2020/01/07	R214	07/05/2020	10.66	Put	Bond Future	949.6200	0.9496	992.2600	0.9923	4.490	0	0	1,250
2020/01/07	R214	07/05/2020	9.77	Call	Bond Future	1,370.6600	1.3707	1,287.8000	1.2878	(6.045)	0	0	0
2020/01/07	R214	07/05/2020	9.31	Call	Bond Future	438.3700	0.4384	400.4800	0.4005	(8.643)	0	0	1,250
2020/01/07	R214	07/05/2020	9.91	Put	Bond Future	2,704.0100	2.7040	2,806.8500	2.8069	3.803	0	0	0
2020/01/07	R214	07/05/2020	9.91	Call	Bond Future	1,766.7600	1.7668	1,669.8700	1.6699	(5.484)	0	0	1,250
2020/01/07	R214	07/05/2020	10.66	Call	Bond Future	4,730.9400	4.7309	4,573.8500	4.5738	(3.320)	0	0	0
2020/01/07	R214	07/05/2020	9.75	Call	Bond Future	1,318.7200	1.3187	1,237.8800	1.2379	(6.130)	0	0	0
2020/01/07	R214	07/05/2020	9.75	Put	Bond Future	3,332.3500	3.3324	3,451.2400	3.4512	3.568	0	0	0
2020/01/07	R214	06/08/2020	9.98	Put	Bond Future	3,535.8900	3.5359	3,636.2200	3.6362	2.837	0	0	0
2020/01/07	R214	06/08/2020	9.97	Call	Bond Future	2,600.7800	2.6008	2,499.4900	2.4995	(3.895)	0	0	0
2020/01/07	R214	06/08/2020			Bond Future	10.1190	71.8283	10.1505	71.6260	0.311	0.0000	0.0000	0
2020/01/07	R214	06/08/2020	9.98	Call	Bond Future	2,632.1300	2.6321	2,530.1300	2.5301	(3.875)	0	0	0
2020/01/07	R214	06/08/2020	9.97	Put	Bond Future	3,570.2600	3.5703	3,671.3000	3.6713	2.830	0	0	0
2020/01/07	R214	06/08/2020	9.99	Call	Bond Future	2,663.8800	2.6639	2,561.1700	2.5612	(3.856)	0	0	0
2020/01/07	R214	06/08/2020	9.99	Put	Bond Future	3,502.0200	3.5020	3,601.6400	3.6016	2.845	0	0	0
2020/01/07	R214	05/11/2020	10.26	Put	Bond Future	3,542.7800	3.5428	3,631.3500	3.6313	2.500	0	0	0
2020/01/07	R214	05/11/2020			Bond Future	10.1867	69.8781	10.2193	69.6711	0.320	0.0000	0.0000	0
2020/01/07	R214	05/11/2020	10.25	Call	Bond Future	3,973.2700	3.9733	3,855.4000	3.8554	(2.967)	0	0	0
2020/01/07	R214	05/11/2020	10.25	Put	Bond Future	3,572.3000	3.5723	3,661.4300	3.6614	2.495	0	0	0
2020/01/07	R214	05/11/2020	10.26	Call	Bond Future	4,006.7400	4.0067	3,888.3100	3.8883	(2.956)	0	0	0
2020/01/07	R214	05/11/2020	10.24	Call	Bond Future	3,940.1700	3.9402	3,822.8500	3.8229	(2.978)	0	0	0

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2020/01/07	R214	05/11/2020	10.24	Put	Bond Future	3,602.2900	3.6023	3,691.9700	3.6920	2.490	0	0	0
2020/01/07	R248	06/02/2020	9.71	Put	Bond Future	3,568.4700	3.5685	3,765.7100	3.7657	5.527	0	0	0
2020/01/07	R248	06/02/2020			Bond Future	10.0976	91.4514	10.1273	91.2064	0.294	0.0000	0.0000	95,182
2020/01/07	R248	06/02/2020	9.71	Call	Bond Future	259.3700	0.2594	211.5500	0.2116	(18.437)	0	0	0
2020/01/07	R248	06/02/2020	9.70	Put	Bond Future	3,642.1600	3.6422	3,841.4200	3.8414	5.471	0	0	0
2020/01/07	R248	06/02/2020	9.72	Call	Bond Future	274.5400	0.2745	224.6500	0.2246	(18.172)	0	0	0
2020/01/07	R248	06/02/2020	9.72	Put	Bond Future	3,495.5400	3.4955	3,690.7100	3.6907	5.583	0	0	0
2020/01/07	R248	06/02/2020	9.70	Call	Bond Future	244.8200	0.2448	199.0200	0.1990	(18.708)	0	0	0
2020/01/07	R248	07/05/2020	9.79	Call	Bond Future	1,279.2600	1.2793	1,190.9800	1.1910	(6.901)	0	0	0
2020/01/07	R248	07/05/2020	9.77	Put	Bond Future	4,566.4300	4.5664	4,731.4700	4.7315	3.614	0	0	0
2020/01/07	R248	07/05/2020			Bond Future	10.1667	88.6744	10.1974	88.4238	0.303	0.0000	0.0000	0
2020/01/07	R248	07/05/2020	9.79	Put	Bond Future	4,451.9800	4.4520	4,614.2900	4.6143	3.646	0	0	0
2020/01/07	R248	07/05/2020	9.77	Call	Bond Future	1,219.6400	1.2196	1,134.0900	1.1341	(7.014)	0	0	0
2020/01/07	R248	07/05/2020	9.78	Put	Bond Future	4,508.8400	4.5088	4,672.5200	4.6725	3.630	0	0	0
2020/01/07	R248	07/05/2020	9.78	Call	Bond Future	1,249.1500	1.2492	1,162.2400	1.1622	(6.958)	0	0	0
2020/01/07	R248	06/08/2020	9.00	Put	Bond Future	11,533.2000	11.5332	11,754.0500	11.7540	1.915	0	0	0
2020/01/07	R248	06/08/2020	10.20	Call	Bond Future	3,667.2200	3.6672	3,530.4800	3.5305	(3.729)	0	0	0
2020/01/07	R248	06/08/2020			Bond Future	10.2364	90.2984	10.2680	90.0445	0.308	0.0000	0.0000	0
2020/01/07	R248	06/08/2020	9.25	Put	Bond Future	9,412.2600	9.4123	9,617.1300	9.6171	2.177	0	0	0
2020/01/07	R248	06/08/2020	9.25	Call	Bond Future	776.1500	0.7761	727.1800	0.7272	(6.309)	0	0	20,640
2020/01/07	R248	06/08/2020	10.18	Call	Bond Future	3,585.0700	3.5851	3,450.0900	3.4501	(3.765)	0	0	0
2020/01/07	R248	06/08/2020	10.18	Put	Bond Future	4,041.7400	4.0417	4,160.6000	4.1606	2.941	0	0	0
2020/01/07	R248	06/08/2020	9.00	Call	Bond Future	471.0600	0.4711	438.0700	0.4381	(7.003)	0	0	3,000
2020/01/07	R248	06/08/2020	10.20	Put	Bond Future	3,961.4400	3.9614	4,078.5400	4.0785	2.956	0	0	0
2020/01/07	R248	06/08/2020	10.19	Call	Bond Future	3,626.1800	3.6262	3,490.3100	3.4903	(3.747)	0	0	0
2020/01/07	R248	06/08/2020	10.19	Put	Bond Future	4,001.5600	4.0016	4,119.5300	4.1195	2.948	0	0	0
2020/01/07	R248	05/11/2020	10.02	Put	Bond Future	5,879.5700	5.8796	6,017.4100	6.0174	2.344	0	0	0
2020/01/07	R248	05/11/2020	10.03	Call	Bond Future	3,574.4800	3.5745	3,451.7500	3.4518	(3.434)	0	0	0
2020/01/07	R248	05/11/2020			Bond Future	10.3072	87.5536	10.3399	87.2938	0.317	0.0000	0.0000	0
2020/01/07	R248	05/11/2020	10.04	Call	Bond Future	3,610.5000	3.6105	3,487.0100	3.4870	(3.420)	0	0	0
2020/01/07	R248	05/11/2020	10.04	Put	Bond Future	5,784.5600	5.7846	5,920.8800	5.9209	2.357	0	0	0
2020/01/07	R248	05/11/2020	10.02	Call	Bond Future	3,538.9400	3.5389	3,416.9700	3.4170	(3.447)	0	0	0
2020/01/07	R248	05/11/2020	10.03	Put	Bond Future	5,831.7500	5.8317	5,968.8300	5.9688	2.351	0	0	0

Total

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