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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/08/2020 TO 07/08/2020

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
2020/08/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	2025	06/08/2020		Bond Future	137.7731	137.7731	137.7731	137.7731	0.000	0.0000	0.0000	0
2020/08/07	2025	05/11/2020		Bond Future	139.8110	139.8110	139.5806	139.5806	(0.165)	0.0000	0.0000	3,967

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
2020/08/07	2025	04/02/2021			Bond Future	139.8157	139.8157	139.5928	139.5928	(0.159)	0.0000	0.0000	0
2020/08/07	2025	06/05/2021			Bond Future	141.3523	141.3523	141.1260	141.1260	(0.160)	0.0000	0.0000	0
2020/08/07	2025	05/08/2021			Bond Future	141.3098	141.3098	141.2265	141.2265	(0.059)	0.0000	0.0000	0
2020/08/07	2029	06/08/2020			Bond Future	97.7805	97.7805	97.7805	97.7805	0.000	0.0000	0.0000	0
2020/08/07	2029	05/11/2020			Bond Future	97.6330	97.6330	97.6178	97.6178	(0.016)	0.0000	0.0000	5,012
2020/08/07	2029	04/02/2021			Bond Future	98.6878	98.6878	98.6720	98.6720	(0.016)	0.0000	0.0000	0
2020/08/07	2029	06/05/2021			Bond Future	98.6352	98.6352	98.6267	98.6267	(0.009)	0.0000	0.0000	0
2020/08/07	2029	05/08/2021			Bond Future	99.6712	99.6712	99.7570	99.7570	0.086	0.0000	0.0000	0
2020/08/07	2030	06/08/2020			Bond Future	9.2500	92.4827	9.2500	92.4827	0.000	0.0000	0.0000	0
2020/08/07	2030	05/11/2020	9.39	Put	Bond Future	3,197.4400	3.1974	3,024.0400	3.0240	(5.423)	0	0	0
2020/08/07	2030	05/11/2020	9.38	Call	Bond Future	2,717.2200	2.7172	2,823.2100	2.8232	3.901	0	0	0
2020/08/07	2030	05/11/2020	9.99	Put	Bond Future	1,766.0200	1.7660	1,645.7700	1.6458	(6.809)	0	0	5,000
2020/08/07	2030	05/11/2020	8.10	Put	Bond Future	8,777.4800	8.7775	8,518.5100	8.5185	(2.950)	0	0	0
2020/08/07	2030	05/11/2020	8.73	Call	Bond Future	1,272.0100	1.2720	1,326.8200	1.3268	4.309	0	0	3,000
2020/08/07	2030	05/11/2020	10.06	Put	Bond Future	1,644.9200	1.6449	1,529.9100	1.5299	(6.992)	0	0	1,000
2020/08/07	2030	05/11/2020			Bond Future	9.4691	93.2894	9.4201	93.5696	(0.518)	0.0000	0.0000	101,199
2020/08/07	2030	05/11/2020	9.99	Call	Bond Future	4,675.7900	4.6758	4,835.7900	4.8358	3.422	0	0	0
2020/08/07	2030	05/11/2020	8.85	Put	Bond Future	5,110.9400	5.1109	4,894.0600	4.8941	(4.243)	0	0	0
2020/08/07	2030	05/11/2020	8.85	Call	Bond Future	1,487.5400	1.4875	1,550.9100	1.5509	4.260	0	0	3,000
2020/08/07	2030	05/11/2020	9.61	Call	Bond Future	3,387.5800	3.3876	3,514.4900	3.5145	3.746	0	0	0
2020/08/07	2030	05/11/2020	9.61	Put	Bond Future	2,588.2700	2.5883	2,434.9300	2.4349	(5.924)	0	0	3,000
2020/08/07	2030	05/11/2020	8.34	Put	Bond Future	7,485.3800	7.4854	7,236.3100	7.2363	(3.327)	0	0	0
2020/08/07	2030	05/11/2020	8.34	Call	Bond Future	735.4600	0.7355	766.6400	0.7666	4.240	0	0	1,000
2020/08/07	2030	05/11/2020	9.04	Put	Bond Future	4,367.9500	4.3680	4,165.4500	4.1655	(4.636)	0	0	0
2020/08/07	2030	05/11/2020	9.04	Call	Bond Future	1,876.1900	1.8762	1,953.9400	1.9539	4.144	0	0	1,000
2020/08/07	2030	05/11/2020	9.39	Call	Bond Future	2,744.6700	2.7447	2,851.5200	2.8515	3.893	0	0	0
2020/08/07	2030	05/11/2020	9.38	Put	Bond Future	3,227.4400	3.2274	3,053.1800	3.0532	(5.399)	0	0	0
2020/08/07	2030	05/11/2020	8.36	Put	Bond Future	7,382.0600	7.3821	7,133.9300	7.1339	(3.361)	0	0	0
2020/08/07	2030	05/11/2020	9.86	Put	Bond Future	2,015.9500	2.0159	1,884.9900	1.8850	(6.496)	0	0	14,160
2020/08/07	2030	05/11/2020	8.10	Call	Bond Future	510.0800	0.5101	531.3600	0.5314	4.172	0	0	3,000
2020/08/07	2030	05/11/2020	8.73	Put	Bond Future	5,619.2900	5.6193	5,393.8500	5.3938	(4.012)	0	0	0
2020/08/07	2030	05/11/2020	9.23	Put	Bond Future	3,701.6800	3.7017	3,514.6500	3.5146	(5.053)	0	0	0
2020/08/07	2030	05/11/2020	10.06	Call	Bond Future	4,936.3900	4.9364	5,101.6300	5.1016	3.347	0	0	0
2020/08/07	2030	05/11/2020	10.37	Put	Bond Future	1,194.7000	1.1947	1,102.1100	1.1021	(7.750)	0	0	15,414
2020/08/07	2030	05/11/2020	9.40	Call	Bond Future	2,772.2700	2.7723	2,879.9900	2.8800	3.886	0	0	0
2020/08/07	2030	05/11/2020	9.40	Put	Bond Future	3,167.6400	3.1676	2,995.1100	2.9951	(5.447)	0	0	0
2020/08/07	2030	05/11/2020	9.65	Call	Bond Future	3,512.3500	3.5124	3,642.9400	3.6429	3.718	0	0	0
2020/08/07	2030	05/11/2020	9.65	Put	Bond Future	2,487.8000	2.4878	2,338.1400	2.3381	(6.016)	0	0	2,500
2020/08/07	2030	05/11/2020	8.36	Call	Bond Future	757.2400	0.7572	789.3600	0.7894	4.242	0	0	14,160
2020/08/07	2030	05/11/2020	8.86	Put	Bond Future	5,069.9500	5.0700	4,853.7900	4.8538	(4.264)	0	0	0
2020/08/07	2030	05/11/2020	8.86	Call	Bond Future	1,506.5500	1.5066	1,570.6400	1.5706	4.254	0	0	14,160
2020/08/07	2030	05/11/2020	9.86	Call	Bond Future	4,211.0600	4.2111	4,360.3500	4.3604	3.545	0	0	0
2020/08/07	2030	05/11/2020	9.23	Call	Bond Future	2,324.0500	2.3241	2,417.2700	2.4173	4.011	0	0	3,000
2020/08/07	2030	05/11/2020	10.47	Call	Bond Future	6,559.9700	6.5600	6,754.8800	6.7549	2.971	0	0	0
2020/08/07	2030	05/11/2020	10.47	Put	Bond Future	1,075.8500	1.0758	990.5100	0.9905	(7.932)	0	0	3,000
2020/08/07	2030	05/11/2020	8.53	Put	Bond Future	6,534.6200	6.5346	6,295.4900	6.2955	(3.659)	0	0	0

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2020/08/07	2030	05/11/2020	8.53	Call	Bond Future	964.8700	0.9649	1,005.9900	1.0060	4.262	0	0	15,414
2020/08/07	2030	05/11/2020	9.03	Put	Bond Future	4,405.1900	4.4052	4,201.8900	4.2019	(4.615)	0	0	0
2020/08/07	2030	05/11/2020	9.03	Call	Bond Future	1,854.3100	1.8543	1,931.2600	1.9313	4.150	0	0	15,414
2020/08/07	2030	05/11/2020	10.37	Call	Bond Future	6,150.7300	6.1507	6,338.3900	6.3384	3.051	0	0	0
2020/08/07	2030	04/02/2021	9.12	Call	Bond Future	2,538.3400	2.5383	2,626.2500	2.6263	3.463	0	0	1,000
2020/08/07	2030	04/02/2021	8.36	Call	Bond Future	1,252.3500	1.2523	1,298.0500	1.2981	3.649	0	0	800
2020/08/07	2030	04/02/2021	9.16	Call	Bond Future	2,626.5600	2.6266	2,716.9100	2.7169	3.440	0	0	0
2020/08/07	2030	04/02/2021	9.15	Put	Bond Future	5,590.8100	5.5908	5,397.8100	5.3978	(3.452)	0	0	0
2020/08/07	2030	04/02/2021			Bond Future	9.6797	90.2703	9.6286	90.5530	(0.528)	0.0000	0.0000	0
2020/08/07	2030	04/02/2021	8.37	Put	Bond Future	8,886.8700	8.8869	8,650.2800	8.6503	(2.662)	0	0	0
2020/08/07	2030	04/02/2021	8.37	Call	Bond Future	1,264.9400	1.2649	1,311.0800	1.3111	3.648	0	0	1,000
2020/08/07	2030	04/02/2021	9.17	Call	Bond Future	2,648.7100	2.6487	2,739.6700	2.7397	3.434	0	0	0
2020/08/07	2030	04/02/2021	9.17	Put	Bond Future	5,520.1700	5.5202	5,328.4000	5.3284	(3.474)	0	0	0
2020/08/07	2030	04/02/2021	9.12	Put	Bond Future	5,697.8300	5.6978	5,503.0100	5.5030	(3.419)	0	0	0
2020/08/07	2030	04/02/2021	8.36	Put	Bond Future	8,935.6200	8.9356	8,698.5900	8.6986	(2.653)	0	0	0
2020/08/07	2030	04/02/2021	9.16	Put	Bond Future	5,555.5300	5.5555	5,363.1500	5.3632	(3.463)	0	0	0
2020/08/07	2030	04/02/2021	9.15	Call	Bond Future	2,604.2800	2.6043	2,694.0100	2.6940	3.445	0	0	0
2020/08/07	2030	04/02/2021	8.86	Put	Bond Future	6,689.5300	6.6895	6,478.3100	6.4783	(3.157)	0	0	0
2020/08/07	2030	04/02/2021	8.86	Call	Bond Future	2,013.4700	2.0135	2,084.9800	2.0850	3.552	0	0	800
2020/08/07	2030	04/02/2021	10.20	Call	Bond Future	5,530.5800	5.5306	5,686.2600	5.6863	2.815	0	0	0
2020/08/07	2030	04/02/2021	10.20	Put	Bond Future	2,717.6700	2.7177	2,590.6200	2.5906	(4.675)	0	0	1,800
2020/08/07	2030	06/05/2021	10.04	Put	Bond Future	4,139.0700	4.1391	3,985.3800	3.9854	(3.713)	0	0	0
2020/08/07	2030	06/05/2021	9.15	Call	Bond Future	2,683.9900	2.6840	2,766.1300	2.7661	3.060	0	0	0
2020/08/07	2030	06/05/2021	11.69	Call	Bond Future	10,330.8200	10.3308	10,541.2100	10.5412	2.037	0	0	0
2020/08/07	2030	06/05/2021	11.70	Put	Bond Future	1,410.5300	1.4105	1,336.1700	1.3362	(5.272)	0	0	0
2020/08/07	2030	06/05/2021			Bond Future	9.9025	91.2416	9.8492	91.5267	(0.538)	0.0000	0.0000	0
2020/08/07	2030	06/05/2021	10.74	Call	Bond Future	7,072.0300	7.0720	7,237.1400	7.2371	2.335	0	0	0
2020/08/07	2030	06/05/2021	10.74	Put	Bond Future	2,744.5800	2.7446	2,624.5300	2.6245	(4.374)	0	0	0
2020/08/07	2030	06/05/2021	7.97	Call	Bond Future	1,017.6700	1.0177	1,050.2500	1.0503	3.201	0	0	700
2020/08/07	2030	06/05/2021	10.04	Call	Bond Future	4,868.9000	4.8689	5,000.3700	5.0004	2.700	0	0	0
2020/08/07	2030	06/05/2021	9.15	Put	Bond Future	6,820.4200	6.8204	6,617.4000	6.6174	(2.977)	0	0	0
2020/08/07	2030	06/05/2021	9.92	Call	Bond Future	4,534.4900	4.5345	4,659.4100	4.6594	2.755	0	0	0
2020/08/07	2030	06/05/2021	11.69	Put	Bond Future	1,421.5500	1.4216	1,346.7800	1.3468	(5.260)	0	0	0
2020/08/07	2030	06/05/2021	11.70	Call	Bond Future	10,366.2800	10.3663	10,577.0800	10.5771	2.034	0	0	0
2020/08/07	2030	06/05/2021	9.22	Call	Bond Future	2,828.5400	2.8285	2,914.9200	2.9149	3.054	0	0	0
2020/08/07	2030	06/05/2021	9.22	Put	Bond Future	6,569.8500	6.5699	6,371.0700	6.3711	(3.026)	0	0	700
2020/08/07	2030	06/05/2021	7.97	Put	Bond Future	12,152.7700	12.1528	11,900.1900	11.9002	(2.078)	0	0	0
2020/08/07	2030	06/05/2021	9.92	Put	Bond Future	4,441.2600	4.4413	4,281.0200	4.2810	(3.608)	0	0	700
2020/08/07	2030	06/05/2021	11.71	Call	Bond Future	10,401.7700	10.4018	10,612.9800	10.6130	2.031	0	0	0
2020/08/07	2030	06/05/2021	11.71	Put	Bond Future	1,399.5800	1.3996	1,325.6300	1.3256	(5.284)	0	0	0
2020/08/07	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	4,079.9200	4.0799	100.000	0	0	0
2020/08/07	2030	05/08/2021	10.41	Call	Bond Future	1,289.2000	1.2892	5,767.3000	5.7673	347.355	0	0	0
2020/08/07	2030	05/08/2021			Bond Future	10.1570	88.1727	10.0839	88.5495	(0.719)	0.0000	0.0000	0
2020/08/07	2030	05/08/2021	10.42	Call	Bond Future	1,339.6500	1.3397	5,796.3000	5.7963	332.673	0	0	0
2020/08/07	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	4,101.3700	4.1014	100.000	0	0	0
2020/08/07	2030	05/08/2021	10.43	Call	Bond Future	1,390.0600	1.3901	5,825.0200	5.8250	319.048	0	0	0
2020/08/07	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	4,058.2300	4.0582	100.000	0	0	0

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2020/08/07	2032	06/08/2020			Bond Future	10.2050	89.8609	10.2050	89.8609	0.000	0.0000	0.0000	0
2020/08/07	2032	05/11/2020	9.77	Put	Bond Future	5,711.7400	5.7117	5,472.1800	5.4722	(4.194)	0	0	0
2020/08/07	2032	05/11/2020	9.61	Put	Bond Future	6,425.3300	6.4253	6,173.2100	6.1732	(3.924)	0	0	0
2020/08/07	2032	05/11/2020	10.99	Call	Bond Future	5,244.7400	5.2447	5,437.4800	5.4375	3.675	0	0	0
2020/08/07	2032	05/11/2020	9.44	Put	Bond Future	7,249.1400	7.2491	6,984.8700	6.9849	(3.646)	0	0	0
2020/08/07	2032	05/11/2020	11.08	Call	Bond Future	5,588.6000	5.5886	5,788.5400	5.7885	3.578	0	0	0
2020/08/07	2032	05/11/2020			Bond Future	10.4280	86.5883	10.3736	86.9112	(0.522)	0.0000	0.0000	113,422
2020/08/07	2032	05/11/2020	9.76	Call	Bond Future	1,674.9700	1.6750	1,757.4800	1.7575	4.926	0	0	0
2020/08/07	2032	05/11/2020	9.76	Put	Bond Future	5,754.6100	5.7546	5,514.2400	5.5142	(4.177)	0	0	0
2020/08/07	2032	05/11/2020	10.99	Put	Bond Future	2,007.9500	2.0079	1,877.8100	1.8778	(6.481)	0	0	3,000
2020/08/07	2032	05/11/2020	9.77	Call	Bond Future	1,695.1000	1.6951	1,778.4200	1.7784	4.915	0	0	0
2020/08/07	2032	05/11/2020	9.11	Call	Bond Future	722.4600	0.7225	761.6300	0.7616	5.422	0	0	3,000
2020/08/07	2032	05/11/2020	9.61	Call	Bond Future	1,393.2700	1.3933	1,464.0300	1.4640	5.079	0	0	3,000
2020/08/07	2032	05/11/2020	9.44	Call	Bond Future	1,120.9600	1.1210	1,179.5700	1.1796	5.229	0	0	1,000
2020/08/07	2032	05/11/2020	11.08	Put	Bond Future	1,849.2200	1.8492	1,726.2800	1.7263	(6.648)	0	0	1,000
2020/08/07	2032	05/11/2020	9.75	Call	Bond Future	1,654.9900	1.6550	1,736.6900	1.7367	4.937	0	0	0
2020/08/07	2032	05/11/2020	9.75	Put	Bond Future	5,797.7000	5.7977	5,556.5200	5.5565	(4.160)	0	0	0
2020/08/07	2032	05/11/2020	9.11	Put	Bond Future	9,030.3000	9.0303	8,746.5900	8.7466	(3.142)	0	0	0
2020/08/07	2032	05/11/2020	8.94	Put	Bond Future	10,023.3800	10.0234	9,731.6000	9.7316	(2.911)	0	0	0
2020/08/07	2032	05/11/2020	8.94	Call	Bond Future	565.2900	0.5653	596.3900	0.5964	5.502	0	0	1,000
2020/08/07	2032	04/02/2021	9.29	Call	Bond Future	1,505.8300	1.5058	1,562.9400	1.5629	3.793	0	0	800
2020/08/07	2032	04/02/2021	10.82	Put	Bond Future	4,008.0900	4.0081	3,834.5700	3.8346	(4.329)	0	0	800
2020/08/07	2032	04/02/2021	9.63	Call	Bond Future	2,028.7600	2.0288	2,103.6900	2.1037	3.693	0	0	0
2020/08/07	2032	04/02/2021			Bond Future	10.6548	87.5032	10.5981	87.8291	(0.532)	0.0000	0.0000	0
2020/08/07	2032	04/02/2021	8.79	Put	Bond Future	12,608.7300	12.6087	12,318.8600	12.3189	(2.299)	0	0	0
2020/08/07	2032	04/02/2021	8.79	Call	Bond Future	924.4400	0.9244	960.4500	0.9605	3.895	0	0	800
2020/08/07	2032	04/02/2021	9.61	Call	Bond Future	1,994.9400	1.9949	2,068.7400	2.0687	3.699	0	0	0
2020/08/07	2032	04/02/2021	9.61	Put	Bond Future	8,287.4600	8.2875	8,035.3800	8.0354	(3.042)	0	0	0
2020/08/07	2032	04/02/2021	9.29	Put	Bond Future	9,852.7300	9.8527	9,583.9600	9.5840	(2.728)	0	0	0
2020/08/07	2032	04/02/2021	10.82	Call	Bond Future	4,948.0800	4.9481	5,100.4400	5.1004	3.079	0	0	0
2020/08/07	2032	04/02/2021	9.63	Put	Bond Future	8,194.9400	8.1949	7,943.9900	7.9440	(3.062)	0	0	0
2020/08/07	2032	04/02/2021	9.62	Call	Bond Future	2,011.8000	2.0118	2,086.1700	2.0862	3.697	0	0	0
2020/08/07	2032	04/02/2021	9.62	Put	Bond Future	8,241.1200	8.2411	7,989.6100	7.9896	(3.052)	0	0	0
2020/08/07	2032	06/05/2021	12.57	Call	Bond Future	10,600.7900	10.6008	10,829.2400	10.8292	2.155	0	0	0
2020/08/07	2032	06/05/2021	12.12	Put	Bond Future	2,627.8600	2.6279	2,505.6900	2.5057	(4.649)	0	0	0
2020/08/07	2032	06/05/2021			Bond Future	10.8908	84.2996	10.8318	84.6283	(0.542)	0.0000	0.0000	0
2020/08/07	2032	06/05/2021	12.57	Put	Bond Future	1,949.8600	1.9499	1,849.5600	1.8496	(5.144)	0	0	736
2020/08/07	2032	06/05/2021	10.33	Put	Bond Future	6,830.4700	6.8305	6,607.6800	6.6077	(3.262)	0	0	0
2020/08/07	2032	06/05/2021	10.33	Call	Bond Future	3,634.2900	3.6343	3,740.2500	3.7402	2.916	0	0	736
2020/08/07	2032	06/05/2021	12.11	Call	Bond Future	9,054.7600	9.0548	9,260.8300	9.2608	2.276	0	0	0
2020/08/07	2032	06/05/2021	12.11	Put	Bond Future	2,644.8300	2.6448	2,522.1500	2.5222	(4.638)	0	0	0
2020/08/07	2032	06/05/2021	12.12	Call	Bond Future	9,087.4900	9.0875	9,294.0700	9.2941	2.273	0	0	0
2020/08/07	2032	06/05/2021	12.10	Call	Bond Future	9,022.0600	9.0221	9,227.6300	9.2276	2.279	0	0	0
2020/08/07	2032	06/05/2021	12.10	Put	Bond Future	2,661.8900	2.6619	2,538.7100	2.5387	(4.628)	0	0	0
2020/08/07	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	4,796.5700	4.7966	100.000	0	0	0
2020/08/07	2032	05/08/2021			Bond Future	11.1508	85.1639	11.0737	85.5795	(0.691)	0.0000	0.0000	0
2020/08/07	2032	05/08/2021	11.36	Call	Bond Future	1,113.1200	1.1131	6,348.6300	6.3486	470.346	0	0	0
2020/08/07	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	4,819.9500	4.8200	100.000	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
2020/08/07	2032	05/08/2021	11.37	Call	Bond Future	1,165.8100	1.1658	6,377.9400	6.3779	447.082	0	0	0
2020/08/07	2032	05/08/2021	11.35	Call	Bond Future	1,060.3800	1.0604	6,319.3800	6.3194	495.954	0	0	0
2020/08/07	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	4,843.4400	4.8434	100.000	0	0	0
2020/08/07	2033	06/08/2020			Bond Future	92.8214	92.8214	92.8214	92.8214	0.000	0.0000	0.0000	0
2020/08/07	2033	05/11/2020			Bond Future	93.1384	93.1384	93.1364	93.1364	(0.002)	0.0000	0.0000	9,616
2020/08/07	2033	04/02/2021			Bond Future	94.1447	94.1447	94.1421	94.1421	(0.003)	0.0000	0.0000	0
2020/08/07	2033	06/05/2021			Bond Future	93.9658	93.9658	93.9713	93.9713	0.006	0.0000	0.0000	0
2020/08/07	2033	05/08/2021			Bond Future	94.9528	94.9528	95.0481	95.0481	0.100	0.0000	0.0000	0
2020/08/07	2037	06/08/2020			Bond Future	11.1400	80.5476	11.1400	80.5476	0.000	0.0000	0.0000	0
2020/08/07	2037	05/11/2020	10.18	Call	Bond Future	1,019.5700	1.0196	1,049.9500	1.0500	2.980	0	0	0
2020/08/07	2037	05/11/2020	10.17	Put	Bond Future	9,000.0700	9.0001	8,888.1900	8.8882	(1.243)	0	0	0
2020/08/07	2037	05/11/2020			Bond Future	11.3834	81.2004	11.3603	81.3424	(0.204)	0.0000	0.0000	139,162
2020/08/07	2037	05/11/2020	10.19	Call	Bond Future	1,032.5400	1.0325	1,063.2200	1.0632	2.971	0	0	0
2020/08/07	2037	05/11/2020	10.19	Put	Bond Future	8,884.3800	8.8844	8,773.1000	8.7731	(1.253)	0	0	0
2020/08/07	2037	05/11/2020	10.17	Call	Bond Future	1,006.7200	1.0067	1,036.8000	1.0368	2.988	0	0	0
2020/08/07	2037	05/11/2020	10.18	Put	Bond Future	8,942.1200	8.9421	8,830.5400	8.8305	(1.248)	0	0	0
2020/08/07	2037	04/02/2021	13.73	Call	Bond Future	12,349.9200	12.3499	12,462.6000	12.4626	0.912	0	0	0
2020/08/07	2037	04/02/2021	10.85	Call	Bond Future	2,902.9500	2.9030	2,999.0200	2.9990	3.309	0	0	0
2020/08/07	2037	04/02/2021	10.35	Call	Bond Future	1,956.5100	1.9565	1,988.1900	1.9882	1.619	0	0	0
2020/08/07	2037	04/02/2021	10.28	Put	Bond Future	10,423.9700	10.4240	10,310.9600	10.3110	(1.084)	0	0	0
2020/08/07	2037	04/02/2021	10.27	Call	Bond Future	1,829.8100	1.8298	1,859.6900	1.8597	1.633	0	0	0
2020/08/07	2037	04/02/2021			Bond Future	11.6151	77.8034	11.5910	77.9465	(0.207)	0.0000	0.0000	0
2020/08/07	2037	04/02/2021	11.97	Put	Bond Future	3,986.5900	3.9866	3,987.5100	3.9875	0.023	0	0	0
2020/08/07	2037	04/02/2021	11.97	Call	Bond Future	6,048.0500	6.0480	6,192.0900	6.1921	2.382	0	0	300
2020/08/07	2037	04/02/2021	9.65	Put	Bond Future	14,166.5900	14.1666	14,041.4100	14.0414	(0.884)	0	0	0
2020/08/07	2037	04/02/2021	9.65	Call	Bond Future	1,036.1400	1.0361	1,054.0800	1.0541	1.731	0	0	72
2020/08/07	2037	04/02/2021	11.90	Call	Bond Future	5,822.1600	5.8222	5,958.9200	5.9589	2.349	0	0	0
2020/08/07	2037	04/02/2021	13.73	Put	Bond Future	1,225.4200	1.2254	1,194.9800	1.1950	(2.484)	0	0	300
2020/08/07	2037	04/02/2021	10.85	Put	Bond Future	7,651.4600	7.6515	7,604.4100	7.6044	(0.615)	0	0	72
2020/08/07	2037	04/02/2021	10.35	Put	Bond Future	10,050.5200	10.0505	9,939.0800	9.9391	(1.109)	0	0	72
2020/08/07	2037	04/02/2021	10.28	Call	Bond Future	1,845.3300	1.8453	1,875.4400	1.8754	1.632	0	0	0
2020/08/07	2037	04/02/2021	10.27	Put	Bond Future	10,478.0200	10.4780	10,364.7800	10.3648	(1.081)	0	0	0
2020/08/07	2037	04/02/2021	11.90	Put	Bond Future	4,160.5600	4.1606	4,154.2000	4.1542	(0.153)	0	0	240
2020/08/07	2037	04/02/2021	10.48	Put	Bond Future	9,379.6600	9.3797	9,271.2500	9.2713	(1.156)	0	0	0
2020/08/07	2037	04/02/2021	10.48	Call	Bond Future	2,174.8900	2.1749	2,209.6000	2.2096	1.596	0	0	240
2020/08/07	2037	04/02/2021	10.29	Call	Bond Future	1,860.9400	1.8609	1,891.2700	1.8913	1.630	0	0	0
2020/08/07	2037	04/02/2021	10.29	Put	Bond Future	10,370.1000	10.3701	10,257.3100	10.2573	(1.088)	0	0	0
2020/08/07	2037	06/05/2021	12.42	Call	Bond Future	7,478.4600	7.4785	7,558.0900	7.5581	1.065	0	0	0
2020/08/07	2037	06/05/2021			Bond Future	11.8557	78.6407	11.8307	78.7849	(0.211)	0.0000	0.0000	0
2020/08/07	2037	06/05/2021	12.42	Put	Bond Future	4,338.1200	4.3381	4,273.6100	4.2736	(1.487)	0	0	0
2020/08/07	2037	06/05/2021	12.43	Call	Bond Future	7,512.1700	7.5122	7,592.0100	7.5920	1.063	0	0	0
2020/08/07	2037	06/05/2021	12.44	Put	Bond Future	4,297.9800	4.2980	4,233.8900	4.2339	(1.491)	0	0	0
2020/08/07	2037	06/05/2021	12.43	Put	Bond Future	4,318.0000	4.3180	4,253.7000	4.2537	(1.489)	0	0	0
2020/08/07	2037	06/05/2021	12.44	Call	Bond Future	7,545.9300	7.5459	7,625.9800	7.6260	1.061	0	0	0
2020/08/07	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	5,723.4100	5.7234	100.000	0	0	0
2020/08/07	2037	05/08/2021	12.27	Call	Bond Future	801.6400	0.8016	6,722.6300	6.7226	738.610	0	0	0

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2020/08/07	2037	05/08/2021	12.28	Call	Bond Future	856.2200	0.8562	6,752.3800	6.7524	688.627	0	0	0
2020/08/07	2037	05/08/2021			Bond Future	12.1244	75.1922	12.0845	75.4144	(0.329)	0.0000	0.0000	0
2020/08/07	2037	05/08/2021	12.26	Call	Bond Future	746.9900	0.7470	6,692.6200	6.6926	795.945	0	0	0
2020/08/07	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	5,673.9400	5.6739	100.000	0	0	0
2020/08/07	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	5,698.7700	5.6988	100.000	0	0	0
2020/08/07	2038	06/08/2020			Bond Future	102.9962	102.9962	102.9962	102.9962	0.000	0.0000	0.0000	0
2020/08/07	2038	05/11/2020			Bond Future	105.0493	105.0493	104.5620	104.5620	(0.464)	0.0000	0.0000	11,074
2020/08/07	2038	04/02/2021			Bond Future	104.4903	104.4903	104.0093	104.0093	(0.460)	0.0000	0.0000	0
2020/08/07	2038	06/05/2021			Bond Future	105.6388	105.6388	105.1519	105.1519	(0.461)	0.0000	0.0000	0
2020/08/07	2038	05/08/2021			Bond Future	105.0301	105.0301	104.6506	104.6506	(0.361)	0.0000	0.0000	0
2020/08/07	2040	06/08/2020			Bond Future	11.4250	81.5012	11.4250	81.5012	0.000	0.0000	0.0000	0
2020/08/07	2040	05/11/2020	10.30	Call	Bond Future	871.4900	0.8715	929.6900	0.9297	6.678	0	0	0
2020/08/07	2040	05/11/2020	11.00	Put	Bond Future	6,437.8200	6.4378	6,264.2400	6.2642	(2.696)	0	0	0
2020/08/07	2040	05/11/2020	10.23	Call	Bond Future	792.6800	0.7927	846.8400	0.8468	6.833	0	0	2,000
2020/08/07	2040	05/11/2020	11.70	Put	Bond Future	3,787.4800	3.7875	3,667.7400	3.6677	(3.161)	0	0	2,000
2020/08/07	2040	05/11/2020	9.50	Call	Bond Future	255.7900	0.2558	277.8100	0.2778	8.609	0	0	2,000
2020/08/07	2040	05/11/2020	10.00	Call	Bond Future	571.2400	0.5712	613.2500	0.6133	7.354	0	0	2,380
2020/08/07	2040	05/11/2020			Bond Future	11.6613	82.2246	11.6172	82.5049	(0.378)	0.0000	0.0000	69,189
2020/08/07	2040	05/11/2020	10.30	Put	Bond Future	10,322.9000	10.3229	10,100.8500	10.1009	(2.151)	0	0	0
2020/08/07	2040	05/11/2020	9.73	Put	Bond Future	14,325.0900	14.3251	14,074.9700	14.0750	(1.746)	0	0	0
2020/08/07	2040	05/11/2020	9.73	Call	Bond Future	376.1800	0.3762	406.3100	0.4063	8.009	0	0	2,000
2020/08/07	2040	05/11/2020	10.23	Put	Bond Future	10,777.9100	10.7779	10,551.8200	10.5518	(2.098)	0	0	0
2020/08/07	2040	05/11/2020	10.31	Call	Bond Future	883.2100	0.8832	942.0000	0.9420	6.656	0	0	0
2020/08/07	2040	05/11/2020	10.32	Put	Bond Future	10,194.8500	10.1949	9,973.9900	9.9740	(2.166)	0	0	0
2020/08/07	2040	05/11/2020	11.00	Call	Bond Future	2,058.4600	2.0585	2,165.1300	2.1651	5.182	0	0	2,380
2020/08/07	2040	05/11/2020	11.70	Call	Bond Future	4,032.3900	4.0324	4,192.9000	4.1929	3.981	0	0	0
2020/08/07	2040	05/11/2020	9.50	Put	Bond Future	16,120.6700	16.1207	15,862.4400	15.8624	(1.602)	0	0	0
2020/08/07	2040	05/11/2020	10.00	Put	Bond Future	12,346.4000	12.3464	12,108.1600	12.1082	(1.930)	0	0	0
2020/08/07	2040	05/11/2020	10.31	Put	Bond Future	10,258.7700	10.2588	10,037.3100	10.0373	(2.159)	0	0	0
2020/08/07	2040	05/11/2020	10.32	Call	Bond Future	895.0400	0.8950	954.4300	0.9544	6.635	0	0	0
2020/08/07	2040	05/11/2020	11.50	Call	Bond Future	3,407.2500	3.4073	3,553.4000	3.5534	4.289	0	0	0
2020/08/07	2040	05/11/2020	11.50	Put	Bond Future	4,440.7200	4.4407	4,306.6200	4.3066	(3.020)	0	0	2,000
2020/08/07	2040	04/02/2021	9.49	Call	Bond Future	688.8800	0.6889	716.3500	0.7164	3.988	0	0	500
2020/08/07	2040	04/02/2021	9.57	Put	Bond Future	17,437.6100	17.4376	17,184.4900	17.1845	(1.452)	0	0	0
2020/08/07	2040	04/02/2021	10.07	Put	Bond Future	13,907.0300	13.9070	13,670.5600	13.6706	(1.700)	0	0	0
2020/08/07	2040	04/02/2021	10.42	Put	Bond Future	11,714.4600	11.7145	11,492.3700	11.4924	(1.896)	0	0	0
2020/08/07	2040	04/02/2021			Bond Future	11.8964	78.5881	11.8504	78.8710	(0.386)	0.0000	0.0000	0
2020/08/07	2040	04/02/2021	10.07	Call	Bond Future	1,255.1200	1.2551	1,301.4700	1.3015	3.693	0	0	800
2020/08/07	2040	04/02/2021	11.74	Call	Bond Future	4,724.6200	4.7246	4,853.9100	4.8539	2.737	0	0	0
2020/08/07	2040	04/02/2021	11.74	Put	Bond Future	5,694.0200	5.6940	5,540.4900	5.5405	(2.696)	0	0	800
2020/08/07	2040	04/02/2021	10.41	Call	Bond Future	1,713.6900	1.7137	1,773.9800	1.7740	3.518	0	0	0
2020/08/07	2040	04/02/2021	10.41	Put	Bond Future	11,773.8900	11.7739	11,551.3600	11.5514	(1.890)	0	0	0
2020/08/07	2040	04/02/2021	9.49	Put	Bond Future	18,045.1900	18.0452	17,789.8400	17.7898	(1.415)	0	0	0
2020/08/07	2040	04/02/2021	9.57	Call	Bond Future	752.3900	0.7524	782.0900	0.7821	3.947	0	0	800
2020/08/07	2040	04/02/2021	10.42	Call	Bond Future	1,728.7200	1.7287	1,789.4500	1.7894	3.513	0	0	0
2020/08/07	2040	04/02/2021	10.24	Put	Bond Future	12,813.1000	12.8131	12,583.3500	12.5834	(1.793)	0	0	0

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2020/08/07	2040	04/02/2021	10.24	Call	Bond Future	1,471.7800	1.4718	1,524.8500	1.5249	3.606	0	0	500
2020/08/07	2040	04/02/2021	11.57	Call	Bond Future	4,229.1000	4.2291	4,349.1100	4.3491	2.838	0	0	0
2020/08/07	2040	04/02/2021	11.57	Put	Bond Future	6,274.6100	6.2746	6,111.8000	6.1118	(2.595)	0	0	500
2020/08/07	2040	04/02/2021	10.40	Call	Bond Future	1,698.7400	1.6987	1,758.5900	1.7586	3.523	0	0	0
2020/08/07	2040	04/02/2021	10.40	Put	Bond Future	11,833.5000	11.8335	11,610.5300	11.6105	(1.884)	0	0	0
2020/08/07	2040	06/05/2021	12.44	Put	Bond Future	5,107.9300	5.1079	4,976.8400	4.9768	(2.566)	0	0	0
2020/08/07	2040	06/05/2021			Bond Future	12.1402	79.4340	12.0923	79.7193	(0.394)	0.0000	0.0000	0
2020/08/07	2040	06/05/2021	12.43	Call	Bond Future	6,824.0800	6.8241	6,977.8600	6.9779	2.253	0	0	0
2020/08/07	2040	06/05/2021	12.43	Put	Bond Future	5,133.6800	5.1337	5,002.1500	5.0021	(2.562)	0	0	0
2020/08/07	2040	06/05/2021	12.44	Call	Bond Future	6,855.5700	6.8556	7,009.7900	7.0098	2.250	0	0	0
2020/08/07	2040	06/05/2021	12.42	Call	Bond Future	6,792.3700	6.7924	6,945.7100	6.9457	2.258	0	0	0
2020/08/07	2040	06/05/2021	12.42	Put	Bond Future	5,159.2700	5.1593	5,027.3000	5.0273	(2.558)	0	0	0
2020/08/07	2040	05/08/2021	12.47	Call	Bond Future	329.1300	0.3291	6,768.1600	6.7682	1956.379	0	0	0
2020/08/07	2040	05/08/2021			Bond Future	12.4123	75.7432	12.3487	76.1091	(0.513)	0.0000	0.0000	0
2020/08/07	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	6,073.1400	6.0731	100.000	0	0	0
2020/08/07	2040	05/08/2021	12.48	Call	Bond Future	385.9600	0.3860	6,798.1800	6.7982	1661.369	0	0	0
2020/08/07	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	6,019.3300	6.0193	100.000	0	0	0
2020/08/07	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	6,046.3300	6.0463	100.000	0	0	0
2020/08/07	2040	05/08/2021	12.49	Call	Bond Future	442.7200	0.4427	6,827.9400	6.8279	1442.271	0	0	0
2020/08/07	2044	06/08/2020			Bond Future	11.5400	77.8387	11.5400	77.8387	0.000	0.0000	0.0000	0
2020/08/07	2044	05/11/2020	10.36	Call	Bond Future	836.0000	0.8360	882.7500	0.8828	5.592	0	0	0
2020/08/07	2044	05/11/2020	11.06	Put	Bond Future	6,664.6100	6.6646	6,507.8100	6.5078	(2.353)	0	0	525
2020/08/07	2044	05/11/2020	11.43	Call	Bond Future	2,934.6000	2.9346	3,047.2900	3.0473	3.840	0	0	0
2020/08/07	2044	05/11/2020	9.72	Put	Bond Future	15,278.6100	15.2786	15,055.7000	15.0557	(1.459)	0	0	0
2020/08/07	2044	05/11/2020	9.97	Call	Bond Future	475.1200	0.4751	505.0000	0.5050	6.289	0	0	300
2020/08/07	2044	05/11/2020	9.29	Put	Bond Future	18,879.3600	18.8794	18,646.1400	18.6461	(1.235)	0	0	0
2020/08/07	2044	05/11/2020	9.96	Put	Bond Future	13,429.3500	13.4293	13,214.4600	13.2145	(1.600)	0	0	0
2020/08/07	2044	05/11/2020			Bond Future	11.7665	78.5601	11.7276	78.8045	(0.330)	0.0000	0.0000	49,284
2020/08/07	2044	05/11/2020	10.34	Call	Bond Future	813.6000	0.8136	859.3800	0.8594	5.627	0	0	0
2020/08/07	2044	05/11/2020	10.34	Put	Bond Future	10,753.7900	10.7538	10,555.1700	10.5552	(1.847)	0	0	0
2020/08/07	2044	05/11/2020	9.72	Call	Bond Future	317.2900	0.3173	338.7800	0.3388	6.773	0	0	1,815
2020/08/07	2044	05/11/2020	9.97	Put	Bond Future	13,354.9100	13.3549	13,140.3900	13.1404	(1.606)	0	0	0
2020/08/07	2044	05/11/2020	9.96	Call	Bond Future	467.8100	0.4678	497.3200	0.4973	6.308	0	0	0
2020/08/07	2044	05/11/2020	11.38	Call	Bond Future	2,797.7000	2.7977	2,907.0100	2.9070	3.907	0	0	0
2020/08/07	2044	05/11/2020	11.38	Put	Bond Future	5,290.5000	5.2905	5,155.4100	5.1554	(2.553)	0	0	300
2020/08/07	2044	05/11/2020	10.36	Put	Bond Future	10,621.9100	10.6219	10,424.2600	10.4243	(1.861)	0	0	0
2020/08/07	2044	05/11/2020	11.06	Call	Bond Future	2,000.0600	2.0001	2,087.6600	2.0877	4.380	0	0	0
2020/08/07	2044	05/11/2020	10.04	Put	Bond Future	12,839.8100	12.8398	12,627.9800	12.6280	(1.650)	0	0	0
2020/08/07	2044	05/11/2020	11.17	Put	Bond Future	6,165.3800	6.1654	6,015.7300	6.0157	(2.427)	0	0	1,815
2020/08/07	2044	05/11/2020	11.43	Put	Bond Future	5,097.0600	5.0971	4,965.3500	4.9654	(2.584)	0	0	1,815
2020/08/07	2044	05/11/2020	8.87	Put	Bond Future	22,730.2700	22.7303	22,491.1400	22.4911	(1.052)	0	0	0
2020/08/07	2044	05/11/2020	9.29	Call	Bond Future	145.8400	0.1458	157.0200	0.1570	7.666	0	0	300
2020/08/07	2044	05/11/2020	10.35	Call	Bond Future	824.7400	0.8247	871.0100	0.8710	5.610	0	0	0
2020/08/07	2044	05/11/2020	10.35	Put	Bond Future	10,687.7300	10.6877	10,489.6000	10.4896	(1.854)	0	0	0
2020/08/07	2044	05/11/2020	10.04	Call	Bond Future	528.8200	0.5288	561.3900	0.5614	6.159	0	0	525
2020/08/07	2044	05/11/2020	9.34	Put	Bond Future	18,442.4600	18.4425	18,210.1900	18.2102	(1.259)	0	0	0
2020/08/07	2044	05/11/2020	9.34	Call	Bond Future	160.5400	0.1605	172.6700	0.1727	7.556	0	0	525

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2020/08/07	2044	05/11/2020	11.17	Call	Bond Future	2,258.7800	2.2588	2,353.5300	2.3535	4.195	0	0	0
2020/08/07	2044	05/11/2020	8.87	Call	Bond Future	61.1300	0.0611	66.4000	0.0664	8.621	0	0	1,815
2020/08/07	2044	05/11/2020	10.02	Put	Bond Future	12,985.9100	12.9859	12,773.3000	12.7733	(1.637)	0	0	0
2020/08/07	2044	05/11/2020	10.02	Call	Bond Future	513.0200	0.5130	544.8100	0.5448	6.197	0	0	1,815
2020/08/07	2044	04/02/2021	10.04	Put	Bond Future	14,823.4900	14.8235	14,610.8700	14.6109	(1.434)	0	0	0
2020/08/07	2044	04/02/2021	10.37	Call	Bond Future	1,528.1200	1.5281	1,572.9000	1.5729	2.930	0	0	0
2020/08/07	2044	04/02/2021	10.35	Put	Bond Future	12,765.4700	12.7655	12,562.9600	12.5630	(1.586)	0	0	0
2020/08/07	2044	04/02/2021			Bond Future	11.9967	75.0101	11.9561	75.2566	(0.338)	0.0000	0.0000	0
2020/08/07	2044	04/02/2021	10.37	Put	Bond Future	12,639.3600	12.6394	12,437.5500	12.4376	(1.597)	0	0	0
2020/08/07	2044	04/02/2021	10.35	Call	Bond Future	1,500.5200	1.5005	1,544.6000	1.5446	2.938	0	0	0
2020/08/07	2044	04/02/2021	10.04	Call	Bond Future	1,116.3100	1.1163	1,150.2800	1.1503	3.043	0	0	0
2020/08/07	2044	04/02/2021	10.84	Call	Bond Future	2,279.6000	2.2796	2,342.6000	2.3426	2.764	0	0	0
2020/08/07	2044	04/02/2021	10.36	Put	Bond Future	12,702.3200	12.7023	12,500.1600	12.5002	(1.592)	0	0	0
2020/08/07	2044	04/02/2021	10.84	Put	Bond Future	9,906.5200	9.9065	9,722.9300	9.7229	(1.853)	0	0	265
2020/08/07	2044	04/02/2021	10.29	Call	Bond Future	1,419.8300	1.4198	1,461.8300	1.4618	2.958	0	0	0
2020/08/07	2044	04/02/2021	10.29	Put	Bond Future	13,148.6800	13.1487	12,944.0900	12.9441	(1.556)	0	0	265
2020/08/07	2044	04/02/2021	9.66	Put	Bond Future	17,609.9400	17.6099	17,387.0600	17.3871	(1.266)	0	0	0
2020/08/07	2044	04/02/2021	9.66	Call	Bond Future	749.2700	0.7493	772.9800	0.7730	3.164	0	0	265
2020/08/07	2044	04/02/2021	10.36	Call	Bond Future	1,514.2800	1.5143	1,558.7100	1.5587	2.934	0	0	0
2020/08/07	2044	06/05/2021	12.43	Put	Bond Future	5,402.0700	5.4021	5,282.3400	5.2823	(2.216)	0	0	0
2020/08/07	2044	06/05/2021	12.44	Call	Bond Future	6,560.2900	6.5603	6,689.6800	6.6897	1.972	0	0	0
2020/08/07	2044	06/05/2021			Bond Future	12.2351	75.8175	12.1928	76.0662	(0.346)	0.0000	0.0000	0
2020/08/07	2044	06/05/2021	12.45	Call	Bond Future	6,590.9400	6.5909	6,720.7100	6.7207	1.969	0	0	0
2020/08/07	2044	06/05/2021	12.45	Put	Bond Future	5,349.3000	5.3493	5,230.3300	5.2303	(2.224)	0	0	0
2020/08/07	2044	06/05/2021	12.43	Call	Bond Future	6,529.6900	6.5297	6,658.7000	6.6587	1.976	0	0	0
2020/08/07	2044	06/05/2021	12.44	Put	Bond Future	5,375.6200	5.3756	5,256.2700	5.2563	(2.220)	0	0	0
2020/08/07	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	5,997.7500	5.9977	100.000	0	0	0
2020/08/07	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	5,971.5200	5.9715	100.000	0	0	0
2020/08/07	2044	05/08/2021			Bond Future	12.5012	72.2147	12.4438	72.5401	(0.459)	0.0000	0.0000	0
2020/08/07	2044	05/08/2021	12.60	Call	Bond Future	554.2100	0.5542	6,877.3500	6.8774	1140.929	0	0	0
2020/08/07	2044	05/08/2021	12.61	Call	Bond Future	609.9000	0.6099	6,906.8100	6.9068	1032.450	0	0	0
2020/08/07	2044	05/08/2021	12.59	Call	Bond Future	498.4400	0.4984	6,847.9400	6.8479	1273.874	0	0	0
2020/08/07	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	6,024.1100	6.0241	100.000	0	0	0
2020/08/07	2046	06/08/2020			Bond Future	92.5436	92.5436	92.5436	92.5436	0.000	0.0000	0.0000	0
2020/08/07	2046	05/11/2020			Bond Future	91.9905	91.9905	91.6944	91.6944	(0.322)	0.0000	0.0000	15,660
2020/08/07	2046	04/02/2021			Bond Future	92.9846	92.9846	92.6848	92.6848	(0.322)	0.0000	0.0000	0
2020/08/07	2046	06/05/2021			Bond Future	92.2197	92.2197	91.9287	91.9287	(0.316)	0.0000	0.0000	0
2020/08/07	2046	05/08/2021			Bond Future	93.1880	93.1880	92.9826	92.9826	(0.220)	0.0000	0.0000	0
2020/08/07	2050	06/08/2020			Bond Future	93.0701	93.0701	93.0701	93.0701	0.000	0.0000	0.0000	0
2020/08/07	2050	05/11/2020			Bond Future	94.2879	94.2879	94.1486	94.1486	(0.148)	0.0000	0.0000	14,181
2020/08/07	2050	04/02/2021			Bond Future	93.4198	93.4198	93.2918	93.2918	(0.137)	0.0000	0.0000	0
2020/08/07	2050	06/05/2021			Bond Future	94.4464	94.4464	94.3167	94.3167	(0.137)	0.0000	0.0000	0
2020/08/07	2050	05/08/2021			Bond Future	93.5146	93.5146	93.4870	93.4870	(0.029)	0.0000	0.0000	0
2020/08/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2020/08/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	AL37	05/11/2020			Index Future	744.8860	744.8860	747.5460	747.5460	0.357	0.0000	0.0000	0
2020/08/07	AL37	04/02/2021			Index Future	752.7530	752.7530	755.4380	755.4380	0.357	0.0000	0.0000	0
2020/08/07	AL37	06/05/2021			Index Future	760.8450	760.8450	763.5540	763.5540	0.356	0.0000	0.0000	0
2020/08/07	AL37	05/08/2021			Index Future	759.7800	759.7800	772.0350	772.0350	1.613	0.0000	0.0000	0
2020/08/07	AL7T	05/11/2020			Index Future	814.1640	814.1640	816.7960	816.7960	0.323	0.0000	0.0000	0
2020/08/07	AL7T	04/02/2021			Index Future	822.7620	822.7620	825.4190	825.4190	0.323	0.0000	0.0000	0
2020/08/07	AL7T	06/05/2021			Index Future	831.6070	831.6070	834.2870	834.2870	0.322	0.0000	0.0000	0
2020/08/07	AL7T	05/08/2021			Index Future	829.6000	829.6000	843.5530	843.5530	1.682	0.0000	0.0000	0
2020/08/07	ALBI	05/11/2020			Index Future	711.7460	711.7460	713.8810	713.8810	0.300	0.0000	0.0000	212
2020/08/07	ALBI	04/02/2021			Index Future	719.2630	719.2630	721.4170	721.4170	0.299	0.0000	0.0000	0
2020/08/07	ALBI	06/05/2021			Index Future	726.9950	726.9950	729.1670	729.1670	0.299	0.0000	0.0000	0
2020/08/07	ALBI	05/08/2021			Index Future	727.9300	727.9300	737.2660	737.2660	1.283	0.0000	0.0000	0
2020/08/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/08/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/08/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/07	ES33	06/08/2020			Bond Future	11.8650	74.3863	11.8650	74.3863	0.000	0.0000	0.0000	0
2020/08/07	ES33	05/11/2020			Bond Future	12.0862	71.5953	12.0520	71.7674	(0.283)	0.0000	0.0000	350
2020/08/07	ES33	04/02/2021			Bond Future	12.3680	72.3517	12.3323	72.5252	(0.289)	0.0000	0.0000	0
2020/08/07	ES33	06/05/2021			Bond Future	12.6556	69.3549	12.6184	69.5298	(0.294)	0.0000	0.0000	0
2020/08/07	ES33	05/08/2021			Bond Future	12.9705	70.0661	12.9166	70.3113	(0.416)	0.0000	0.0000	0
2020/08/07	ES42	06/08/2020			Bond Future	12.2500	74.2077	12.2500	74.2077	0.000	0.0000	0.0000	0
2020/08/07	ES42	05/11/2020			Bond Future	12.4860	70.8136	12.4466	71.0323	(0.316)	0.0000	0.0000	4,919
2020/08/07	ES42	04/02/2021			Bond Future	12.7491	71.5625	12.7079	71.7830	(0.323)	0.0000	0.0000	0
2020/08/07	ES42	06/05/2021			Bond Future	13.0278	68.0743	12.9846	68.2968	(0.331)	0.0000	0.0000	0
2020/08/07	ES42	05/08/2021			Bond Future	13.3247	68.7717	13.2656	69.0651	(0.443)	0.0000	0.0000	0
2020/08/07	GOVI	05/11/2020	737.84	Put	GOVI	348,030.0000	34.8030	326,820.0000	32.6820	(6.094)	0	0	0

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2020/08/07	GOVI	05/11/2020	737.83	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	05/11/2020			GOVI	703.0370	703.0370	705.1580	705.1580	0.302	0.0000	0.0000	1,018
2020/08/07	GOVI	05/11/2020	737.84	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	05/11/2020	737.83	Put	GOVI	347,930.0000	34.7930	326,720.0000	32.6720	(6.096)	0	0	0
2020/08/07	GOVI	05/11/2020	737.85	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	05/11/2020	737.85	Put	GOVI	348,130.0000	34.8130	326,920.0000	32.6920	(6.093)	0	0	0
2020/08/07	GOVI	04/02/2021	750.96	Put	GOVI	404,980.0000	40.4980	383,580.0000	38.3580	(5.284)	0	0	0
2020/08/07	GOVI	04/02/2021			GOVI	710.4620	710.4620	712.6020	712.6020	0.301	0.0000	0.0000	0
2020/08/07	GOVI	04/02/2021	750.95	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	04/02/2021	750.95	Put	GOVI	404,880.0000	40.4880	383,480.0000	38.3480	(5.286)	0	0	0
2020/08/07	GOVI	04/02/2021	750.96	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	04/02/2021	750.94	Call	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	04/02/2021	750.94	Put	GOVI	404,780.0000	40.4780	383,380.0000	38.3380	(5.287)	0	0	0
2020/08/07	GOVI	06/05/2021	678.67	Call	GOVI	394,290.0000	39.4290	415,880.0000	41.5880	5.476	0	0	0
2020/08/07	GOVI	06/05/2021			GOVI	718.0990	718.0990	720.2580	720.2580	0.301	0.0000	0.0000	0
2020/08/07	GOVI	06/05/2021	678.67	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	06/05/2021	678.68	Call	GOVI	394,190.0000	39.4190	415,780.0000	41.5780	5.477	0	0	0
2020/08/07	GOVI	06/05/2021	678.69	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	06/05/2021	678.68	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	06/05/2021	678.69	Call	GOVI	394,090.0000	39.4090	415,680.0000	41.5680	5.478	0	0	0
2020/08/07	GOVI	05/08/2021	719.14	Call	GOVI		0.0000	91,180.0000	9.1180	100.000	0	0	0
2020/08/07	GOVI	05/08/2021	719.13	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	05/08/2021			GOVI	719.1400	719.1400	728.2580	728.2580	1.268	0.0000	0.0000	0
2020/08/07	GOVI	05/08/2021	719.15	Call	GOVI		0.0000	91,080.0000	9.1080	100.000	0	0	0
2020/08/07	GOVI	05/08/2021	719.15	Put	GOVI	100.0000	0.0100	0.0000	0.0000	(100.000)	0	0	0
2020/08/07	GOVI	05/08/2021	719.14	Put	GOVI		0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	GOVI	05/08/2021	719.13	Call	GOVI	100.0000	0.0100	91,280.0000	9.1280	91180.000	0	0	0
2020/08/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/07	IGOV	05/11/2020			Index Future	251.8850	251.8850	251.9250	251.9250	0.016	0.0000	0.0000	1,258
2020/08/07	IGOV	04/02/2021			Index Future	254.6070	254.6070	254.6460	254.6460	0.015	0.0000	0.0000	0
2020/08/07	IGOV	06/05/2021			Index Future	257.4050	257.4050	257.4420	257.4420	0.014	0.0000	0.0000	0
2020/08/07	IGOV	05/08/2021			Index Future	259.6600	259.6600	260.3620	260.3620	0.270	0.0000	0.0000	0
2020/08/07	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/07	IS05	17/12/2020			Interest Rate Swap	94.0000	94.0000	93.9900	93.9900	(0.011)	0.0000	0.0000	0
2020/08/07	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.1800	92.1800	(0.043)	0.0000	0.0000	0
2020/08/07	IS05	15/06/2021			Interest Rate Swap	90.3700	90.3700	90.3100	90.3100	(0.066)	0.0000	0.0000	0
2020/08/07	IS05	21/09/2021			Interest Rate Swap	89.3400	89.3400	89.2500	89.2500	(0.101)	0.0000	0.0000	0
2020/08/07	IS05	21/12/2021			Interest Rate Swap	90.6000	90.6000	90.5000	90.5000	(0.110)	0.0000	0.0000	51
2020/08/07	IS05	15/03/2022			Interest Rate Swap	90.0400	90.0400	89.9100	89.9100	(0.144)	0.0000	0.0000	0
2020/08/07	IS05	21/06/2022			Interest Rate Swap	90.1800	90.1800	90.0300	90.0300	(0.166)	0.0000	0.0000	0
2020/08/07	IS05	20/09/2022			Interest Rate Swap	93.3600	93.3600	93.1900	93.1900	(0.182)	0.0000	0.0000	0
2020/08/07	IS05	20/12/2022			Interest Rate Swap	93.8700	93.8700	93.6800	93.6800	(0.202)	0.0000	0.0000	0
2020/08/07	IS05	22/03/2023			Interest Rate Swap	86.2800	86.2800	86.0700	86.0700	(0.243)	0.0000	0.0000	0
2020/08/07	IS05	20/06/2023			Interest Rate Swap	91.8400	91.8400	91.6100	91.6100	(0.250)	0.0000	0.0000	0

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2020/08/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/07	IS10	17/12/2025			Interest Rate Swap	80.3400	80.3400	80.0600	80.0600	(0.349)	0.0000	0.0000	0
2020/08/07	IS10	16/03/2026			Interest Rate Swap	76.9700	76.9700	76.6900	76.6900	(0.364)	0.0000	0.0000	0
2020/08/07	IS10	15/06/2026			Interest Rate Swap	75.5000	75.5000	75.2100	75.2100	(0.384)	0.0000	0.0000	0
2020/08/07	IS10	21/09/2026			Interest Rate Swap	77.6500	77.6500	77.3600	77.3600	(0.373)	0.0000	0.0000	0
2020/08/07	IS10	21/12/2026			Interest Rate Swap	81.8100	81.8100	81.5200	81.5200	(0.354)	0.0000	0.0000	0
2020/08/07	IS10	15/03/2027			Interest Rate Swap	80.4700	80.4700	80.1800	80.1800	(0.360)	0.0000	0.0000	0
2020/08/07	IS10	21/06/2027			Interest Rate Swap	82.7100	82.7100	82.4200	82.4200	(0.351)	0.0000	0.0000	0
2020/08/07	IS10	20/09/2027			Interest Rate Swap	88.6500	88.6500	88.3600	88.3600	(0.327)	0.0000	0.0000	0
2020/08/07	IS10	20/12/2027			Interest Rate Swap	89.1800	89.1800	88.8900	88.8900	(0.325)	0.0000	0.0000	0
2020/08/07	IS10	22/03/2028			Interest Rate Swap	82.3400	82.3400	82.0500	82.0500	(0.352)	0.0000	0.0000	0
2020/08/07	IS10	20/06/2028			Interest Rate Swap	90.2800	90.2800	90.0000	90.0000	(0.310)	0.0000	0.0000	0
2020/08/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/07	JBAF	19/08/2020			Jibar Tradeable Future	3.5450	96.4550	3.5050	96.4950	(1.128)	0.0000	0.0000	0
2020/08/07	JBAF	16/09/2020			Jibar Tradeable Future	3.4950	96.5050	3.4350	96.5650	(1.717)	0.0000	0.0000	0
2020/08/07	JBAF	21/10/2020			Jibar Tradeable Future	3.4250	96.5750	3.3550	96.6450	(2.044)	0.0000	0.0000	0
2020/08/07	JBAF	18/11/2020			Jibar Tradeable Future	3.4150	96.5850	3.3450	96.6550	(2.050)	0.0000	0.0000	0
2020/08/07	JBAF	15/12/2020			Jibar Tradeable Future	3.4050	96.5950	3.3250	96.6750	(2.349)	0.0000	0.0000	10
2020/08/07	JBAF	20/01/2021			Jibar Tradeable Future	3.4050	96.5950	3.3350	96.6650	(2.056)	0.0000	0.0000	0
2020/08/07	JBAF	17/03/2021			Jibar Tradeable Future	3.4500	96.5500	3.3800	96.6200	(2.029)	0.0000	0.0000	0
2020/08/07	JBAF	15/06/2021			Jibar Tradeable Future	3.6300	96.3700	3.5600	96.4400	(1.928)	0.0000	0.0000	0
2020/08/07	JBAF	15/09/2021			Jibar Tradeable Future	3.7150	96.2850	3.6450	96.3550	(1.884)	0.0000	0.0000	0
2020/08/07	JBAF	15/12/2021			Jibar Tradeable Future	3.9900	96.0100	3.9000	96.1000	(2.256)	0.0000	0.0000	0
2020/08/07	JBAF	16/03/2022			Jibar Tradeable Future	4.1050	95.8950	4.0350	95.9650	(1.705)	0.0000	0.0000	0
2020/08/07	JBAF	15/06/2022			Jibar Tradeable Future	4.4550	95.5450	4.3450	95.6550	(2.469)	0.0000	0.0000	0
2020/08/07	R023	06/08/2020			Bond Future	4.6150	110.9376	4.6150	110.9376	0.000	0.0000	0.0000	0
2020/08/07	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	R023	05/11/2020			Bond Future	4.6836	108.1329	4.5772	108.3728	(2.272)	0.0000	0.0000	32,765
2020/08/07	R023	05/11/2020	7.46	Call	Bond Future	6,026.1700	6.0262	6,266.1000	6.2661	3.981	0	0	0
2020/08/07	R023	05/11/2020	7.47	Call	Bond Future	6,047.0900	6.0471	6,287.0200	6.2870	3.968	0	0	0
2020/08/07	R023	05/11/2020	7.45	Call	Bond Future	6,005.2600	6.0053	6,245.1900	6.2452	3.995	0	0	0
2020/08/07	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/07	R023	04/02/2021	6.34	Call	Bond Future	3,171.4000	3.1714	3,407.3200	3.4073	7.439	0	0	0
2020/08/07	R023	04/02/2021	6.32	Put	Bond Future	35.0100	0.0350	28.6700	0.0287	(18.109)	0	0	0
2020/08/07	R023	04/02/2021			Bond Future	4.7453	109.2748	4.6249	109.5168	(2.537)	0.0000	0.0000	0
2020/08/07	R023	04/02/2021	6.34	Put	Bond Future	33.2400	0.0332	27.2100	0.0272	(18.141)	0	0	0
2020/08/07	R023	04/02/2021	6.32	Call	Bond Future	3,134.5600	3.1346	3,370.1700	3.3702	7.517	0	0	0
2020/08/07	R023	04/02/2021	6.33	Put	Bond Future	34.1100	0.0341	27.9300	0.0279	(18.118)	0	0	0
2020/08/07	R023	04/02/2021	6.33	Call	Bond Future	3,152.9700	3.1530	3,388.7400	3.3887	7.478	0	0	0
2020/08/07	R023	06/05/2021	7.58	Call	Bond Future	4,766.2200	4.7662	5,008.7600	5.0088	5.089	0	0	0
2020/08/07	R023	06/05/2021			Bond Future	4.8024	106.5424	4.6646	106.7862	(2.869)	0.0000	0.0000	0
2020/08/07	R023	06/05/2021	7.56	Call	Bond Future	4,733.2200	4.7332	4,975.7000	4.9757	5.123	0	0	0

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2020/08/07	R023	06/05/2021	7.56	Put	Bond Future	5.0200	0.0050	3.6900	0.0037	(26.494)	0	0	0
2020/08/07	R023	06/05/2021	7.58	Put	Bond Future	4.7600	0.0048	3.4900	0.0035	(26.681)	0	0	0
2020/08/07	R023	06/05/2021	7.57	Call	Bond Future	4,749.7200	4.7497	4,992.2300	4.9922	5.106	0	0	0
2020/08/07	R023	06/05/2021	7.57	Put	Bond Future	4.8900	0.0049	3.5900	0.0036	(26.585)	0	0	0
2020/08/07	R023	05/08/2021	5.30	Call	Bond Future	576.8600	0.5769	1,275.8700	1.2759	121.175	0	0	0
2020/08/07	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	352.9700	0.3530	100.000	0	0	0
2020/08/07	R023	05/08/2021			Bond Future	4.9194	107.6356	4.6900	107.9855	(4.665)	0.0000	0.0000	0
2020/08/07	R023	05/08/2021	5.31	Call	Bond Future	591.9600	0.5920	1,287.1100	1.2871	117.432	0	0	0
2020/08/07	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	345.2100	0.3452	100.000	0	0	0
2020/08/07	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	349.0700	0.3491	100.000	0	0	0
2020/08/07	R023	05/08/2021	5.29	Call	Bond Future	561.7500	0.5617	1,264.6600	1.2647	125.129	0	0	0
2020/08/07	R035	06/08/2020			Bond Future	10.9050	89.3261	10.9050	89.3261	0.000	0.0000	0.0000	0
2020/08/07	R035	05/11/2020	10.34	Put	Bond Future	6,901.8400	6.9018	6,736.3800	6.7364	(2.397)	0	0	0
2020/08/07	R035	05/11/2020			Bond Future	11.1616	85.5582	11.1227	85.8003	(0.349)	0.0000	0.0000	105,375
2020/08/07	R035	05/11/2020	10.33	Call	Bond Future	1,544.6800	1.5447	1,620.7200	1.6207	4.923	0	0	0
2020/08/07	R035	05/11/2020	10.33	Put	Bond Future	6,950.2200	6.9502	6,784.1200	6.7841	(2.390)	0	0	0
2020/08/07	R035	05/11/2020	10.34	Call	Bond Future	1,564.3000	1.5643	1,640.9800	1.6410	4.902	0	0	0
2020/08/07	R035	05/11/2020	10.32	Call	Bond Future	1,525.3700	1.5254	1,600.7600	1.6008	4.942	0	0	0
2020/08/07	R035	05/11/2020	10.32	Put	Bond Future	6,998.9900	6.9990	6,832.2400	6.8322	(2.382)	0	0	0
2020/08/07	R035	04/02/2021	10.14	Put	Bond Future	10,020.1000	10.0201	9,835.5000	9.8355	(1.842)	0	0	650
2020/08/07	R035	04/02/2021	11.14	Put	Bond Future	5,732.8800	5.7329	5,594.9500	5.5950	(2.406)	0	0	650
2020/08/07	R035	04/02/2021	10.05	Call	Bond Future	1,747.3200	1.7473	1,803.3300	1.8033	3.205	0	0	0
2020/08/07	R035	04/02/2021	10.04	Put	Bond Future	10,557.2600	10.5573	10,368.6100	10.3686	(1.787)	0	0	0
2020/08/07	R035	04/02/2021			Bond Future	11.4021	86.4618	11.3616	86.7061	(0.356)	0.0000	0.0000	0
2020/08/07	R035	04/02/2021	10.14	Call	Bond Future	1,888.5700	1.8886	1,948.2400	1.9482	3.160	0	0	0
2020/08/07	R035	04/02/2021	10.06	Call	Bond Future	1,762.6400	1.7626	1,819.0500	1.8191	3.200	0	0	0
2020/08/07	R035	04/02/2021	10.06	Put	Bond Future	10,448.4700	10.4485	10,260.6100	10.2606	(1.798)	0	0	0
2020/08/07	R035	04/02/2021	11.14	Call	Bond Future	4,134.7500	4.1348	4,241.0900	4.2411	2.572	0	0	0
2020/08/07	R035	04/02/2021	10.05	Put	Bond Future	10,502.7800	10.5028	10,314.5200	10.3145	(1.792)	0	0	0
2020/08/07	R035	04/02/2021	10.04	Call	Bond Future	1,732.0900	1.7321	1,787.7100	1.7877	3.211	0	0	0
2020/08/07	R035	06/05/2021	11.55	Call	Bond Future	5,331.1100	5.3311	5,449.3800	5.4494	2.218	0	0	0
2020/08/07	R035	06/05/2021	12.77	Call	Bond Future	9,383.7000	9.3837	9,546.7500	9.5467	1.738	0	0	0
2020/08/07	R035	06/05/2021	10.24	Put	Bond Future	11,142.7000	11.1427	10,958.7200	10.9587	(1.651)	0	0	0
2020/08/07	R035	06/05/2021	12.37	Call	Bond Future	7,949.1100	7.9491	8,099.0500	8.0990	1.886	0	0	0
2020/08/07	R035	06/05/2021	12.35	Put	Bond Future	3,910.0200	3.9100	3,812.9300	3.8129	(2.483)	0	0	0
2020/08/07	R035	06/05/2021			Bond Future	11.6431	82.9170	11.6009	83.1633	(0.362)	0.0000	0.0000	0
2020/08/07	R035	06/05/2021	12.37	Put	Bond Future	3,872.0600	3.8721	3,775.6700	3.7757	(2.489)	0	0	0
2020/08/07	R035	06/05/2021	12.35	Call	Bond Future	7,879.0200	7.8790	8,028.2600	8.0283	1.894	0	0	0
2020/08/07	R035	06/05/2021	11.55	Put	Bond Future	5,876.1700	5.8762	5,748.1100	5.7481	(2.179)	0	0	1,650
2020/08/07	R035	06/05/2021	12.77	Put	Bond Future	3,192.4500	3.1925	3,109.1700	3.1092	(2.609)	0	0	1,650
2020/08/07	R035	06/05/2021	10.24	Call	Bond Future	2,321.3000	2.3213	2,383.6500	2.3837	2.686	0	0	793
2020/08/07	R035	06/05/2021	12.36	Put	Bond Future	3,890.8600	3.8909	3,794.1200	3.7941	(2.486)	0	0	0
2020/08/07	R035	06/05/2021	10.81	Put	Bond Future	8,472.3400	8.4723	8,310.3600	8.3104	(1.912)	0	0	0
2020/08/07	R035	06/05/2021	10.81	Call	Bond Future	3,395.8300	3.3958	3,480.1800	3.4802	2.484	0	0	1,650
2020/08/07	R035	06/05/2021	11.32	Call	Bond Future	4,684.1400	4.6841	4,790.8200	4.7908	2.277	0	0	0
2020/08/07	R035	06/05/2021	11.32	Put	Bond Future	6,599.4200	6.5994	6,459.7700	6.4598	(2.116)	0	0	793
2020/08/07	R035	06/05/2021	12.02	Call	Bond Future	6,765.9000	6.7659	6,902.9800	6.9030	2.026	0	0	0

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2020/08/07	R035	06/05/2021	12.02	Put	Bond Future	4,612.8800	4.6129	4,503.6300	4.5036	(2.368)	0	0	793
2020/08/07	R035	06/05/2021	12.36	Call	Bond Future	7,913.9100	7.9139	8,063.5000	8.0635	1.890	0	0	0
2020/08/07	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	12.6200	0.0126	100.000	0	0	0
2020/08/07	R035	05/08/2021			Bond Future	11.9107	83.7674	11.8523	84.0978	(0.491)	0.0000	0.0000	0
2020/08/07	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	12.2200	0.0122	100.000	0	0	0
2020/08/07	R035	05/08/2021	5.29	Put	Bond Future	54,556.5600	54.5566	54,238.4300	54.2384	(0.583)	0	0	0
2020/08/07	R035	05/08/2021	5.31	Put	Bond Future	54,323.2700	54.3233	54,005.5400	54.0055	(0.585)	0	0	0
2020/08/07	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	12.4200	0.0124	100.000	0	0	0
2020/08/07	R035	05/08/2021	5.30	Put	Bond Future	54,439.8500	54.4398	54,121.9200	54.1219	(0.584)	0	0	0
2020/08/07	R186	06/08/2020			Bond Future	7.4650	116.6159	7.4650	116.6159	0.000	0.0000	0.0000	0
2020/08/07	R186	05/11/2020	8.65	Call	Bond Future	5,628.7800	5.6288	5,958.7100	5.9587	5.861	0	0	0
2020/08/07	R186	05/11/2020	8.64	Put	Bond Future	614.9200	0.6149	519.9800	0.5200	(15.439)	0	0	0
2020/08/07	R186	05/11/2020	7.50	Call	Bond Future	1,812.7500	1.8128	1,981.1400	1.9811	9.289	0	0	80
2020/08/07	R186	05/11/2020	8.00	Put	Bond Future	1,450.1400	1.4501	1,274.2600	1.2743	(12.128)	0	0	0
2020/08/07	R186	05/11/2020			Bond Future	7.6592	117.7180	7.5781	118.1419	(1.058)	0.0000	0.0000	88,106
2020/08/07	R186	05/11/2020	8.66	Call	Bond Future	5,669.5700	5.6696	6,000.5200	6.0005	5.837	0	0	0
2020/08/07	R186	05/11/2020	8.66	Put	Bond Future	597.9100	0.5979	505.0200	0.5050	(15.536)	0	0	0
2020/08/07	R186	05/11/2020	7.00	Put	Bond Future	4,381.2600	4.3813	4,050.8500	4.0508	(7.541)	0	0	0
2020/08/07	R186	05/11/2020	7.00	Call	Bond Future	876.3900	0.8764	969.8200	0.9698	10.661	0	0	1,200
2020/08/07	R186	05/11/2020	8.65	Put	Bond Future	606.3600	0.6064	512.4500	0.5124	(15.487)	0	0	0
2020/08/07	R186	05/11/2020	8.64	Call	Bond Future	5,588.0700	5.5881	5,916.9700	5.9170	5.886	0	0	0
2020/08/07	R186	05/11/2020	6.50	Put	Bond Future	6,616.7400	6.6167	6,235.8500	6.2359	(5.756)	0	0	0
2020/08/07	R186	05/11/2020	7.50	Put	Bond Future	2,646.8900	2.6469	2,391.4400	2.3914	(9.651)	0	0	0
2020/08/07	R186	05/11/2020	8.00	Call	Bond Future	3,210.2700	3.2103	3,458.2300	3.4582	7.724	0	0	1,200
2020/08/07	R186	05/11/2020	7.84	Put	Bond Future	1,776.8500	1.7769	1,574.5800	1.5746	(11.384)	0	0	0
2020/08/07	R186	05/11/2020	9.26	Put	Bond Future	212.6200	0.2126	171.3900	0.1714	(19.391)	0	0	3,500
2020/08/07	R186	05/11/2020	6.50	Call	Bond Future	362.1600	0.3622	405.1100	0.4051	11.859	0	0	80
2020/08/07	R186	05/11/2020	7.84	Call	Bond Future	2,714.9800	2.7150	2,936.5500	2.9365	8.161	0	0	3,500
2020/08/07	R186	05/11/2020	8.34	Put	Bond Future	928.0000	0.9280	799.4500	0.7994	(13.852)	0	0	0
2020/08/07	R186	05/11/2020	8.34	Call	Bond Future	4,409.8200	4.4098	4,705.1100	4.7051	6.696	0	0	3,500
2020/08/07	R186	05/11/2020	9.26	Call	Bond Future	8,187.4400	8.1874	8,570.0500	8.5700	4.673	0	0	0
2020/08/07	R186	04/02/2021	8.15	Call	Bond Future	3,693.2400	3.6932	3,926.8900	3.9269	6.326	0	0	0
2020/08/07	R186	04/02/2021			Bond Future	7.8508	113.6814	7.7651	114.1092	(1.091)	0.0000	0.0000	0
2020/08/07	R186	04/02/2021	8.15	Put	Bond Future	2,215.9300	2.2159	2,021.8500	2.0219	(8.758)	0	0	0
2020/08/07	R186	04/02/2021	8.00	Put	Bond Future	2,530.3800	2.5304	2,320.7200	2.3207	(8.286)	0	0	15,177
2020/08/07	R186	04/02/2021	8.16	Call	Bond Future	3,722.3500	3.7224	3,957.1600	3.9572	6.308	0	0	0
2020/08/07	R186	04/02/2021	8.17	Put	Bond Future	2,176.3900	2.1764	1,984.3100	1.9843	(8.826)	0	0	0
2020/08/07	R186	04/02/2021	8.00	Call	Bond Future	3,270.0500	3.2700	3,488.1200	3.4881	6.669	0	0	0
2020/08/07	R186	04/02/2021	8.16	Put	Bond Future	2,196.0900	2.1961	2,003.1700	2.0032	(8.785)	0	0	0
2020/08/07	R186	04/02/2021	8.17	Call	Bond Future	3,751.5800	3.7516	3,987.2300	3.9872	6.281	0	0	0
2020/08/07	R186	06/05/2021	10.77	Call	Bond Future	12,266.4700	12.2665	12,660.2600	12.6603	3.210	0	0	0
2020/08/07	R186	06/05/2021	10.76	Put	Bond Future	293.1200	0.2931	255.0300	0.2550	(12.995)	0	0	0
2020/08/07	R186	06/05/2021			Bond Future	8.0577	114.9043	7.9670	115.3359	(1.126)	0.0000	0.0000	0
2020/08/07	R186	06/05/2021	10.78	Call	Bond Future	12,304.1300	12.3041	12,698.2800	12.6983	3.203	0	0	0
2020/08/07	R186	06/05/2021	10.78	Put	Bond Future	286.3400	0.2863	248.9800	0.2490	(13.047)	0	0	0
2020/08/07	R186	06/05/2021	10.77	Put	Bond Future	289.7100	0.2897	251.9900	0.2520	(13.020)	0	0	0
2020/08/07	R186	06/05/2021	10.76	Call	Bond Future	12,228.8300	12.2288	12,622.2500	12.6222	3.217	0	0	0

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2020/08/07	R186	05/08/2021	8.61	Call	Bond Future	1,380.8700	1.3809	4,674.3400	4.6743	238.507	0	0	0
2020/08/07	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	2,729.9100	2.7299	100.000	0	0	0
2020/08/07	R186	05/08/2021			Bond Future	8.3011	110.8028	8.1801	111.3494	(1.457)	0.0000	0.0000	0
2020/08/07	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	2,746.8900	2.7469	100.000	0	0	0
2020/08/07	R186	05/08/2021	8.62	Call	Bond Future	1,425.2100	1.4252	4,701.7000	4.7017	229.895	0	0	0
2020/08/07	R186	05/08/2021	8.63	Call	Bond Future	1,469.5100	1.4695	4,729.5400	4.7295	221.845	0	0	0
2020/08/07	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	2,713.4500	2.7135	100.000	0	0	0
2020/08/07	R197	06/08/2020			Bond Future	304.1465	304.1465	304.1465	304.1465	0.000	0.0000	0.0000	0
2020/08/07	R197	05/11/2020			Bond Future	308.1262	308.1262	307.0953	307.0953	(0.335)	0.0000	0.0000	2,598
2020/08/07	R197	04/02/2021			Bond Future	303.6158	303.6158	302.6280	302.6280	(0.325)	0.0000	0.0000	0
2020/08/07	R197	06/05/2021			Bond Future	306.9532	306.9532	305.9524	305.9524	(0.326)	0.0000	0.0000	0
2020/08/07	R197	05/08/2021			Bond Future	302.1892	302.1892	301.5260	301.5260	(0.219)	0.0000	0.0000	0
2020/08/07	R202	06/08/2020			Bond Future	206.1587	206.1587	206.1587	206.1587	0.000	0.0000	0.0000	0
2020/08/07	R202	05/11/2020			Bond Future	209.0703	209.0703	208.0617	208.0617	(0.482)	0.0000	0.0000	8,104
2020/08/07	R202	04/02/2021			Bond Future	207.1653	207.1653	206.1742	206.1742	(0.478)	0.0000	0.0000	0
2020/08/07	R202	06/05/2021			Bond Future	209.4421	209.4421	208.4388	208.4388	(0.479)	0.0000	0.0000	0
2020/08/07	R202	05/08/2021			Bond Future	207.3992	207.3992	206.6138	206.6138	(0.379)	0.0000	0.0000	0
2020/08/07	R208	06/08/2020			Bond Future	3.4800	104.4983	3.4800	104.4983	0.000	0.0000	0.0000	0
2020/08/07	R208	05/11/2020	4.78	Call	Bond Future	575.1200	0.5751	576.2100	0.5762	0.190	0	0	0
2020/08/07	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/07	R208	05/11/2020			Bond Future	3.2946	102.0759	3.2918	102.0770	(0.086)	0.0000	0.0000	7,525
2020/08/07	R208	05/11/2020	4.79	Call	Bond Future	578.9600	0.5790	580.0600	0.5801	0.190	0	0	0
2020/08/07	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2020/08/07	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/07	R208	05/11/2020	4.77	Call	Bond Future	571.2700	0.5713	572.3600	0.5724	0.191	0	0	0
2020/08/07	R209	06/08/2020			Bond Future	10.7950	68.3061	10.7950	68.3061	0.000	0.0000	0.0000	0
2020/08/07	R209	05/11/2020	10.02	Call	Bond Future	1,222.5000	1.2225	1,251.3500	1.2514	2.360	0	0	0
2020/08/07	R209	05/11/2020			Bond Future	10.9983	65.8291	10.9650	66.0089	(0.303)	0.0000	0.0000	26,289
2020/08/07	R209	05/11/2020	10.00	Call	Bond Future	1,193.7100	1.1937	1,221.8800	1.2219	2.360	0	0	0
2020/08/07	R209	05/11/2020	10.00	Put	Bond Future	6,910.1600	6.9102	6,758.5700	6.7586	(2.194)	0	0	0
2020/08/07	R209	05/11/2020	10.02	Put	Bond Future	6,817.4400	6.8174	6,666.5300	6.6665	(2.214)	0	0	0
2020/08/07	R209	05/11/2020	10.01	Call	Bond Future	1,208.0500	1.2081	1,236.5600	1.2366	2.360	0	0	0
2020/08/07	R209	05/11/2020	10.01	Put	Bond Future	6,863.7100	6.8637	6,712.4600	6.7125	(2.204)	0	0	0
2020/08/07	R209	04/02/2021	10.12	Put	Bond Future	8,044.8600	8.0449	7,912.8600	7.9129	(1.641)	0	0	0
2020/08/07	R209	04/02/2021			Bond Future	11.2037	66.5247	11.1692	66.7060	(0.308)	0.0000	0.0000	0
2020/08/07	R209	04/02/2021	10.11	Call	Bond Future	1,963.2500	1.9632	2,012.3100	2.0123	2.499	0	0	0
2020/08/07	R209	04/02/2021	10.11	Put	Bond Future	8,088.9300	8.0889	7,956.6200	7.9566	(1.636)	0	0	0
2020/08/07	R209	04/02/2021	10.12	Call	Bond Future	1,978.9300	1.9789	2,028.3000	2.0283	2.495	0	0	0
2020/08/07	R209	04/02/2021	10.10	Call	Bond Future	1,947.6600	1.9477	1,996.4000	1.9964	2.502	0	0	0
2020/08/07	R209	04/02/2021	10.10	Put	Bond Future	8,133.1600	8.1332	8,000.5300	8.0005	(1.631)	0	0	0
2020/08/07	R209	06/05/2021	12.25	Put	Bond Future	3,243.6200	3.2436	3,176.0100	3.1760	(2.084)	0	0	1,000
2020/08/07	R209	06/05/2021	12.23	Put	Bond Future	3,275.3000	3.2753	3,207.2000	3.2072	(2.079)	0	0	0
2020/08/07	R209	06/05/2021	12.22	Call	Bond Future	7,205.8300	7.2058	7,320.3200	7.3203	1.589	0	0	0
2020/08/07	R209	06/05/2021			Bond Future	11.4157	64.1002	11.3799	64.2830	(0.313)	0.0000	0.0000	460

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
2020/08/07	R209	06/05/2021	10.25	Put	Bond Future	8,818.2800	8.8183	8,689.8700	8.6899	(1.456)	0	0	0
2020/08/07	R209	06/05/2021	10.25	Call	Bond Future	2,445.3600	2.4454	2,499.7900	2.4998	2.226	0	0	1,000
2020/08/07	R209	06/05/2021	11.25	Call	Bond Future	4,524.3200	4.5243	4,611.4600	4.6115	1.926	0	0	0
2020/08/07	R209	06/05/2021	11.25	Put	Bond Future	5,377.4900	5.3775	5,281.7900	5.2818	(1.780)	0	0	1,000
2020/08/07	R209	06/05/2021	12.25	Call	Bond Future	7,297.3500	7.2974	7,412.5800	7.4126	1.579	0	0	0
2020/08/07	R209	06/05/2021	12.23	Call	Bond Future	7,236.3800	7.2364	7,351.1200	7.3511	1.586	0	0	0
2020/08/07	R209	06/05/2021	12.22	Put	Bond Future	3,291.1500	3.2912	3,222.8000	3.2228	(2.077)	0	0	0
2020/08/07	R209	06/05/2021	12.24	Call	Bond Future	7,266.9600	7.2670	7,381.9400	7.3819	1.582	0	0	0
2020/08/07	R209	06/05/2021	12.24	Put	Bond Future	3,259.5200	3.2595	3,191.6600	3.1917	(2.082)	0	0	0
2020/08/07	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	4,900.0700	4.9001	100.000	0	0	0
2020/08/07	R209	05/08/2021			Bond Future	11.6461	64.7575	11.5962	65.0055	(0.429)	0.0000	0.0000	0
2020/08/07	R209	05/08/2021	11.80	Call	Bond Future	755.3900	0.7554	5,925.8800	5.9259	684.480	0	0	0
2020/08/07	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	4,922.4200	4.9224	100.000	0	0	0
2020/08/07	R209	05/08/2021	11.81	Call	Bond Future	804.0200	0.8040	5,952.1600	5.9522	640.300	0	0	0
2020/08/07	R209	05/08/2021	11.79	Call	Bond Future	706.7000	0.7067	5,899.6300	5.8996	734.814	0	0	0
2020/08/07	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	4,944.8600	4.9449	100.000	0	0	0
2020/08/07	R210	06/08/2020			Bond Future	182.7450	182.7450	182.7450	182.7450	0.000	0.0000	0.0000	0
2020/08/07	R210	05/11/2020			Bond Future	181.2252	181.2252	180.6363	180.6363	(0.325)	0.0000	0.0000	2,243
2020/08/07	R210	04/02/2021			Bond Future	183.1833	183.1833	182.5872	182.5872	(0.325)	0.0000	0.0000	0
2020/08/07	R210	06/05/2021			Bond Future	182.4878	182.4878	181.9032	181.9032	(0.320)	0.0000	0.0000	0
2020/08/07	R210	05/08/2021			Bond Future	184.4043	184.4043	183.9881	183.9881	(0.226)	0.0000	0.0000	0
2020/08/07	R212	06/08/2020			Bond Future	165.2472	165.2472	165.2472	165.2472	0.000	0.0000	0.0000	0
2020/08/07	R212	05/11/2020			Bond Future	167.4574	167.4574	166.8937	166.8937	(0.337)	0.0000	0.0000	6,967
2020/08/07	R212	04/02/2021			Bond Future	166.9723	166.9723	166.4181	166.4181	(0.332)	0.0000	0.0000	0
2020/08/07	R212	06/05/2021			Bond Future	168.8074	168.8074	168.2460	168.2460	(0.333)	0.0000	0.0000	0
2020/08/07	R212	05/08/2021			Bond Future	168.2533	168.2533	167.8632	167.8632	(0.232)	0.0000	0.0000	0
2020/08/07	R213	06/08/2020			Bond Future	9.7300	85.3718	9.7300	85.3718	0.000	0.0000	0.0000	0
2020/08/07	R213	05/11/2020	9.60	Put	Bond Future	4,110.6900	4.1107	3,922.7400	3.9227	(4.572)	0	0	0
2020/08/07	R213	05/11/2020	9.59	Call	Bond Future	2,125.9100	2.1259	2,209.3900	2.2094	3.927	0	0	0
2020/08/07	R213	05/11/2020			Bond Future	9.9484	82.6144	9.8994	82.8866	(0.492)	0.0000	0.0000	16,316
2020/08/07	R213	05/11/2020	9.60	Call	Bond Future	2,148.7400	2.1487	2,232.9700	2.2330	3.920	0	0	0
2020/08/07	R213	05/11/2020	9.59	Put	Bond Future	4,145.0900	4.1451	3,956.3900	3.9564	(4.552)	0	0	0
2020/08/07	R213	05/11/2020	9.61	Call	Bond Future	2,171.7100	2.1717	2,256.7000	2.2567	3.914	0	0	0
2020/08/07	R213	05/11/2020	9.61	Put	Bond Future	4,076.4800	4.0765	3,889.2900	3.8893	(4.592)	0	0	0
2020/08/07	R213	04/02/2021	9.40	Call	Bond Future	2,235.3100	2.2353	2,313.7600	2.3138	3.510	0	0	0
2020/08/07	R213	04/02/2021	9.39	Put	Bond Future	6,520.3500	6.5203	6,323.5700	6.3236	(3.018)	0	0	0
2020/08/07	R213	04/02/2021			Bond Future	10.1638	83.4868	10.1128	83.7615	(0.502)	0.0000	0.0000	0
2020/08/07	R213	04/02/2021	9.41	Call	Bond Future	2,254.5800	2.2546	2,333.5800	2.3336	3.504	0	0	0
2020/08/07	R213	04/02/2021	9.41	Put	Bond Future	6,443.7900	6.4438	6,248.1000	6.2481	(3.037)	0	0	0
2020/08/07	R213	04/02/2021	9.40	Put	Bond Future	6,481.9900	6.4820	6,285.7500	6.2858	(3.027)	0	0	0
2020/08/07	R213	04/02/2021	9.39	Call	Bond Future	2,216.1400	2.2161	2,294.0500	2.2941	3.516	0	0	0
2020/08/07	R213	06/05/2021	11.91	Put	Bond Future	1,868.2600	1.8683	1,783.4900	1.7835	(4.537)	0	0	0
2020/08/07	R213	06/05/2021			Bond Future	10.3808	80.8553	10.3278	81.1323	(0.511)	0.0000	0.0000	0
2020/08/07	R213	06/05/2021	11.90	Call	Bond Future	9,310.4800	9.3105	9,502.3700	9.5024	2.061	0	0	0
2020/08/07	R213	06/05/2021	11.90	Put	Bond Future	1,881.4800	1.8815	1,796.3000	1.7963	(4.527)	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
2020/08/07	R213	06/05/2021	11.91	Call	Bond Future	9,343.0400	9.3430	9,535.3400	9.5353	2.058	0	0	0
2020/08/07	R213	06/05/2021	11.89	Call	Bond Future	9,277.9500	9.2779	9,469.4400	9.4694	2.064	0	0	0
2020/08/07	R213	06/05/2021	11.89	Put	Bond Future	1,894.7700	1.8948	1,809.1900	1.8092	(4.517)	0	0	0
2020/08/07	R213	05/08/2021	10.85	Call	Bond Future	1,127.7800	1.1278	5,864.3300	5.8643	419.989	0	0	0
2020/08/07	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	4,398.7400	4.3987	100.000	0	0	0
2020/08/07	R213	05/08/2021			Bond Future	10.6244	81.6848	10.5535	82.0438	(0.668)	0.0000	0.0000	0
2020/08/07	R213	05/08/2021	10.86	Call	Bond Future	1,177.2800	1.1773	5,892.7500	5.8927	400.539	0	0	0
2020/08/07	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	4,356.4800	4.3565	100.000	0	0	0
2020/08/07	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	4,377.5600	4.3776	100.000	0	0	0
2020/08/07	R213	05/08/2021	10.84	Call	Bond Future	1,078.2400	1.0782	5,835.9700	5.8360	441.250	0	0	0
2020/08/07	R214	06/08/2020			Bond Future	11.0700	66.1346	11.0700	66.1346	0.000	0.0000	0.0000	0
2020/08/07	R214	05/11/2020	10.26	Put	Bond Future	7,177.0700	7.1771	7,004.2500	7.0042	(2.408)	0	0	0
2020/08/07	R214	05/11/2020			Bond Future	11.2747	63.4722	11.2362	63.6823	(0.341)	0.0000	0.0000	16,512
2020/08/07	R214	05/11/2020	10.25	Call	Bond Future	1,220.4400	1.2204	1,257.2800	1.2573	3.019	0	0	0
2020/08/07	R214	05/11/2020	10.25	Put	Bond Future	7,225.3900	7.2254	7,052.1600	7.0522	(2.398)	0	0	0
2020/08/07	R214	05/11/2020	10.26	Call	Bond Future	1,235.1100	1.2351	1,272.3600	1.2724	3.016	0	0	0
2020/08/07	R214	05/11/2020	10.24	Call	Bond Future	1,206.5000	1.2065	1,242.9300	1.2429	3.019	0	0	0
2020/08/07	R214	05/11/2020	10.24	Put	Bond Future	7,274.5400	7.2745	7,100.9000	7.1009	(2.387)	0	0	0
2020/08/07	R214	04/02/2021	10.33	Call	Bond Future	1,965.8100	1.9658	2,024.7400	2.0247	2.998	0	0	0
2020/08/07	R214	04/02/2021			Bond Future	11.4807	64.1426	11.4407	64.3545	(0.348)	0.0000	0.0000	0
2020/08/07	R214	04/02/2021	10.31	Call	Bond Future	1,934.5300	1.9345	1,992.7100	1.9927	3.007	0	0	0
2020/08/07	R214	04/02/2021	10.31	Put	Bond Future	8,661.0900	8.6611	8,507.2800	8.5073	(1.776)	0	0	0
2020/08/07	R214	04/02/2021	10.33	Put	Bond Future	8,567.7500	8.5677	8,414.6900	8.4147	(1.786)	0	0	0
2020/08/07	R214	04/02/2021	10.32	Call	Bond Future	1,950.1300	1.9501	2,008.6800	2.0087	3.002	0	0	0
2020/08/07	R214	04/02/2021	10.32	Put	Bond Future	8,614.3400	8.6143	8,460.9000	8.4609	(1.781)	0	0	0
2020/08/07	R214	06/05/2021	12.26	Call	Bond Future	6,660.7400	6.6607	6,788.6700	6.7887	1.921	0	0	0
2020/08/07	R214	06/05/2021	12.25	Put	Bond Future	3,841.9000	3.8419	3,755.6900	3.7557	(2.244)	0	0	0
2020/08/07	R214	06/05/2021			Bond Future	11.6856	61.5552	11.6440	61.7690	(0.355)	0.0000	0.0000	0
2020/08/07	R214	06/05/2021	12.27	Call	Bond Future	6,690.0600	6.6901	6,818.4900	6.8185	1.920	0	0	0
2020/08/07	R214	06/05/2021	12.27	Put	Bond Future	3,805.7700	3.8058	3,720.3600	3.7204	(2.244)	0	0	0
2020/08/07	R214	06/05/2021	12.26	Put	Bond Future	3,823.8900	3.8239	3,737.9800	3.7380	(2.247)	0	0	0
2020/08/07	R214	06/05/2021	12.25	Call	Bond Future	6,631.2400	6.6312	6,758.8700	6.7589	1.925	0	0	0
2020/08/07	R214	05/08/2021	12.01	Call	Bond Future	487.9400	0.4879	5,948.4100	5.9484	1119.086	0	0	0
2020/08/07	R214	05/08/2021			Bond Future	11.9113	62.1865	11.8560	62.4631	(0.465)	0.0000	0.0000	0
2020/08/07	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	5,183.8900	5.1839	100.000	0	0	0
2020/08/07	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	5,137.8600	5.1379	100.000	0	0	0
2020/08/07	R214	05/08/2021	12.02	Call	Bond Future	537.0200	0.5370	5,974.5500	5.9746	1012.538	0	0	0
2020/08/07	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	5,160.9500	5.1610	100.000	0	0	0
2020/08/07	R214	05/08/2021	12.03	Call	Bond Future	586.0400	0.5860	6,000.4800	6.0005	923.903	0	0	0
2020/08/07	R248	06/08/2020			Bond Future	11.5150	81.0007	11.5150	81.0007	0.000	0.0000	0.0000	0
2020/08/07	R248	05/11/2020	10.03	Call	Bond Future	530.2500	0.5302	567.1300	0.5671	6.955	0	0	0
2020/08/07	R248	05/11/2020	10.02	Put	Bond Future	13,006.1300	13.0061	12,793.7700	12.7938	(1.633)	0	0	0
2020/08/07	R248	05/11/2020			Bond Future	11.7303	77.4102	11.6913	77.6590	(0.332)	0.0000	0.0000	111,948
2020/08/07	R248	05/11/2020	10.04	Call	Bond Future	538.4900	0.5385	575.8200	0.5758	6.932	0	0	0
2020/08/07	R248	05/11/2020	10.04	Put	Bond Future	12,855.9500	12.8560	12,644.4900	12.6445	(1.645)	0	0	0
2020/08/07	R248	05/11/2020	11.00	Put	Bond Future	6,855.8300	6.8558	6,700.7000	6.7007	(2.263)	0	0	0

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2020/08/07	R248	05/11/2020	11.00	Call	Bond Future	1,933.2100	1.9332	2,026.8700	2.0269	4.845	0	0	950
2020/08/07	R248	05/11/2020	10.00	Put	Bond Future	13,157.2300	13.1572	12,944.0000	12.9440	(1.621)	0	0	0
2020/08/07	R248	05/11/2020	10.00	Call	Bond Future	506.0900	0.5061	541.6500	0.5416	7.026	0	0	950
2020/08/07	R248	05/11/2020	10.03	Put	Bond Future	12,930.9200	12.9309	12,719.0100	12.7190	(1.639)	0	0	0
2020/08/07	R248	05/11/2020	10.02	Call	Bond Future	522.1000	0.5221	558.5300	0.5585	6.978	0	0	0
2020/08/07	R248	04/02/2021	10.47	Put	Bond Future	11,983.1600	11.9832	11,783.5600	11.7836	(1.666)	0	0	0
2020/08/07	R248	04/02/2021	10.46	Call	Bond Future	1,679.4100	1.6794	1,730.3800	1.7304	3.035	0	0	0
2020/08/07	R248	04/02/2021			Bond Future	11.9592	78.2278	11.9186	78.4788	(0.340)	0.0000	0.0000	0
2020/08/07	R248	04/02/2021	10.47	Call	Bond Future	1,694.6900	1.6947	1,746.0500	1.7460	3.031	0	0	0
2020/08/07	R248	04/02/2021	10.46	Put	Bond Future	12,045.4000	12.0454	11,845.4100	11.8454	(1.660)	0	0	0
2020/08/07	R248	04/02/2021	10.48	Call	Bond Future	1,710.0700	1.7101	1,761.8200	1.7618	3.026	0	0	0
2020/08/07	R248	04/02/2021	10.48	Put	Bond Future	11,921.1500	11.9212	11,721.9400	11.7219	(1.671)	0	0	0
2020/08/07	R248	06/05/2021	12.36	Call	Bond Future	6,490.2200	6.4902	6,622.1500	6.6222	2.033	0	0	0
2020/08/07	R248	06/05/2021			Bond Future	12.1878	74.6575	12.1454	74.9107	(0.348)	0.0000	0.0000	0
2020/08/07	R248	06/05/2021	12.34	Call	Bond Future	6,428.8300	6.4288	6,559.9700	6.5600	2.040	0	0	0
2020/08/07	R248	06/05/2021	12.34	Put	Bond Future	5,534.2700	5.5343	5,412.2600	5.4123	(2.205)	0	0	0
2020/08/07	R248	06/05/2021	12.36	Put	Bond Future	5,479.5700	5.4796	5,358.3500	5.3584	(2.212)	0	0	0
2020/08/07	R248	06/05/2021	12.35	Call	Bond Future	6,459.5000	6.4595	6,591.0400	6.5910	2.036	0	0	0
2020/08/07	R248	06/05/2021	12.35	Put	Bond Future	5,506.8500	5.5068	5,385.2400	5.3852	(2.208)	0	0	0
2020/08/07	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	6,083.6300	6.0836	100.000	0	0	0
2020/08/07	R248	05/08/2021			Bond Future	12.4408	75.4231	12.3835	75.7525	(0.461)	0.0000	0.0000	0
2020/08/07	R248	05/08/2021	12.51	Call	Bond Future	394.3100	0.3943	6,807.3500	6.8074	1626.395	0	0	0
2020/08/07	R248	05/08/2021	12.52	Call	Bond Future	450.9500	0.4509	6,836.9800	6.8370	1416.128	0	0	0
2020/08/07	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	6,110.7700	6.1108	100.000	0	0	0
2020/08/07	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	6,056.6200	6.0566	100.000	0	0	0
2020/08/07	R248	05/08/2021	12.50	Call	Bond Future	337.5800	0.3376	6,777.7600	6.7778	1907.749	0	0	0

**Total**

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