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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/08/2020 TO 20/08/2020

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
2020/08/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	2025	05/11/2020		Bond Future	140.3381	140.3381	140.3084	140.3084	(0.021)	0.0000	0.0000	3,967
2020/08/20	2025	04/02/2021		Bond Future	140.3356	140.3356	140.3050	140.3050	(0.022)	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
2020/08/20	2025	06/05/2021			Bond Future	141.8584	141.8584	141.8271	141.8271	(0.022)	0.0000	0.0000	0
2020/08/20	2025	05/08/2021			Bond Future	141.9131	141.9131	141.8814	141.8814	(0.022)	0.0000	0.0000	0
2020/08/20	2029	05/11/2020			Bond Future	98.9150	98.9150	99.1265	99.1265	0.214	0.0000	0.0000	5,004
2020/08/20	2029	04/02/2021			Bond Future	99.9670	99.9670	100.1803	100.1803	0.213	0.0000	0.0000	0
2020/08/20	2029	06/05/2021			Bond Future	99.9227	99.9227	100.1381	100.1381	0.216	0.0000	0.0000	0
2020/08/20	2029	05/08/2021			Bond Future	101.0295	101.0295	101.2473	101.2473	0.216	0.0000	0.0000	0
2020/08/20	2030	05/11/2020	9.39	Put	Bond Future	2,763.5100	2.7635	2,695.2400	2.6952	(2.470)	0	0	0
2020/08/20	2030	05/11/2020	9.38	Call	Bond Future	2,358.0600	2.3581	2,391.6200	2.3916	1.423	0	0	0
2020/08/20	2030	05/11/2020	9.99	Put	Bond Future	1,387.6700	1.3877	1,341.0600	1.3411	(3.359)	0	0	5,000
2020/08/20	2030	05/11/2020	8.10	Put	Bond Future	8,500.6100	8.5006	8,402.0900	8.4021	(1.159)	0	0	0
2020/08/20	2030	05/11/2020	8.73	Call	Bond Future	953.8000	0.9538	967.6700	0.9677	1.454	0	0	3,000
2020/08/20	2030	05/11/2020	10.06	Put	Bond Future	1,276.8000	1.2768	1,232.5500	1.2325	(3.466)	0	0	1,000
2020/08/20	2030	05/11/2020			Bond Future	9.4560	93.3644	9.4381	93.4666	(0.189)	0.0000	0.0000	102,286
2020/08/20	2030	05/11/2020	9.99	Call	Bond Future	4,372.4500	4.3725	4,428.0400	4.4280	1.271	0	0	0
2020/08/20	2030	05/11/2020	8.85	Put	Bond Future	4,702.5300	4.7025	4,617.2100	4.6172	(1.814)	0	0	0
2020/08/20	2030	05/11/2020	8.85	Call	Bond Future	1,154.1400	1.1541	1,171.0200	1.1710	1.463	0	0	3,000
2020/08/20	2030	05/11/2020	9.61	Call	Bond Future	3,040.0800	3.0401	3,081.9900	3.0820	1.379	0	0	0
2020/08/20	2030	05/11/2020	9.61	Put	Bond Future	2,165.7600	2.1658	2,105.4700	2.1055	(2.784)	0	0	3,000
2020/08/20	2030	05/11/2020	8.34	Put	Bond Future	7,160.2400	7.1602	7,064.5300	7.0645	(1.337)	0	0	0
2020/08/20	2030	05/11/2020	8.34	Call	Bond Future	485.3300	0.4853	491.8200	0.4918	1.337	0	0	1,000
2020/08/20	2030	05/11/2020	9.04	Put	Bond Future	3,942.7100	3.9427	3,862.8000	3.8628	(2.027)	0	0	0
2020/08/20	2030	05/11/2020	9.04	Call	Bond Future	1,525.9600	1.5260	1,548.2500	1.5482	1.461	0	0	1,000
2020/08/20	2030	05/11/2020	9.39	Call	Bond Future	2,385.7500	2.3857	2,419.6800	2.4197	1.422	0	0	0
2020/08/20	2030	05/11/2020	9.38	Put	Bond Future	2,793.2700	2.7933	2,724.6300	2.7246	(2.457)	0	0	0
2020/08/20	2030	05/11/2020	8.36	Put	Bond Future	7,052.9300	7.0529	6,957.5100	6.9575	(1.353)	0	0	0
2020/08/20	2030	05/11/2020	9.86	Put	Bond Future	1,619.9900	1.6200	1,568.8100	1.5688	(3.159)	0	0	14,160
2020/08/20	2030	05/11/2020	8.10	Call	Bond Future	308.2200	0.3082	311.9000	0.3119	1.194	0	0	3,000
2020/08/20	2030	05/11/2020	8.73	Put	Bond Future	5,226.0700	5.2261	5,137.7400	5.1377	(1.690)	0	0	0
2020/08/20	2030	05/11/2020	9.23	Put	Bond Future	3,268.4600	3.2685	3,194.6400	3.1946	(2.259)	0	0	0
2020/08/20	2030	05/11/2020	10.06	Call	Bond Future	4,643.2800	4.6433	4,701.2300	4.7012	1.248	0	0	0
2020/08/20	2030	05/11/2020	10.37	Put	Bond Future	877.0500	0.8770	842.4600	0.8425	(3.944)	0	0	8,000
2020/08/20	2030	05/11/2020	9.40	Call	Bond Future	2,413.4600	2.4135	2,447.7400	2.4477	1.420	0	0	0
2020/08/20	2030	05/11/2020	9.40	Put	Bond Future	2,733.8200	2.7338	2,665.9000	2.6659	(2.484)	0	0	0
2020/08/20	2030	05/11/2020	9.65	Call	Bond Future	3,168.3300	3.1683	3,211.7200	3.2117	1.369	0	0	0
2020/08/20	2030	05/11/2020	9.65	Put	Bond Future	2,068.7700	2.0688	2,009.9600	2.0100	(2.843)	0	0	2,500
2020/08/20	2030	05/11/2020	8.36	Call	Bond Future	503.1200	0.5031	509.9000	0.5099	1.348	0	0	14,160
2020/08/20	2030	05/11/2020	8.86	Put	Bond Future	4,660.3400	4.6603	4,575.2800	4.5753	(1.825)	0	0	0
2020/08/20	2030	05/11/2020	8.86	Call	Bond Future	1,171.9500	1.1719	1,189.0900	1.1891	1.463	0	0	14,160
2020/08/20	2030	05/11/2020	9.86	Call	Bond Future	3,890.1100	3.8901	3,941.1300	3.9411	1.312	0	0	0
2020/08/20	2030	05/11/2020	9.23	Call	Bond Future	1,965.8400	1.9658	1,994.2200	1.9942	1.444	0	0	3,000
2020/08/20	2030	05/11/2020	10.47	Call	Bond Future	6,334.6000	6.3346	6,405.0100	6.4050	1.112	0	0	0
2020/08/20	2030	05/11/2020	10.47	Put	Bond Future	775.4700	0.7755	743.6800	0.7437	(4.099)	0	0	3,000
2020/08/20	2030	05/11/2020	8.53	Put	Bond Future	6,172.8700	6.1729	6,080.2800	6.0803	(1.500)	0	0	0
2020/08/20	2030	05/11/2020	8.53	Call	Bond Future	678.1300	0.6781	687.7400	0.6877	1.417	0	0	15,414
2020/08/20	2030	05/11/2020	9.03	Put	Bond Future	3,980.6700	3.9807	3,900.4500	3.9005	(2.015)	0	0	0
2020/08/20	2030	05/11/2020	9.03	Call	Bond Future	1,504.8000	1.5048	1,526.7800	1.5268	1.461	0	0	15,414

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2020/08/20	2030	05/11/2020	10.37	Call	Bond Future	5,908.0900	5.9081	5,975.7000	5.9757	1.144	0	0	0
2020/08/20	2030	04/02/2021	9.20	Put	Bond Future	4,891.7700	4.8918	4,820.3200	4.8203	(1.461)	0	0	0
2020/08/20	2030	04/02/2021	8.20	Put	Bond Future	9,334.1200	9.3341	9,242.7400	9.2427	(0.979)	0	0	0
2020/08/20	2030	04/02/2021	9.12	Call	Bond Future	2,078.2900	2.0783	2,107.6900	2.1077	1.415	0	0	1,000
2020/08/20	2030	04/02/2021	8.36	Call	Bond Future	882.4500	0.8825	896.2900	0.8963	1.568	0	0	800
2020/08/20	2030	04/02/2021	9.16	Call	Bond Future	2,164.4000	2.1644	2,194.7800	2.1948	1.404	0	0	0
2020/08/20	2030	04/02/2021	9.15	Put	Bond Future	5,069.1200	5.0691	4,996.4300	4.9964	(1.434)	0	0	0
2020/08/20	2030	04/02/2021			Bond Future	9.6688	90.3303	9.6502	90.4331	(0.192)	0.0000	0.0000	0
2020/08/20	2030	04/02/2021	8.20	Call	Bond Future	722.6500	0.7227	734.0900	0.7341	1.583	0	0	1,600
2020/08/20	2030	04/02/2021	8.37	Put	Bond Future	8,455.1700	8.4552	8,366.3400	8.3663	(1.051)	0	0	0
2020/08/20	2030	04/02/2021	8.37	Call	Bond Future	893.2700	0.8933	907.2600	0.9073	1.566	0	0	1,000
2020/08/20	2030	04/02/2021	9.17	Call	Bond Future	2,186.3200	2.1863	2,216.9300	2.2169	1.400	0	0	0
2020/08/20	2030	04/02/2021	9.17	Put	Bond Future	4,997.7500	4.9977	4,925.5400	4.9255	(1.445)	0	0	0
2020/08/20	2030	04/02/2021	9.20	Call	Bond Future	2,252.6100	2.2526	2,283.9800	2.2840	1.393	0	0	1,600
2020/08/20	2030	04/02/2021	9.12	Put	Bond Future	5,177.7500	5.1777	5,104.3300	5.1043	(1.418)	0	0	0
2020/08/20	2030	04/02/2021	8.36	Put	Bond Future	8,505.6900	8.5057	8,416.7100	8.4167	(1.046)	0	0	0
2020/08/20	2030	04/02/2021	9.16	Put	Bond Future	5,033.3400	5.0333	4,960.9000	4.9609	(1.439)	0	0	0
2020/08/20	2030	04/02/2021	9.15	Call	Bond Future	2,142.6200	2.1426	2,172.7500	2.1728	1.406	0	0	0
2020/08/20	2030	04/02/2021	8.86	Put	Bond Future	6,186.7100	6.1867	6,107.2200	6.1072	(1.285)	0	0	0
2020/08/20	2030	04/02/2021	8.86	Call	Bond Future	1,570.6800	1.5707	1,594.0100	1.5940	1.485	0	0	800
2020/08/20	2030	04/02/2021	10.20	Call	Bond Future	5,108.4900	5.1085	5,165.5200	5.1655	1.116	0	0	0
2020/08/20	2030	04/02/2021	10.20	Put	Bond Future	2,235.5500	2.2356	2,189.7600	2.1898	(2.048)	0	0	1,800
2020/08/20	2030	06/05/2021	10.04	Put	Bond Future	3,592.6600	3.5927	3,538.8800	3.5389	(1.497)	0	0	0
2020/08/20	2030	06/05/2021	9.15	Call	Bond Future	2,184.6200	2.1846	2,214.9700	2.2150	1.389	0	0	0
2020/08/20	2030	06/05/2021	11.69	Call	Bond Future	10,017.1200	10.0171	10,097.6900	10.0977	0.804	0	0	0
2020/08/20	2030	06/05/2021	11.70	Put	Bond Future	1,050.1600	1.0502	1,027.1300	1.0271	(2.193)	0	0	0
2020/08/20	2030	06/05/2021			Bond Future	9.8935	91.2897	9.8741	91.3935	(0.196)	0.0000	0.0000	0
2020/08/20	2030	06/05/2021	10.74	Call	Bond Future	6,632.7100	6.6327	6,696.9700	6.6970	0.969	0	0	0
2020/08/20	2030	06/05/2021	10.74	Put	Bond Future	2,257.1100	2.2571	2,217.6200	2.2176	(1.750)	0	0	0
2020/08/20	2030	06/05/2021	7.97	Call	Bond Future	680.6900	0.6807	691.7600	0.6918	1.626	0	0	700
2020/08/20	2030	06/05/2021	10.04	Call	Bond Future	4,370.6400	4.3706	4,420.6100	4.4206	1.143	0	0	0
2020/08/20	2030	06/05/2021	9.15	Put	Bond Future	6,272.9000	6.2729	6,199.5000	6.1995	(1.170)	0	0	0
2020/08/20	2030	06/05/2021	9.92	Call	Bond Future	4,030.9400	4.0309	4,078.2500	4.0782	1.174	0	0	0
2020/08/20	2030	06/05/2021	11.69	Put	Bond Future	1,059.7000	1.0597	1,036.5200	1.0365	(2.187)	0	0	0
2020/08/20	2030	06/05/2021	11.70	Call	Bond Future	10,054.0600	10.0541	10,134.7800	10.1348	0.803	0	0	0
2020/08/20	2030	06/05/2021	9.22	Call	Bond Future	2,327.3700	2.3274	2,359.2100	2.3592	1.368	0	0	0
2020/08/20	2030	06/05/2021	9.22	Put	Bond Future	6,020.5300	6.0205	5,948.6200	5.9486	(1.194)	0	0	700
2020/08/20	2030	06/05/2021	9.97	Put	Bond Future	11,767.6400	11.7676	11,674.9600	11.6750	(0.788)	0	0	0
2020/08/20	2030	06/05/2021	9.92	Put	Bond Future	3,889.5600	3.8896	3,833.1200	3.8331	(1.451)	0	0	700
2020/08/20	2030	06/05/2021	11.71	Call	Bond Future	10,091.0400	10.0910	10,171.9100	10.1719	0.801	0	0	0
2020/08/20	2030	06/05/2021	11.71	Put	Bond Future	1,040.7000	1.0407	1,017.8200	1.0178	(2.199)	0	0	0
2020/08/20	2030	05/08/2021	10.42	Put	Bond Future	3,837.2400	3.8372	3,786.6400	3.7866	(1.319)	0	0	0
2020/08/20	2030	05/08/2021	10.41	Call	Bond Future	5,249.2900	5.2493	5,303.2700	5.3033	1.028	0	0	0
2020/08/20	2030	05/08/2021			Bond Future	10.1372	88.2746	10.1169	88.3794	(0.200)	0.0000	0.0000	0
2020/08/20	2030	05/08/2021	10.42	Call	Bond Future	5,278.7700	5.2788	5,332.9400	5.3329	1.026	0	0	0
2020/08/20	2030	05/08/2021	10.41	Put	Bond Future	3,858.2100	3.8582	3,807.4200	3.8074	(1.316)	0	0	0
2020/08/20	2030	05/08/2021	10.43	Call	Bond Future	5,307.9900	5.3080	5,362.3300	5.3623	1.024	0	0	0
2020/08/20	2030	05/08/2021	10.43	Put	Bond Future	3,816.0500	3.8161	3,765.6200	3.7656	(1.322)	0	0	0

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2020/08/20	2032	05/11/2020	9.77	Put	Bond Future	5,141.6800	5.1417	4,906.2100	4.9062	(4.580)	0	0	0
2020/08/20	2032	05/11/2020	9.61	Put	Bond Future	5,869.2300	5.8692	5,619.0300	5.6190	(4.263)	0	0	0
2020/08/20	2032	05/11/2020	10.99	Call	Bond Future	5,026.2000	5.0262	5,237.1300	5.2371	4.197	0	0	0
2020/08/20	2032	05/11/2020	9.44	Put	Bond Future	6,714.2800	6.7143	6,449.9900	6.4500	(3.936)	0	0	0
2020/08/20	2032	05/11/2020	11.08	Call	Bond Future	5,386.8700	5.3869	5,605.4700	5.6055	4.058	0	0	0
2020/08/20	2032	05/11/2020			Bond Future	10.3856	86.8397	10.3313	87.1633	(0.523)	0.0000	0.0000	119,470
2020/08/20	2032	05/11/2020	9.76	Call	Bond Future	1,356.9600	1.3570	1,444.0600	1.4441	6.419	0	0	0
2020/08/20	2032	05/11/2020	9.76	Put	Bond Future	5,185.1400	5.1851	4,948.7100	4.9487	(4.560)	0	0	0
2020/08/20	2032	05/11/2020	10.99	Put	Bond Future	1,537.9500	1.5379	1,425.3500	1.4253	(7.321)	0	0	3,000
2020/08/20	2032	05/11/2020	9.77	Call	Bond Future	1,376.5000	1.3765	1,464.5600	1.4646	6.397	0	0	0
2020/08/20	2032	05/11/2020	9.11	Call	Bond Future	491.4900	0.4915	528.8500	0.5288	7.601	0	0	3,000
2020/08/20	2032	05/11/2020	9.61	Call	Bond Future	1,088.6300	1.0886	1,161.9600	1.1620	6.736	0	0	3,000
2020/08/20	2032	05/11/2020	9.44	Call	Bond Future	837.5600	0.8376	896.8000	0.8968	7.073	0	0	1,000
2020/08/20	2032	05/11/2020	11.08	Put	Bond Future	1,396.0300	1.3960	1,291.1000	1.2911	(7.516)	0	0	1,000
2020/08/20	2032	05/11/2020	9.75	Call	Bond Future	1,337.7400	1.3377	1,423.8900	1.4239	6.440	0	0	0
2020/08/20	2032	05/11/2020	9.75	Put	Bond Future	5,228.9900	5.2290	4,991.6100	4.9916	(4.540)	0	0	0
2020/08/20	2032	05/11/2020	9.11	Put	Bond Future	8,547.8700	8.5479	8,261.7000	8.2617	(3.348)	0	0	0
2020/08/20	2032	05/11/2020	8.94	Put	Bond Future	9,570.5400	9.5705	9,275.6100	9.2756	(3.082)	0	0	0
2020/08/20	2032	05/11/2020	8.94	Call	Bond Future	363.9100	0.3639	392.5100	0.3925	7.859	0	0	1,000
2020/08/20	2032	04/02/2021	9.29	Call	Bond Future	1,122.9300	1.1229	1,187.8900	1.1879	5.785	0	0	800
2020/08/20	2032	04/02/2021	10.82	Put	Bond Future	3,362.7200	3.3627	3,212.9100	3.2129	(4.455)	0	0	800
2020/08/20	2032	04/02/2021	9.63	Call	Bond Future	1,603.1600	1.6032	1,689.5800	1.6896	5.391	0	0	0
2020/08/20	2032	04/02/2021			Bond Future	10.6131	87.7425	10.5565	88.0691	(0.533)	0.0000	0.0000	60
2020/08/20	2032	04/02/2021	8.79	Put	Bond Future	12,067.5100	12.0675	11,780.6800	11.7807	(2.377)	0	0	0
2020/08/20	2032	04/02/2021	8.79	Call	Bond Future	622.5900	0.6226	662.2700	0.6623	6.373	0	0	800
2020/08/20	2032	04/02/2021	9.61	Call	Bond Future	1,571.4400	1.5714	1,656.5200	1.6565	5.414	0	0	0
2020/08/20	2032	04/02/2021	9.61	Put	Bond Future	7,624.5900	7.6246	7,383.1600	7.3832	(3.166)	0	0	0
2020/08/20	2032	04/02/2021	9.29	Put	Bond Future	9,230.4600	9.2305	8,968.9100	8.9689	(2.834)	0	0	0
2020/08/20	2032	04/02/2021	10.82	Call	Bond Future	4,542.0800	4.5421	4,718.7800	4.7188	3.890	0	0	0
2020/08/20	2032	04/02/2021	9.63	Put	Bond Future	7,529.9700	7.5300	7,289.8800	7.2899	(3.188)	0	0	0
2020/08/20	2032	04/02/2021	9.62	Call	Bond Future	1,587.2400	1.5872	1,672.9900	1.6730	5.402	0	0	0
2020/08/20	2032	04/02/2021	9.62	Put	Bond Future	7,577.1900	7.5772	7,336.4300	7.3364	(3.177)	0	0	0
2020/08/20	2032	06/05/2021	12.57	Call	Bond Future	10,343.0700	10.3431	10,601.6400	10.6016	2.500	0	0	0
2020/08/20	2032	06/05/2021	12.12	Put	Bond Future	2,065.6800	2.0657	1,973.8800	1.9739	(4.444)	0	0	0
2020/08/20	2032	06/05/2021			Bond Future	10.8495	84.5295	10.7905	84.8593	(0.544)	0.0000	0.0000	0
2020/08/20	2032	06/05/2021	12.57	Put	Bond Future	1,462.2000	1.4622	1,391.0100	1.3910	(4.869)	0	0	736
2020/08/20	2032	06/05/2021	10.33	Put	Bond Future	6,086.5100	6.0865	5,888.9700	5.8890	(3.246)	0	0	0
2020/08/20	2032	06/05/2021	10.33	Call	Bond Future	3,120.2700	3.1203	3,252.4900	3.2525	4.237	0	0	736
2020/08/20	2032	06/05/2021	12.11	Call	Bond Future	8,720.9400	8.7209	8,958.4000	8.9584	2.723	0	0	0
2020/08/20	2032	06/05/2021	12.11	Put	Bond Future	2,081.0700	2.0811	1,988.7700	1.9888	(4.435)	0	0	0
2020/08/20	2032	06/05/2021	12.12	Call	Bond Future	8,755.2500	8.7552	8,993.2100	8.9932	2.718	0	0	0
2020/08/20	2032	06/05/2021	12.10	Call	Bond Future	8,686.6600	8.6867	8,923.6300	8.9236	2.728	0	0	0
2020/08/20	2032	06/05/2021	12.10	Put	Bond Future	2,096.5500	2.0966	2,003.7600	2.0038	(4.426)	0	0	0
2020/08/20	2032	05/08/2021	11.37	Put	Bond Future	4,347.4000	4.3474	4,200.3700	4.2004	(3.382)	0	0	0
2020/08/20	2032	05/08/2021			Bond Future	11.0983	85.4465	11.0367	85.7798	(0.555)	0.0000	0.0000	0
2020/08/20	2032	05/08/2021	11.36	Call	Bond Future	5,766.3700	5.7664	5,952.0300	5.9520	3.220	0	0	0
2020/08/20	2032	05/08/2021	11.36	Put	Bond Future	4,370.6500	4.3706	4,223.0700	4.2231	(3.377)	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
2020/08/20	2032	05/08/2021	11.37	Call	Bond Future	5,795.8100	5.7958	5,982.0200	5.9820	3.213	0	0	0
2020/08/20	2032	05/08/2021	11.35	Call	Bond Future	5,736.9900	5.7370	5,922.1000	5.9221	3.227	0	0	0
2020/08/20	2032	05/08/2021	11.35	Put	Bond Future	4,394.0100	4.3940	4,245.8800	4.2459	(3.371)	0	0	0
2020/08/20	2033	05/11/2020			Bond Future	94.1274	94.1274	94.2616	94.2616	0.143	0.0000	0.0000	10,535
2020/08/20	2033	04/02/2021			Bond Future	95.1283	95.1283	95.2636	95.2636	0.142	0.0000	0.0000	0
2020/08/20	2033	06/05/2021			Bond Future	94.9559	94.9559	95.0924	95.0924	0.144	0.0000	0.0000	0
2020/08/20	2033	05/08/2021			Bond Future	96.0077	96.0077	96.1457	96.1457	0.144	0.0000	0.0000	0
2020/08/20	2037	05/11/2020	10.18	Call	Bond Future	696.3000	0.6963	697.3200	0.6973	0.146	0	0	0
2020/08/20	2037	05/11/2020	10.17	Put	Bond Future	8,704.6200	8.7046	8,626.6800	8.6267	(0.895)	0	0	0
2020/08/20	2037	05/11/2020			Bond Future	11.3876	81.1748	11.3747	81.2537	(0.113)	0.0000	0.0000	140,432
2020/08/20	2037	05/11/2020	10.19	Call	Bond Future	707.0800	0.7071	708.1700	0.7082	0.154	0	0	0
2020/08/20	2037	05/11/2020	10.19	Put	Bond Future	8,584.5500	8.5846	8,506.7500	8.5067	(0.906)	0	0	0
2020/08/20	2037	05/11/2020	10.17	Call	Bond Future	685.6400	0.6856	686.5900	0.6866	0.139	0	0	0
2020/08/20	2037	05/11/2020	10.18	Put	Bond Future	8,644.4800	8.6445	8,566.6100	8.5666	(0.901)	0	0	0
2020/08/20	2037	04/02/2021	13.73	Call	Bond Future	11,989.2600	11.9893	12,049.8300	12.0498	0.505	0	0	0
2020/08/20	2037	04/02/2021	10.85	Call	Bond Future	2,397.0700	2.3971	2,413.6600	2.4137	0.692	0	0	0
2020/08/20	2037	04/02/2021	10.35	Call	Bond Future	1,463.2900	1.4633	1,473.3600	1.4734	0.688	0	0	0
2020/08/20	2037	04/02/2021	10.28	Put	Bond Future	9,982.7300	9.9827	9,912.6900	9.9127	(0.702)	0	0	0
2020/08/20	2037	04/02/2021	10.27	Call	Bond Future	1,350.8400	1.3508	1,360.0400	1.3600	0.681	0	0	0
2020/08/20	2037	04/02/2021			Bond Future	11.6218	77.7639	11.6084	77.8432	(0.115)	0.0000	0.0000	0
2020/08/20	2037	04/02/2021	11.97	Put	Bond Future	3,529.5300	3.5295	3,484.9100	3.4849	(1.264)	0	0	0
2020/08/20	2037	04/02/2021	11.97	Call	Bond Future	5,551.4500	5.5514	5,586.1700	5.5862	0.625	0	0	300
2020/08/20	2037	04/02/2021	9.65	Put	Bond Future	13,850.9600	13.8510	13,775.6800	13.7757	(0.544)	0	0	0
2020/08/20	2037	04/02/2021	9.65	Call	Bond Future	680.9700	0.6810	685.0300	0.6850	0.596	0	0	72
2020/08/20	2037	04/02/2021	11.90	Call	Bond Future	5,315.4400	5.3154	5,349.0100	5.3490	0.632	0	0	0
2020/08/20	2037	04/02/2021	13.73	Put	Bond Future	904.3000	0.9043	885.5300	0.8855	(2.076)	0	0	300
2020/08/20	2037	04/02/2021	10.85	Put	Bond Future	7,185.1200	7.1851	7,122.3700	7.1224	(0.873)	0	0	72
2020/08/20	2037	04/02/2021	10.35	Put	Bond Future	9,596.8400	9.5968	9,527.5700	9.5276	(0.722)	0	0	72
2020/08/20	2037	04/02/2021	10.28	Call	Bond Future	1,364.5500	1.3646	1,373.8500	1.3738	0.682	0	0	0
2020/08/20	2037	04/02/2021	10.27	Put	Bond Future	10,038.5900	10.0386	9,968.4500	9.9685	(0.699)	0	0	0
2020/08/20	2037	04/02/2021	11.90	Put	Bond Future	3,693.3800	3.6934	3,647.6100	3.6476	(1.239)	0	0	240
2020/08/20	2037	04/02/2021	10.48	Put	Bond Future	8,904.1900	8.9042	8,836.4300	8.8364	(0.761)	0	0	0
2020/08/20	2037	04/02/2021	10.48	Call	Bond Future	1,659.8800	1.6599	1,671.4600	1.6715	0.698	0	0	240
2020/08/20	2037	04/02/2021	10.29	Call	Bond Future	1,378.3500	1.3784	1,387.7600	1.3878	0.683	0	0	0
2020/08/20	2037	04/02/2021	10.29	Put	Bond Future	9,927.0500	9.9271	9,857.1200	9.8571	(0.704)	0	0	0
2020/08/20	2037	06/05/2021	12.42	Call	Bond Future	6,840.0200	6.8400	6,880.7200	6.8807	0.595	0	0	0
2020/08/20	2037	06/05/2021			Bond Future	11.8645	78.5900	11.8506	78.6701	(0.117)	0.0000	0.0000	0
2020/08/20	2037	06/05/2021	12.42	Put	Bond Future	3,750.4100	3.7504	3,711.0000	3.7110	(1.051)	0	0	0
2020/08/20	2037	06/05/2021	12.43	Call	Bond Future	6,874.3200	6.8743	6,915.1400	6.9151	0.594	0	0	0
2020/08/20	2037	06/05/2021	12.44	Put	Bond Future	3,711.4400	3.7114	3,672.2900	3.6723	(1.055)	0	0	0
2020/08/20	2037	06/05/2021	12.43	Put	Bond Future	3,730.8800	3.7309	3,691.5900	3.6916	(1.053)	0	0	0
2020/08/20	2037	06/05/2021	12.44	Call	Bond Future	6,908.6600	6.9087	6,949.6200	6.9496	0.593	0	0	0
2020/08/20	2037	05/08/2021	12.26	Put	Bond Future	5,263.7100	5.2637	5,220.0800	5.2201	(0.829)	0	0	0
2020/08/20	2037	05/08/2021	12.27	Call	Bond Future	6,035.4200	6.0354	6,072.8300	6.0728	0.620	0	0	0
2020/08/20	2037	05/08/2021	12.28	Call	Bond Future	6,065.7000	6.0657	6,103.2400	6.1032	0.619	0	0	0
2020/08/20	2037	05/08/2021			Bond Future	12.1254	75.1869	12.1108	75.2678	(0.120)	0.0000	0.0000	0

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2020/08/20	2037	05/08/2021	12.26	Call	Bond Future	6,005.4800	6.0055	6,042.7600	6.0428	0.621	0	0	0
2020/08/20	2037	05/08/2021	12.28	Put	Bond Future	5,214.7000	5.2147	5,171.3300	5.1713	(0.832)	0	0	0
2020/08/20	2037	05/08/2021	12.27	Put	Bond Future	5,239.0000	5.2390	5,195.5000	5.1955	(0.830)	0	0	0
2020/08/20	2038	05/11/2020			Bond Future	105.2516	105.2516	105.2331	105.2331	(0.018)	0.0000	0.0000	11,074
2020/08/20	2038	04/02/2021			Bond Future	104.6892	104.6892	104.6700	104.6700	(0.018)	0.0000	0.0000	0
2020/08/20	2038	06/05/2021			Bond Future	105.8253	105.8253	105.8057	105.8057	(0.019)	0.0000	0.0000	0
2020/08/20	2038	05/08/2021			Bond Future	105.2915	105.2915	105.2716	105.2716	(0.019)	0.0000	0.0000	0
2020/08/20	2040	05/11/2020	10.30	Call	Bond Future	641.4000	0.6414	641.9800	0.6420	0.090	0	0	0
2020/08/20	2040	05/11/2020	11.00	Put	Bond Future	5,681.1000	5.6811	5,607.1100	5.6071	(1.302)	0	0	0
2020/08/20	2040	05/11/2020	10.23	Call	Bond Future	572.2400	0.5722	572.4100	0.5724	0.030	0	0	2,000
2020/08/20	2040	05/11/2020	11.70	Put	Bond Future	3,096.1100	3.0961	3,037.3500	3.0374	(1.898)	0	0	2,000
2020/08/20	2040	05/11/2020	9.50	Call	Bond Future	143.8000	0.1438	142.6100	0.1426	(0.828)	0	0	2,000
2020/08/20	2040	05/11/2020	10.00	Call	Bond Future	384.9100	0.3849	384.1500	0.3841	(0.197)	0	0	2,380
2020/08/20	2040	05/11/2020			Bond Future	11.5769	82.7624	11.5640	82.8452	(0.111)	0.0000	0.0000	69,203
2020/08/20	2040	05/11/2020	10.30	Put	Bond Future	9,555.0000	9.5550	9,472.8100	9.4728	(0.860)	0	0	0
2020/08/20	2040	05/11/2020	9.73	Put	Bond Future	13,642.2300	13.6422	13,558.2800	13.5583	(0.615)	0	0	0
2020/08/20	2040	05/11/2020	9.73	Call	Bond Future	231.1300	0.2311	229.9500	0.2300	(0.511)	0	0	2,000
2020/08/20	2040	05/11/2020	10.23	Put	Bond Future	10,019.6600	10.0197	9,937.0600	9.9371	(0.824)	0	0	0
2020/08/20	2040	05/11/2020	10.31	Call	Bond Future	651.7800	0.6518	652.4200	0.6524	0.098	0	0	0
2020/08/20	2040	05/11/2020	10.32	Put	Bond Future	9,424.2800	9.4243	9,342.2300	9.3422	(0.871)	0	0	0
2020/08/20	2040	05/11/2020	11.00	Call	Bond Future	1,839.5500	1.8396	1,848.3300	1.8483	0.477	0	0	2,380
2020/08/20	2040	05/11/2020	11.70	Call	Bond Future	3,878.8300	3.8788	3,902.8400	3.9028	0.619	0	0	0
2020/08/20	2040	05/11/2020	9.50	Put	Bond Future	15,470.8700	15.4709	15,386.9100	15.3869	(0.543)	0	0	0
2020/08/20	2040	05/11/2020	10.00	Put	Bond Future	11,622.2600	11.6223	11,538.7300	11.5387	(0.719)	0	0	0
2020/08/20	2040	05/11/2020	10.31	Put	Bond Future	9,489.5300	9.4895	9,407.4000	9.4074	(0.865)	0	0	0
2020/08/20	2040	05/11/2020	10.32	Call	Bond Future	662.2800	0.6623	663.0000	0.6630	0.109	0	0	0
2020/08/20	2040	05/11/2020	11.50	Call	Bond Future	3,219.1000	3.2191	3,238.2600	3.2383	0.595	0	0	0
2020/08/20	2040	05/11/2020	11.50	Put	Bond Future	3,714.7600	3.7148	3,651.1500	3.6512	(1.712)	0	0	2,000
2020/08/20	2040	04/02/2021	9.49	Call	Bond Future	454.2900	0.4543	456.6500	0.4566	0.519	0	0	500
2020/08/20	2040	04/02/2021	9.57	Put	Bond Future	16,660.9500	16.6610	16,580.3900	16.5804	(0.484)	0	0	0
2020/08/20	2040	04/02/2021	10.07	Put	Bond Future	13,055.4200	13.0554	12,978.0500	12.9781	(0.593)	0	0	0
2020/08/20	2040	04/02/2021	10.42	Put	Bond Future	10,820.1800	10.8202	10,746.1200	10.7461	(0.684)	0	0	0
2020/08/20	2040	04/02/2021			Bond Future	11.8106	79.1177	11.7972	79.2010	(0.114)	0.0000	0.0000	0
2020/08/20	2040	04/02/2021	10.07	Call	Bond Future	933.0700	0.9331	938.9800	0.9390	0.633	0	0	800
2020/08/20	2040	04/02/2021	11.74	Call	Bond Future	4,443.8700	4.4439	4,473.0400	4.4730	0.656	0	0	0
2020/08/20	2040	04/02/2021	11.74	Put	Bond Future	4,883.7100	4.8837	4,829.6000	4.8296	(1.108)	0	0	800
2020/08/20	2040	04/02/2021	10.41	Call	Bond Future	1,350.0000	1.3500	1,359.1200	1.3591	0.676	0	0	0
2020/08/20	2040	04/02/2021	10.41	Put	Bond Future	10,880.6400	10.8806	10,806.4800	10.8065	(0.682)	0	0	0
2020/08/20	2040	04/02/2021	9.49	Put	Bond Future	17,281.0400	17.2810	17,200.1200	17.2001	(0.468)	0	0	0
2020/08/20	2040	04/02/2021	9.57	Call	Bond Future	505.2900	0.5053	508.0100	0.5080	0.538	0	0	800
2020/08/20	2040	04/02/2021	10.42	Call	Bond Future	1,364.0000	1.3640	1,373.2200	1.3732	0.676	0	0	0
2020/08/20	2040	04/02/2021	10.24	Put	Bond Future	11,939.2700	11.9393	11,863.3900	11.8634	(0.636)	0	0	0
2020/08/20	2040	04/02/2021	10.24	Call	Bond Future	1,127.5100	1.1275	1,134.9100	1.1349	0.656	0	0	500
2020/08/20	2040	04/02/2021	11.57	Call	Bond Future	3,933.6600	3.9337	3,959.8700	3.9599	0.666	0	0	0
2020/08/20	2040	04/02/2021	11.57	Put	Bond Future	5,449.6100	5.4496	5,392.5400	5.3925	(1.047)	0	0	500
2020/08/20	2040	04/02/2021	10.40	Call	Bond Future	1,336.1100	1.3361	1,345.1200	1.3451	0.674	0	0	0

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2020/08/20	2040	04/02/2021	10.40	Put	Bond Future	10,941.3100	10.9413	10,867.0400	10.8670	(0.679)	0	0	0
2020/08/20	2040	06/05/2021	12.44	Put	Bond Future	4,272.8800	4.2729	4,229.3500	4.2294	(1.019)	0	0	0
2020/08/20	2040	06/05/2021			Bond Future	12.0524	79.9583	12.0384	80.0423	(0.116)	0.0000	0.0000	0
2020/08/20	2040	06/05/2021	12.43	Call	Bond Future	6,510.6400	6.5106	6,550.9300	6.5509	0.619	0	0	0
2020/08/20	2040	06/05/2021	12.43	Put	Bond Future	4,295.9600	4.2960	4,252.2800	4.2523	(1.017)	0	0	0
2020/08/20	2040	06/05/2021	12.44	Call	Bond Future	6,544.8000	6.5448	6,585.2400	6.5852	0.618	0	0	0
2020/08/20	2040	06/05/2021	12.42	Call	Bond Future	6,476.5400	6.4765	6,516.6900	6.5167	0.620	0	0	0
2020/08/20	2040	06/05/2021	12.42	Put	Bond Future	4,319.1600	4.3192	4,275.3400	4.2753	(1.015)	0	0	0
2020/08/20	2040	05/08/2021	12.47	Call	Bond Future	6,311.0900	6.3111	6,350.6300	6.3506	0.627	0	0	0
2020/08/20	2040	05/08/2021			Bond Future	12.3123	76.3198	12.2977	76.4046	(0.119)	0.0000	0.0000	0
2020/08/20	2040	05/08/2021	12.47	Put	Bond Future	5,405.3400	5.4053	5,360.0800	5.3601	(0.837)	0	0	0
2020/08/20	2040	05/08/2021	12.48	Call	Bond Future	6,341.7000	6.3417	6,381.3700	6.3814	0.626	0	0	0
2020/08/20	2040	05/08/2021	12.49	Put	Bond Future	5,352.7300	5.3527	5,307.7300	5.3077	(0.841)	0	0	0
2020/08/20	2040	05/08/2021	12.48	Put	Bond Future	5,379.1200	5.3791	5,333.9900	5.3340	(0.839)	0	0	0
2020/08/20	2040	05/08/2021	12.49	Call	Bond Future	6,372.0700	6.3721	6,411.8700	6.4119	0.625	0	0	0
2020/08/20	2044	05/11/2020	10.36	Call	Bond Future	619.1900	0.6192	619.4500	0.6195	0.042	0	0	0
2020/08/20	2044	05/11/2020	11.06	Put	Bond Future	5,780.0800	5.7801	5,706.4200	5.7064	(1.274)	0	0	525
2020/08/20	2044	05/11/2020	11.43	Call	Bond Future	2,713.8400	2.7138	2,729.1100	2.7291	0.563	0	0	0
2020/08/20	2044	05/11/2020	9.72	Put	Bond Future	14,523.5000	14.5235	14,440.4200	14.4404	(0.572)	0	0	0
2020/08/20	2044	05/11/2020	9.97	Call	Bond Future	312.2800	0.3123	311.1600	0.3112	(0.359)	0	0	300
2020/08/20	2044	05/11/2020	9.29	Put	Bond Future	18,178.0100	18.1780	18,095.2400	18.0952	(0.455)	0	0	0
2020/08/20	2044	05/11/2020	9.96	Put	Bond Future	12,639.7000	12.6397	12,556.7800	12.5568	(0.656)	0	0	0
2020/08/20	2044	05/11/2020			Bond Future	11.6670	79.1883	11.6542	79.2701	(0.110)	0.0000	0.0000	49,334
2020/08/20	2044	05/11/2020	10.34	Call	Bond Future	599.3000	0.5993	599.4300	0.5994	0.022	0	0	0
2020/08/20	2044	05/11/2020	10.34	Put	Bond Future	9,911.2200	9.9112	9,829.5700	9.8296	(0.824)	0	0	0
2020/08/20	2044	05/11/2020	9.72	Call	Bond Future	190.4500	0.1905	189.1500	0.1891	(0.683)	0	0	1,815
2020/08/20	2044	05/11/2020	9.97	Put	Bond Future	12,563.8000	12.5638	12,480.9000	12.4809	(0.660)	0	0	0
2020/08/20	2044	05/11/2020	9.96	Call	Bond Future	306.4300	0.3064	305.2900	0.3053	(0.372)	0	0	0
2020/08/20	2044	05/11/2020	11.38	Call	Bond Future	2,569.9100	2.5699	2,584.1200	2.5841	0.553	0	0	0
2020/08/20	2044	05/11/2020	11.38	Put	Bond Future	4,434.4400	4.4344	4,366.8700	4.3669	(1.524)	0	0	300
2020/08/20	2044	05/11/2020	10.36	Put	Bond Future	9,776.8300	9.7768	9,695.3100	9.6953	(0.834)	0	0	0
2020/08/20	2044	05/11/2020	11.06	Call	Bond Future	1,743.8000	1.7438	1,751.9200	1.7519	0.466	0	0	0
2020/08/20	2044	05/11/2020	10.04	Put	Bond Future	12,038.5100	12.0385	11,955.7400	11.9557	(0.688)	0	0	0
2020/08/20	2044	05/11/2020	11.17	Put	Bond Future	5,287.2600	5.2873	5,215.5300	5.2155	(1.357)	0	0	1,815
2020/08/20	2044	05/11/2020	11.43	Put	Bond Future	4,248.0300	4.2480	4,181.5200	4.1815	(1.566)	0	0	1,815
2020/08/20	2044	05/11/2020	8.87	Put	Bond Future	22,065.3700	22.0654	21,983.0500	21.9830	(0.373)	0	0	0
2020/08/20	2044	05/11/2020	9.29	Call	Bond Future	72.7600	0.0728	71.7700	0.0718	(1.361)	0	0	300
2020/08/20	2044	05/11/2020	10.35	Call	Bond Future	609.1800	0.6092	609.3800	0.6094	0.033	0	0	0
2020/08/20	2044	05/11/2020	10.35	Put	Bond Future	9,843.9000	9.8439	9,762.3200	9.7623	(0.829)	0	0	0
2020/08/20	2044	05/11/2020	10.04	Call	Bond Future	355.7900	0.3558	354.8000	0.3548	(0.278)	0	0	525
2020/08/20	2044	05/11/2020	9.34	Put	Bond Future	17,735.6500	17.7357	17,652.8200	17.6528	(0.467)	0	0	0
2020/08/20	2044	05/11/2020	9.34	Call	Bond Future	82.0000	0.0820	80.9500	0.0810	(1.280)	0	0	525
2020/08/20	2044	05/11/2020	11.17	Call	Bond Future	2,008.9300	2.0089	2,018.9800	2.0190	0.500	0	0	0
2020/08/20	2044	05/11/2020	8.87	Call	Bond Future	24.5000	0.0245	23.9600	0.0240	(2.204)	0	0	1,815
2020/08/20	2044	05/11/2020	10.02	Put	Bond Future	12,187.5100	12.1875	12,104.7000	12.1047	(0.679)	0	0	0
2020/08/20	2044	05/11/2020	10.02	Call	Bond Future	342.8900	0.3429	341.8600	0.3419	(0.300)	0	0	1,815
2020/08/20	2044	04/02/2021	10.04	Put	Bond Future	13,905.7200	13.9057	13,828.2900	13.8283	(0.557)	0	0	0

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2020/08/20	2044	04/02/2021	10.37	Call	Bond Future	1,191.4500	1.1914	1,199.1600	1.1992	0.647	0	0	0
2020/08/20	2044	04/02/2021	10.35	Put	Bond Future	11,809.4200	11.8094	11,734.6000	11.7346	(0.634)	0	0	0
2020/08/20	2044	04/02/2021			Bond Future	11.8949	75.6316	11.8816	75.7139	(0.112)	0.0000	0.0000	0
2020/08/20	2044	04/02/2021	10.37	Put	Bond Future	11,681.1500	11.6812	11,606.5200	11.6065	(0.639)	0	0	0
2020/08/20	2044	04/02/2021	10.35	Call	Bond Future	1,166.0100	1.1660	1,173.5300	1.1735	0.645	0	0	0
2020/08/20	2044	04/02/2021	10.04	Call	Bond Future	820.0800	0.8201	824.9900	0.8250	0.599	0	0	0
2020/08/20	2044	04/02/2021	10.84	Call	Bond Future	1,907.5100	1.9075	1,920.6600	1.9207	0.689	0	0	0
2020/08/20	2044	04/02/2021	10.36	Put	Bond Future	11,745.1800	11.7452	11,670.4500	11.6705	(0.636)	0	0	0
2020/08/20	2044	04/02/2021	10.84	Put	Bond Future	8,912.8900	8.9129	8,843.7000	8.8437	(0.776)	0	0	265
2020/08/20	2044	04/02/2021	10.29	Call	Bond Future	1,092.0300	1.0920	1,098.9800	1.0990	0.636	0	0	0
2020/08/20	2044	04/02/2021	10.29	Put	Bond Future	12,199.3400	12.1993	12,123.9500	12.1239	(0.618)	0	0	265
2020/08/20	2044	04/02/2021	9.66	Put	Bond Future	16,747.3300	16.7473	16,667.6400	16.6676	(0.476)	0	0	0
2020/08/20	2044	04/02/2021	9.66	Call	Bond Future	508.2000	0.5082	510.8500	0.5109	0.521	0	0	265
2020/08/20	2044	04/02/2021	10.36	Call	Bond Future	1,178.6800	1.1787	1,186.2900	1.1863	0.646	0	0	0
2020/08/20	2044	06/05/2021	12.43	Put	Bond Future	4,513.1200	4.5131	4,468.7300	4.4687	(0.984)	0	0	0
2020/08/20	2044	06/05/2021	12.44	Call	Bond Future	6,291.5100	6.2915	6,330.3000	6.3303	0.617	0	0	0
2020/08/20	2044	06/05/2021			Bond Future	12.1306	76.4352	12.1166	76.5182	(0.115)	0.0000	0.0000	0
2020/08/20	2044	06/05/2021	12.45	Call	Bond Future	6,324.8500	6.3249	6,363.7700	6.3638	0.615	0	0	0
2020/08/20	2044	06/05/2021	12.45	Put	Bond Future	4,465.4700	4.4655	4,421.3600	4.4214	(0.988)	0	0	0
2020/08/20	2044	06/05/2021	12.43	Call	Bond Future	6,258.4800	6.2585	6,297.1200	6.2971	0.617	0	0	0
2020/08/20	2044	06/05/2021	12.44	Put	Bond Future	4,489.1000	4.4891	4,444.8600	4.4449	(0.985)	0	0	0
2020/08/20	2044	05/08/2021	12.60	Put	Bond Future	5,279.9100	5.2799	5,235.9000	5.2359	(0.834)	0	0	0
2020/08/20	2044	05/08/2021	12.61	Put	Bond Future	5,255.3200	5.2553	5,211.4400	5.2114	(0.835)	0	0	0
2020/08/20	2044	05/08/2021			Bond Future	12.3837	72.8837	12.3691	72.9676	(0.118)	0.0000	0.0000	0
2020/08/20	2044	05/08/2021	12.60	Call	Bond Future	6,503.1200	6.5031	6,543.0000	6.5430	0.613	0	0	0
2020/08/20	2044	05/08/2021	12.61	Call	Bond Future	6,534.2200	6.5342	6,574.2300	6.5742	0.612	0	0	0
2020/08/20	2044	05/08/2021	12.59	Call	Bond Future	6,472.0500	6.4721	6,511.8000	6.5118	0.614	0	0	0
2020/08/20	2044	05/08/2021	12.59	Put	Bond Future	5,304.6100	5.3046	5,260.4700	5.2605	(0.832)	0	0	0
2020/08/20	2046	05/11/2020			Bond Future	91.9586	91.9586	91.9423	91.9423	(0.018)	0.0000	0.0000	16,197
2020/08/20	2046	04/02/2021			Bond Future	92.9367	92.9367	92.9200	92.9200	(0.018)	0.0000	0.0000	0
2020/08/20	2046	06/05/2021			Bond Future	92.1712	92.1712	92.1542	92.1542	(0.018)	0.0000	0.0000	0
2020/08/20	2046	05/08/2021			Bond Future	93.1924	93.1924	93.1750	93.1750	(0.019)	0.0000	0.0000	0
2020/08/20	2050	05/11/2020			Bond Future	94.8047	94.8047	94.8748	94.8748	0.074	0.0000	0.0000	14,181
2020/08/20	2050	04/02/2021			Bond Future	93.9397	93.9397	94.0099	94.0099	0.075	0.0000	0.0000	0
2020/08/20	2050	06/05/2021			Bond Future	94.9591	94.9591	95.0300	95.0300	0.075	0.0000	0.0000	0
2020/08/20	2050	05/08/2021			Bond Future	94.1008	94.1008	94.1723	94.1723	0.076	0.0000	0.0000	0
2020/08/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	AL37	05/11/2020			Index Future	746.3900	746.3900	747.6700	747.6700	0.171	0.0000	0.0000	0
2020/08/20	AL37	04/02/2021			Index Future	754.1440	754.1440	755.4340	755.4340	0.171	0.0000	0.0000	0

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2020/08/20	AL37	06/05/2021			Index Future	762.1440	762.1440	763.4460	763.4460	0.171	0.0000	0.0000	0
2020/08/20	AL37	05/08/2021			Index Future	770.3190	770.3190	771.6340	771.6340	0.171	0.0000	0.0000	0
2020/08/20	AL7T	05/11/2020			Index Future	815.6680	815.6680	817.2920	817.2920	0.199	0.0000	0.0000	0
2020/08/20	AL7T	04/02/2021			Index Future	824.1420	824.1420	825.7790	825.7790	0.199	0.0000	0.0000	0
2020/08/20	AL7T	06/05/2021			Index Future	832.8840	832.8840	834.5370	834.5370	0.198	0.0000	0.0000	0
2020/08/20	AL7T	05/08/2021			Index Future	841.8180	841.8180	843.4880	843.4880	0.198	0.0000	0.0000	0
2020/08/20	ALBI	05/11/2020			Index Future	714.0140	714.0140	715.0700	715.0700	0.148	0.0000	0.0000	209
2020/08/20	ALBI	04/02/2021			Index Future	721.4320	721.4320	722.4960	722.4960	0.147	0.0000	0.0000	0
2020/08/20	ALBI	06/05/2021			Index Future	729.0850	729.0850	730.1590	730.1590	0.147	0.0000	0.0000	0
2020/08/20	ALBI	05/08/2021			Index Future	736.9050	736.9050	737.9900	737.9900	0.147	0.0000	0.0000	0
2020/08/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2020/08/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/20	ES33	05/11/2020			Bond Future	12.0371	71.8425	12.0236	71.9105	(0.112)	0.0000	0.0000	350
2020/08/20	ES33	04/02/2021			Bond Future	12.3192	72.5892	12.3052	72.6576	(0.114)	0.0000	0.0000	0
2020/08/20	ES33	06/05/2021			Bond Future	12.6066	69.5852	12.5920	69.6541	(0.116)	0.0000	0.0000	0
2020/08/20	ES33	05/08/2021			Bond Future	12.9103	70.3401	12.8950	70.4097	(0.118)	0.0000	0.0000	0
2020/08/20	ES42	05/11/2020			Bond Future	12.4382	71.0791	12.4196	71.1826	(0.149)	0.0000	0.0000	4,919
2020/08/20	ES42	04/02/2021			Bond Future	12.7012	71.8188	12.6818	71.9230	(0.153)	0.0000	0.0000	0
2020/08/20	ES42	06/05/2021			Bond Future	12.9794	68.3234	12.9591	68.4286	(0.156)	0.0000	0.0000	0
2020/08/20	ES42	05/08/2021			Bond Future	13.2656	69.0650	13.2443	69.1713	(0.161)	0.0000	0.0000	0
2020/08/20	GOVI	05/11/2020	737.84	Put	GOVI	325,390.0000	32.5390	314,580.0000	31.4580	(3.322)	0	0	0
2020/08/20	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	05/11/2020			GOVI	705.3010	705.3010	706.3820	706.3820	0.153	0.0000	0.0000	1,014
2020/08/20	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	05/11/2020	737.83	Put	GOVI	325,290.0000	32.5290	314,480.0000	31.4480	(3.323)	0	0	0
2020/08/20	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	05/11/2020	737.85	Put	GOVI	325,490.0000	32.5490	314,680.0000	31.4680	(3.321)	0	0	0
2020/08/20	GOVI	04/02/2021	750.96	Put	GOVI	383,320.0000	38.3320	372,430.0000	37.2430	(2.841)	0	0	0
2020/08/20	GOVI	04/02/2021			GOVI	712.6280	712.6280	713.7170	713.7170	0.153	0.0000	0.0000	0

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2020/08/20	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	04/02/2021	750.95	Put	GOVI	383,220.0000	38.3220	372,330.0000	37.2330	(2.842)	0	0	0
2020/08/20	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	04/02/2021	750.94	Put	GOVI	383,120.0000	38.3120	372,230.0000	37.2230	(2.842)	0	0	0
2020/08/20	GOVI	06/05/2021	678.67	Call	GOVI	415,170.0000	41.5170	426,170.0000	42.6170	2.650	0	0	0
2020/08/20	GOVI	06/05/2021			GOVI	720.1870	720.1870	721.2870	721.2870	0.153	0.0000	0.0000	0
2020/08/20	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	06/05/2021	678.68	Call	GOVI	415,070.0000	41.5070	426,070.0000	42.6070	2.650	0	0	0
2020/08/20	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	06/05/2021	678.69	Call	GOVI	414,970.0000	41.4970	425,970.0000	42.5970	2.651	0	0	0
2020/08/20	GOVI	05/08/2021	719.14	Call	GOVI	87,720.0000	8.7720	98,830.0000	9.8830	12.665	0	0	0
2020/08/20	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	05/08/2021			GOVI	727.9120	727.9120	729.0230	729.0230	0.153	0.0000	0.0000	0
2020/08/20	GOVI	05/08/2021	719.15	Call	GOVI	87,620.0000	8.7620	98,730.0000	9.8730	12.680	0	0	0
2020/08/20	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	GOVI	05/08/2021	719.13	Call	GOVI	87,820.0000	8.7820	98,930.0000	9.8930	12.651	0	0	0
2020/08/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/20	IGOV	05/11/2020			Index Future	253.7390	253.7390	253.9260	253.9260	0.074	0.0000	0.0000	1,258
2020/08/20	IGOV	04/02/2021			Index Future	256.4370	256.4370	256.6250	256.6250	0.073	0.0000	0.0000	0
2020/08/20	IGOV	06/05/2021			Index Future	259.2190	259.2190	259.4080	259.4080	0.073	0.0000	0.0000	0
2020/08/20	IGOV	05/08/2021			Index Future	262.0600	262.0600	262.2510	262.2510	0.073	0.0000	0.0000	0
2020/08/20	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/20	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2020/08/20	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.2200	92.2200	0.000	0.0000	0.0000	0
2020/08/20	IS05	15/06/2021			Interest Rate Swap	90.3800	90.3800	90.3700	90.3700	(0.011)	0.0000	0.0000	0
2020/08/20	IS05	21/09/2021			Interest Rate Swap	89.3500	89.3500	89.3200	89.3200	(0.034)	0.0000	0.0000	0
2020/08/20	IS05	21/12/2021			Interest Rate Swap	90.6200	90.6200	90.6000	90.6000	(0.022)	0.0000	0.0000	51
2020/08/20	IS05	15/03/2022			Interest Rate Swap	90.0600	90.0600	90.0300	90.0300	(0.033)	0.0000	0.0000	0
2020/08/20	IS05	21/06/2022			Interest Rate Swap	90.1900	90.1900	90.1500	90.1500	(0.044)	0.0000	0.0000	0
2020/08/20	IS05	20/09/2022			Interest Rate Swap	93.3400	93.3400	93.2900	93.2900	(0.054)	0.0000	0.0000	0
2020/08/20	IS05	20/12/2022			Interest Rate Swap	93.8400	93.8400	93.8000	93.8000	(0.043)	0.0000	0.0000	0
2020/08/20	IS05	22/03/2023			Interest Rate Swap	86.2500	86.2500	86.2100	86.2100	(0.046)	0.0000	0.0000	0
2020/08/20	IS05	20/06/2023			Interest Rate Swap	91.8000	91.8000	91.7600	91.7600	(0.044)	0.0000	0.0000	0
2020/08/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/20	IS10	17/12/2025			Interest Rate Swap	80.2100	80.2100	80.1200	80.1200	(0.112)	0.0000	0.0000	0
2020/08/20	IS10	16/03/2026			Interest Rate Swap	76.8400	76.8400	76.7400	76.7400	(0.130)	0.0000	0.0000	0
2020/08/20	IS10	15/06/2026			Interest Rate Swap	75.3500	75.3500	75.2400	75.2400	(0.146)	0.0000	0.0000	0
2020/08/20	IS10	21/09/2026			Interest Rate Swap	77.5000	77.5000	77.3900	77.3900	(0.142)	0.0000	0.0000	0
2020/08/20	IS10	21/12/2026			Interest Rate Swap	81.6600	81.6600	81.5600	81.5600	(0.122)	0.0000	0.0000	0
2020/08/20	IS10	15/03/2027			Interest Rate Swap	80.3100	80.3100	80.2200	80.2200	(0.112)	0.0000	0.0000	0

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2020/08/20	IS10	21/06/2027			Interest Rate Swap	82.5400	82.5400	82.4700	82.4700	(0.085)	0.0000	0.0000	0
2020/08/20	IS10	20/09/2027			Interest Rate Swap	88.4700	88.4700	88.4100	88.4100	(0.068)	0.0000	0.0000	0
2020/08/20	IS10	20/12/2027			Interest Rate Swap	88.9800	88.9800	88.9200	88.9200	(0.067)	0.0000	0.0000	0
2020/08/20	IS10	22/03/2028			Interest Rate Swap	82.1100	82.1100	82.0600	82.0600	(0.061)	0.0000	0.0000	0
2020/08/20	IS10	20/06/2028			Interest Rate Swap	90.0300	90.0300	89.9800	89.9800	(0.056)	0.0000	0.0000	0
2020/08/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/20	JBAF	16/09/2020			Jibar Tradeable Future	3.4650	96.5350	3.4650	96.5350	0.000	0.0000	0.0000	0
2020/08/20	JBAF	21/10/2020			Jibar Tradeable Future	3.4600	96.5400	3.4550	96.5450	(0.145)	0.0000	0.0000	0
2020/08/20	JBAF	18/11/2020			Jibar Tradeable Future	3.4600	96.5400	3.4600	96.5400	0.000	0.0000	0.0000	0
2020/08/20	JBAF	15/12/2020			Jibar Tradeable Future	3.4550	96.5450	3.4550	96.5450	0.000	0.0000	0.0000	30,010
2020/08/20	JBAF	20/01/2021			Jibar Tradeable Future	3.4700	96.5300	3.4600	96.5400	(0.288)	0.0000	0.0000	0
2020/08/20	JBAF	17/02/2021			Jibar Tradeable Future	3.4550	96.5450	3.4800	96.5200	0.724	0.0000	0.0000	0
2020/08/20	JBAF	17/03/2021			Jibar Tradeable Future	3.5050	96.4950	3.4900	96.5100	(0.428)	0.0000	0.0000	0
2020/08/20	JBAF	15/06/2021			Jibar Tradeable Future	3.6650	96.3350	3.6550	96.3450	(0.273)	0.0000	0.0000	0
2020/08/20	JBAF	15/09/2021			Jibar Tradeable Future	3.7600	96.2400	3.7500	96.2500	(0.266)	0.0000	0.0000	0
2020/08/20	JBAF	15/12/2021			Jibar Tradeable Future	3.9550	96.0450	3.9550	96.0450	0.000	0.0000	0.0000	0
2020/08/20	JBAF	16/03/2022			Jibar Tradeable Future	4.1350	95.8650	4.1150	95.8850	(0.484)	0.0000	0.0000	0
2020/08/20	JBAF	15/06/2022			Jibar Tradeable Future	4.4450	95.5550	4.3550	95.6450	(2.025)	0.0000	0.0000	0
2020/08/20	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	R023	05/11/2020			Bond Future	4.5308	108.4778	4.5245	108.4920	(0.138)	0.0000	0.0000	34,248
2020/08/20	R023	05/11/2020	7.46	Call	Bond Future	6,371.0800	6.3711	6,385.2200	6.3852	0.222	0	0	0
2020/08/20	R023	05/11/2020	7.47	Call	Bond Future	6,392.0000	6.3920	6,406.1400	6.4061	0.221	0	0	0
2020/08/20	R023	05/11/2020	7.45	Call	Bond Future	6,350.1700	6.3502	6,364.3100	6.3643	0.223	0	0	0
2020/08/20	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/20	R023	04/02/2021	6.34	Call	Bond Future	3,482.3200	3.4823	3,495.5400	3.4955	0.380	0	0	0
2020/08/20	R023	04/02/2021	6.32	Put	Bond Future	15.1200	0.0151	14.5300	0.0145	(3.902)	0	0	0
2020/08/20	R023	04/02/2021			Bond Future	4.5812	109.6048	4.5744	109.6185	(0.149)	0.0000	0.0000	0
2020/08/20	R023	04/02/2021	6.34	Put	Bond Future	14.2300	0.0142	13.6700	0.0137	(3.935)	0	0	0
2020/08/20	R023	04/02/2021	6.32	Call	Bond Future	3,444.6000	3.4446	3,457.7900	3.4578	0.383	0	0	0
2020/08/20	R023	04/02/2021	6.33	Put	Bond Future	14.6700	0.0147	14.0900	0.0141	(3.954)	0	0	0
2020/08/20	R023	04/02/2021	6.33	Call	Bond Future	3,463.4600	3.4635	3,476.6600	3.4767	0.381	0	0	0
2020/08/20	R023	06/05/2021	7.58	Call	Bond Future	5,081.7300	5.0817	5,095.4000	5.0954	0.269	0	0	0
2020/08/20	R023	06/05/2021			Bond Future	4.6225	106.8609	4.6147	106.8746	(0.167)	0.0000	0.0000	0
2020/08/20	R023	06/05/2021	7.56	Call	Bond Future	5,048.5800	5.0486	5,062.2500	5.0623	0.271	0	0	0
2020/08/20	R023	06/05/2021	7.56	Put	Bond Future	1.8600	0.0019	1.7900	0.0018	(3.763)	0	0	0
2020/08/20	R023	06/05/2021	7.58	Put	Bond Future	1.7500	0.0018	1.6800	0.0017	(4.000)	0	0	0
2020/08/20	R023	06/05/2021	7.57	Call	Bond Future	5,065.1600	5.0652	5,078.8200	5.0788	0.270	0	0	0
2020/08/20	R023	06/05/2021	7.57	Put	Bond Future	1.8100	0.0018	1.7300	0.0017	(4.420)	0	0	0
2020/08/20	R023	05/08/2021	5.30	Call	Bond Future	1,282.2300	1.2822	1,291.2000	1.2912	0.700	0	0	0
2020/08/20	R023	05/08/2021	5.29	Put	Bond Future	325.0200	0.3250	320.1600	0.3202	(1.495)	0	0	0
2020/08/20	R023	05/08/2021			Bond Future	4.6676	108.0197	4.6586	108.0334	(0.193)	0.0000	0.0000	0
2020/08/20	R023	05/08/2021	5.31	Call	Bond Future	1,293.6300	1.2936	1,302.6400	1.3026	0.696	0	0	0
2020/08/20	R023	05/08/2021	5.31	Put	Bond Future	317.5700	0.3176	312.7900	0.3128	(1.505)	0	0	0

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2020/08/20	R023	05/08/2021	5.30	Put	Bond Future	321.2700	0.3213	316.4500	0.3164	(1.500)	0	0	0
2020/08/20	R023	05/08/2021	5.29	Call	Bond Future	1,270.8700	1.2709	1,279.8000	1.2798	0.703	0	0	0
2020/08/20	R035	05/11/2020	10.34	Put	Bond Future	6,295.8300	6.2958	6,151.7900	6.1518	(2.288)	0	0	0
2020/08/20	R035	05/11/2020			Bond Future	11.1066	85.9008	11.0782	86.0784	(0.256)	0.0000	0.0000	108,657
2020/08/20	R035	05/11/2020	10.33	Call	Bond Future	1,281.9700	1.2820	1,315.1100	1.3151	2.585	0	0	0
2020/08/20	R035	05/11/2020	10.33	Put	Bond Future	6,344.9200	6.3449	6,200.4500	6.2004	(2.277)	0	0	0
2020/08/20	R035	05/11/2020	10.34	Call	Bond Future	1,300.8800	1.3009	1,334.4500	1.3344	2.581	0	0	0
2020/08/20	R035	05/11/2020	10.32	Call	Bond Future	1,263.1100	1.2631	1,295.8200	1.2958	2.590	0	0	0
2020/08/20	R035	05/11/2020	10.32	Put	Bond Future	6,394.1400	6.3941	6,249.2400	6.2492	(2.266)	0	0	0
2020/08/20	R035	04/02/2021	10.14	Put	Bond Future	9,283.7400	9.2837	9,140.7100	9.1407	(1.541)	0	0	650
2020/08/20	R035	04/02/2021	11.14	Put	Bond Future	5,035.6900	5.0357	4,930.1100	4.9301	(2.097)	0	0	650
2020/08/20	R035	04/02/2021	10.05	Call	Bond Future	1,353.1100	1.3531	1,386.3400	1.3863	2.456	0	0	0
2020/08/20	R035	04/02/2021	10.04	Put	Bond Future	9,832.9200	9.8329	9,686.8200	9.6868	(1.486)	0	0	0
2020/08/20	R035	04/02/2021			Bond Future	11.3472	86.7932	11.3176	86.9722	(0.261)	0.0000	0.0000	0
2020/08/20	R035	04/02/2021	10.14	Call	Bond Future	1,483.6000	1.4836	1,519.5900	1.5196	2.426	0	0	0
2020/08/20	R035	04/02/2021	10.06	Call	Bond Future	1,367.1800	1.3672	1,400.7100	1.4007	2.452	0	0	0
2020/08/20	R035	04/02/2021	10.06	Put	Bond Future	9,721.6200	9.7216	9,576.1300	9.5761	(1.497)	0	0	0
2020/08/20	R035	04/02/2021	11.14	Call	Bond Future	3,768.9500	3.7689	3,842.3900	3.8424	1.949	0	0	0
2020/08/20	R035	04/02/2021	10.05	Put	Bond Future	9,777.1800	9.7772	9,631.3900	9.6314	(1.491)	0	0	0
2020/08/20	R035	04/02/2021	10.04	Call	Bond Future	1,339.1400	1.3391	1,372.0600	1.3721	2.458	0	0	0
2020/08/20	R035	06/05/2021	11.55	Call	Bond Future	4,882.3900	4.8824	4,967.8700	4.9679	1.751	0	0	0
2020/08/20	R035	06/05/2021	12.77	Call	Bond Future	9,034.1900	9.0342	9,156.3900	9.1564	1.353	0	0	0
2020/08/20	R035	06/05/2021	10.24	Put	Bond Future	10,309.5900	10.3096	10,170.3400	10.1703	(1.351)	0	0	0
2020/08/20	R035	06/05/2021	12.37	Call	Bond Future	7,639.4500	7.6395	7,750.5000	7.7505	1.454	0	0	0
2020/08/20	R035	06/05/2021	12.35	Put	Bond Future	3,273.7300	3.2737	3,203.4100	3.2034	(2.148)	0	0	0
2020/08/20	R035	06/05/2021			Bond Future	11.5878	83.2402	11.5570	83.4210	(0.266)	0.0000	0.0000	0
2020/08/20	R035	06/05/2021	12.37	Put	Bond Future	3,239.1700	3.2392	3,169.3900	3.1694	(2.154)	0	0	0
2020/08/20	R035	06/05/2021	12.35	Call	Bond Future	7,565.9600	7.5660	7,676.4700	7.6765	1.461	0	0	0
2020/08/20	R035	06/05/2021	11.55	Put	Bond Future	5,104.2200	5.1042	5,008.8700	5.0089	(1.868)	0	0	1,650
2020/08/20	R035	06/05/2021	12.77	Put	Bond Future	2,519.7100	2.5197	2,461.0800	2.4611	(2.327)	0	0	1,650
2020/08/20	R035	06/05/2021	10.24	Call	Bond Future	1,811.4200	1.8114	1,853.0000	1.8530	2.295	0	0	793
2020/08/20	R035	06/05/2021	12.36	Put	Bond Future	3,256.5300	3.2565	3,186.4800	3.1865	(2.151)	0	0	0
2020/08/20	R035	06/05/2021	10.81	Put	Bond Future	7,664.0000	7.6640	7,543.0800	7.5431	(1.578)	0	0	0
2020/08/20	R035	06/05/2021	10.81	Call	Bond Future	2,910.7200	2.9107	2,970.6300	2.9706	2.058	0	0	1,650
2020/08/20	R035	06/05/2021	11.32	Call	Bond Future	4,220.0100	4.2200	4,297.6000	4.2976	1.839	0	0	0
2020/08/20	R035	06/05/2021	11.32	Put	Bond Future	5,812.0600	5.8121	5,708.8200	5.7088	(1.776)	0	0	793
2020/08/20	R035	06/05/2021	12.02	Call	Bond Future	6,389.6500	6.3897	6,490.4600	6.4905	1.578	0	0	0
2020/08/20	R035	06/05/2021	12.02	Put	Bond Future	3,913.4000	3.9134	3,833.3800	3.8334	(2.045)	0	0	793
2020/08/20	R035	06/05/2021	12.36	Call	Bond Future	7,602.8100	7.6028	7,713.5900	7.7136	1.457	0	0	0
2020/08/20	R035	05/08/2021	5.31	Call	Bond Future	3.4000	0.0034	3.5200	0.0035	3.529	0	0	0
2020/08/20	R035	05/08/2021			Bond Future	11.8443	84.1431	11.8121	84.3258	(0.272)	0.0000	0.0000	0
2020/08/20	R035	05/08/2021	5.29	Call	Bond Future	3.2700	0.0033	3.3900	0.0034	3.670	0	0	0
2020/08/20	R035	05/08/2021	5.29	Put	Bond Future	54,184.1800	54.1842	54,001.5900	54.0016	(0.337)	0	0	0
2020/08/20	R035	05/08/2021	5.31	Put	Bond Future	53,951.0200	53.9510	53,768.4300	53.7684	(0.338)	0	0	0
2020/08/20	R035	05/08/2021	5.30	Call	Bond Future	3.3400	0.0033	3.4500	0.0035	3.293	0	0	0
2020/08/20	R035	05/08/2021	5.30	Put	Bond Future	54,067.5400	54.0675	53,884.9400	53.8849	(0.338)	0	0	0

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2020/08/20	R186	05/11/2020	8.65	Call	Bond Future	5,630.4300	5.6304	5,797.8900	5.7979	2.974	0	0	0
2020/08/20	R186	05/11/2020	8.64	Put	Bond Future	401.4200	0.4014	364.9900	0.3650	(9.075)	0	0	0
2020/08/20	R186	05/11/2020	7.50	Call	Bond Future	1,629.1400	1.6291	1,711.4400	1.7114	5.052	0	0	80
2020/08/20	R186	05/11/2020	8.00	Put	Bond Future	1,129.2100	1.1292	1,050.9200	1.0509	(6.933)	0	0	0
2020/08/20	R186	05/11/2020			Bond Future	7.6182	117.9324	7.5793	118.1357	(0.510)	0.0000	0.0000	90,938
2020/08/20	R186	05/11/2020	8.66	Call	Bond Future	5,672.0700	5.6721	5,840.0700	5.8401	2.962	0	0	0
2020/08/20	R186	05/11/2020	8.66	Put	Bond Future	386.1000	0.3861	350.7500	0.3508	(9.156)	0	0	0
2020/08/20	R186	05/11/2020	7.00	Put	Bond Future	3,987.3300	3.9873	3,826.6800	3.8267	(4.029)	0	0	0
2020/08/20	R186	05/11/2020	7.00	Call	Bond Future	696.7700	0.6968	739.4700	0.7395	6.128	0	0	1,200
2020/08/20	R186	05/11/2020	8.65	Put	Bond Future	393.7000	0.3937	357.8100	0.3578	(9.116)	0	0	0
2020/08/20	R186	05/11/2020	8.64	Call	Bond Future	5,588.8800	5.5889	5,755.8000	5.7558	2.987	0	0	0
2020/08/20	R186	05/11/2020	6.50	Put	Bond Future	6,274.1300	6.2741	6,087.4800	6.0875	(2.975)	0	0	0
2020/08/20	R186	05/11/2020	7.50	Put	Bond Future	2,248.9700	2.2490	2,127.9200	2.1279	(5.382)	0	0	0
2020/08/20	R186	05/11/2020	8.00	Call	Bond Future	3,103.6500	3.1037	3,228.7100	3.2287	4.029	0	0	1,200
2020/08/20	R186	05/11/2020	7.84	Put	Bond Future	1,421.5000	1.4215	1,330.0700	1.3301	(6.432)	0	0	0
2020/08/20	R186	05/11/2020	9.26	Put	Bond Future	105.3500	0.1054	92.8400	0.0928	(11.875)	0	0	3,500
2020/08/20	R186	05/11/2020	6.50	Call	Bond Future	233.8600	0.2339	250.5600	0.2506	7.141	0	0	80
2020/08/20	R186	05/11/2020	7.84	Call	Bond Future	2,573.9400	2.5739	2,685.8600	2.6859	4.348	0	0	3,500
2020/08/20	R186	05/11/2020	8.34	Put	Bond Future	674.1700	0.6742	620.2500	0.6202	(7.998)	0	0	0
2020/08/20	R186	05/11/2020	8.34	Call	Bond Future	4,370.3000	4.3703	4,519.7300	4.5197	3.419	0	0	3,500
2020/08/20	R186	05/11/2020	9.26	Call	Bond Future	8,294.4800	8.2945	8,485.3200	8.4853	2.301	0	0	0
2020/08/20	R186	04/02/2021	8.15	Call	Bond Future	3,506.5100	3.5065	3,626.0000	3.6260	3.408	0	0	0
2020/08/20	R186	04/02/2021			Bond Future	7.8113	113.8786	7.7703	114.0835	(0.525)	0.0000	0.0000	50
2020/08/20	R186	04/02/2021	8.15	Put	Bond Future	1,832.0400	1.8320	1,746.6300	1.7466	(4.662)	0	0	0
2020/08/20	R186	04/02/2021	8.00	Put	Bond Future	2,122.9200	2.1229	2,028.4200	2.0284	(4.451)	0	0	15,177
2020/08/20	R186	04/02/2021	8.16	Call	Bond Future	3,537.2800	3.5373	3,657.3700	3.6574	3.395	0	0	0
2020/08/20	R186	04/02/2021	8.17	Put	Bond Future	1,795.8300	1.7958	1,711.6100	1.7116	(4.690)	0	0	0
2020/08/20	R186	04/02/2021	8.00	Call	Bond Future	3,059.7500	3.0598	3,170.1500	3.1701	3.608	0	0	0
2020/08/20	R186	04/02/2021	8.16	Put	Bond Future	1,813.8600	1.8139	1,729.0500	1.7291	(4.676)	0	0	0
2020/08/20	R186	04/02/2021	8.17	Call	Bond Future	3,568.1800	3.5682	3,688.8600	3.6889	3.382	0	0	0
2020/08/20	R186	06/05/2021	10.77	Call	Bond Future	12,324.6700	12.3247	12,520.2600	12.5203	1.587	0	0	0
2020/08/20	R186	06/05/2021	10.76	Put	Bond Future	166.8600	0.1669	155.4500	0.1554	(6.838)	0	0	0
2020/08/20	R186	06/05/2021			Bond Future	8.0191	115.0877	7.9756	115.2946	(0.542)	0.0000	0.0000	0
2020/08/20	R186	06/05/2021	10.78	Call	Bond Future	12,363.4200	12.3634	12,559.1400	12.5591	1.583	0	0	0
2020/08/20	R186	06/05/2021	10.78	Put	Bond Future	162.2600	0.1623	151.1200	0.1511	(6.866)	0	0	0
2020/08/20	R186	06/05/2021	10.77	Put	Bond Future	164.5400	0.1645	153.2700	0.1533	(6.849)	0	0	0
2020/08/20	R186	06/05/2021	10.76	Call	Bond Future	12,285.9400	12.2859	12,481.3900	12.4814	1.591	0	0	0
2020/08/20	R186	05/08/2021	8.61	Call	Bond Future	4,232.5700	4.2326	4,352.6200	4.3526	2.836	0	0	0
2020/08/20	R186	05/08/2021	8.62	Put	Bond Future	2,582.5300	2.5825	2,493.9800	2.4940	(3.429)	0	0	0
2020/08/20	R186	05/08/2021			Bond Future	8.2452	111.0547	8.1990	111.2637	(0.560)	0.0000	0.0000	0
2020/08/20	R186	05/08/2021	8.61	Put	Bond Future	2,599.7900	2.5998	2,510.8200	2.5108	(3.422)	0	0	0
2020/08/20	R186	05/08/2021	8.62	Call	Bond Future	4,259.6500	4.2596	4,380.1200	4.3801	2.828	0	0	0
2020/08/20	R186	05/08/2021	8.63	Call	Bond Future	4,287.2200	4.2872	4,408.1000	4.4081	2.820	0	0	0
2020/08/20	R186	05/08/2021	8.63	Put	Bond Future	2,565.8000	2.5658	2,477.6600	2.4777	(3.435)	0	0	0
2020/08/20	R197	05/11/2020			Bond Future	307.6348	307.6348	307.7483	307.7483	0.037	0.0000	0.0000	2,902
2020/08/20	R197	04/02/2021			Bond Future	303.1240	303.1240	303.2374	303.2374	0.037	0.0000	0.0000	0
2020/08/20	R197	06/05/2021			Bond Future	306.4137	306.4137	306.5277	306.5277	0.037	0.0000	0.0000	0

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2020/08/20	R197	05/08/2021			Bond Future	301.8764	301.8764	301.9915	301.9915	0.038	0.0000	0.0000	0
2020/08/20	R202	05/11/2020			Bond Future	211.1449	211.1449	211.7574	211.7574	0.290	0.0000	0.0000	8,104
2020/08/20	R202	04/02/2021			Bond Future	209.2567	209.2567	209.8746	209.8746	0.295	0.0000	0.0000	0
2020/08/20	R202	06/05/2021			Bond Future	211.5274	211.5274	212.1518	212.1518	0.295	0.0000	0.0000	0
2020/08/20	R202	05/08/2021			Bond Future	209.6578	209.6578	210.2887	210.2887	0.301	0.0000	0.0000	0
2020/08/20	R208	05/11/2020	4.78	Call	Bond Future	552.5400	0.5525	536.6000	0.5366	(2.885)	0	0	0
2020/08/20	R208	05/11/2020	4.77	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2020/08/20	R208	05/11/2020			Bond Future	3.3526	102.0533	3.3936	102.0373	1.223	0.0000	0.0000	7,525
2020/08/20	R208	05/11/2020	4.79	Call	Bond Future	556.3900	0.5564	540.4500	0.5405	(2.865)	0	0	0
2020/08/20	R208	05/11/2020	4.79	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2020/08/20	R208	05/11/2020	4.78	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2020/08/20	R208	05/11/2020	4.77	Call	Bond Future	548.7000	0.5487	532.7600	0.5328	(2.905)	0	0	0
2020/08/20	R209	05/11/2020	10.02	Call	Bond Future	908.5800	0.9086	911.1900	0.9112	0.287	0	0	0
2020/08/20	R209	05/11/2020			Bond Future	10.9786	65.9349	10.9660	66.0034	(0.115)	0.0000	0.0000	26,167
2020/08/20	R209	05/11/2020	10.00	Call	Bond Future	882.6000	0.8826	885.0300	0.8850	0.275	0	0	0
2020/08/20	R209	05/11/2020	10.00	Put	Bond Future	6,493.2000	6.4932	6,427.1800	6.4272	(1.017)	0	0	0
2020/08/20	R209	05/11/2020	10.02	Put	Bond Future	6,397.6700	6.3977	6,331.8300	6.3318	(1.029)	0	0	0
2020/08/20	R209	05/11/2020	10.01	Call	Bond Future	895.4700	0.8955	897.9900	0.8980	0.281	0	0	0
2020/08/20	R209	05/11/2020	10.01	Put	Bond Future	6,445.2800	6.4453	6,379.3500	6.3793	(1.023)	0	0	0
2020/08/20	R209	04/02/2021	10.12	Put	Bond Future	7,515.8800	7.5159	7,457.7000	7.4577	(0.774)	0	0	0
2020/08/20	R209	04/02/2021			Bond Future	11.1855	66.6204	11.1724	66.6893	(0.117)	0.0000	0.0000	0
2020/08/20	R209	04/02/2021	10.11	Call	Bond Future	1,531.1900	1.5312	1,541.7600	1.5418	0.690	0	0	0
2020/08/20	R209	04/02/2021	10.11	Put	Bond Future	7,561.1000	7.5611	7,502.8100	7.5028	(0.771)	0	0	0
2020/08/20	R209	04/02/2021	10.12	Call	Bond Future	1,545.7200	1.5457	1,556.4000	1.5564	0.691	0	0	0
2020/08/20	R209	04/02/2021	10.10	Call	Bond Future	1,516.7600	1.5168	1,527.2200	1.5272	0.690	0	0	0
2020/08/20	R209	04/02/2021	10.10	Put	Bond Future	7,606.4900	7.6065	7,548.0900	7.5481	(0.768)	0	0	0
2020/08/20	R209	06/05/2021	12.25	Put	Bond Future	2,722.7900	2.7228	2,692.3500	2.6924	(1.118)	0	0	3,000
2020/08/20	R209	06/05/2021	12.23	Put	Bond Future	2,752.3400	2.7523	2,721.6900	2.7217	(1.114)	0	0	0
2020/08/20	R209	06/05/2021	12.22	Call	Bond Future	6,769.5100	6.7695	6,808.2000	6.8082	0.572	0	0	0
2020/08/20	R209	06/05/2021			Bond Future	11.3985	64.1879	11.3849	64.2573	(0.119)	0.0000	0.0000	1,420
2020/08/20	R209	06/05/2021	10.25	Put	Bond Future	8,239.4400	8.2394	8,184.6100	8.1846	(0.665)	0	0	0
2020/08/20	R209	06/05/2021	10.25	Call	Bond Future	1,954.2100	1.9542	1,968.8300	1.9688	0.748	0	0	3,000
2020/08/20	R209	06/05/2021	11.25	Call	Bond Future	4,016.4300	4.0164	4,043.2600	4.0433	0.668	0	0	0
2020/08/20	R209	06/05/2021	11.25	Put	Bond Future	4,781.9100	4.7819	4,739.2900	4.7393	(0.891)	0	0	3,000
2020/08/20	R209	06/05/2021	12.25	Call	Bond Future	6,864.2100	6.8642	6,903.2200	6.9032	0.568	0	0	0
2020/08/20	R209	06/05/2021	12.23	Call	Bond Future	6,801.1100	6.8011	6,839.9100	6.8399	0.570	0	0	0
2020/08/20	R209	06/05/2021	12.22	Put	Bond Future	2,767.1400	2.7671	2,736.3800	2.7364	(1.112)	0	0	0
2020/08/20	R209	06/05/2021	12.24	Call	Bond Future	6,832.7500	6.8327	6,871.6500	6.8716	0.569	0	0	0
2020/08/20	R209	06/05/2021	12.24	Put	Bond Future	2,737.6200	2.7376	2,707.0700	2.7071	(1.116)	0	0	0
2020/08/20	R209	05/08/2021	11.81	Put	Bond Future	4,570.4800	4.5705	4,533.1400	4.5331	(0.817)	0	0	0
2020/08/20	R209	05/08/2021			Bond Future	11.6206	64.8843	11.6065	64.9544	(0.121)	0.0000	0.0000	0
2020/08/20	R209	05/08/2021	11.80	Call	Bond Future	5,473.9700	5.4740	5,506.6800	5.5067	0.598	0	0	0
2020/08/20	R209	05/08/2021	11.80	Put	Bond Future	4,591.7900	4.5918	4,554.3500	4.5544	(0.815)	0	0	0
2020/08/20	R209	05/08/2021	11.81	Call	Bond Future	5,501.2900	5.5013	5,534.1000	5.5341	0.596	0	0	0
2020/08/20	R209	05/08/2021	11.79	Call	Bond Future	5,446.9500	5.4470	5,479.5500	5.4796	0.599	0	0	0

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2020/08/20	R209	05/08/2021	11.79	Put	Bond Future	4,613.4600	4.6135	4,575.9100	4.5759	(0.814)	0	0	0
2020/08/20	R210	05/11/2020			Bond Future	183.9185	183.9185	184.1321	184.1321	0.116	0.0000	0.0000	2,243
2020/08/20	R210	04/02/2021			Bond Future	185.8746	185.8746	186.0897	186.0897	0.116	0.0000	0.0000	0
2020/08/20	R210	06/05/2021			Bond Future	185.2022	185.2022	185.4193	185.4193	0.117	0.0000	0.0000	0
2020/08/20	R210	05/08/2021			Bond Future	187.2539	187.2539	187.4732	187.4732	0.117	0.0000	0.0000	0
2020/08/20	R212	05/11/2020			Bond Future	166.9392	166.9392	166.8973	166.8973	(0.025)	0.0000	0.0000	6,967
2020/08/20	R212	04/02/2021			Bond Future	166.4367	166.4367	166.3936	166.3936	(0.026)	0.0000	0.0000	0
2020/08/20	R212	06/05/2021			Bond Future	168.2428	168.2428	168.1990	168.1990	(0.026)	0.0000	0.0000	0
2020/08/20	R212	05/08/2021			Bond Future	167.7956	167.7956	167.7512	167.7512	(0.026)	0.0000	0.0000	0
2020/08/20	R213	05/11/2020	9.60	Put	Bond Future	3,622.3600	3.6224	3,514.0000	3.5140	(2.991)	0	0	0
2020/08/20	R213	05/11/2020	9.59	Call	Bond Future	1,806.2300	1.8062	1,853.9500	1.8540	2.642	0	0	0
2020/08/20	R213	05/11/2020			Bond Future	9.9180	82.7829	9.8899	82.9395	(0.284)	0.0000	0.0000	16,316
2020/08/20	R213	05/11/2020	9.60	Call	Bond Future	1,828.9400	1.8289	1,877.1500	1.8772	2.636	0	0	0
2020/08/20	R213	05/11/2020	9.59	Put	Bond Future	3,656.8800	3.6569	3,548.0300	3.5480	(2.977)	0	0	0
2020/08/20	R213	05/11/2020	9.61	Call	Bond Future	1,851.8200	1.8518	1,900.5300	1.9005	2.630	0	0	0
2020/08/20	R213	05/11/2020	9.61	Put	Bond Future	3,588.0600	3.5881	3,480.2000	3.4802	(3.006)	0	0	0
2020/08/20	R213	04/02/2021	9.40	Call	Bond Future	1,818.8200	1.8188	1,863.4400	1.8634	2.453	0	0	0
2020/08/20	R213	04/02/2021	9.39	Put	Bond Future	5,948.3500	5.9484	5,834.7900	5.8348	(1.909)	0	0	0
2020/08/20	R213	04/02/2021			Bond Future	10.1348	83.6430	10.1055	83.8008	(0.289)	0.0000	0.0000	0
2020/08/20	R213	04/02/2021	9.41	Call	Bond Future	1,837.5000	1.8375	1,882.4700	1.8825	2.447	0	0	0
2020/08/20	R213	04/02/2021	9.41	Put	Bond Future	5,870.5800	5.8706	5,757.7300	5.7577	(1.922)	0	0	0
2020/08/20	R213	04/02/2021	9.40	Put	Bond Future	5,909.3700	5.9094	5,796.1700	5.7962	(1.916)	0	0	0
2020/08/20	R213	04/02/2021	9.39	Call	Bond Future	1,800.2700	1.8003	1,844.5300	1.8445	2.459	0	0	0
2020/08/20	R213	06/05/2021	11.91	Put	Bond Future	1,441.1800	1.4412	1,401.2500	1.4013	(2.771)	0	0	0
2020/08/20	R213	06/05/2021			Bond Future	10.3527	81.0017	10.3223	81.1610	(0.294)	0.0000	0.0000	0
2020/08/20	R213	06/05/2021	11.90	Call	Bond Future	9,028.3300	9.0283	9,147.5600	9.1476	1.321	0	0	0
2020/08/20	R213	06/05/2021	11.90	Put	Bond Future	1,452.9300	1.4529	1,412.7700	1.4128	(2.764)	0	0	0
2020/08/20	R213	06/05/2021	11.91	Call	Bond Future	9,062.3600	9.0624	9,181.8200	9.1818	1.318	0	0	0
2020/08/20	R213	06/05/2021	11.89	Call	Bond Future	8,994.3400	8.9943	9,113.3300	9.1133	1.323	0	0	0
2020/08/20	R213	06/05/2021	11.89	Put	Bond Future	1,464.7600	1.4648	1,424.3600	1.4244	(2.758)	0	0	0
2020/08/20	R213	05/08/2021	10.85	Call	Bond Future	5,350.4800	5.3505	5,436.6700	5.4367	1.611	0	0	0
2020/08/20	R213	05/08/2021	10.84	Put	Bond Future	4,048.4800	4.0485	3,973.3700	3.9734	(1.855)	0	0	0
2020/08/20	R213	05/08/2021			Bond Future	10.5858	81.8801	10.5540	82.0412	(0.300)	0.0000	0.0000	0
2020/08/20	R213	05/08/2021	10.86	Call	Bond Future	5,379.2300	5.3792	5,465.6900	5.4657	1.607	0	0	0
2020/08/20	R213	05/08/2021	10.86	Put	Bond Future	4,006.5700	4.0066	3,932.0000	3.9320	(1.861)	0	0	0
2020/08/20	R213	05/08/2021	10.85	Put	Bond Future	4,027.3200	4.0273	3,952.4800	3.9525	(1.858)	0	0	0
2020/08/20	R213	05/08/2021	10.84	Call	Bond Future	5,322.1000	5.3221	5,408.0200	5.4080	1.614	0	0	0
2020/08/20	R214	05/11/2020	10.26	Put	Bond Future	6,657.0300	6.6570	6,569.1300	6.5691	(1.320)	0	0	0
2020/08/20	R214	05/11/2020			Bond Future	11.2340	63.6943	11.2163	63.7911	(0.157)	0.0000	0.0000	15,786
2020/08/20	R214	05/11/2020	10.25	Call	Bond Future	923.6100	0.9236	932.3800	0.9324	0.950	0	0	0
2020/08/20	R214	05/11/2020	10.25	Put	Bond Future	6,706.5000	6.7065	6,618.4500	6.6185	(1.313)	0	0	0
2020/08/20	R214	05/11/2020	10.26	Call	Bond Future	937.1300	0.9371	946.0500	0.9461	0.952	0	0	0
2020/08/20	R214	05/11/2020	10.24	Call	Bond Future	910.9500	0.9109	919.5600	0.9196	0.945	0	0	0
2020/08/20	R214	05/11/2020	10.24	Put	Bond Future	6,756.9300	6.7569	6,668.7200	6.6687	(1.305)	0	0	0

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2020/08/20	R214	04/02/2021	10.33	Call	Bond Future	1,552.6300	1.5526	1,570.9500	1.5709	1.180	0	0	0
2020/08/20	R214	04/02/2021			Bond Future	11.4404	64.3560	11.4220	64.4535	(0.160)	0.0000	0.0000	0
2020/08/20	R214	04/02/2021	10.31	Call	Bond Future	1,523.3900	1.5234	1,541.3800	1.5414	1.181	0	0	0
2020/08/20	R214	04/02/2021	10.31	Put	Bond Future	8,036.5200	8.0365	7,956.9400	7.9569	(0.990)	0	0	0
2020/08/20	R214	04/02/2021	10.33	Put	Bond Future	7,941.1400	7.9411	7,861.8900	7.8619	(0.998)	0	0	0
2020/08/20	R214	04/02/2021	10.32	Call	Bond Future	1,537.9600	1.5380	1,556.1200	1.5561	1.181	0	0	0
2020/08/20	R214	04/02/2021	10.32	Put	Bond Future	7,988.7400	7.9887	7,909.3300	7.9093	(0.994)	0	0	0
2020/08/20	R214	06/05/2021	12.26	Call	Bond Future	6,257.8200	6.2578	6,312.5900	6.3126	0.875	0	0	0
2020/08/20	R214	06/05/2021	12.25	Put	Bond Future	3,230.8300	3.2308	3,186.9900	3.1870	(1.357)	0	0	0
2020/08/20	R214	06/05/2021			Bond Future	11.6454	61.7622	11.6263	61.8606	(0.163)	0.0000	0.0000	0
2020/08/20	R214	06/05/2021	12.27	Call	Bond Future	6,288.4800	6.2885	6,343.4000	6.3434	0.873	0	0	0
2020/08/20	R214	06/05/2021	12.27	Put	Bond Future	3,197.1600	3.1972	3,153.6300	3.1536	(1.362)	0	0	0
2020/08/20	R214	06/05/2021	12.26	Put	Bond Future	3,213.9400	3.2139	3,170.2600	3.1703	(1.359)	0	0	0
2020/08/20	R214	06/05/2021	12.25	Call	Bond Future	6,227.2000	6.2272	6,281.8100	6.2818	0.877	0	0	0
2020/08/20	R214	05/08/2021	12.01	Call	Bond Future	5,521.5500	5.5215	5,570.5100	5.5705	0.887	0	0	0
2020/08/20	R214	05/08/2021			Bond Future	11.8621	62.4321	11.8423	62.5316	(0.167)	0.0000	0.0000	0
2020/08/20	R214	05/08/2021	12.01	Put	Bond Future	4,788.0200	4.7880	4,737.4700	4.7375	(1.056)	0	0	0
2020/08/20	R214	05/08/2021	12.03	Put	Bond Future	4,744.0100	4.7440	4,693.7600	4.6938	(1.059)	0	0	0
2020/08/20	R214	05/08/2021	12.02	Call	Bond Future	5,548.5800	5.5486	5,597.6900	5.5977	0.885	0	0	0
2020/08/20	R214	05/08/2021	12.02	Put	Bond Future	4,765.9700	4.7660	4,715.5700	4.7156	(1.057)	0	0	0
2020/08/20	R214	05/08/2021	12.03	Call	Bond Future	5,575.6400	5.5756	5,624.9000	5.6249	0.883	0	0	0
2020/08/20	R248	05/11/2020	10.03	Call	Bond Future	340.8800	0.3409	346.1800	0.3462	1.555	0	0	0
2020/08/20	R248	05/11/2020	10.02	Put	Bond Future	12,371.7600	12.3718	12,227.7700	12.2278	(1.164)	0	0	0
2020/08/20	R248	05/11/2020			Bond Future	11.6605	77.8569	11.6374	78.0061	(0.198)	0.0000	0.0000	110,599
2020/08/20	R248	05/11/2020	10.04	Call	Bond Future	347.3800	0.3474	352.8000	0.3528	1.560	0	0	0
2020/08/20	R248	05/11/2020	10.04	Put	Bond Future	12,218.1000	12.2181	12,074.3400	12.0743	(1.177)	0	0	0
2020/08/20	R248	05/11/2020	11.00	Put	Bond Future	6,094.3400	6.0943	5,973.9500	5.9739	(1.975)	0	0	0
2020/08/20	R248	05/11/2020	11.00	Call	Bond Future	1,618.4600	1.6185	1,647.2500	1.6472	1.779	0	0	950
2020/08/20	R248	05/11/2020	10.00	Put	Bond Future	12,526.3500	12.5263	12,382.1200	12.3821	(1.151)	0	0	0
2020/08/20	R248	05/11/2020	10.00	Call	Bond Future	321.9500	0.3220	326.9000	0.3269	1.538	0	0	950
2020/08/20	R248	05/11/2020	10.03	Put	Bond Future	12,294.8100	12.2948	12,150.9300	12.1509	(1.170)	0	0	0
2020/08/20	R248	05/11/2020	10.02	Call	Bond Future	334.4700	0.3345	339.6600	0.3397	1.552	0	0	0
2020/08/20	R248	04/02/2021	10.75	Call	Bond Future	1,747.1300	1.7471	1,777.8500	1.7778	1.758	0	0	2,590
2020/08/20	R248	04/02/2021	10.47	Put	Bond Future	11,162.2400	11.1622	11,035.5300	11.0355	(1.135)	0	0	0
2020/08/20	R248	04/02/2021	10.46	Call	Bond Future	1,297.7200	1.2977	1,321.1700	1.3212	1.807	0	0	0
2020/08/20	R248	04/02/2021			Bond Future	11.8884	78.6657	11.8643	78.8161	(0.203)	0.0000	0.0000	0
2020/08/20	R248	04/02/2021	10.75	Put	Bond Future	9,476.6200	9.4766	9,356.9400	9.3569	(1.263)	0	0	0
2020/08/20	R248	04/02/2021	11.50	Put	Bond Future	6,041.6700	6.0417	5,945.0100	5.9450	(1.600)	0	0	0
2020/08/20	R248	04/02/2021	11.50	Call	Bond Future	3,554.9900	3.5550	3,608.7300	3.6087	1.512	0	0	2,590
2020/08/20	R248	04/02/2021	10.47	Call	Bond Future	1,311.7200	1.3117	1,335.4100	1.3354	1.806	0	0	0
2020/08/20	R248	04/02/2021	10.46	Put	Bond Future	11,225.7600	11.2258	11,098.8100	11.0988	(1.131)	0	0	0
2020/08/20	R248	04/02/2021	10.48	Call	Bond Future	1,325.8200	1.3258	1,349.7500	1.3497	1.805	0	0	0
2020/08/20	R248	04/02/2021	10.48	Put	Bond Future	11,098.9500	11.0989	10,972.4800	10.9725	(1.139)	0	0	0
2020/08/20	R248	06/05/2021	12.36	Call	Bond Future	6,096.7300	6.0967	6,174.7200	6.1747	1.279	0	0	0
2020/08/20	R248	06/05/2021			Bond Future	12.1155	75.0896	12.0903	75.2415	(0.208)	0.0000	0.0000	0
2020/08/20	R248	06/05/2021	12.34	Call	Bond Future	6,030.6400	6.0306	6,108.1000	6.1081	1.284	0	0	0
2020/08/20	R248	06/05/2021	12.34	Put	Bond Future	4,704.0300	4.7040	4,629.6000	4.6296	(1.582)	0	0	0

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2020/08/20	R248 06/05/2021	12.36	Put	Bond Future	4,654.0300	4.6540	4,580.1300	4.5801	(1.588)	0	0	0
2020/08/20	R248 06/05/2021	12.35	Call	Bond Future	6,063.6600	6.0637	6,141.3800	6.1414	1.282	0	0	0
2020/08/20	R248 06/05/2021	12.35	Put	Bond Future	4,678.9600	4.6790	4,604.7900	4.6048	(1.585)	0	0	0
2020/08/20	R248 05/08/2021	12.51	Put	Bond Future	5,436.5400	5.4365	5,361.3600	5.3614	(1.383)	0	0	0
2020/08/20	R248 05/08/2021			Bond Future	12.3573	75.9041	12.3309	76.0576	(0.214)	0.0000	0.0000	0
2020/08/20	R248 05/08/2021	12.51	Call	Bond Future	6,311.8300	6.3118	6,390.1400	6.3901	1.241	0	0	0
2020/08/20	R248 05/08/2021	12.52	Call	Bond Future	6,342.8500	6.3428	6,421.4000	6.4214	1.238	0	0	0
2020/08/20	R248 05/08/2021	12.50	Put	Bond Future	5,462.0000	5.4620	5,386.5800	5.3866	(1.381)	0	0	0
2020/08/20	R248 05/08/2021	12.52	Put	Bond Future	5,410.9200	5.4109	5,335.9800	5.3360	(1.385)	0	0	0
2020/08/20	R248 05/08/2021	12.50	Call	Bond Future	6,280.5600	6.2806	6,358.6300	6.3586	1.243	0	0	0

Total **1233103**