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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/09/2020 TO 07/09/2020

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
2020/09/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	2025	05/11/2020		Bond Future	144.1794	144.1794	144.4997	144.4997	0.222	0.0000	0.0000	3,891
2020/09/07	2025	04/02/2021		Bond Future	144.1833	144.1833	144.5064	144.5064	0.224	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
2020/09/07	2025	06/05/2021			Bond Future	145.7492	145.7492	146.0756	146.0756	0.224	0.0000	0.0000	0
2020/09/07	2025	05/08/2021			Bond Future	145.8309	145.8309	146.1608	146.1608	0.226	0.0000	0.0000	0
2020/09/07	2029	05/11/2020			Bond Future	102.9736	102.9736	102.9910	102.9910	0.017	0.0000	0.0000	5,004
2020/09/07	2029	04/02/2021			Bond Future	104.0541	104.0541	104.0714	104.0714	0.017	0.0000	0.0000	0
2020/09/07	2029	06/05/2021			Bond Future	104.0444	104.0444	104.0616	104.0616	0.017	0.0000	0.0000	0
2020/09/07	2029	05/08/2021			Bond Future	105.1957	105.1957	105.2130	105.2130	0.016	0.0000	0.0000	0
2020/09/07	2030	05/11/2020	9.39	Put	Bond Future	1,989.2400	1.9892	1,849.1500	1.8491	(7.042)	0	0	0
2020/09/07	2030	05/11/2020	9.38	Call	Bond Future	2,212.3000	2.2123	2,262.6100	2.2626	2.274	0	0	0
2020/09/07	2030	05/11/2020	9.60	Put	Bond Future	1,477.4300	1.4774	1,356.1100	1.3561	(8.212)	0	0	3,000
2020/09/07	2030	05/11/2020	9.99	Put	Bond Future	818.3300	0.8183	731.6900	0.7317	(10.587)	0	0	2,500
2020/09/07	2030	05/11/2020	8.10	Put	Bond Future	7,737.1500	7.7372	7,542.7800	7.5428	(2.512)	0	0	0
2020/09/07	2030	05/11/2020	8.73	Call	Bond Future	742.2700	0.7423	750.7300	0.7507	1.140	0	0	3,000
2020/09/07	2030	05/11/2020	10.06	Put	Bond Future	733.8500	0.7339	652.9200	0.6529	(11.028)	0	0	1,000
2020/09/07	2030	05/11/2020			Bond Future	9.3460	93.9953	9.3128	94.1866	(0.355)	0.0000	0.0000	92,820
2020/09/07	2030	05/11/2020	9.99	Call	Bond Future	4,434.0600	4.4341	4,538.6800	4.5387	2.359	0	0	0
2020/09/07	2030	05/11/2020	8.85	Put	Bond Future	3,857.2500	3.8573	3,679.7500	3.6798	(4.602)	0	0	0
2020/09/07	2030	05/11/2020	8.85	Call	Bond Future	939.8100	0.9398	953.5700	0.9536	1.464	0	0	3,000
2020/09/07	2030	05/11/2020	9.61	Call	Bond Future	2,961.2100	2.9612	3,032.0600	3.0321	2.393	0	0	0
2020/09/07	2030	05/11/2020	9.61	Put	Bond Future	1,455.9400	1.4559	1,335.5300	1.3355	(8.270)	0	0	3,000
2020/09/07	2030	05/11/2020	8.34	Put	Bond Future	6,360.5500	6.3605	6,167.9500	6.1679	(3.028)	0	0	0
2020/09/07	2030	05/11/2020	8.34	Call	Bond Future	316.5900	0.3166	315.2500	0.3152	(0.423)	0	0	1,000
2020/09/07	2030	05/11/2020	9.04	Put	Bond Future	3,106.8300	3.1068	2,940.1200	2.9401	(5.366)	0	0	0
2020/09/07	2030	05/11/2020	9.04	Call	Bond Future	1,321.0300	1.3210	1,345.5800	1.3456	1.858	0	0	1,000
2020/09/07	2030	05/11/2020	9.39	Call	Bond Future	2,242.4300	2.2424	2,293.6000	2.2936	2.282	0	0	0
2020/09/07	2030	05/11/2020	9.38	Put	Bond Future	2,016.5600	2.0166	1,875.6100	1.8756	(6.990)	0	0	0
2020/09/07	2030	05/11/2020	9.60	Call	Bond Future	2,926.2700	2.9263	2,996.2100	2.9962	2.390	0	0	0
2020/09/07	2030	05/11/2020	9.49	Call	Bond Future	2,555.5100	2.5555	2,615.4900	2.6155	2.347	0	0	0
2020/09/07	2030	05/11/2020	8.36	Put	Bond Future	6,250.4500	6.2504	6,058.1100	6.0581	(3.077)	0	0	0
2020/09/07	2030	05/11/2020	9.86	Put	Bond Future	1,000.2900	1.0003	902.5000	0.9025	(9.776)	0	0	14,160
2020/09/07	2030	05/11/2020	8.10	Call	Bond Future	175.7100	0.1757	172.6000	0.1726	(1.770)	0	0	3,000
2020/09/07	2030	05/11/2020	8.73	Put	Bond Future	4,383.5900	4.3836	4,200.7900	4.2008	(4.170)	0	0	0
2020/09/07	2030	05/11/2020	9.23	Put	Bond Future	2,459.3000	2.4593	2,306.0800	2.3061	(6.230)	0	0	0
2020/09/07	2030	05/11/2020	10.06	Call	Bond Future	4,731.2800	4.7313	4,841.6100	4.8416	2.332	0	0	0
2020/09/07	2030	05/11/2020	10.37	Put	Bond Future	447.9900	0.4480	389.6700	0.3897	(13.018)	0	0	8,000
2020/09/07	2030	05/11/2020	9.40	Call	Bond Future	2,272.7700	2.2728	2,324.8100	2.3248	2.290	0	0	0
2020/09/07	2030	05/11/2020	9.40	Put	Bond Future	1,962.1800	1.9622	1,822.9600	1.8230	(7.095)	0	0	0
2020/09/07	2030	05/11/2020	9.49	Put	Bond Future	1,730.4000	1.7304	1,599.1200	1.5991	(7.587)	0	0	2,500
2020/09/07	2030	05/11/2020	9.65	Call	Bond Future	3,102.9100	3.1029	3,177.4400	3.1774	2.402	0	0	0
2020/09/07	2030	05/11/2020	9.65	Put	Bond Future	1,372.4000	1.3724	1,255.6700	1.2557	(8.506)	0	0	2,500
2020/09/07	2030	05/11/2020	8.36	Call	Bond Future	331.5900	0.3316	330.5100	0.3305	(0.326)	0	0	14,160
2020/09/07	2030	05/11/2020	8.86	Put	Bond Future	3,815.1800	3.8152	3,638.1700	3.6382	(4.640)	0	0	0
2020/09/07	2030	05/11/2020	8.86	Call	Bond Future	957.7400	0.9577	971.9900	0.9720	1.488	0	0	14,160
2020/09/07	2030	05/11/2020	9.86	Call	Bond Future	3,901.3600	3.9014	3,994.8300	3.9948	2.396	0	0	0
2020/09/07	2030	05/11/2020	9.23	Call	Bond Future	1,787.6300	1.7876	1,825.6700	1.8257	2.128	0	0	3,000
2020/09/07	2030	05/11/2020	10.47	Call	Bond Future	6,570.9500	6.5710	6,710.1400	6.7101	2.118	0	0	0
2020/09/07	2030	05/11/2020	10.47	Put	Bond Future	380.8700	0.3809	328.8000	0.3288	(13.671)	0	0	3,000

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2020/09/07	2030	05/11/2020	8.53	Put	Bond Future	5,348.8900	5.3489	5,159.7700	5.1598	(3.536)	0	0	0
2020/09/07	2030	05/11/2020	8.53	Call	Bond Future	485.1000	0.4851	487.2400	0.4872	0.441	0	0	15,414
2020/09/07	2030	05/11/2020	9.03	Put	Bond Future	3,143.8300	3.1438	2,976.4700	2.9765	(5.323)	0	0	0
2020/09/07	2030	05/11/2020	9.03	Call	Bond Future	1,298.9100	1.2989	1,322.8100	1.3228	1.840	0	0	15,414
2020/09/07	2030	05/11/2020	10.37	Call	Bond Future	6,109.9800	6.1100	6,242.9200	6.2429	2.176	0	0	0
2020/09/07	2030	04/02/2021	9.20	Put	Bond Future	4,246.1400	4.2461	4,104.2600	4.1043	(3.341)	0	0	0
2020/09/07	2030	04/02/2021	8.20	Put	Bond Future	8,643.1500	8.6432	8,464.0300	8.4640	(2.072)	0	0	0
2020/09/07	2030	04/02/2021	9.12	Call	Bond Future	2,048.6400	2.0486	2,095.6900	2.0957	2.297	0	0	1,000
2020/09/07	2030	04/02/2021	8.36	Call	Bond Future	816.0000	0.8160	833.7800	0.8338	2.179	0	0	800
2020/09/07	2030	04/02/2021	9.16	Call	Bond Future	2,138.6400	2.1386	2,187.6300	2.1876	2.291	0	0	0
2020/09/07	2030	04/02/2021	9.15	Put	Bond Future	4,418.2700	4.4183	4,273.9200	4.2739	(3.267)	0	0	0
2020/09/07	2030	04/02/2021			Bond Future	9.5564	90.9545	9.5218	91.1474	(0.362)	0.0000	0.0000	0
2020/09/07	2030	04/02/2021	8.20	Call	Bond Future	655.8900	0.6559	669.6200	0.6696	2.093	0	0	1,600
2020/09/07	2030	04/02/2021	8.37	Put	Bond Future	7,764.6100	7.7646	7,589.8200	7.5898	(2.251)	0	0	0
2020/09/07	2030	04/02/2021	8.37	Call	Bond Future	826.9200	0.8269	844.9800	0.8450	2.184	0	0	1,000
2020/09/07	2030	04/02/2021	9.17	Call	Bond Future	2,161.6700	2.1617	2,211.1500	2.2112	2.289	0	0	0
2020/09/07	2030	04/02/2021	9.17	Put	Bond Future	4,348.8900	4.3489	4,205.5200	4.2055	(3.297)	0	0	0
2020/09/07	2030	04/02/2021	9.20	Call	Bond Future	2,231.1900	2.2312	2,282.1600	2.2822	2.284	0	0	1,600
2020/09/07	2030	04/02/2021	9.12	Put	Bond Future	4,523.8900	4.5239	4,378.0900	4.3781	(3.223)	0	0	0
2020/09/07	2030	04/02/2021	8.36	Put	Bond Future	7,815.0300	7.8150	7,639.9600	7.6400	(2.240)	0	0	0
2020/09/07	2030	04/02/2021	9.16	Put	Bond Future	4,383.3700	4.3834	4,239.5100	4.2395	(3.282)	0	0	0
2020/09/07	2030	04/02/2021	9.15	Call	Bond Future	2,115.9800	2.1160	2,164.4800	2.1645	2.292	0	0	0
2020/09/07	2030	04/02/2021	8.86	Put	Bond Future	5,513.8700	5.5139	5,356.2700	5.3563	(2.858)	0	0	0
2020/09/07	2030	04/02/2021	8.86	Call	Bond Future	1,522.0500	1.5221	1,557.3000	1.5573	2.316	0	0	800
2020/09/07	2030	04/02/2021	10.20	Call	Bond Future	5,251.6100	5.2516	5,356.0300	5.3560	1.988	0	0	0
2020/09/07	2030	04/02/2021	10.20	Put	Bond Future	1,754.4600	1.7545	1,666.0300	1.6660	(5.040)	0	0	1,800
2020/09/07	2030	06/05/2021	10.04	Put	Bond Future	3,200.2700	3.2003	3,095.4700	3.0955	(3.275)	0	0	0
2020/09/07	2030	06/05/2021	9.15	Call	Bond Future	2,324.1100	2.3241	2,376.3200	2.3763	2.246	0	0	0
2020/09/07	2030	06/05/2021	11.69	Call	Bond Future	10,461.0100	10.4610	10,611.6200	10.6116	1.440	0	0	0
2020/09/07	2030	06/05/2021	11.70	Put	Bond Future	863.6100	0.8636	819.7900	0.8198	(5.074)	0	0	0
2020/09/07	2030	06/05/2021			Bond Future	9.7758	91.9213	9.7397	92.1161	(0.369)	0.0000	0.0000	0
2020/09/07	2030	06/05/2021	10.74	Call	Bond Future	6,957.5800	6.9576	7,075.6200	7.0756	1.697	0	0	0
2020/09/07	2030	06/05/2021	10.74	Put	Bond Future	1,950.3700	1.9504	1,873.6700	1.8737	(3.933)	0	0	0
2020/09/07	2030	06/05/2021	7.97	Call	Bond Future	722.1700	0.7222	738.9500	0.7389	2.324	0	0	700
2020/09/07	2030	06/05/2021	10.04	Call	Bond Future	4,609.8600	4.6099	4,699.8000	4.6998	1.951	0	0	0
2020/09/07	2030	06/05/2021	9.15	Put	Bond Future	5,780.7800	5.7808	5,638.2500	5.6383	(2.466)	0	0	0
2020/09/07	2030	06/05/2021	9.92	Call	Bond Future	4,255.1100	4.2551	4,339.8700	4.3399	1.992	0	0	0
2020/09/07	2030	06/05/2021	11.69	Put	Bond Future	871.9800	0.8720	827.8500	0.8278	(5.061)	0	0	0
2020/09/07	2030	06/05/2021	11.70	Call	Bond Future	10,499.1200	10.4991	10,650.0400	10.6500	1.437	0	0	0
2020/09/07	2030	06/05/2021	9.22	Call	Bond Future	2,472.5800	2.4726	2,527.5900	2.5276	2.225	0	0	0
2020/09/07	2030	06/05/2021	9.22	Put	Bond Future	5,534.1300	5.5341	5,394.4000	5.3944	(2.525)	0	0	700
2020/09/07	2030	06/05/2021	7.97	Put	Bond Future	11,177.5100	11.1775	10,999.5500	10.9995	(1.592)	0	0	0
2020/09/07	2030	06/05/2021	9.92	Put	Bond Future	3,482.1200	3.4821	3,372.1400	3.3721	(3.158)	0	0	700
2020/09/07	2030	06/05/2021	11.71	Call	Bond Future	10,537.2600	10.5373	10,688.4800	10.6885	1.435	0	0	0
2020/09/07	2030	06/05/2021	11.71	Put	Bond Future	855.3100	0.8553	811.7900	0.8118	(5.088)	0	0	0
2020/09/07	2030	05/08/2021	10.42	Put	Bond Future	3,260.3600	3.2604	3,164.1100	3.1641	(2.952)	0	0	0
2020/09/07	2030	05/08/2021	10.41	Call	Bond Future	5,308.9000	5.3089	5,409.0300	5.4090	1.886	0	0	0
2020/09/07	2030	05/08/2021			Bond Future	10.0141	88.9118	9.9763	89.1086	(0.377)	0.0000	0.0000	0

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2020/09/07	2030	05/08/2021	10.42	Call	Bond Future	5,339.1200	5.3391	5,439.6200	5.4396	1.882	0	0	0
2020/09/07	2030	05/08/2021	10.41	Put	Bond Future	3,280.5900	3.2806	3,183.9700	3.1840	(2.945)	0	0	0
2020/09/07	2030	05/08/2021	10.43	Call	Bond Future	5,369.0700	5.3691	5,469.9500	5.4700	1.879	0	0	0
2020/09/07	2030	05/08/2021	10.43	Put	Bond Future	3,239.9000	3.2399	3,144.0300	3.1440	(2.959)	0	0	0
2020/09/07	2032	05/11/2020	9.77	Put	Bond Future	4,187.8700	4.1879	4,000.1300	4.0001	(4.483)	0	0	0
2020/09/07	2032	05/11/2020	9.61	Put	Bond Future	4,906.8000	4.9068	4,712.2200	4.7122	(3.966)	0	0	0
2020/09/07	2032	05/11/2020	10.99	Call	Bond Future	5,202.4500	5.2025	5,308.4400	5.3084	2.037	0	0	0
2020/09/07	2032	05/11/2020	9.44	Put	Bond Future	5,748.9500	5.7489	5,549.1500	5.5491	(3.475)	0	0	0
2020/09/07	2032	05/11/2020	11.08	Call	Bond Future	5,597.6200	5.5976	5,710.4500	5.7104	2.016	0	0	0
2020/09/07	2032	05/11/2020			Bond Future	10.2565	87.6110	10.2232	87.8118	(0.325)	0.0000	0.0000	119,950
2020/09/07	2032	05/11/2020	9.76	Call	Bond Future	1,173.9000	1.1739	1,186.4900	1.1865	1.072	0	0	0
2020/09/07	2032	05/11/2020	9.76	Put	Bond Future	4,230.8200	4.2308	4,042.5900	4.0426	(4.449)	0	0	0
2020/09/07	2032	05/11/2020	10.99	Put	Bond Future	942.9400	0.9429	848.1100	0.8481	(10.057)	0	0	3,000
2020/09/07	2032	05/11/2020	9.77	Call	Bond Future	1,193.9500	1.1939	1,207.0300	1.2070	1.096	0	0	0
2020/09/07	2032	05/11/2020	9.11	Call	Bond Future	317.3300	0.3173	313.2900	0.3133	(1.273)	0	0	3,000
2020/09/07	2032	05/11/2020	9.61	Call	Bond Future	897.4600	0.8975	903.7000	0.9037	0.695	0	0	3,000
2020/09/07	2032	05/11/2020	9.44	Call	Bond Future	643.4900	0.6435	644.5100	0.6445	0.159	0	0	1,000
2020/09/07	2032	05/11/2020	11.08	Put	Bond Future	835.5200	0.8355	747.5300	0.7475	(10.531)	0	0	1,000
2020/09/07	2032	05/11/2020	9.75	Call	Bond Future	1,153.9300	1.1539	1,166.0600	1.1661	1.051	0	0	0
2020/09/07	2032	05/11/2020	9.75	Put	Bond Future	4,273.9200	4.2739	4,085.2300	4.0852	(4.415)	0	0	0
2020/09/07	2032	05/11/2020	9.11	Put	Bond Future	7,602.4500	7.6025	7,397.5900	7.3976	(2.695)	0	0	0
2020/09/07	2032	05/11/2020	8.94	Put	Bond Future	8,650.4400	8.6504	8,444.8800	8.4449	(2.376)	0	0	0
2020/09/07	2032	05/11/2020	8.94	Call	Bond Future	215.0700	0.2151	210.3300	0.2103	(2.204)	0	0	1,000
2020/09/07	2032	04/02/2021	9.29	Call	Bond Future	1,053.3000	1.0533	1,073.1300	1.0731	1.883	0	0	800
2020/09/07	2032	04/02/2021	10.82	Put	Bond Future	2,763.5800	2.7636	2,649.3000	2.6493	(4.135)	0	0	800
2020/09/07	2032	04/02/2021	9.63	Call	Bond Future	1,571.5300	1.5715	1,602.7500	1.6028	1.987	0	0	0
2020/09/07	2032	04/02/2021			Bond Future	10.4807	88.5091	10.4461	88.7116	(0.331)	0.0000	0.0000	0
2020/09/07	2032	04/02/2021	8.79	Put	Bond Future	11,229.6600	11.2297	11,035.8200	11.0358	(1.726)	0	0	0
2020/09/07	2032	04/02/2021	8.79	Call	Bond Future	551.3200	0.5513	559.9500	0.5599	1.565	0	0	800
2020/09/07	2032	04/02/2021	9.61	Call	Bond Future	1,535.0400	1.5350	1,565.5100	1.5655	1.985	0	0	0
2020/09/07	2032	04/02/2021	9.61	Put	Bond Future	6,821.6100	6.8216	6,649.6100	6.6496	(2.521)	0	0	0
2020/09/07	2032	04/02/2021	9.29	Put	Bond Future	8,394.2500	8.3942	8,211.6100	8.2116	(2.176)	0	0	0
2020/09/07	2032	04/02/2021	10.82	Call	Bond Future	4,709.5200	4.7095	4,797.7100	4.7977	1.873	0	0	0
2020/09/07	2032	04/02/2021	9.63	Put	Bond Future	6,731.7600	6.7318	6,560.5100	6.5605	(2.544)	0	0	0
2020/09/07	2032	04/02/2021	9.62	Call	Bond Future	1,553.2200	1.5532	1,584.0600	1.5841	1.986	0	0	0
2020/09/07	2032	04/02/2021	9.62	Put	Bond Future	6,776.5900	6.7766	6,604.9600	6.6050	(2.533)	0	0	0
2020/09/07	2032	06/05/2021	12.57	Call	Bond Future	10,851.1200	10.8511	11,001.6400	11.0016	1.387	0	0	0
2020/09/07	2032	06/05/2021	12.12	Put	Bond Future	1,731.7600	1.7318	1,662.5100	1.6625	(3.999)	0	0	0
2020/09/07	2032	06/05/2021			Bond Future	10.7113	85.3048	10.6752	85.5093	(0.337)	0.0000	0.0000	0
2020/09/07	2032	06/05/2021	12.57	Put	Bond Future	1,194.9300	1.1949	1,141.0100	1.1410	(4.512)	0	0	736
2020/09/07	2032	06/05/2021	10.33	Put	Bond Future	5,561.8000	5.5618	5,422.7300	5.4227	(2.500)	0	0	0
2020/09/07	2032	06/05/2021	10.33	Call	Bond Future	3,370.8800	3.3709	3,436.2500	3.4363	1.939	0	0	736
2020/09/07	2032	06/05/2021	12.11	Call	Bond Future	9,160.8000	9.1608	9,295.6300	9.2956	1.472	0	0	0
2020/09/07	2032	06/05/2021	12.11	Put	Bond Future	1,745.6100	1.7456	1,676.0000	1.6760	(3.988)	0	0	0
2020/09/07	2032	06/05/2021	12.12	Call	Bond Future	9,196.6500	9.1966	9,331.8400	9.3318	1.470	0	0	0
2020/09/07	2032	06/05/2021	12.10	Call	Bond Future	9,124.9800	9.1250	9,259.4400	9.2594	1.474	0	0	0
2020/09/07	2032	06/05/2021	12.10	Put	Bond Future	1,759.5500	1.7596	1,689.5700	1.6896	(3.977)	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
2020/09/07	2032	05/08/2021	11.37	Put	Bond Future	3,789.5300	3.7895	3,686.5300	3.6865	(2.718)	0	0	0
2020/09/07	2032	05/08/2021			Bond Future	10.9543	86.2291	10.9165	86.4357	(0.344)	0.0000	0.0000	0
2020/09/07	2032	05/08/2021	11.36	Call	Bond Future	5,988.6000	5.9886	6,091.8500	6.0918	1.724	0	0	0
2020/09/07	2032	05/08/2021	11.36	Put	Bond Future	3,810.3600	3.8104	3,707.0000	3.7070	(2.713)	0	0	0
2020/09/07	2032	05/08/2021	11.37	Call	Bond Future	6,020.4600	6.0205	6,124.0700	6.1241	1.721	0	0	0
2020/09/07	2032	05/08/2021	11.35	Call	Bond Future	5,956.7900	5.9568	6,059.6800	6.0597	1.727	0	0	0
2020/09/07	2032	05/08/2021	11.35	Put	Bond Future	3,831.2900	3.8313	3,727.5700	3.7276	(2.707)	0	0	0
2020/09/07	2033	05/11/2020			Bond Future	97.3645	97.3645	97.3825	97.3825	0.019	0.0000	0.0000	10,355
2020/09/07	2033	04/02/2021			Bond Future	98.3861	98.3861	98.4040	98.4040	0.018	0.0000	0.0000	0
2020/09/07	2033	06/05/2021			Bond Future	98.2385	98.2385	98.2564	98.2564	0.018	0.0000	0.0000	0
2020/09/07	2033	05/08/2021			Bond Future	99.3256	99.3256	99.3435	99.3435	0.018	0.0000	0.0000	0
2020/09/07	2037	05/11/2020	10.18	Call	Bond Future	498.7700	0.4988	478.7000	0.4787	(4.024)	0	0	0
2020/09/07	2037	05/11/2020	10.17	Put	Bond Future	7,619.4700	7.6195	7,488.0300	7.4880	(1.725)	0	0	0
2020/09/07	2037	05/11/2020			Bond Future	11.2435	82.0635	11.2256	82.1750	(0.159)	0.0000	0.0000	138,739
2020/09/07	2037	05/11/2020	10.19	Call	Bond Future	508.5100	0.5085	488.3200	0.4883	(3.970)	0	0	0
2020/09/07	2037	05/11/2020	10.19	Put	Bond Future	7,497.2900	7.4973	7,365.6100	7.3656	(1.756)	0	0	0
2020/09/07	2037	05/11/2020	10.17	Call	Bond Future	489.1800	0.4892	469.2300	0.4692	(4.078)	0	0	0
2020/09/07	2037	05/11/2020	10.18	Put	Bond Future	7,558.2600	7.5583	7,426.7000	7.4267	(1.741)	0	0	0
2020/09/07	2037	04/02/2021	13.73	Call	Bond Future	12,570.5900	12.5706	12,651.4400	12.6514	0.643	0	0	0
2020/09/07	2037	04/02/2021	10.85	Call	Bond Future	2,391.0500	2.3910	2,396.1600	2.3962	0.214	0	0	0
2020/09/07	2037	04/02/2021	10.35	Call	Bond Future	1,412.9400	1.4129	1,410.9900	1.4110	(0.138)	0	0	0
2020/09/07	2037	04/02/2021	10.28	Put	Bond Future	9,041.9900	9.0420	8,927.0100	8.9270	(1.272)	0	0	0
2020/09/07	2037	04/02/2021	10.27	Call	Bond Future	1,295.8500	1.2959	1,293.1100	1.2931	(0.211)	0	0	0
2020/09/07	2037	04/02/2021			Bond Future	11.4735	78.6501	11.4549	78.7625	(0.162)	0.0000	0.0000	0
2020/09/07	2037	04/02/2021	11.97	Put	Bond Future	2,836.6200	2.8366	2,757.0200	2.7570	(2.806)	0	0	0
2020/09/07	2037	04/02/2021	11.97	Call	Bond Future	5,744.8200	5.7448	5,777.5600	5.7776	0.570	0	0	300
2020/09/07	2037	04/02/2021	9.65	Put	Bond Future	12,897.8000	12.8978	12,779.8300	12.7798	(0.915)	0	0	0
2020/09/07	2037	04/02/2021	9.65	Call	Bond Future	614.0900	0.6141	608.4600	0.6085	(0.917)	0	0	72
2020/09/07	2037	04/02/2021	11.90	Call	Bond Future	5,494.1800	5.4942	5,524.9800	5.5250	0.561	0	0	0
2020/09/07	2037	04/02/2021	13.73	Put	Bond Future	599.3500	0.5994	567.8600	0.5679	(5.254)	0	0	300
2020/09/07	2037	04/02/2021	10.85	Put	Bond Future	6,292.8200	6.2928	6,185.5900	6.1856	(1.704)	0	0	72
2020/09/07	2037	04/02/2021	10.35	Put	Bond Future	8,660.2100	8.6602	8,545.9200	8.5459	(1.320)	0	0	72
2020/09/07	2037	04/02/2021	10.28	Call	Bond Future	1,310.0900	1.3101	1,307.4500	1.3075	(0.202)	0	0	0
2020/09/07	2037	04/02/2021	10.27	Put	Bond Future	9,097.3200	9.0973	8,982.2400	8.9822	(1.265)	0	0	0
2020/09/07	2037	04/02/2021	11.90	Put	Bond Future	2,985.8400	2.9858	2,904.3000	2.9043	(2.731)	0	0	240
2020/09/07	2037	04/02/2021	10.48	Put	Bond Future	7,976.9000	7.9769	7,864.1300	7.8641	(1.414)	0	0	0
2020/09/07	2037	04/02/2021	10.48	Call	Bond Future	1,618.8700	1.6189	1,618.4400	1.6184	(0.027)	0	0	240
2020/09/07	2037	04/02/2021	10.29	Call	Bond Future	1,324.4500	1.3244	1,321.8900	1.3219	(0.193)	0	0	0
2020/09/07	2037	04/02/2021	10.29	Put	Bond Future	8,986.8700	8.9869	8,871.9700	8.8720	(1.279)	0	0	0
2020/09/07	2037	06/05/2021	12.42	Call	Bond Future	7,255.2700	7.2553	7,300.4100	7.3004	0.622	0	0	0
2020/09/07	2037	06/05/2021			Bond Future	11.7098	79.4864	11.6905	79.5997	(0.165)	0.0000	0.0000	0
2020/09/07	2037	06/05/2021	12.42	Put	Bond Future	3,269.2800	3.2693	3,201.0600	3.2011	(2.087)	0	0	0
2020/09/07	2037	06/05/2021	12.43	Call	Bond Future	7,291.0700	7.2911	7,336.4200	7.3364	0.622	0	0	0
2020/09/07	2037	06/05/2021	12.44	Put	Bond Future	3,233.3200	3.2333	3,165.5100	3.1655	(2.097)	0	0	0
2020/09/07	2037	06/05/2021	12.43	Put	Bond Future	3,251.2500	3.2513	3,183.2400	3.1832	(2.092)	0	0	0
2020/09/07	2037	06/05/2021	12.44	Call	Bond Future	7,326.9200	7.3269	7,372.4700	7.3725	0.622	0	0	0

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2020/09/07	2037	05/08/2021	12.26	Put	Bond Future	4,555.5200	4.5555	4,484.3600	4.4844	(1.562)	0	0	0
2020/09/07	2037	05/08/2021	12.27	Call	Bond Future	6,233.8800	6.2339	6,277.4000	6.2774	0.698	0	0	0
2020/09/07	2037	05/08/2021	12.28	Call	Bond Future	6,265.7300	6.2657	6,309.4400	6.3094	0.698	0	0	0
2020/09/07	2037	05/08/2021			Bond Future	11.9638	76.0920	11.9436	76.2065	(0.169)	0.0000	0.0000	0
2020/09/07	2037	05/08/2021	12.26	Call	Bond Future	6,202.3700	6.2024	6,245.6900	6.2457	0.698	0	0	0
2020/09/07	2037	05/08/2021	12.28	Put	Bond Future	4,509.6500	4.5096	4,438.8800	4.4389	(1.569)	0	0	0
2020/09/07	2037	05/08/2021	12.27	Put	Bond Future	4,532.3800	4.5324	4,461.4200	4.4614	(1.566)	0	0	0
2020/09/07	2038	05/11/2020			Bond Future	108.3651	108.3651	108.5320	108.5320	0.154	0.0000	0.0000	10,764
2020/09/07	2038	04/02/2021			Bond Future	107.8047	107.8047	107.9730	107.9730	0.156	0.0000	0.0000	0
2020/09/07	2038	06/05/2021			Bond Future	108.9756	108.9756	109.1455	109.1455	0.156	0.0000	0.0000	0
2020/09/07	2038	05/08/2021			Bond Future	108.4591	108.4591	108.6309	108.6309	0.158	0.0000	0.0000	0
2020/09/07	2040	05/11/2020	10.30	Call	Bond Future	471.9500	0.4720	446.7900	0.4468	(5.331)	0	0	0
2020/09/07	2040	05/11/2020	11.00	Put	Bond Future	4,493.5800	4.4936	4,375.2500	4.3752	(2.633)	0	0	0
2020/09/07	2040	05/11/2020	10.23	Call	Bond Future	409.4800	0.4095	385.9000	0.3859	(5.759)	0	0	2,000
2020/09/07	2040	05/11/2020	11.70	Put	Bond Future	2,119.7600	2.1198	2,018.1700	2.0182	(4.793)	0	0	2,000
2020/09/07	2040	05/11/2020	9.50	Call	Bond Future	70.5800	0.0706	62.5500	0.0625	(11.377)	0	0	2,000
2020/09/07	2040	05/11/2020	10.00	Call	Bond Future	248.8800	0.2489	230.7200	0.2307	(7.297)	0	0	2,380
2020/09/07	2040	05/11/2020			Bond Future	11.4175	83.7953	11.4047	83.8788	(0.112)	0.0000	0.0000	72,600
2020/09/07	2040	05/11/2020	10.30	Put	Bond Future	8,352.7300	8.3527	8,244.0400	8.2440	(1.301)	0	0	0
2020/09/07	2040	05/11/2020	9.73	Put	Bond Future	12,508.3400	12.5083	12,412.6200	12.4126	(0.765)	0	0	0
2020/09/07	2040	05/11/2020	9.73	Call	Bond Future	130.0600	0.1301	117.8700	0.1179	(9.373)	0	0	2,000
2020/09/07	2040	05/11/2020	10.23	Put	Bond Future	8,824.0800	8.8241	8,716.9700	8.7170	(1.214)	0	0	0
2020/09/07	2040	05/11/2020	10.31	Call	Bond Future	481.4500	0.4815	456.0700	0.4561	(5.272)	0	0	0
2020/09/07	2040	05/11/2020	10.32	Put	Bond Future	8,220.2800	8.2203	8,111.1500	8.1112	(1.328)	0	0	0
2020/09/07	2040	05/11/2020	11.00	Call	Bond Future	1,684.8500	1.6849	1,650.0500	1.6500	(2.065)	0	0	2,380
2020/09/07	2040	05/11/2020	11.70	Call	Bond Future	3,935.3000	3.9353	3,917.2400	3.9172	(0.459)	0	0	0
2020/09/07	2040	05/11/2020	9.50	Put	Bond Future	14,364.8300	14.3648	14,273.2700	14.2733	(0.637)	0	0	0
2020/09/07	2040	05/11/2020	10.00	Put	Bond Future	10,453.4100	10.4534	10,351.7200	10.3517	(0.973)	0	0	0
2020/09/07	2040	05/11/2020	10.31	Put	Bond Future	8,286.3800	8.2864	8,177.4700	8.1775	(1.314)	0	0	0
2020/09/07	2040	05/11/2020	10.32	Call	Bond Future	491.1000	0.4911	465.5000	0.4655	(5.213)	0	0	0
2020/09/07	2040	05/11/2020	11.50	Call	Bond Future	3,199.3700	3.1994	3,173.8900	3.1739	(0.796)	0	0	0
2020/09/07	2040	05/11/2020	11.50	Put	Bond Future	2,662.2100	2.6622	2,553.2000	2.5532	(4.095)	0	0	2,000
2020/09/07	2040	04/02/2021	9.49	Call	Bond Future	404.5300	0.4045	395.7300	0.3957	(2.175)	0	0	500
2020/09/07	2040	04/02/2021	9.57	Put	Bond Future	15,578.4800	15.5785	15,485.1400	15.4851	(0.599)	0	0	0
2020/09/07	2040	04/02/2021	10.07	Put	Bond Future	11,977.2600	11.9773	11,881.8900	11.8819	(0.796)	0	0	0
2020/09/07	2040	04/02/2021	10.42	Put	Bond Future	9,760.4600	9.7605	9,665.1000	9.6651	(0.977)	0	0	0
2020/09/07	2040	04/02/2021			Bond Future	11.6460	80.1494	11.6328	80.2335	(0.114)	0.0000	0.0000	0
2020/09/07	2040	04/02/2021	10.07	Call	Bond Future	886.6100	0.8866	875.3400	0.8753	(1.271)	0	0	800
2020/09/07	2040	04/02/2021	11.74	Call	Bond Future	4,630.1600	4.6302	4,633.9200	4.6339	0.081	0	0	0
2020/09/07	2040	04/02/2021	11.74	Put	Bond Future	4,038.3000	4.0383	3,957.9600	3.9580	(1.989)	0	0	800
2020/09/07	2040	04/02/2021	10.41	Call	Bond Future	1,321.2400	1.3212	1,309.9500	1.3100	(0.855)	0	0	0
2020/09/07	2040	04/02/2021	10.41	Put	Bond Future	9,820.1800	9.8202	9,724.7900	9.7248	(0.971)	0	0	0
2020/09/07	2040	04/02/2021	9.49	Put	Bond Future	16,199.5800	16.1996	16,106.6800	16.1067	(0.573)	0	0	0
2020/09/07	2040	04/02/2021	9.57	Call	Bond Future	454.5200	0.4545	445.2800	0.4453	(2.033)	0	0	800
2020/09/07	2040	04/02/2021	10.42	Call	Bond Future	1,335.9800	1.3360	1,324.7200	1.3247	(0.843)	0	0	0
2020/09/07	2040	04/02/2021	10.24	Put	Bond Future	10,868.1700	10.8682	10,772.6100	10.7726	(0.879)	0	0	0

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2020/09/07	2040	04/02/2021	10.24	Call	Bond Future	1,088.1100	1.0881	1,076.6500	1.0767	(1.053)	0	0	500
2020/09/07	2040	04/02/2021	11.57	Call	Bond Future	4,079.7900	4.0798	4,080.2700	4.0803	0.012	0	0	0
2020/09/07	2040	04/02/2021	11.57	Put	Bond Future	4,564.0400	4.5640	4,480.4200	4.4804	(1.832)	0	0	500
2020/09/07	2040	04/02/2021	10.40	Call	Bond Future	1,306.6100	1.3066	1,295.3000	1.2953	(0.866)	0	0	0
2020/09/07	2040	04/02/2021	10.40	Put	Bond Future	9,880.1100	9.8801	9,784.7000	9.7847	(0.966)	0	0	0
2020/09/07	2040	06/05/2021	12.44	Put	Bond Future	3,720.4200	3.7204	3,658.2600	3.6583	(1.671)	0	0	0
2020/09/07	2040	06/05/2021			Bond Future	11.8806	81.0016	11.8667	81.0865	(0.116)	0.0000	0.0000	0
2020/09/07	2040	06/05/2021	12.43	Call	Bond Future	6,999.7200	6.9997	7,022.2300	7.0222	0.322	0	0	0
2020/09/07	2040	06/05/2021	12.43	Put	Bond Future	3,741.7000	3.7417	3,679.3700	3.6794	(1.666)	0	0	0
2020/09/07	2040	06/05/2021	12.44	Call	Bond Future	7,035.6800	7.0357	7,058.3600	7.0584	0.322	0	0	0
2020/09/07	2040	06/05/2021	12.42	Call	Bond Future	6,964.0700	6.9641	6,986.4100	6.9864	0.321	0	0	0
2020/09/07	2040	06/05/2021	12.42	Put	Bond Future	3,763.3500	3.7633	3,700.8500	3.7008	(1.661)	0	0	0
2020/09/07	2040	05/08/2021	12.47	Call	Bond Future	6,594.9800	6.5950	6,621.1200	6.6211	0.396	0	0	0
2020/09/07	2040	05/08/2021			Bond Future	12.1326	77.3734	12.1182	77.4590	(0.119)	0.0000	0.0000	0
2020/09/07	2040	05/08/2021	12.47	Put	Bond Future	4,635.6700	4.6357	4,576.1500	4.5762	(1.284)	0	0	0
2020/09/07	2040	05/08/2021	12.48	Call	Bond Future	6,627.4300	6.6274	6,653.7200	6.6537	0.397	0	0	0
2020/09/07	2040	05/08/2021	12.49	Put	Bond Future	4,586.7400	4.5867	4,527.5200	4.5275	(1.291)	0	0	0
2020/09/07	2040	05/08/2021	12.48	Put	Bond Future	4,611.2900	4.6113	4,551.9200	4.5519	(1.287)	0	0	0
2020/09/07	2040	05/08/2021	12.49	Call	Bond Future	6,659.6400	6.6596	6,686.0800	6.6861	0.397	0	0	0
2020/09/07	2044	05/11/2020	10.36	Call	Bond Future	441.6200	0.4416	425.7500	0.4258	(3.594)	0	0	0
2020/09/07	2044	05/11/2020	11.06	Put	Bond Future	4,698.4100	4.6984	4,536.7000	4.5367	(3.442)	0	0	525
2020/09/07	2044	05/11/2020	11.43	Call	Bond Future	2,652.8300	2.6528	2,654.5000	2.6545	0.063	0	0	0
2020/09/07	2044	05/11/2020	9.72	Put	Bond Future	13,478.6200	13.4786	13,321.1700	13.3212	(1.168)	0	0	0
2020/09/07	2044	05/11/2020	9.97	Call	Bond Future	186.1500	0.1861	174.9000	0.1749	(6.044)	0	0	300
2020/09/07	2044	05/11/2020	9.29	Put	Bond Future	17,180.3000	17.1803	17,027.3500	17.0273	(0.890)	0	0	0
2020/09/07	2044	05/11/2020	9.96	Put	Bond Future	11,561.8500	11.5618	11,401.1300	11.4011	(1.390)	0	0	0
2020/09/07	2044	05/11/2020			Bond Future	11.5188	80.1415	11.4959	80.2911	(0.199)	0.0000	0.0000	47,298
2020/09/07	2044	05/11/2020	10.34	Call	Bond Future	423.9700	0.4240	408.2700	0.4083	(3.703)	0	0	0
2020/09/07	2044	05/11/2020	10.34	Put	Bond Future	8,782.7500	8.7827	8,617.4500	8.6175	(1.882)	0	0	0
2020/09/07	2044	05/11/2020	9.72	Call	Bond Future	98.7100	0.0987	90.8600	0.0909	(7.953)	0	0	1,815
2020/09/07	2044	05/11/2020	9.97	Put	Bond Future	11,484.5300	11.4845	11,323.6800	11.3237	(1.401)	0	0	0
2020/09/07	2044	05/11/2020	9.96	Call	Bond Future	181.7200	0.1817	170.6000	0.1706	(6.119)	0	0	0
2020/09/07	2044	05/11/2020	11.38	Call	Bond Future	2,498.0300	2.4980	2,497.3400	2.4973	(0.028)	0	0	0
2020/09/07	2044	05/11/2020	11.38	Put	Bond Future	3,409.4200	3.4094	3,259.1300	3.2591	(4.408)	0	0	300
2020/09/07	2044	05/11/2020	10.36	Put	Bond Future	8,646.1200	8.6461	8,480.6500	8.4807	(1.914)	0	0	0
2020/09/07	2044	05/11/2020	11.06	Call	Bond Future	1,615.2700	1.6153	1,603.1600	1.6032	(0.750)	0	0	0
2020/09/07	2044	05/11/2020	10.04	Put	Bond Future	10,949.3500	10.9493	10,787.5300	10.7875	(1.478)	0	0	0
2020/09/07	2044	05/11/2020	11.17	Put	Bond Future	4,222.3900	4.2224	4,063.8600	4.0639	(3.755)	0	0	1,815
2020/09/07	2044	05/11/2020	11.43	Put	Bond Future	3,233.8800	3.2339	3,085.9500	3.0860	(4.574)	0	0	1,815
2020/09/07	2044	05/11/2020	8.87	Put	Bond Future	21,094.4000	21.0944	20,943.7000	20.9437	(0.714)	0	0	0
2020/09/07	2044	05/11/2020	9.29	Call	Bond Future	28.1900	0.0282	24.8400	0.0248	(11.884)	0	0	300
2020/09/07	2044	05/11/2020	10.35	Call	Bond Future	432.7200	0.4327	416.9400	0.4169	(3.647)	0	0	0
2020/09/07	2044	05/11/2020	10.35	Put	Bond Future	8,714.3000	8.7143	8,548.9200	8.5489	(1.898)	0	0	0
2020/09/07	2044	05/11/2020	10.04	Call	Bond Future	219.7700	0.2198	207.5500	0.2075	(5.560)	0	0	525
2020/09/07	2044	05/11/2020	9.34	Put	Bond Future	16,733.4900	16.7335	16,580.1400	16.5801	(0.916)	0	0	0
2020/09/07	2044	05/11/2020	9.34	Call	Bond Future	32.9800	0.0330	29.2300	0.0292	(11.371)	0	0	525
2020/09/07	2044	05/11/2020	11.17	Call	Bond Future	1,897.2000	1.8972	1,888.2700	1.8883	(0.471)	0	0	0

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2020/09/07	2044	05/11/2020	8.87	Call	Bond Future	6.6700	0.0067	5.5700	0.0056	(16.492)	0	0	1,815
2020/09/07	2044	05/11/2020	10.02	Put	Bond Future	11,101.1700	11.1012	10,939.6300	10.9396	(1.455)	0	0	0
2020/09/07	2044	05/11/2020	10.02	Call	Bond Future	209.6900	0.2097	197.7500	0.1977	(5.694)	0	0	1,815
2020/09/07	2044	04/02/2021	10.04	Put	Bond Future	12,897.0500	12.8970	12,745.2500	12.7453	(1.177)	0	0	0
2020/09/07	2044	04/02/2021	10.37	Call	Bond Future	1,143.6900	1.1437	1,146.2000	1.1462	0.219	0	0	0
2020/09/07	2044	04/02/2021	10.35	Put	Bond Future	10,809.0300	10.8090	10,660.3800	10.6604	(1.375)	0	0	0
2020/09/07	2044	04/02/2021			Bond Future	11.7419	76.5833	11.7180	76.7342	(0.204)	0.0000	0.0000	0
2020/09/07	2044	04/02/2021	10.37	Put	Bond Future	10,681.6700	10.6817	10,533.2800	10.5333	(1.389)	0	0	0
2020/09/07	2044	04/02/2021	10.35	Call	Bond Future	1,117.3400	1.1173	1,119.5900	1.1196	0.201	0	0	0
2020/09/07	2044	04/02/2021	10.04	Call	Bond Future	763.1300	0.7631	762.2300	0.7622	(0.118)	0	0	0
2020/09/07	2044	04/02/2021	10.84	Call	Bond Future	1,917.3200	1.9173	1,928.2700	1.9283	0.571	0	0	0
2020/09/07	2044	04/02/2021	10.36	Put	Bond Future	10,745.2400	10.7452	10,596.7200	10.5967	(1.382)	0	0	0
2020/09/07	2044	04/02/2021	10.84	Put	Bond Future	7,970.9800	7.9710	7,831.0300	7.8310	(1.756)	0	0	265
2020/09/07	2044	04/02/2021	10.29	Call	Bond Future	1,040.9300	1.0409	1,042.4400	1.0424	0.145	0	0	0
2020/09/07	2044	04/02/2021	10.29	Put	Bond Future	11,196.5200	11.1965	11,047.1300	11.0471	(1.334)	0	0	265
2020/09/07	2044	04/02/2021	9.66	Put	Bond Future	15,740.2400	15.7402	15,586.6200	15.5866	(0.976)	0	0	0
2020/09/07	2044	04/02/2021	9.66	Call	Bond Future	452.8300	0.4528	450.1100	0.4501	(0.601)	0	0	265
2020/09/07	2044	04/02/2021	10.36	Call	Bond Future	1,130.4600	1.1305	1,132.8400	1.1328	0.211	0	0	0
2020/09/07	2044	06/05/2021	12.43	Put	Bond Future	3,986.8300	3.9868	3,897.0900	3.8971	(2.251)	0	0	0
2020/09/07	2044	06/05/2021	12.44	Call	Bond Future	6,729.3500	6.7293	6,792.2100	6.7922	0.934	0	0	0
2020/09/07	2044	06/05/2021			Bond Future	11.9706	77.3977	11.9456	77.5500	(0.209)	0.0000	0.0000	0
2020/09/07	2044	06/05/2021	12.45	Call	Bond Future	6,764.0800	6.7641	6,827.2100	6.8272	0.933	0	0	0
2020/09/07	2044	06/05/2021	12.45	Put	Bond Future	3,942.2300	3.9422	3,853.0300	3.8530	(2.263)	0	0	0
2020/09/07	2044	06/05/2021	12.43	Call	Bond Future	6,694.6600	6.6947	6,757.2500	6.7573	0.935	0	0	0
2020/09/07	2044	06/05/2021	12.44	Put	Bond Future	3,964.4700	3.9645	3,875.0000	3.8750	(2.257)	0	0	0
2020/09/07	2044	05/08/2021	12.60	Put	Bond Future	4,571.0400	4.5710	4,485.0100	4.4850	(1.882)	0	0	0
2020/09/07	2044	05/08/2021	12.61	Put	Bond Future	4,548.1100	4.5481	4,462.3300	4.4623	(1.886)	0	0	0
2020/09/07	2044	05/08/2021			Bond Future	12.2164	73.8555	12.1902	74.0095	(0.214)	0.0000	0.0000	0
2020/09/07	2044	05/08/2021	12.60	Call	Bond Future	6,766.1000	6.7661	6,834.0100	6.8340	1.004	0	0	0
2020/09/07	2044	05/08/2021	12.61	Call	Bond Future	6,798.8600	6.7989	6,867.0200	6.8670	1.003	0	0	0
2020/09/07	2044	05/08/2021	12.59	Call	Bond Future	6,733.3800	6.7334	6,801.0500	6.8011	1.005	0	0	0
2020/09/07	2044	05/08/2021	12.59	Put	Bond Future	4,594.0900	4.5941	4,507.8200	4.5078	(1.878)	0	0	0
2020/09/07	2046	05/11/2020			Bond Future	96.8736	96.8736	96.8924	96.8924	0.019	0.0000	0.0000	16,197
2020/09/07	2046	04/02/2021			Bond Future	97.8902	97.8902	97.9089	97.9089	0.019	0.0000	0.0000	0
2020/09/07	2046	06/05/2021			Bond Future	97.1627	97.1627	97.1812	97.1812	0.019	0.0000	0.0000	0
2020/09/07	2046	05/08/2021			Bond Future	98.2378	98.2378	98.2566	98.2566	0.019	0.0000	0.0000	0
2020/09/07	2050	05/11/2020			Bond Future	99.5575	99.5575	99.7613	99.7613	0.205	0.0000	0.0000	13,962
2020/09/07	2050	04/02/2021			Bond Future	98.7113	98.7113	98.9168	98.9168	0.208	0.0000	0.0000	0
2020/09/07	2050	06/05/2021			Bond Future	99.7835	99.7835	99.9909	99.9909	0.208	0.0000	0.0000	0
2020/09/07	2050	05/08/2021			Bond Future	98.9592	98.9592	99.1688	99.1688	0.212	0.0000	0.0000	0
2020/09/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/07	AL37	05/11/2020			Index Future	752.7840	752.7840	754.3770	754.3770	0.212	0.0000	0.0000	0
2020/09/07	AL37	04/02/2021			Index Future	760.4970	760.4970	762.0990	762.0990	0.211	0.0000	0.0000	0
2020/09/07	AL37	06/05/2021			Index Future	768.5710	768.5710	770.1850	770.1850	0.210	0.0000	0.0000	0
2020/09/07	AL37	05/08/2021			Index Future	776.8050	776.8050	778.4340	778.4340	0.210	0.0000	0.0000	0
2020/09/07	AL7T	05/11/2020			Index Future	821.6620	821.6620	823.6570	823.6570	0.243	0.0000	0.0000	0
2020/09/07	AL7T	04/02/2021			Index Future	830.0820	830.0820	832.0880	832.0880	0.242	0.0000	0.0000	0
2020/09/07	AL7T	06/05/2021			Index Future	838.8950	838.8950	840.9170	840.9170	0.241	0.0000	0.0000	0
2020/09/07	AL7T	05/08/2021			Index Future	847.8820	847.8820	849.9240	849.9240	0.241	0.0000	0.0000	0
2020/09/07	ALBI	05/11/2020			Index Future	720.2070	720.2070	721.7640	721.7640	0.216	0.0000	0.0000	209
2020/09/07	ALBI	04/02/2021			Index Future	727.5870	727.5870	729.1510	729.1510	0.215	0.0000	0.0000	0
2020/09/07	ALBI	06/05/2021			Index Future	735.3120	735.3120	736.8880	736.8880	0.214	0.0000	0.0000	0
2020/09/07	ALBI	05/08/2021			Index Future	743.1900	743.1900	744.7810	744.7810	0.214	0.0000	0.0000	0
2020/09/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/07	ES33	05/11/2020			Bond Future	11.9035	72.5208	11.8749	72.6673	(0.240)	0.0000	0.0000	350
2020/09/07	ES33	04/02/2021			Bond Future	12.1818	73.2639	12.1520	73.4116	(0.245)	0.0000	0.0000	0
2020/09/07	ES33	06/05/2021			Bond Future	12.4630	70.2675	12.4319	70.4167	(0.250)	0.0000	0.0000	0
2020/09/07	ES33	05/08/2021			Bond Future	12.7603	71.0288	12.7277	71.1795	(0.255)	0.0000	0.0000	0
2020/09/07	ES42	05/11/2020			Bond Future	12.3178	71.7542	12.2994	71.8583	(0.149)	0.0000	0.0000	4,789
2020/09/07	ES42	04/02/2021			Bond Future	12.5772	72.4902	12.5580	72.5951	(0.153)	0.0000	0.0000	0
2020/09/07	ES42	06/05/2021			Bond Future	12.8492	69.0025	12.8291	69.1084	(0.156)	0.0000	0.0000	0
2020/09/07	ES42	05/08/2021			Bond Future	13.1292	69.7505	13.1082	69.8575	(0.160)	0.0000	0.0000	0
2020/09/07	GOVI	05/11/2020	737.84	Put	GOVI	263,650.0000	26.3650	248,130.0000	24.8130	(5.887)	0	0	0
2020/09/07	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	05/11/2020			GOVI	711.4750	711.4750	713.0270	713.0270	0.218	0.0000	0.0000	1,008
2020/09/07	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	05/11/2020	737.83	Put	GOVI	263,550.0000	26.3550	248,030.0000	24.8030	(5.889)	0	0	0
2020/09/07	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/09/07	GOVI	05/11/2020	737.85	Put	GOVI	263,750.0000	26.3750	248,230.0000	24.8230	(5.884)	0	0	0
2020/09/07	GOVI	04/02/2021	750.96	Put	GOVI	321,950.0000	32.1950	306,350.0000	30.6350	(4.845)	0	0	0
2020/09/07	GOVI	04/02/2021			GOVI	718.7650	718.7650	720.3250	720.3250	0.217	0.0000	0.0000	0
2020/09/07	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	04/02/2021	750.95	Put	GOVI	321,850.0000	32.1850	306,250.0000	30.6250	(4.847)	0	0	0
2020/09/07	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	04/02/2021	750.94	Put	GOVI	321,750.0000	32.1750	306,150.0000	30.6150	(4.848)	0	0	0
2020/09/07	GOVI	06/05/2021	678.67	Call	GOVI	477,260.0000	47.7260	492,980.0000	49.2980	3.294	0	0	0
2020/09/07	GOVI	06/05/2021			GOVI	726.3960	726.3960	727.9680	727.9680	0.216	0.0000	0.0000	0
2020/09/07	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	06/05/2021	678.68	Call	GOVI	477,160.0000	47.7160	492,880.0000	49.2880	3.294	0	0	0
2020/09/07	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	06/05/2021	678.69	Call	GOVI	477,060.0000	47.7060	492,780.0000	49.2780	3.295	0	0	0
2020/09/07	GOVI	05/08/2021	719.14	Call	GOVI	150,380.0000	15.0380	166,250.0000	16.6250	10.553	0	0	0
2020/09/07	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	05/08/2021			GOVI	734.1780	734.1780	735.7650	735.7650	0.216	0.0000	0.0000	0
2020/09/07	GOVI	05/08/2021	719.15	Call	GOVI	150,280.0000	15.0280	166,150.0000	16.6150	10.560	0	0	0
2020/09/07	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	GOVI	05/08/2021	719.13	Call	GOVI	150,480.0000	15.0480	166,350.0000	16.6350	10.546	0	0	0
2020/09/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/07	IGOV	05/11/2020			Index Future	261.3130	261.3130	261.6360	261.6360	0.124	0.0000	0.0000	1,203
2020/09/07	IGOV	04/02/2021			Index Future	264.0540	264.0540	264.3780	264.3780	0.123	0.0000	0.0000	0
2020/09/07	IGOV	06/05/2021			Index Future	266.9210	266.9210	267.2470	267.2470	0.122	0.0000	0.0000	0
2020/09/07	IGOV	05/08/2021			Index Future	269.8440	269.8440	270.1730	270.1730	0.122	0.0000	0.0000	0
2020/09/07	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/07	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2020/09/07	IS05	16/03/2021			Interest Rate Swap	92.2100	92.2100	92.2100	92.2100	0.000	0.0000	0.0000	0
2020/09/07	IS05	15/06/2021			Interest Rate Swap	90.3600	90.3600	90.3500	90.3500	(0.011)	0.0000	0.0000	0
2020/09/07	IS05	21/09/2021			Interest Rate Swap	89.3000	89.3000	89.2900	89.2900	(0.011)	0.0000	0.0000	0
2020/09/07	IS05	21/12/2021			Interest Rate Swap	90.5600	90.5600	90.5400	90.5400	(0.022)	0.0000	0.0000	51
2020/09/07	IS05	15/03/2022			Interest Rate Swap	89.9700	89.9700	89.9600	89.9600	(0.011)	0.0000	0.0000	0
2020/09/07	IS05	21/06/2022			Interest Rate Swap	90.0700	90.0700	90.0500	90.0500	(0.022)	0.0000	0.0000	0
2020/09/07	IS05	20/09/2022			Interest Rate Swap	93.2300	93.2300	93.1900	93.1900	(0.043)	0.0000	0.0000	0
2020/09/07	IS05	20/12/2022			Interest Rate Swap	93.7300	93.7300	93.6800	93.6800	(0.053)	0.0000	0.0000	0
2020/09/07	IS05	22/03/2023			Interest Rate Swap	86.1300	86.1300	86.0600	86.0600	(0.081)	0.0000	0.0000	0
2020/09/07	IS05	20/06/2023			Interest Rate Swap	91.6700	91.6700	91.5900	91.5900	(0.087)	0.0000	0.0000	0
2020/09/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/07	IS10	17/12/2025			Interest Rate Swap	80.0700	80.0700	79.9100	79.9100	(0.200)	0.0000	0.0000	0
2020/09/07	IS10	16/03/2026			Interest Rate Swap	76.6800	76.6800	76.5200	76.5200	(0.209)	0.0000	0.0000	0
2020/09/07	IS10	15/06/2026			Interest Rate Swap	75.1800	75.1800	75.0100	75.0100	(0.226)	0.0000	0.0000	0

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2020/09/07	IS10	21/09/2026			Interest Rate Swap	77.3000	77.3000	77.1300	77.1300	(0.220)	0.0000	0.0000	0
2020/09/07	IS10	21/12/2026			Interest Rate Swap	81.4300	81.4300	81.2600	81.2600	(0.209)	0.0000	0.0000	0
2020/09/07	IS10	15/03/2027			Interest Rate Swap	80.0400	80.0400	79.8800	79.8800	(0.200)	0.0000	0.0000	0
2020/09/07	IS10	21/06/2027			Interest Rate Swap	82.2500	82.2500	82.0800	82.0800	(0.207)	0.0000	0.0000	0
2020/09/07	IS10	20/09/2027			Interest Rate Swap	88.1800	88.1800	88.0200	88.0200	(0.181)	0.0000	0.0000	0
2020/09/07	IS10	20/12/2027			Interest Rate Swap	88.7100	88.7100	88.5600	88.5600	(0.169)	0.0000	0.0000	0
2020/09/07	IS10	22/03/2028			Interest Rate Swap	81.8800	81.8800	81.7300	81.7300	(0.183)	0.0000	0.0000	0
2020/09/07	IS10	20/06/2028			Interest Rate Swap	89.8400	89.8400	89.7000	89.7000	(0.156)	0.0000	0.0000	0
2020/09/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/07	JBAF	16/09/2020			Jibar Tradeable Future	3.4450	96.5550	3.4450	96.5550	0.000	0.0000	0.0000	10,000
2020/09/07	JBAF	21/10/2020			Jibar Tradeable Future	3.4250	96.5750	3.4150	96.5850	(0.292)	0.0000	0.0000	0
2020/09/07	JBAF	18/11/2020			Jibar Tradeable Future	3.4300	96.5700	3.4200	96.5800	(0.292)	0.0000	0.0000	0
2020/09/07	JBAF	15/12/2020			Jibar Tradeable Future	3.4300	96.5700	3.4100	96.5900	(0.583)	0.0000	0.0000	30,010
2020/09/07	JBAF	20/01/2021			Jibar Tradeable Future	3.4400	96.5600	3.4200	96.5800	(0.581)	0.0000	0.0000	0
2020/09/07	JBAF	17/02/2021			Jibar Tradeable Future	3.4600	96.5400	3.4400	96.5600	(0.578)	0.0000	0.0000	0
2020/09/07	JBAF	17/03/2021			Jibar Tradeable Future	3.4650	96.5350	3.4650	96.5350	0.000	0.0000	0.0000	0
2020/09/07	JBAF	15/06/2021			Jibar Tradeable Future	3.5650	96.4350	3.5550	96.4450	(0.281)	0.0000	0.0000	0
2020/09/07	JBAF	15/09/2021			Jibar Tradeable Future	3.7100	96.2900	3.6800	96.3200	(0.809)	0.0000	0.0000	30,000
2020/09/07	JBAF	15/12/2021			Jibar Tradeable Future	3.9100	96.0900	3.8700	96.1300	(1.023)	0.0000	0.0000	0
2020/09/07	JBAF	16/03/2022			Jibar Tradeable Future	4.0650	95.9350	4.0250	95.9750	(0.984)	0.0000	0.0000	0
2020/09/07	JBAF	15/06/2022			Jibar Tradeable Future	4.3000	95.7000	4.2500	95.7500	(1.163)	0.0000	0.0000	0
2020/09/07	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	R023	05/11/2020			Bond Future	4.5428	108.4506	4.5095	108.5258	(0.732)	0.0000	0.0000	34,442
2020/09/07	R023	05/11/2020	7.46	Call	Bond Future	6,343.8900	6.3439	6,419.0800	6.4191	1.185	0	0	0
2020/09/07	R023	05/11/2020	7.47	Call	Bond Future	6,364.8100	6.3648	6,440.0000	6.4400	1.181	0	0	0
2020/09/07	R023	05/11/2020	7.45	Call	Bond Future	6,322.9800	6.3230	6,398.1700	6.3982	1.189	0	0	0
2020/09/07	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/07	R023	04/02/2021	6.34	Call	Bond Future	3,436.5800	3.4366	3,510.1200	3.5101	2.140	0	0	0
2020/09/07	R023	04/02/2021	6.32	Put	Bond Future	12.0600	0.0121	9.9600	0.0100	(17.413)	0	0	0
2020/09/07	R023	04/02/2021			Bond Future	4.6025	109.5619	4.5650	109.6375	(0.815)	0.0000	0.0000	0
2020/09/07	R023	04/02/2021	6.34	Put	Bond Future	11.3000	0.0113	9.3100	0.0093	(17.611)	0	0	0
2020/09/07	R023	04/02/2021	6.32	Call	Bond Future	3,398.7300	3.3987	3,472.1600	3.4722	2.161	0	0	0
2020/09/07	R023	04/02/2021	6.33	Put	Bond Future	11.6700	0.0117	9.6300	0.0096	(17.481)	0	0	0
2020/09/07	R023	04/02/2021	6.33	Call	Bond Future	3,417.6500	3.4176	3,491.1400	3.4911	2.150	0	0	0
2020/09/07	R023	06/05/2021	7.58	Call	Bond Future	5,039.0800	5.0391	5,114.9400	5.1149	1.505	0	0	0
2020/09/07	R023	06/05/2021			Bond Future	4.6463	106.8185	4.6034	106.8947	(0.924)	0.0000	0.0000	0
2020/09/07	R023	06/05/2021	7.56	Call	Bond Future	5,005.9100	5.0059	5,081.7600	5.0818	1.515	0	0	0
2020/09/07	R023	06/05/2021	7.56	Put	Bond Future	1.5300	0.0015	1.2500	0.0013	(18.301)	0	0	0
2020/09/07	R023	06/05/2021	7.58	Put	Bond Future	1.4400	0.0014	1.1700	0.0012	(18.750)	0	0	0
2020/09/07	R023	06/05/2021	7.57	Call	Bond Future	5,022.4900	5.0225	5,098.3500	5.0983	1.510	0	0	0
2020/09/07	R023	06/05/2021	7.57	Put	Bond Future	1.4800	0.0015	1.2100	0.0012	(18.243)	0	0	0
2020/09/07	R023	05/08/2021	5.30	Call	Bond Future	1,208.0100	1.2080	1,261.2300	1.2612	4.406	0	0	0
2020/09/07	R023	05/08/2021	5.29	Put	Bond Future	294.9300	0.2949	271.0600	0.2711	(8.093)	0	0	0

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2020/09/07	R023	05/08/2021			Bond Future	4.6965	107.9755	4.6463	108.0523	(1.070)	0.0000	0.0000	0
2020/09/07	R023	05/08/2021	5.31	Call	Bond Future	1,219.4600	1.2195	1,272.9200	1.2729	4.384	0	0	0
2020/09/07	R023	05/08/2021	5.31	Put	Bond Future	287.6000	0.2876	264.1900	0.2642	(8.140)	0	0	0
2020/09/07	R023	05/08/2021	5.30	Put	Bond Future	291.2500	0.2913	267.6000	0.2676	(8.120)	0	0	0
2020/09/07	R023	05/08/2021	5.29	Call	Bond Future	1,196.5800	1.1966	1,249.5800	1.2496	4.429	0	0	0
2020/09/07	R035	05/11/2020	10.34	Put	Bond Future	5,356.0000	5.3560	5,220.2300	5.2202	(2.535)	0	0	0
2020/09/07	R035	05/11/2020			Bond Future	10.9981	86.5820	10.9802	86.6958	(0.163)	0.0000	0.0000	106,311
2020/09/07	R035	05/11/2020	10.33	Call	Bond Future	1,023.7200	1.0237	1,001.6700	1.0017	(2.154)	0	0	0
2020/09/07	R035	05/11/2020	10.33	Put	Bond Future	5,405.4300	5.4054	5,269.6500	5.2697	(2.512)	0	0	0
2020/09/07	R035	05/11/2020	10.34	Call	Bond Future	1,042.2900	1.0423	1,020.2500	1.0203	(2.115)	0	0	0
2020/09/07	R035	05/11/2020	10.32	Call	Bond Future	1,005.2500	1.0053	983.2000	0.9832	(2.193)	0	0	0
2020/09/07	R035	05/11/2020	10.32	Put	Bond Future	5,455.0400	5.4550	5,319.2600	5.3193	(2.489)	0	0	0
2020/09/07	R035	04/02/2021	10.14	Put	Bond Future	8,518.6400	8.5186	8,402.9400	8.4029	(1.358)	0	0	650
2020/09/07	R035	04/02/2021	11.14	Put	Bond Future	4,349.2600	4.3493	4,252.4100	4.2524	(2.227)	0	0	650
2020/09/07	R035	04/02/2021	10.05	Call	Bond Future	1,261.9900	1.2620	1,259.9000	1.2599	(0.166)	0	0	0
2020/09/07	R035	04/02/2021	10.04	Put	Bond Future	9,065.5600	9.0656	8,948.8200	8.9488	(1.288)	0	0	0
2020/09/07	R035	04/02/2021			Bond Future	11.2360	87.4693	11.2173	87.5838	(0.166)	0.0000	0.0000	0
2020/09/07	R035	04/02/2021	10.14	Call	Bond Future	1,394.5700	1.3946	1,393.4200	1.3934	(0.082)	0	0	0
2020/09/07	R035	04/02/2021	10.06	Call	Bond Future	1,276.2500	1.2763	1,274.2600	1.2743	(0.156)	0	0	0
2020/09/07	R035	04/02/2021	10.06	Put	Bond Future	8,954.6200	8.9546	8,838.0800	8.8381	(1.301)	0	0	0
2020/09/07	R035	04/02/2021	11.14	Call	Bond Future	3,758.5900	3.7586	3,776.2900	3.7763	0.471	0	0	0
2020/09/07	R035	04/02/2021	10.05	Put	Bond Future	9,009.9900	9.0100	8,893.3500	8.8934	(1.295)	0	0	0
2020/09/07	R035	04/02/2021	10.04	Call	Bond Future	1,247.8500	1.2478	1,245.6600	1.2457	(0.176)	0	0	0
2020/09/07	R035	06/05/2021	11.55	Call	Bond Future	5,114.5700	5.1146	5,147.6500	5.1476	0.647	0	0	0
2020/09/07	R035	06/05/2021	12.77	Call	Bond Future	9,402.9300	9.4029	9,462.9900	9.4630	0.639	0	0	0
2020/09/07	R035	06/05/2021	10.24	Put	Bond Future	9,729.6000	9.7296	9,622.5200	9.6225	(1.101)	0	0	0
2020/09/07	R035	06/05/2021	12.37	Call	Bond Future	7,960.5500	7.9605	8,011.5700	8.0116	0.641	0	0	0
2020/09/07	R035	06/05/2021	12.35	Put	Bond Future	2,908.8000	2.9088	2,843.8200	2.8438	(2.234)	0	0	0
2020/09/07	R035	06/05/2021			Bond Future	11.4718	83.9242	11.4523	84.0398	(0.170)	0.0000	0.0000	0
2020/09/07	R035	06/05/2021	12.37	Put	Bond Future	2,876.2700	2.8763	2,811.7000	2.8117	(2.245)	0	0	0
2020/09/07	R035	06/05/2021	12.35	Call	Bond Future	7,885.0300	7.8850	7,935.6400	7.9356	0.642	0	0	0
2020/09/07	R035	06/05/2021	11.55	Put	Bond Future	4,652.4000	4.6524	4,569.8900	4.5699	(1.773)	0	0	1,650
2020/09/07	R035	06/05/2021	12.77	Put	Bond Future	2,204.4500	2.2044	2,148.9200	2.1489	(2.519)	0	0	1,650
2020/09/07	R035	06/05/2021	10.24	Call	Bond Future	1,915.4300	1.9154	1,923.9400	1.9239	0.444	0	0	793
2020/09/07	R035	06/05/2021	12.36	Put	Bond Future	2,892.4900	2.8925	2,827.7100	2.8277	(2.240)	0	0	0
2020/09/07	R035	06/05/2021	10.81	Put	Bond Future	7,134.6500	7.1347	7,036.7800	7.0368	(1.372)	0	0	0
2020/09/07	R035	06/05/2021	10.81	Call	Bond Future	3,065.3700	3.0654	3,083.0900	3.0831	0.578	0	0	1,650
2020/09/07	R035	06/05/2021	11.32	Call	Bond Future	4,426.3800	4.4264	4,454.3800	4.4544	0.633	0	0	0
2020/09/07	R035	06/05/2021	11.32	Put	Bond Future	5,334.4300	5.3344	5,246.8400	5.2468	(1.642)	0	0	793
2020/09/07	R035	06/05/2021	12.02	Call	Bond Future	6,673.9300	6.6739	6,717.5600	6.7176	0.654	0	0	0
2020/09/07	R035	06/05/2021	12.02	Put	Bond Future	3,513.6800	3.5137	3,441.7200	3.4417	(2.048)	0	0	793
2020/09/07	R035	06/05/2021	12.36	Call	Bond Future	7,922.7700	7.9228	7,973.5800	7.9736	0.641	0	0	0
2020/09/07	R035	05/08/2021	5.31	Call	Bond Future	1.9900	0.0020	1.9400	0.0019	(2.513)	0	0	0
2020/09/07	R035	05/08/2021			Bond Future	11.7233	84.8334	11.7030	84.9502	(0.173)	0.0000	0.0000	0
2020/09/07	R035	05/08/2021	5.29	Call	Bond Future	1.9100	0.0019	1.8600	0.0019	(2.618)	0	0	0
2020/09/07	R035	05/08/2021	5.29	Put	Bond Future	53,492.5100	53.4925	53,375.6700	53.3757	(0.218)	0	0	0
2020/09/07	R035	05/08/2021	5.31	Put	Bond Future	53,259.3000	53.2593	53,142.4600	53.1425	(0.219)	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
2020/09/07	R035	05/08/2021	5.30	Call	Bond Future	1.9500	0.0020	1.9000	0.0019	(2.564)	0	0	0
2020/09/07	R035	05/08/2021	5.30	Put	Bond Future	53,375.8400	53.3758	53,259.0000	53.2590	(0.219)	0	0	0
2020/09/07	R186	05/11/2020	8.65	Call	Bond Future	6,362.7500	6.3627	6,567.7100	6.5677	3.221	0	0	0
2020/09/07	R186	05/11/2020	8.64	Put	Bond Future	123.4500	0.1235	97.2500	0.0972	(21.223)	0	0	0
2020/09/07	R186	05/11/2020	7.50	Call	Bond Future	1,762.5400	1.7625	1,853.2700	1.8533	5.148	0	0	80
2020/09/07	R186	05/11/2020	8.00	Put	Bond Future	531.4100	0.5314	453.6000	0.4536	(14.642)	0	0	0
2020/09/07	R186	05/11/2020			Bond Future	7.4268	118.9383	7.3832	119.1689	(0.587)	0.0000	0.0000	89,934
2020/09/07	R186	05/11/2020	8.66	Call	Bond Future	6,408.6600	6.4087	6,614.1800	6.6142	3.207	0	0	0
2020/09/07	R186	05/11/2020	8.66	Put	Bond Future	116.7000	0.1167	91.6400	0.0916	(21.474)	0	0	0
2020/09/07	R186	05/11/2020	7.00	Put	Bond Future	2,947.6200	2.9476	2,751.8800	2.7519	(6.641)	0	0	0
2020/09/07	R186	05/11/2020	7.00	Call	Bond Future	663.0500	0.6631	697.8900	0.6979	5.255	0	0	1,200
2020/09/07	R186	05/11/2020	8.65	Put	Bond Future	120.0300	0.1200	94.4100	0.0944	(21.345)	0	0	0
2020/09/07	R186	05/11/2020	8.64	Call	Bond Future	6,316.9000	6.3169	6,521.2800	6.5213	3.235	0	0	0
2020/09/07	R186	05/11/2020	6.50	Put	Bond Future	5,207.3700	5.2074	4,983.7300	4.9837	(4.295)	0	0	0
2020/09/07	R186	05/11/2020	7.50	Put	Bond Future	1,376.3800	1.3764	1,236.5300	1.2365	(10.161)	0	0	0
2020/09/07	R186	05/11/2020	8.00	Call	Bond Future	3,511.8400	3.5118	3,664.6100	3.6646	4.350	0	0	1,200
2020/09/07	R186	05/11/2020	7.84	Put	Bond Future	732.6400	0.7326	636.3400	0.6363	(13.144)	0	0	0
2020/09/07	R186	05/11/2020	9.26	Put	Bond Future	17.5000	0.0175	12.3100	0.0123	(29.657)	0	0	3,500
2020/09/07	R186	05/11/2020	6.50	Call	Bond Future	173.0900	0.1731	180.0300	0.1800	4.009	0	0	80
2020/09/07	R186	05/11/2020	7.84	Call	Bond Future	2,891.0700	2.8911	3,025.3500	3.0254	4.645	0	0	3,500
2020/09/07	R186	05/11/2020	8.34	Put	Bond Future	258.4000	0.2584	212.1200	0.2121	(17.910)	0	0	0
2020/09/07	R186	05/11/2020	8.34	Call	Bond Future	4,960.5200	4.9605	5,144.8200	5.1448	3.715	0	0	3,500
2020/09/07	R186	05/11/2020	9.26	Call	Bond Future	9,212.6200	9.2126	9,438.0100	9.4380	2.447	0	0	0
2020/09/07	R186	04/02/2021	8.15	Call	Bond Future	3,917.0500	3.9170	4,057.5400	4.0575	3.587	0	0	0
2020/09/07	R186	04/02/2021			Bond Future	7.6121	114.8782	7.5661	115.1107	(0.605)	0.0000	0.0000	0
2020/09/07	R186	04/02/2021	8.15	Put	Bond Future	1,242.9800	1.2430	1,150.9200	1.1509	(7.406)	0	0	0
2020/09/07	R186	04/02/2021	8.00	Put	Bond Future	1,483.0400	1.4830	1,379.6200	1.3796	(6.974)	0	0	15,177
2020/09/07	R186	04/02/2021	8.16	Call	Bond Future	3,951.3200	3.9513	4,092.5400	4.0925	3.574	0	0	0
2020/09/07	R186	04/02/2021	8.17	Put	Bond Future	1,213.5100	1.2135	1,122.9100	1.1229	(7.466)	0	0	0
2020/09/07	R186	04/02/2021	8.00	Call	Bond Future	3,419.4700	3.4195	3,548.6000	3.5486	3.776	0	0	0
2020/09/07	R186	04/02/2021	8.16	Put	Bond Future	1,228.3000	1.2283	1,136.9700	1.1370	(7.435)	0	0	0
2020/09/07	R186	04/02/2021	8.17	Call	Bond Future	3,985.4600	3.9855	4,127.4100	4.1274	3.562	0	0	0
2020/09/07	R186	06/05/2021	10.77	Call	Bond Future	13,267.2700	13.2673	13,491.8100	13.4918	1.692	0	0	0
2020/09/07	R186	06/05/2021	10.76	Put	Bond Future	97.4500	0.0974	87.0700	0.0871	(10.652)	0	0	0
2020/09/07	R186	06/05/2021			Bond Future	7.8076	116.0989	7.7588	116.3337	(0.625)	0.0000	0.0000	0
2020/09/07	R186	06/05/2021	10.78	Call	Bond Future	13,306.8200	13.3068	13,531.4900	13.5315	1.688	0	0	0
2020/09/07	R186	06/05/2021	10.78	Put	Bond Future	94.4700	0.0945	84.3500	0.0844	(10.712)	0	0	0
2020/09/07	R186	06/05/2021	10.77	Put	Bond Future	95.9500	0.0960	85.7000	0.0857	(10.683)	0	0	0
2020/09/07	R186	06/05/2021	10.76	Call	Bond Future	13,227.7200	13.2277	13,452.1300	13.4521	1.697	0	0	0
2020/09/07	R186	05/08/2021	8.61	Call	Bond Future	4,634.1800	4.6342	4,775.4900	4.7755	3.049	0	0	0
2020/09/07	R186	05/08/2021	8.62	Put	Bond Future	1,965.9200	1.9659	1,870.5600	1.8706	(4.851)	0	0	0
2020/09/07	R186	05/08/2021			Bond Future	8.0207	112.0753	7.9689	112.3125	(0.646)	0.0000	0.0000	0
2020/09/07	R186	05/08/2021	8.61	Put	Bond Future	1,980.7700	1.9808	1,884.9100	1.8849	(4.840)	0	0	0
2020/09/07	R186	05/08/2021	8.62	Call	Bond Future	4,663.6700	4.6637	4,805.4800	4.8055	3.041	0	0	0
2020/09/07	R186	05/08/2021	8.63	Call	Bond Future	4,693.6100	4.6936	4,835.9200	4.8359	3.032	0	0	0
2020/09/07	R186	05/08/2021	8.63	Put	Bond Future	1,951.5600	1.9516	1,856.7000	1.8567	(4.861)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/09/07	R197	05/11/2020			Bond Future	314.9770	314.9770	314.8191	314.8191	(0.050)	0.0000	0.0000	2,902
2020/09/07	R197	04/02/2021			Bond Future	310.4264	310.4264	310.2657	310.2657	(0.052)	0.0000	0.0000	0
2020/09/07	R197	06/05/2021			Bond Future	313.7982	313.7982	313.6352	313.6352	(0.052)	0.0000	0.0000	0
2020/09/07	R197	05/08/2021			Bond Future	309.2640	309.2640	309.0988	309.0988	(0.053)	0.0000	0.0000	0
2020/09/07	R202	05/11/2020			Bond Future	217.3196	217.3196	217.8065	217.8065	0.224	0.0000	0.0000	7,870
2020/09/07	R202	04/02/2021			Bond Future	215.4272	215.4272	215.9188	215.9188	0.228	0.0000	0.0000	0
2020/09/07	R202	06/05/2021			Bond Future	217.7670	217.7670	218.2633	218.2633	0.228	0.0000	0.0000	0
2020/09/07	R202	05/08/2021			Bond Future	215.9241	215.9241	216.4256	216.4256	0.232	0.0000	0.0000	0
2020/09/07	R208	05/11/2020	4.78	Call	Bond Future	528.5900	0.5286	527.6900	0.5277	(0.170)	0	0	0
2020/09/07	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/07	R208	05/11/2020			Bond Future	3.4142	102.0293	3.4164	102.0284	0.067	0.0000	0.0000	7,525
2020/09/07	R208	05/11/2020	4.79	Call	Bond Future	532.4400	0.5324	531.5400	0.5315	(0.169)	0	0	0
2020/09/07	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/07	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/07	R208	05/11/2020	4.77	Call	Bond Future	524.7400	0.5247	523.8400	0.5238	(0.172)	0	0	0
2020/09/07	R209	05/11/2020	10.02	Call	Bond Future	660.0700	0.6601	652.8400	0.6528	(1.095)	0	0	0
2020/09/07	R209	05/11/2020			Bond Future	10.8586	66.5880	10.8306	66.7412	(0.257)	0.0000	0.0000	28,041
2020/09/07	R209	05/11/2020	10.00	Call	Bond Future	636.3200	0.6363	628.8400	0.6288	(1.176)	0	0	0
2020/09/07	R209	05/11/2020	10.00	Put	Bond Future	5,593.8800	5.5939	5,433.1500	5.4332	(2.873)	0	0	0
2020/09/07	R209	05/11/2020	10.02	Put	Bond Future	5,496.1200	5.4961	5,335.6400	5.3356	(2.920)	0	0	0
2020/09/07	R209	05/11/2020	10.01	Call	Bond Future	648.1600	0.6482	640.8000	0.6408	(1.136)	0	0	0
2020/09/07	R209	05/11/2020	10.01	Put	Bond Future	5,544.9300	5.5449	5,384.3200	5.3843	(2.897)	0	0	0
2020/09/07	R209	04/02/2021	10.12	Put	Bond Future	6,781.6100	6.7816	6,643.9300	6.6439	(2.030)	0	0	0
2020/09/07	R209	04/02/2021			Bond Future	11.0626	67.2705	11.0337	67.4251	(0.262)	0.0000	0.0000	0
2020/09/07	R209	04/02/2021	10.11	Call	Bond Future	1,446.6000	1.4466	1,463.2600	1.4633	1.152	0	0	0
2020/09/07	R209	04/02/2021	10.11	Put	Bond Future	6,826.3900	6.8264	6,688.4600	6.6885	(2.021)	0	0	0
2020/09/07	R209	04/02/2021	10.12	Call	Bond Future	1,461.5700	1.4616	1,478.4800	1.4785	1.157	0	0	0
2020/09/07	R209	04/02/2021	10.10	Call	Bond Future	1,431.7300	1.4317	1,448.1500	1.4481	1.147	0	0	0
2020/09/07	R209	04/02/2021	10.10	Put	Bond Future	6,871.3400	6.8713	6,733.1700	6.7332	(2.011)	0	0	0
2020/09/07	R209	06/05/2021	12.25	Put	Bond Future	2,458.4900	2.4585	2,386.9000	2.3869	(2.912)	0	0	4,000
2020/09/07	R209	06/05/2021	12.23	Put	Bond Future	2,485.7800	2.4858	2,413.6800	2.4137	(2.900)	0	0	0
2020/09/07	R209	06/05/2021	12.22	Call	Bond Future	7,159.5200	7.1595	7,243.2600	7.2433	1.170	0	0	0
2020/09/07	R209	06/05/2021			Bond Future	11.2708	64.8454	11.2408	65.0015	(0.267)	0.0000	0.0000	1,850
2020/09/07	R209	06/05/2021	10.25	Put	Bond Future	7,691.6000	7.6916	7,564.0600	7.5641	(1.658)	0	0	0
2020/09/07	R209	06/05/2021	10.25	Call	Bond Future	2,063.8900	2.0639	2,092.4400	2.0924	1.383	0	0	3,750
2020/09/07	R209	06/05/2021	11.25	Call	Bond Future	4,266.0300	4.2660	4,322.4900	4.3225	1.323	0	0	0
2020/09/07	R209	06/05/2021	11.25	Put	Bond Future	4,373.9900	4.3740	4,274.3600	4.2744	(2.278)	0	0	4,000
2020/09/07	R209	06/05/2021	12.25	Call	Bond Future	7,257.4300	7.2574	7,341.9300	7.3419	1.164	0	0	0
2020/09/07	R209	06/05/2021	12.23	Call	Bond Future	7,192.0700	7.1921	7,276.0600	7.2761	1.168	0	0	0
2020/09/07	R209	06/05/2021	12.22	Put	Bond Future	2,499.6300	2.4996	2,427.2800	2.4273	(2.894)	0	0	0
2020/09/07	R209	06/05/2021	12.24	Call	Bond Future	7,224.6500	7.2247	7,308.9000	7.3089	1.166	0	0	0
2020/09/07	R209	06/05/2021	12.24	Put	Bond Future	2,472.0000	2.4720	2,400.1600	2.4002	(2.906)	0	0	0
2020/09/07	R209	05/08/2021	11.81	Put	Bond Future	3,987.4400	3.9874	3,902.0600	3.9021	(2.141)	0	0	0
2020/09/07	R209	05/08/2021			Bond Future	11.4880	65.5480	11.4568	65.7057	(0.272)	0.0000	0.0000	0
2020/09/07	R209	05/08/2021	11.80	Call	Bond Future	5,553.4700	5.5535	5,625.5500	5.6255	1.298	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
2020/09/07	R209	05/08/2021	11.80	Put	Bond Future	4,007.5600	4.0076	3,921.9200	3.9219	(2.137)	0	0	0
2020/09/07	R209	05/08/2021	11.81	Call	Bond Future	5,581.9800	5.5820	5,654.3200	5.6543	1.296	0	0	0
2020/09/07	R209	05/08/2021	11.79	Call	Bond Future	5,525.2500	5.5252	5,597.0700	5.5971	1.300	0	0	0
2020/09/07	R209	05/08/2021	11.79	Put	Bond Future	4,028.0300	4.0280	3,942.1300	3.9421	(2.133)	0	0	0
2020/09/07	R210	05/11/2020			Bond Future	189.8381	189.8381	189.8699	189.8699	0.017	0.0000	0.0000	2,243
2020/09/07	R210	04/02/2021			Bond Future	191.8302	191.8302	191.8617	191.8617	0.016	0.0000	0.0000	0
2020/09/07	R210	06/05/2021			Bond Future	191.1988	191.1988	191.2303	191.2303	0.016	0.0000	0.0000	0
2020/09/07	R210	05/08/2021			Bond Future	193.3146	193.3146	193.3463	193.3463	0.016	0.0000	0.0000	0
2020/09/07	R212	05/11/2020			Bond Future	169.4048	169.4048	169.4198	169.4198	0.009	0.0000	0.0000	6,967
2020/09/07	R212	04/02/2021			Bond Future	168.8831	168.8831	168.8977	168.8977	0.009	0.0000	0.0000	0
2020/09/07	R212	06/05/2021			Bond Future	170.7174	170.7174	170.7319	170.7319	0.008	0.0000	0.0000	0
2020/09/07	R212	05/08/2021			Bond Future	170.2737	170.2737	170.2882	170.2882	0.009	0.0000	0.0000	0
2020/09/07	R213	05/11/2020	9.60	Put	Bond Future	2,820.6800	2.8207	2,662.6900	2.6627	(5.601)	0	0	0
2020/09/07	R213	05/11/2020	9.59	Call	Bond Future	1,558.9000	1.5589	1,586.4000	1.5864	1.764	0	0	0
2020/09/07	R213	05/11/2020			Bond Future	9.8186	83.3383	9.7854	83.5245	(0.338)	0.0000	0.0000	16,422
2020/09/07	R213	05/11/2020	9.60	Call	Bond Future	1,582.6800	1.5827	1,610.8400	1.6108	1.779	0	0	0
2020/09/07	R213	05/11/2020	9.59	Put	Bond Future	2,854.1300	2.8541	2,695.4800	2.6955	(5.559)	0	0	0
2020/09/07	R213	05/11/2020	9.61	Call	Bond Future	1,606.6900	1.6067	1,635.5100	1.6355	1.794	0	0	0
2020/09/07	R213	05/11/2020	9.61	Put	Bond Future	2,787.5100	2.7875	2,630.1800	2.6302	(5.644)	0	0	0
2020/09/07	R213	04/02/2021	9.40	Call	Bond Future	1,737.2200	1.7372	1,774.2100	1.7742	2.129	0	0	0
2020/09/07	R213	04/02/2021	9.39	Put	Bond Future	5,316.9700	5.3170	5,165.8500	5.1659	(2.842)	0	0	0
2020/09/07	R213	04/02/2021			Bond Future	10.0333	84.1924	9.9988	84.3800	(0.344)	0.0000	0.0000	0
2020/09/07	R213	04/02/2021	9.41	Call	Bond Future	1,756.4800	1.7565	1,793.8800	1.7939	2.129	0	0	0
2020/09/07	R213	04/02/2021	9.41	Put	Bond Future	5,240.1600	5.2402	5,089.8600	5.0899	(2.868)	0	0	0
2020/09/07	R213	04/02/2021	9.40	Put	Bond Future	5,278.3700	5.2784	5,127.6600	5.1277	(2.855)	0	0	0
2020/09/07	R213	04/02/2021	9.39	Call	Bond Future	1,718.2900	1.7183	1,754.8700	1.7549	2.129	0	0	0
2020/09/07	R213	06/05/2021	11.91	Put	Bond Future	1,218.7800	1.2188	1,164.8400	1.1648	(4.426)	0	0	0
2020/09/07	R213	06/05/2021			Bond Future	10.2469	81.5576	10.2110	81.7472	(0.350)	0.0000	0.0000	0
2020/09/07	R213	06/05/2021	11.90	Call	Bond Future	9,360.7500	9.3608	9,496.0700	9.4961	1.446	0	0	0
2020/09/07	R213	06/05/2021	11.90	Put	Bond Future	1,229.3800	1.2294	1,175.1200	1.1751	(4.414)	0	0	0
2020/09/07	R213	06/05/2021	11.91	Call	Bond Future	9,395.9300	9.3959	9,531.5700	9.5316	1.444	0	0	0
2020/09/07	R213	06/05/2021	11.89	Call	Bond Future	9,325.6000	9.3256	9,460.6100	9.4606	1.448	0	0	0
2020/09/07	R213	06/05/2021	11.89	Put	Bond Future	1,240.0500	1.2400	1,185.4800	1.1855	(4.401)	0	0	0
2020/09/07	R213	05/08/2021	10.85	Call	Bond Future	5,405.6900	5.4057	5,500.7500	5.5008	1.759	0	0	0
2020/09/07	R213	05/08/2021	10.84	Put	Bond Future	3,541.6300	3.5416	3,444.8100	3.4448	(2.734)	0	0	0
2020/09/07	R213	05/08/2021			Bond Future	10.4755	82.4411	10.4381	82.6326	(0.357)	0.0000	0.0000	0
2020/09/07	R213	05/08/2021	10.86	Call	Bond Future	5,435.5800	5.4356	5,530.9800	5.5310	1.755	0	0	0
2020/09/07	R213	05/08/2021	10.86	Put	Bond Future	3,501.9900	3.5020	3,405.8600	3.4059	(2.745)	0	0	0
2020/09/07	R213	05/08/2021	10.85	Put	Bond Future	3,521.6000	3.5216	3,425.1300	3.4251	(2.739)	0	0	0
2020/09/07	R213	05/08/2021	10.84	Call	Bond Future	5,376.1800	5.3762	5,470.8900	5.4709	1.762	0	0	0
2020/09/07	R214	05/11/2020	10.26	Put	Bond Future	5,788.7900	5.7888	5,670.4200	5.6704	(2.045)	0	0	0
2020/09/07	R214	05/11/2020			Bond Future	11.1262	64.2888	11.1086	64.3867	(0.158)	0.0000	0.0000	19,859
2020/09/07	R214	05/11/2020	10.25	Call	Bond Future	651.2800	0.6513	630.9000	0.6309	(3.129)	0	0	0
2020/09/07	R214	05/11/2020	10.25	Put	Bond Future	5,839.6500	5.8397	5,721.3400	5.7213	(2.026)	0	0	0

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2020/09/07	R214	05/11/2020	10.26	Call	Bond Future	663.4100	0.6634	642.9700	0.6430	(3.081)	0	0	0
2020/09/07	R214	05/11/2020	10.24	Call	Bond Future	639.8300	0.6398	619.5100	0.6195	(3.176)	0	0	0
2020/09/07	R214	05/11/2020	10.24	Put	Bond Future	5,891.2900	5.8913	5,773.0400	5.7730	(2.007)	0	0	0
2020/09/07	R214	04/02/2021	10.33	Call	Bond Future	1,443.9100	1.4439	1,442.8600	1.4429	(0.073)	0	0	0
2020/09/07	R214	04/02/2021			Bond Future	11.3299	64.9476	11.3116	65.0463	(0.161)	0.0000	0.0000	0
2020/09/07	R214	04/02/2021	10.31	Call	Bond Future	1,414.1600	1.4142	1,412.8900	1.4129	(0.090)	0	0	0
2020/09/07	R214	04/02/2021	10.31	Put	Bond Future	7,335.7000	7.3357	7,235.7100	7.2357	(1.363)	0	0	0
2020/09/07	R214	04/02/2021	10.33	Put	Bond Future	7,240.8300	7.2408	7,141.0600	7.1411	(1.378)	0	0	0
2020/09/07	R214	04/02/2021	10.32	Call	Bond Future	1,428.9800	1.4290	1,427.8200	1.4278	(0.081)	0	0	0
2020/09/07	R214	04/02/2021	10.32	Put	Bond Future	7,288.1700	7.2882	7,188.2900	7.1883	(1.370)	0	0	0
2020/09/07	R214	06/05/2021	12.26	Call	Bond Future	6,501.2600	6.5013	6,541.5400	6.5415	0.620	0	0	0
2020/09/07	R214	06/05/2021	12.25	Put	Bond Future	2,874.9900	2.8750	2,815.4800	2.8155	(2.070)	0	0	0
2020/09/07	R214	06/05/2021			Bond Future	11.5304	62.3606	11.5114	62.4602	(0.164)	0.0000	0.0000	0
2020/09/07	R214	06/05/2021	12.27	Call	Bond Future	6,532.7600	6.5328	6,573.2200	6.5732	0.619	0	0	0
2020/09/07	R214	06/05/2021	12.27	Put	Bond Future	2,843.0100	2.8430	2,783.8600	2.7839	(2.081)	0	0	0
2020/09/07	R214	06/05/2021	12.26	Put	Bond Future	2,858.9500	2.8589	2,799.6200	2.7996	(2.075)	0	0	0
2020/09/07	R214	06/05/2021	12.25	Call	Bond Future	6,469.7900	6.4698	6,509.8900	6.5099	0.620	0	0	0
2020/09/07	R214	05/08/2021	12.01	Call	Bond Future	5,560.8700	5.5609	5,598.0000	5.5980	0.668	0	0	0
2020/09/07	R214	05/08/2021			Bond Future	11.7426	63.0362	11.7229	63.1368	(0.168)	0.0000	0.0000	0
2020/09/07	R214	05/08/2021	12.01	Put	Bond Future	4,223.2500	4.2232	4,159.7400	4.1597	(1.504)	0	0	0
2020/09/07	R214	05/08/2021	12.03	Put	Bond Future	4,181.4000	4.1814	4,118.2200	4.1182	(1.511)	0	0	0
2020/09/07	R214	05/08/2021	12.02	Call	Bond Future	5,588.9700	5.5890	5,626.2600	5.6263	0.667	0	0	0
2020/09/07	R214	05/08/2021	12.02	Put	Bond Future	4,202.2700	4.2023	4,138.9200	4.1389	(1.508)	0	0	0
2020/09/07	R214	05/08/2021	12.03	Call	Bond Future	5,617.1200	5.6171	5,654.5800	5.6546	0.667	0	0	0
2020/09/07	R248	05/11/2020	10.03	Call	Bond Future	221.7500	0.2218	217.0400	0.2170	(2.124)	0	0	0
2020/09/07	R248	05/11/2020	10.02	Put	Bond Future	11,157.3900	11.1574	10,898.1900	10.8982	(2.323)	0	0	0
2020/09/07	R248	05/11/2020			Bond Future	11.4924	78.9534	11.4540	79.2078	(0.334)	0.0000	0.0000	111,502
2020/09/07	R248	05/11/2020	10.04	Call	Bond Future	227.0700	0.2271	222.3800	0.2224	(2.065)	0	0	0
2020/09/07	R248	05/11/2020	10.04	Put	Bond Future	11,001.3600	11.0014	10,742.2000	10.7422	(2.356)	0	0	0
2020/09/07	R248	05/11/2020	11.00	Put	Bond Future	4,921.1800	4.9212	4,689.2600	4.6893	(4.713)	0	0	0
2020/09/07	R248	05/11/2020	11.00	Call	Bond Future	1,541.7300	1.5417	1,564.2800	1.5643	1.463	0	0	950
2020/09/07	R248	05/11/2020	10.00	Put	Bond Future	11,314.3700	11.3144	11,055.1400	11.0551	(2.291)	0	0	0
2020/09/07	R248	05/11/2020	10.00	Call	Bond Future	206.4000	0.2064	201.6400	0.2016	(2.306)	0	0	950
2020/09/07	R248	05/11/2020	10.03	Put	Bond Future	11,079.2500	11.0792	10,820.0700	10.8201	(2.339)	0	0	0
2020/09/07	R248	05/11/2020	10.02	Call	Bond Future	216.5300	0.2165	211.8000	0.2118	(2.184)	0	0	0
2020/09/07	R248	04/02/2021	10.75	Call	Bond Future	1,772.4000	1.7724	1,812.7500	1.8128	2.277	0	0	2,590
2020/09/07	R248	04/02/2021	10.47	Put	Bond Future	10,059.9300	10.0599	9,831.6700	9.8317	(2.269)	0	0	0
2020/09/07	R248	04/02/2021	10.46	Call	Bond Future	1,291.1400	1.2911	1,319.3700	1.3194	2.186	0	0	0
2020/09/07	R248	04/02/2021			Bond Future	11.7143	79.7624	11.6742	80.0192	(0.343)	0.0000	0.0000	0
2020/09/07	R248	04/02/2021	10.75	Put	Bond Future	8,405.2700	8.4053	8,188.7500	8.1888	(2.576)	0	0	0
2020/09/07	R248	04/02/2021	11.50	Put	Bond Future	5,103.2100	5.1032	4,927.1300	4.9271	(3.450)	0	0	0
2020/09/07	R248	04/02/2021	11.50	Call	Bond Future	3,713.1500	3.7131	3,793.9400	3.7939	2.176	0	0	2,590
2020/09/07	R248	04/02/2021	10.47	Call	Bond Future	1,306.0300	1.3060	1,334.6400	1.3346	2.191	0	0	0
2020/09/07	R248	04/02/2021	10.46	Put	Bond Future	10,122.5600	10.1226	9,893.9200	9.8939	(2.259)	0	0	0
2020/09/07	R248	04/02/2021	10.48	Call	Bond Future	1,321.0400	1.3210	1,350.0300	1.3500	2.194	0	0	0
2020/09/07	R248	04/02/2021	10.48	Put	Bond Future	9,997.5500	9.9975	9,769.6700	9.7697	(2.279)	0	0	0
2020/09/07	R248	06/05/2021	12.36	Call	Bond Future	6,622.1900	6.6222	6,750.0300	6.7500	1.930	0	0	0

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2020/09/07	R248	06/05/2021			Bond Future	11.9335	76.1985	11.8916	76.4580	(0.351)	0.0000	0.0000	0
2020/09/07	R248	06/05/2021	12.34	Call	Bond Future	6,552.7600	6.5528	6,679.6800	6.6797	1.937	0	0	0
2020/09/07	R248	06/05/2021	12.34	Put	Bond Future	4,117.2000	4.1172	3,984.6900	3.9847	(3.218)	0	0	0
2020/09/07	R248	06/05/2021	12.36	Put	Bond Future	4,070.5400	4.0705	3,938.9500	3.9389	(3.233)	0	0	0
2020/09/07	R248	06/05/2021	12.35	Call	Bond Future	6,587.4500	6.5875	6,714.8300	6.7148	1.934	0	0	0
2020/09/07	R248	06/05/2021	12.35	Put	Bond Future	4,093.8000	4.0938	3,961.7500	3.9618	(3.226)	0	0	0
2020/09/07	R248	05/08/2021	12.51	Put	Bond Future	4,662.2400	4.6622	4,531.6100	4.5316	(2.802)	0	0	0
2020/09/07	R248	05/08/2021			Bond Future	12.1667	77.0241	12.1229	77.2862	(0.360)	0.0000	0.0000	0
2020/09/07	R248	05/08/2021	12.51	Call	Bond Future	6,657.5600	6.6576	6,789.0200	6.7890	1.975	0	0	0
2020/09/07	R248	05/08/2021	12.52	Call	Bond Future	6,690.7600	6.6908	6,822.6400	6.8226	1.971	0	0	0
2020/09/07	R248	05/08/2021	12.50	Put	Bond Future	4,685.8100	4.6858	4,554.7600	4.5548	(2.797)	0	0	0
2020/09/07	R248	05/08/2021	12.52	Put	Bond Future	4,638.8000	4.6388	4,508.5900	4.5086	(2.807)	0	0	0
2020/09/07	R248	05/08/2021	12.50	Call	Bond Future	6,624.4000	6.6244	6,755.4400	6.7554	1.978	0	0	0

Total

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