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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2020/09/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	2025	05/11/2020		Bond Future	144.4039	144.4039	144.4347	144.4347	0.021	0.0000	0.0000	3,891
2020/09/09	2025	04/02/2021		Bond Future	144.4108	144.4108	144.4405	144.4405	0.021	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
2020/09/09	2025	06/05/2021			Bond Future	145.9906	145.9906	146.0196	146.0196	0.020	0.0000	0.0000	0
2020/09/09	2025	05/08/2021			Bond Future	146.0820	146.0820	146.1110	146.1110	0.020	0.0000	0.0000	0
2020/09/09	2029	05/11/2020			Bond Future	102.7719	102.7719	102.6650	102.6650	(0.104)	0.0000	0.0000	5,030
2020/09/09	2029	04/02/2021			Bond Future	103.8508	103.8508	103.7417	103.7417	(0.105)	0.0000	0.0000	0
2020/09/09	2029	06/05/2021			Bond Future	103.8471	103.8471	103.7361	103.7361	(0.107)	0.0000	0.0000	0
2020/09/09	2029	05/08/2021			Bond Future	105.0012	105.0012	104.8887	104.8887	(0.107)	0.0000	0.0000	0
2020/09/09	2030	05/11/2020	9.39	Put	Bond Future	2,005.0000	2.0050	2,018.2600	2.0183	0.661	0	0	0
2020/09/09	2030	05/11/2020	9.38	Call	Bond Future	2,050.4600	2.0505	1,985.6000	1.9856	(3.163)	0	0	0
2020/09/09	2030	05/11/2020	9.60	Put	Bond Future	1,479.1300	1.4791	1,488.2600	1.4883	0.617	0	0	3,000
2020/09/09	2030	05/11/2020	9.99	Put	Bond Future	805.1000	0.8051	808.7800	0.8088	0.457	0	0	2,500
2020/09/09	2030	05/11/2020	8.10	Put	Bond Future	7,879.7200	7.8797	7,941.4400	7.9414	0.783	0	0	0
2020/09/09	2030	05/11/2020	8.73	Call	Bond Future	647.2200	0.6472	603.9400	0.6039	(6.687)	0	0	3,000
2020/09/09	2030	05/11/2020	10.06	Put	Bond Future	719.2600	0.7193	722.4800	0.7225	0.448	0	0	1,000
2020/09/09	2030	05/11/2020			Bond Future	9.3770	93.8169	9.3906	93.7385	0.146	0.0000	0.0000	92,820
2020/09/09	2030	05/11/2020	9.99	Call	Bond Future	4,242.4500	4.2425	4,167.6500	4.1676	(1.763)	0	0	0
2020/09/09	2030	05/11/2020	8.85	Put	Bond Future	3,926.8300	3.9268	3,957.4100	3.9574	0.779	0	0	0
2020/09/09	2030	05/11/2020	8.85	Call	Bond Future	831.0100	0.8310	783.1100	0.7831	(5.764)	0	0	3,000
2020/09/09	2030	05/11/2020	9.61	Call	Bond Future	2,783.9700	2.7840	2,714.4900	2.7145	(2.496)	0	0	0
2020/09/09	2030	05/11/2020	9.61	Put	Bond Future	1,457.0800	1.4571	1,466.0800	1.4661	0.618	0	0	3,000
2020/09/09	2030	05/11/2020	8.34	Put	Bond Future	6,484.1700	6.4842	6,536.4900	6.5365	0.807	0	0	0
2020/09/09	2030	05/11/2020	8.34	Call	Bond Future	261.8300	0.2618	235.6700	0.2357	(9.991)	0	0	1,000
2020/09/09	2030	05/11/2020	9.04	Put	Bond Future	3,155.2800	3.1553	3,179.2200	3.1792	0.759	0	0	0
2020/09/09	2030	05/11/2020	9.04	Call	Bond Future	1,191.1000	1.1911	1,136.5600	1.1366	(4.579)	0	0	1,000
2020/09/09	2030	05/11/2020	9.39	Call	Bond Future	2,079.8100	2.0798	2,014.5900	2.0146	(3.136)	0	0	0
2020/09/09	2030	05/11/2020	9.38	Put	Bond Future	2,033.1000	2.0331	2,046.7200	2.0467	0.670	0	0	0
2020/09/09	2030	05/11/2020	9.60	Call	Bond Future	2,749.5900	2.7496	2,680.2400	2.6802	(2.522)	0	0	0
2020/09/09	2030	05/11/2020	9.49	Call	Bond Future	2,385.6600	2.3857	2,318.2700	2.3183	(2.825)	0	0	0
2020/09/09	2030	05/11/2020	8.36	Put	Bond Future	6,372.2800	6.3723	6,423.7100	6.4237	0.807	0	0	0
2020/09/09	2030	05/11/2020	9.86	Put	Bond Future	990.5500	0.9906	995.7600	0.9958	0.526	0	0	14,160
2020/09/09	2030	05/11/2020	8.10	Call	Bond Future	139.9000	0.1399	123.1400	0.1231	(11.980)	0	0	3,000
2020/09/09	2030	05/11/2020	8.73	Put	Bond Future	4,466.9200	4.4669	4,502.1200	4.5021	0.788	0	0	0
2020/09/09	2030	05/11/2020	9.23	Put	Bond Future	2,488.6600	2.4887	2,506.1300	2.5061	0.702	0	0	0
2020/09/09	2030	05/11/2020	10.06	Call	Bond Future	4,538.3100	4.5383	4,463.0500	4.4631	(1.658)	0	0	0
2020/09/09	2030	05/11/2020	10.37	Put	Bond Future	430.9600	0.4310	432.6900	0.4327	0.401	0	0	8,000
2020/09/09	2030	05/11/2020	9.40	Call	Bond Future	2,109.3900	2.1094	2,043.9700	2.0440	(3.101)	0	0	0
2020/09/09	2030	05/11/2020	9.40	Put	Bond Future	1,977.1800	1.9772	1,990.2400	1.9902	0.661	0	0	0
2020/09/09	2030	05/11/2020	9.49	Put	Bond Future	1,738.9300	1.7389	1,750.0200	1.7500	0.638	0	0	2,500
2020/09/09	2030	05/11/2020	9.65	Call	Bond Future	2,923.5500	2.9236	2,853.4200	2.8534	(2.399)	0	0	0
2020/09/09	2030	05/11/2020	9.65	Put	Bond Future	1,371.4200	1.3714	1,379.7700	1.3798	0.609	0	0	2,500
2020/09/09	2030	05/11/2020	8.36	Call	Bond Future	275.0400	0.2750	247.9900	0.2480	(9.835)	0	0	14,160
2020/09/09	2030	05/11/2020	8.86	Put	Bond Future	3,883.6100	3.8836	3,913.8000	3.9138	0.777	0	0	0
2020/09/09	2030	05/11/2020	8.86	Call	Bond Future	847.7900	0.8478	799.5000	0.7995	(5.696)	0	0	14,160
2020/09/09	2030	05/11/2020	9.86	Call	Bond Future	3,713.2400	3.7132	3,639.9700	3.6400	(1.973)	0	0	0
2020/09/09	2030	05/11/2020	9.23	Call	Bond Future	1,638.6100	1.6386	1,577.6000	1.5776	(3.723)	0	0	3,000
2020/09/09	2030	05/11/2020	10.47	Call	Bond Future	6,375.6600	6.3757	6,298.5600	6.2986	(1.209)	0	0	0
2020/09/09	2030	05/11/2020	10.47	Put	Bond Future	363.9600	0.3640	365.3400	0.3653	0.379	0	0	3,000

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2020/09/09	2030	05/11/2020	8.53	Put	Bond Future	5,454.2900	5.4543	5,497.8400	5.4978	0.798	0	0	0
2020/09/09	2030	05/11/2020	8.53	Call	Bond Future	412.1200	0.4121	377.1900	0.3772	(8.476)	0	0	15,414
2020/09/09	2030	05/11/2020	9.03	Put	Bond Future	3,193.3400	3.1933	3,217.4800	3.2175	0.756	0	0	0
2020/09/09	2030	05/11/2020	9.03	Call	Bond Future	1,170.0400	1.1700	1,115.7000	1.1157	(4.644)	0	0	15,414
2020/09/09	2030	05/11/2020	10.37	Call	Bond Future	5,914.5700	5.9146	5,837.8200	5.8378	(1.298)	0	0	0
2020/09/09	2030	04/02/2021	9.20	Put	Bond Future	4,312.4500	4.3125	4,453.2600	4.4533	3.265	0	0	0
2020/09/09	2030	04/02/2021	8.20	Put	Bond Future	8,768.9400	8.7689	8,869.5900	8.8696	1.148	0	0	0
2020/09/09	2030	04/02/2021	9.12	Call	Bond Future	1,940.0300	1.9400	2,000.9400	2.0009	3.140	0	0	1,000
2020/09/09	2030	04/02/2021	8.36	Call	Bond Future	753.4300	0.7534	775.2500	0.7753	2.896	0	0	800
2020/09/09	2030	04/02/2021	9.16	Call	Bond Future	2,027.5700	2.0276	2,088.3300	2.0883	2.997	0	0	0
2020/09/09	2030	04/02/2021	9.15	Put	Bond Future	4,487.6200	4.4876	4,628.7100	4.6287	3.144	0	0	0
2020/09/09	2030	04/02/2021			Bond Future	9.5887	90.7747	9.6031	90.6944	0.151	0.0000	0.0000	0
2020/09/09	2030	04/02/2021	8.20	Call	Bond Future	601.8700	0.6019	622.2300	0.6222	3.383	0	0	1,600
2020/09/09	2030	04/02/2021	8.37	Put	Bond Future	7,881.2900	7.8813	7,983.4900	7.9835	1.297	0	0	0
2020/09/09	2030	04/02/2021	8.37	Call	Bond Future	763.7900	0.7638	785.7000	0.7857	2.869	0	0	1,000
2020/09/09	2030	04/02/2021	9.17	Call	Bond Future	2,049.9900	2.0500	2,110.6900	2.1107	2.961	0	0	0
2020/09/09	2030	04/02/2021	9.17	Put	Bond Future	4,417.0200	4.4170	4,558.0100	4.5580	3.192	0	0	0
2020/09/09	2030	04/02/2021	9.20	Call	Bond Future	2,117.6900	2.1177	2,178.2100	2.1782	2.858	0	0	1,600
2020/09/09	2030	04/02/2021	9.12	Put	Bond Future	4,595.0900	4.5951	4,736.2900	4.7363	3.073	0	0	0
2020/09/09	2030	04/02/2021	8.36	Put	Bond Future	7,932.2700	7.9323	8,034.3800	8.0344	1.287	0	0	0
2020/09/09	2030	04/02/2021	9.16	Put	Bond Future	4,452.1100	4.4521	4,593.1600	4.5932	3.168	0	0	0
2020/09/09	2030	04/02/2021	9.15	Call	Bond Future	2,005.5200	2.0055	2,066.3200	2.0663	3.032	0	0	0
2020/09/09	2030	04/02/2021	8.86	Put	Bond Future	5,601.4400	5.6014	5,738.2100	5.7382	2.442	0	0	0
2020/09/09	2030	04/02/2021	8.86	Call	Bond Future	1,429.8100	1.4298	1,486.2900	1.4863	3.950	0	0	800
2020/09/09	2030	04/02/2021	10.20	Call	Bond Future	5,090.6400	5.0906	5,153.5400	5.1535	1.236	0	0	0
2020/09/09	2030	04/02/2021	10.20	Put	Bond Future	1,773.3000	1.7733	1,916.4900	1.9165	8.075	0	0	1,800
2020/09/09	2030	06/05/2021	10.04	Put	Bond Future	3,242.8700	3.2429	3,303.0400	3.3030	1.855	0	0	0
2020/09/09	2030	06/05/2021	9.15	Call	Bond Future	2,229.7700	2.2298	2,204.7100	2.2047	(1.124)	0	0	0
2020/09/09	2030	06/05/2021	11.69	Call	Bond Future	10,293.0300	10.2930	10,215.2600	10.2153	(0.756)	0	0	0
2020/09/09	2030	06/05/2021	11.70	Put	Bond Future	869.9500	0.8700	873.9000	0.8739	0.454	0	0	0
2020/09/09	2030	06/05/2021			Bond Future	9.8082	91.7469	9.8234	91.6651	0.155	0.0000	0.0000	0
2020/09/09	2030	06/05/2021	10.74	Call	Bond Future	6,805.0200	6.8050	6,811.0500	6.8111	0.089	0	0	0
2020/09/09	2030	06/05/2021	10.74	Put	Bond Future	1,972.2300	1.9722	2,060.0400	2.0600	4.452	0	0	0
2020/09/09	2030	06/05/2021	7.97	Call	Bond Future	677.6500	0.6777	637.5400	0.6375	(5.919)	0	0	700
2020/09/09	2030	06/05/2021	10.04	Call	Bond Future	4,478.0400	4.4780	4,456.4300	4.4564	(0.483)	0	0	0
2020/09/09	2030	06/05/2021	9.15	Put	Bond Future	5,860.8600	5.8609	5,917.5800	5.9176	0.968	0	0	0
2020/09/09	2030	06/05/2021	9.92	Call	Bond Future	4,127.7000	4.1277	4,102.9200	4.1029	(0.600)	0	0	0
2020/09/09	2030	06/05/2021	11.69	Put	Bond Future	878.4200	0.8784	882.4300	0.8824	0.457	0	0	0
2020/09/09	2030	06/05/2021	11.70	Call	Bond Future	10,331.0400	10.3310	10,253.2100	10.2532	(0.753)	0	0	0
2020/09/09	2030	06/05/2021	9.22	Call	Bond Future	2,374.9800	2.3750	2,351.7600	2.3518	(0.978)	0	0	0
2020/09/09	2030	06/05/2021	9.22	Put	Bond Future	5,610.9500	5.6110	5,669.5100	5.6695	1.044	0	0	700
2020/09/09	2030	06/05/2021	7.97	Put	Bond Future	11,307.4100	11.3074	11,349.0800	11.3491	0.369	0	0	0
2020/09/09	2030	06/05/2021	9.92	Put	Bond Future	3,529.1300	3.5291	3,586.1300	3.5861	1.615	0	0	700
2020/09/09	2030	06/05/2021	11.71	Call	Bond Future	10,369.0700	10.3691	10,291.2000	10.2912	(0.751)	0	0	0
2020/09/09	2030	06/05/2021	11.71	Put	Bond Future	861.5400	0.8615	865.4500	0.8655	0.454	0	0	0
2020/09/09	2030	05/08/2021	10.42	Put	Bond Future	3,304.6400	3.3046	3,565.9000	3.5659	7.906	0	0	0
2020/09/09	2030	05/08/2021	10.41	Call	Bond Future	5,181.5700	5.1816	5,359.6800	5.3597	3.437	0	0	0
2020/09/09	2030	05/08/2021			Bond Future	10.0472	88.7399	10.0632	88.6570	0.159	0.0000	0.0000	0

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2020/09/09	2030	05/08/2021	10.42	Call	Bond Future	5,211.4900	5.2115	5,389.8500	5.3899	3.422	0	0	0
2020/09/09	2030	05/08/2021	10.41	Put	Bond Future	3,325.1700	3.3252	3,586.1800	3.5862	7.850	0	0	0
2020/09/09	2030	05/08/2021	10.43	Call	Bond Future	5,241.1400	5.2411	5,419.7600	5.4198	3.408	0	0	0
2020/09/09	2030	05/08/2021	10.43	Put	Bond Future	3,283.8800	3.2839	3,545.4000	3.5454	7.964	0	0	0
2020/09/09	2032	05/11/2020	9.77	Put	Bond Future	4,245.2000	4.2452	4,405.8700	4.4059	3.785	0	0	0
2020/09/09	2032	05/11/2020	9.61	Put	Bond Future	4,982.3900	4.9824	5,158.7800	5.1588	3.540	0	0	0
2020/09/09	2032	05/11/2020	10.99	Call	Bond Future	4,997.2200	4.9972	4,786.2900	4.7863	(4.221)	0	0	0
2020/09/09	2032	05/11/2020	9.44	Put	Bond Future	5,843.9600	5.8440	6,036.5100	6.0365	3.295	0	0	0
2020/09/09	2032	05/11/2020	11.08	Call	Bond Future	5,391.2300	5.3912	5,175.3500	5.1753	(4.004)	0	0	0
2020/09/09	2032	05/11/2020			Bond Future	10.2870	87.4278	10.3308	87.1662	0.425	0.0000	0.0000	119,950
2020/09/09	2032	05/11/2020	9.76	Call	Bond Future	1,049.1300	1.0491	949.2400	0.9492	(9.521)	0	0	0
2020/09/09	2032	05/11/2020	9.76	Put	Bond Future	4,289.2600	4.2893	4,450.9700	4.4510	3.770	0	0	0
2020/09/09	2032	05/11/2020	10.99	Put	Bond Future	920.9200	0.9209	971.5900	0.9716	5.502	0	0	3,000
2020/09/09	2032	05/11/2020	9.77	Call	Bond Future	1,068.0700	1.0681	967.1400	0.9671	(9.450)	0	0	0
2020/09/09	2032	05/11/2020	9.11	Call	Bond Future	2,622.1600	0.2622	221.1400	0.2211	(15.647)	0	0	3,000
2020/09/09	2032	05/11/2020	9.61	Call	Bond Future	789.8400	0.7898	704.6300	0.7046	(10.788)	0	0	3,000
2020/09/09	2032	05/11/2020	9.44	Call	Bond Future	555.2900	0.5553	486.2400	0.4862	(12.435)	0	0	1,000
2020/09/09	2032	05/11/2020	11.08	Put	Bond Future	812.3400	0.8123	858.0600	0.8581	5.628	0	0	1,000
2020/09/09	2032	05/11/2020	9.75	Call	Bond Future	1,030.3000	1.0303	931.4500	0.9314	(9.594)	0	0	0
2020/09/09	2032	05/11/2020	9.75	Put	Bond Future	4,333.5000	4.3335	4,496.2500	4.4963	3.756	0	0	0
2020/09/09	2032	05/11/2020	9.11	Put	Bond Future	7,730.4900	7.7305	7,951.0700	7.9511	2.853	0	0	0
2020/09/09	2032	05/11/2020	8.94	Put	Bond Future	8,791.9200	8.7919	9,023.8000	9.0238	2.637	0	0	0
2020/09/09	2032	05/11/2020	8.94	Call	Bond Future	173.3400	0.1733	143.6200	0.1436	(17.145)	0	0	1,000
2020/09/09	2032	04/02/2021	9.29	Call	Bond Future	979.8000	0.9798	972.5000	0.9725	(0.745)	0	0	800
2020/09/09	2032	04/02/2021	10.82	Put	Bond Future	2,790.3300	2.7903	2,969.7000	2.9697	6.428	0	0	800
2020/09/09	2032	04/02/2021	9.63	Call	Bond Future	1,477.6900	1.4777	1,458.9100	1.4589	(1.271)	0	0	0
2020/09/09	2032	04/02/2021			Bond Future	10.5125	88.3243	10.5583	88.0591	0.435	0.0000	0.0000	0
2020/09/09	2032	04/02/2021	8.79	Put	Bond Future	11,366.9900	11.3670	11,633.6900	11.6337	2.346	0	0	0
2020/09/09	2032	04/02/2021	8.79	Call	Bond Future	503.8000	0.5038	505.3300	0.5053	0.304	0	0	800
2020/09/09	2032	04/02/2021	9.61	Call	Bond Future	1,442.4700	1.4425	1,424.5300	1.4245	(1.244)	0	0	0
2020/09/09	2032	04/02/2021	9.61	Put	Bond Future	6,913.8900	6.9139	7,161.1200	7.1611	3.576	0	0	0
2020/09/09	2032	04/02/2021	9.29	Put	Bond Future	8,505.6000	8.5056	8,763.4700	8.7635	3.032	0	0	0
2020/09/09	2032	04/02/2021	10.82	Call	Bond Future	4,551.4200	4.5514	4,465.6200	4.4656	(1.885)	0	0	0
2020/09/09	2032	04/02/2021	9.63	Put	Bond Future	6,822.7700	6.8228	7,069.1600	7.0692	3.611	0	0	0
2020/09/09	2032	04/02/2021	9.62	Call	Bond Future	1,460.0100	1.4600	1,441.6500	1.4416	(1.258)	0	0	0
2020/09/09	2032	04/02/2021	9.62	Put	Bond Future	6,868.2300	6.8682	7,115.0400	7.1150	3.594	0	0	0
2020/09/09	2032	06/05/2021	12.57	Call	Bond Future	10,677.6900	10.6777	10,447.3900	10.4474	(2.157)	0	0	0
2020/09/09	2032	06/05/2021	12.12	Put	Bond Future	1,744.0600	1.7441	1,796.5900	1.7966	3.012	0	0	0
2020/09/09	2032	06/05/2021			Bond Future	10.7432	85.1249	10.7910	84.8562	0.445	0.0000	0.0000	0
2020/09/09	2032	06/05/2021	12.57	Put	Bond Future	1,201.4100	1.2014	1,239.7800	1.2398	3.194	0	0	736
2020/09/09	2032	06/05/2021	10.33	Put	Bond Future	5,626.9500	5.6270	5,745.0500	5.7450	2.099	0	0	0
2020/09/09	2032	06/05/2021	10.33	Call	Bond Future	3,256.1200	3.2561	3,105.5500	3.1056	(4.624)	0	0	736
2020/09/09	2032	06/05/2021	12.11	Call	Bond Future	8,993.3500	8.9934	8,777.5500	8.7775	(2.400)	0	0	0
2020/09/09	2032	06/05/2021	12.11	Put	Bond Future	1,758.0700	1.7581	1,810.9400	1.8109	3.007	0	0	0
2020/09/09	2032	06/05/2021	12.12	Call	Bond Future	9,029.0400	9.0290	8,812.9000	8.8129	(2.394)	0	0	0
2020/09/09	2032	06/05/2021	12.10	Call	Bond Future	8,957.6800	8.9577	8,742.2400	8.7422	(2.405)	0	0	0
2020/09/09	2032	06/05/2021	12.10	Put	Bond Future	1,772.1600	1.7722	1,825.3900	1.8254	3.004	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
2020/09/09	2032	05/08/2021	11.37	Put	Bond Future	3,832.5900	3.8326	4,138.3900	4.1384	7.979	0	0	0
2020/09/09	2032	05/08/2021			Bond Future	10.9868	86.0513	11.0368	85.7795	0.455	0.0000	0.0000	0
2020/09/09	2032	05/08/2021	11.36	Call	Bond Future	5,854.2100	5.8542	5,889.1600	5.8892	0.597	0	0	0
2020/09/09	2032	05/08/2021	11.36	Put	Bond Future	3,853.7000	3.8537	4,160.4700	4.1605	7.960	0	0	0
2020/09/09	2032	05/08/2021	11.37	Call	Bond Future	5,885.7900	5.8858	5,919.7700	5.9198	0.577	0	0	0
2020/09/09	2032	05/08/2021	11.35	Call	Bond Future	5,822.6900	5.8227	5,858.2800	5.8583	0.611	0	0	0
2020/09/09	2032	05/08/2021	11.35	Put	Bond Future	3,874.9200	3.8749	4,182.3300	4.1823	7.933	0	0	0
2020/09/09	2033	05/11/2020			Bond Future	97.1427	97.1427	96.6268	96.6268	(0.531)	0.0000	0.0000	10,355
2020/09/09	2033	04/02/2021			Bond Future	98.1625	98.1625	97.6401	97.6401	(0.532)	0.0000	0.0000	0
2020/09/09	2033	06/05/2021			Bond Future	98.0201	98.0201	97.4914	97.4914	(0.539)	0.0000	0.0000	0
2020/09/09	2033	05/08/2021			Bond Future	99.1094	99.1094	98.5747	98.5747	(0.540)	0.0000	0.0000	0
2020/09/09	2037	05/11/2020	10.18	Call	Bond Future	405.3100	0.4053	371.1700	0.3712	(8.423)	0	0	0
2020/09/09	2037	05/11/2020	10.17	Put	Bond Future	7,844.5400	7.8445	7,954.4700	7.9545	1.401	0	0	0
2020/09/09	2037	05/11/2020			Bond Future	11.2947	81.7462	11.3179	81.6026	0.206	0.0000	0.0000	139,139
2020/09/09	2037	05/11/2020	10.19	Call	Bond Future	413.7800	0.4138	379.1300	0.3791	(8.374)	0	0	0
2020/09/09	2037	05/11/2020	10.19	Put	Bond Future	7,719.8300	7.7198	7,828.7500	7.8288	1.411	0	0	0
2020/09/09	2037	05/11/2020	10.17	Call	Bond Future	396.9800	0.3970	363.3400	0.3633	(8.474)	0	0	0
2020/09/09	2037	05/11/2020	10.18	Put	Bond Future	7,782.0700	7.7821	7,891.5000	7.8915	1.406	0	0	0
2020/09/09	2037	04/02/2021	13.73	Call	Bond Future	12,258.0800	12.2581	12,177.9800	12.1780	(0.653)	0	0	0
2020/09/09	2037	04/02/2021	10.85	Call	Bond Future	2,224.7100	2.2247	2,263.3100	2.2633	1.735	0	0	0
2020/09/09	2037	04/02/2021	10.35	Call	Bond Future	1,292.3900	1.2924	1,331.1500	1.3312	2.999	0	0	0
2020/09/09	2037	04/02/2021	10.28	Put	Bond Future	9,247.4500	9.2475	9,431.7500	9.4317	1.993	0	0	0
2020/09/09	2037	04/02/2021	10.27	Call	Bond Future	1,182.0000	1.1820	1,220.3600	1.2204	3.245	0	0	0
2020/09/09	2037	04/02/2021			Bond Future	11.5268	78.3300	11.5511	78.1841	0.212	0.0000	0.0000	0
2020/09/09	2037	04/02/2021	11.97	Put	Bond Future	2,902.5300	2.9025	3,054.1100	3.0541	5.222	0	0	0
2020/09/09	2037	04/02/2021	11.97	Call	Bond Future	5,490.5900	5.4906	5,496.2900	5.4963	0.104	0	0	300
2020/09/09	2037	04/02/2021	9.65	Put	Bond Future	13,150.6000	13.1506	13,326.8900	13.3269	1.341	0	0	0
2020/09/09	2037	04/02/2021	9.65	Call	Bond Future	546.7500	0.5467	577.1600	0.5772	5.562	0	0	72
2020/09/09	2037	04/02/2021	11.90	Call	Bond Future	5,244.2800	5.2443	5,252.7100	5.2527	0.161	0	0	0
2020/09/09	2037	04/02/2021	13.73	Put	Bond Future	606.9800	0.6070	672.7600	0.6728	10.837	0	0	300
2020/09/09	2037	04/02/2021	10.85	Put	Bond Future	6,446.6200	6.4466	6,631.1000	6.6311	2.862	0	0	72
2020/09/09	2037	04/02/2021	10.35	Put	Bond Future	8,859.8000	8.8598	9,044.4400	9.0444	2.084	0	0	72
2020/09/09	2037	04/02/2021	10.28	Call	Bond Future	1,195.4100	1.1954	1,233.8300	1.2338	3.214	0	0	0
2020/09/09	2037	04/02/2021	10.27	Put	Bond Future	9,303.6100	9.3036	9,487.8500	9.4878	1.980	0	0	0
2020/09/09	2037	04/02/2021	11.90	Put	Bond Future	3,056.0800	3.0561	3,210.3900	3.2104	5.049	0	0	240
2020/09/09	2037	04/02/2021	10.48	Put	Bond Future	8,165.3800	8.1654	8,350.2500	8.3502	2.264	0	0	0
2020/09/09	2037	04/02/2021	10.48	Call	Bond Future	1,487.2100	1.4872	1,526.2000	1.5262	2.622	0	0	240
2020/09/09	2037	04/02/2021	10.29	Call	Bond Future	1,208.9300	1.2089	1,247.4100	1.2474	3.183	0	0	0
2020/09/09	2037	04/02/2021	10.29	Put	Bond Future	9,191.4900	9.1915	9,375.8500	9.3759	2.006	0	0	0
2020/09/09	2037	06/05/2021	12.42	Call	Bond Future	7,009.6500	7.0097	6,901.2900	6.9013	(1.546)	0	0	0
2020/09/09	2037	06/05/2021			Bond Future	11.7643	79.1691	11.7898	79.0211	0.217	0.0000	0.0000	0
2020/09/09	2037	06/05/2021	12.42	Put	Bond Future	3,340.9200	3.3409	3,380.5900	3.3806	1.187	0	0	0
2020/09/09	2037	06/05/2021	12.43	Call	Bond Future	7,044.9900	7.0450	6,936.4100	6.9364	(1.541)	0	0	0
2020/09/09	2037	06/05/2021	12.44	Put	Bond Future	3,304.0400	3.3040	3,343.2700	3.3433	1.187	0	0	0
2020/09/09	2037	06/05/2021	12.43	Put	Bond Future	3,322.4300	3.3224	3,361.8800	3.3619	1.187	0	0	0
2020/09/09	2037	06/05/2021	12.44	Call	Bond Future	7,080.3800	7.0804	6,971.5800	6.9716	(1.537)	0	0	0

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2020/09/09	2037	05/08/2021	12.26	Put	Bond Future	4,657.1800	4.6572	4,944.8300	4.9448	6.176	0	0	0
2020/09/09	2037	05/08/2021	12.27	Call	Bond Future	6,018.1100	6.0181	6,155.5500	6.1555	2.284	0	0	0
2020/09/09	2037	05/08/2021	12.28	Call	Bond Future	6,049.4600	6.0495	6,186.4800	6.1865	2.265	0	0	0
2020/09/09	2037	05/08/2021			Bond Future	12.0201	75.7751	12.0468	75.6253	0.222	0.0000	0.0000	0
2020/09/09	2037	05/08/2021	12.26	Call	Bond Future	5,987.1000	5.9871	6,124.9500	6.1250	2.302	0	0	0
2020/09/09	2037	05/08/2021	12.28	Put	Bond Future	4,610.3100	4.6103	4,897.1300	4.8971	6.221	0	0	0
2020/09/09	2037	05/08/2021	12.27	Put	Bond Future	4,633.5400	4.6335	4,920.7800	4.9208	6.199	0	0	0
2020/09/09	2038	05/11/2020			Bond Future	108.5556	108.5556	108.1782	108.1782	(0.348)	0.0000	0.0000	10,927
2020/09/09	2038	04/02/2021			Bond Future	107.9974	107.9974	107.6150	107.6150	(0.354)	0.0000	0.0000	0
2020/09/09	2038	06/05/2021			Bond Future	109.1791	109.1791	108.7917	108.7917	(0.355)	0.0000	0.0000	0
2020/09/09	2038	05/08/2021			Bond Future	108.6702	108.6702	108.2782	108.2782	(0.361)	0.0000	0.0000	0
2020/09/09	2040	05/11/2020	10.30	Call	Bond Future	372.5300	0.3725	354.0200	0.3540	(4.969)	0	0	0
2020/09/09	2040	05/11/2020	11.00	Put	Bond Future	4,668.0600	4.6681	4,684.2500	4.6843	0.347	0	0	0
2020/09/09	2040	05/11/2020	10.23	Call	Bond Future	319.8500	0.3198	303.1500	0.3032	(5.221)	0	0	2,000
2020/09/09	2040	05/11/2020	11.70	Put	Bond Future	2,184.2600	2.1843	2,190.9600	2.1910	0.307	0	0	2,000
2020/09/09	2040	05/11/2020	9.50	Call	Bond Future	48.3000	0.0483	44.2300	0.0442	(8.427)	0	0	2,000
2020/09/09	2040	05/11/2020	10.00	Call	Bond Future	187.3300	0.1873	175.8800	0.1759	(6.112)	0	0	2,380
2020/09/09	2040	05/11/2020			Bond Future	11.4790	83.3943	11.4869	83.3430	0.069	0.0000	0.0000	72,600
2020/09/09	2040	05/11/2020	10.30	Put	Bond Future	8,654.3000	8.6543	8,687.0600	8.6871	0.379	0	0	0
2020/09/09	2040	05/11/2020	9.73	Put	Bond Future	12,872.5000	12.8725	12,916.9600	12.9170	0.345	0	0	0
2020/09/09	2040	05/11/2020	9.73	Call	Bond Future	93.2300	0.0932	86.4200	0.0864	(7.305)	0	0	2,000
2020/09/09	2040	05/11/2020	10.23	Put	Bond Future	9,135.4400	9.1354	9,170.0100	9.1700	0.378	0	0	0
2020/09/09	2040	05/11/2020	10.31	Call	Bond Future	380.5900	0.3806	361.8100	0.3618	(4.934)	0	0	0
2020/09/09	2040	05/11/2020	10.32	Put	Bond Future	8,518.9600	8.5190	8,551.1800	8.5512	0.378	0	0	0
2020/09/09	2040	05/11/2020	11.00	Call	Bond Future	1,458.3400	1.4583	1,423.2600	1.4233	(2.405)	0	0	2,380
2020/09/09	2040	05/11/2020	11.70	Call	Bond Future	3,598.8100	3.5988	3,554.2400	3.5542	(1.238)	0	0	0
2020/09/09	2040	05/11/2020	9.50	Put	Bond Future	14,743.5400	14.7435	14,790.7400	14.7907	0.320	0	0	0
2020/09/09	2040	05/11/2020	10.00	Put	Bond Future	10,792.8500	10.7929	10,832.6700	10.8327	0.369	0	0	0
2020/09/09	2040	05/11/2020	10.31	Put	Bond Future	8,586.5100	8.5865	8,619.0000	8.6190	0.378	0	0	0
2020/09/09	2040	05/11/2020	10.32	Call	Bond Future	388.7900	0.3888	369.7400	0.3697	(4.900)	0	0	0
2020/09/09	2040	05/11/2020	11.50	Call	Bond Future	2,888.9800	2.8890	2,846.9400	2.8469	(1.455)	0	0	0
2020/09/09	2040	05/11/2020	11.50	Put	Bond Future	2,752.8100	2.7528	2,762.0400	2.7620	0.335	0	0	2,000
2020/09/09	2040	04/02/2021	9.49	Call	Bond Future	349.2100	0.3492	386.2400	0.3862	10.604	0	0	500
2020/09/09	2040	04/02/2021	9.57	Put	Bond Future	15,922.6100	15.9226	16,015.0800	16.0151	0.581	0	0	0
2020/09/09	2040	04/02/2021	10.07	Put	Bond Future	12,282.1100	12.2821	12,392.4000	12.3924	0.898	0	0	0
2020/09/09	2040	04/02/2021	10.42	Put	Bond Future	10,031.8700	10.0319	10,153.7200	10.1537	1.215	0	0	0
2020/09/09	2040	04/02/2021			Bond Future	11.7102	79.7447	11.7186	79.6920	0.072	0.0000	0.0000	0
2020/09/09	2040	04/02/2021	10.07	Call	Bond Future	786.7900	0.7868	844.3800	0.8444	7.320	0	0	800
2020/09/09	2040	04/02/2021	11.74	Call	Bond Future	4,354.3800	4.3544	4,435.1100	4.4351	1.854	0	0	0
2020/09/09	2040	04/02/2021	11.74	Put	Bond Future	4,167.1900	4.1672	4,300.6200	4.3006	3.202	0	0	800
2020/09/09	2040	04/02/2021	10.41	Call	Bond Future	1,188.9900	1.1890	1,257.8400	1.2578	5.791	0	0	0
2020/09/09	2040	04/02/2021	10.41	Put	Bond Future	10,092.6000	10.0926	10,214.1500	10.2141	1.204	0	0	0
2020/09/09	2040	04/02/2021	9.49	Put	Bond Future	16,548.9300	16.5489	16,638.6600	16.6387	0.542	0	0	0
2020/09/09	2040	04/02/2021	9.57	Call	Bond Future	393.9800	0.3940	433.7500	0.4338	10.094	0	0	800
2020/09/09	2040	04/02/2021	10.42	Call	Bond Future	1,202.7200	1.2027	1,271.8700	1.2719	5.749	0	0	0
2020/09/09	2040	04/02/2021	10.24	Put	Bond Future	11,157.2900	11.1573	11,273.4200	11.2734	1.041	0	0	0

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2020/09/09	2040	04/02/2021	10.24	Call	Bond Future	972.5600	0.9726	1,035.9900	1.0360	6.522	0	0	500
2020/09/09	2040	04/02/2021	11.57	Call	Bond Future	3,820.4300	3.8204	3,905.1700	3.9052	2.218	0	0	0
2020/09/09	2040	04/02/2021	11.57	Put	Bond Future	4,709.3500	4.7094	4,846.7900	4.8468	2.918	0	0	500
2020/09/09	2040	04/02/2021	10.40	Call	Bond Future	1,175.3700	1.1754	1,243.9100	1.2439	5.831	0	0	0
2020/09/09	2040	04/02/2021	10.40	Put	Bond Future	10,153.5400	10.1535	10,274.7800	10.2748	1.194	0	0	0
2020/09/09	2040	06/05/2021	12.44	Put	Bond Future	3,829.4200	3.8294	3,806.4000	3.8064	(0.601)	0	0	0
2020/09/09	2040	06/05/2021			Bond Future	11.9464	80.5991	11.9553	80.5452	0.074	0.0000	0.0000	0
2020/09/09	2040	06/05/2021	12.43	Call	Bond Future	6,706.8000	6.7068	6,630.2300	6.6302	(1.142)	0	0	0
2020/09/09	2040	06/05/2021	12.43	Put	Bond Future	3,851.3400	3.8513	3,828.6100	3.8286	(0.590)	0	0	0
2020/09/09	2040	06/05/2021	12.44	Call	Bond Future	6,742.1200	6.7421	6,665.2600	6.6653	(1.140)	0	0	0
2020/09/09	2040	06/05/2021	12.42	Call	Bond Future	6,671.7900	6.6718	6,595.0100	6.5950	(1.151)	0	0	0
2020/09/09	2040	06/05/2021	12.42	Put	Bond Future	3,873.6300	3.8736	3,850.6900	3.8507	(0.592)	0	0	0
2020/09/09	2040	05/08/2021	12.47	Call	Bond Future	6,325.8400	6.3258	6,494.7500	6.4948	2.670	0	0	0
2020/09/09	2040	05/08/2021			Bond Future	12.2009	76.9703	12.2102	76.9157	0.076	0.0000	0.0000	0
2020/09/09	2040	05/08/2021	12.47	Put	Bond Future	4,769.6000	4.7696	4,993.1000	4.9931	4.686	0	0	0
2020/09/09	2040	05/08/2021	12.48	Call	Bond Future	6,357.6600	6.3577	6,526.3000	6.5263	2.653	0	0	0
2020/09/09	2040	05/08/2021	12.49	Put	Bond Future	4,719.4100	4.7194	4,942.3900	4.9424	4.725	0	0	0
2020/09/09	2040	05/08/2021	12.48	Put	Bond Future	4,744.5900	4.7446	4,967.8200	4.9678	4.705	0	0	0
2020/09/09	2040	05/08/2021	12.49	Call	Bond Future	6,389.2400	6.3892	6,557.6300	6.5576	2.636	0	0	0
2020/09/09	2044	05/11/2020	10.36	Call	Bond Future	370.2100	0.3702	344.2200	0.3442	(7.020)	0	0	0
2020/09/09	2044	05/11/2020	11.06	Put	Bond Future	4,743.5300	4.7435	4,780.7100	4.7807	0.784	0	0	525
2020/09/09	2044	05/11/2020	11.43	Call	Bond Future	2,461.1400	2.4611	2,401.9200	2.4019	(2.406)	0	0	0
2020/09/09	2044	05/11/2020	9.72	Put	Bond Future	13,654.9800	13.6550	13,732.7700	13.7328	0.570	0	0	0
2020/09/09	2044	05/11/2020	9.97	Call	Bond Future	147.7800	0.1478	134.3900	0.1344	(9.061)	0	0	300
2020/09/09	2044	05/11/2020	9.29	Put	Bond Future	17,371.7400	17.3717	17,454.7900	17.4548	0.478	0	0	0
2020/09/09	2044	05/11/2020	9.96	Put	Bond Future	11,724.0300	11.7240	11,796.6300	11.7966	0.619	0	0	0
2020/09/09	2044	05/11/2020			Bond Future	11.5496	79.9416	11.5629	79.8559	0.115	0.0000	0.0000	47,298
2020/09/09	2044	05/11/2020	10.34	Call	Bond Future	354.5200	0.3545	329.2900	0.3293	(7.117)	0	0	0
2020/09/09	2044	05/11/2020	10.34	Put	Bond Future	8,913.1700	8.9132	8,973.6700	8.9737	0.679	0	0	0
2020/09/09	2044	05/11/2020	9.72	Call	Bond Future	75.2000	0.0752	67.2600	0.0673	(10.559)	0	0	1,815
2020/09/09	2044	05/11/2020	9.97	Put	Bond Future	11,646.0300	11.6460	11,718.3700	11.7184	0.621	0	0	0
2020/09/09	2044	05/11/2020	9.96	Call	Bond Future	144.0300	0.1440	130.9000	0.1309	(9.116)	0	0	0
2020/09/09	2044	05/11/2020	11.38	Call	Bond Future	2,310.6100	2.3106	2,252.6400	2.2526	(2.509)	0	0	0
2020/09/09	2044	05/11/2020	11.38	Put	Bond Future	3,421.8700	3.4219	3,449.6300	3.4496	0.811	0	0	300
2020/09/09	2044	05/11/2020	10.36	Put	Bond Future	8,774.5800	8.7746	8,834.3200	8.8343	0.681	0	0	0
2020/09/09	2044	05/11/2020	11.06	Call	Bond Future	1,460.5200	1.4605	1,411.9700	1.4120	(3.324)	0	0	0
2020/09/09	2044	05/11/2020	10.04	Put	Bond Future	11,105.7800	11.1058	11,176.2300	11.1762	0.634	0	0	0
2020/09/09	2044	05/11/2020	11.17	Put	Bond Future	4,255.2800	4.2553	4,289.0700	4.2891	0.794	0	0	1,815
2020/09/09	2044	05/11/2020	11.43	Put	Bond Future	3,242.0600	3.2421	3,268.5700	3.2686	0.818	0	0	1,815
2020/09/09	2044	05/11/2020	8.87	Put	Bond Future	21,291.8400	21.2918	21,376.8500	21.3768	0.399	0	0	0
2020/09/09	2044	05/11/2020	9.29	Call	Bond Future	19.7600	0.0198	17.0800	0.0171	(13.563)	0	0	300
2020/09/09	2044	05/11/2020	10.35	Call	Bond Future	362.3000	0.3623	336.6900	0.3367	(7.069)	0	0	0
2020/09/09	2044	05/11/2020	10.35	Put	Bond Future	8,843.7500	8.8438	8,903.8700	8.9039	0.680	0	0	0
2020/09/09	2044	05/11/2020	10.04	Call	Bond Future	176.3300	0.1763	161.0500	0.1611	(8.666)	0	0	525
2020/09/09	2044	05/11/2020	9.34	Put	Bond Future	16,923.7400	16.9237	17,006.3900	17.0064	0.488	0	0	0
2020/09/09	2044	05/11/2020	9.34	Call	Bond Future	23.3600	0.0234	20.2800	0.0203	(13.185)	0	0	525
2020/09/09	2044	05/11/2020	11.17	Call	Bond Future	1,730.2200	1.7302	1,678.2800	1.6783	(3.002)	0	0	0

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2020/09/09	2044	05/11/2020	8.87	Call	Bond Future	4.2400	0.0042	3.5200	0.0035	(16.981)	0	0	1,815
2020/09/09	2044	05/11/2020	10.02	Put	Bond Future	11,259.0900	11.2591	11,330.1000	11.3301	0.631	0	0	0
2020/09/09	2044	05/11/2020	10.02	Call	Bond Future	167.7400	0.1677	153.0200	0.1530	(8.775)	0	0	1,815
2020/09/09	2044	04/02/2021	10.04	Put	Bond Future	13,037.7200	13.0377	13,168.0100	13.1680	0.999	0	0	0
2020/09/09	2044	04/02/2021	10.37	Call	Bond Future	1,064.0200	1.0640	1,114.8700	1.1149	4.779	0	0	0
2020/09/09	2044	04/02/2021	10.35	Put	Bond Future	10,932.1100	10.9321	11,069.9500	11.0699	1.261	0	0	0
2020/09/09	2044	04/02/2021			Bond Future	11.7740	76.3818	11.7880	76.2943	0.119	0.0000	0.0000	0
2020/09/09	2044	04/02/2021	10.37	Put	Bond Future	10,803.5600	10.8036	10,941.8300	10.9418	1.280	0	0	0
2020/09/09	2044	04/02/2021	10.35	Call	Bond Future	1,038.8600	1.0389	1,089.2800	1.0893	4.853	0	0	0
2020/09/09	2044	04/02/2021	10.04	Call	Bond Future	702.2400	0.7022	745.1100	0.7451	6.105	0	0	0
2020/09/09	2044	04/02/2021	10.84	Call	Bond Future	1,808.3000	1.8083	1,867.7600	1.8678	3.288	0	0	0
2020/09/09	2044	04/02/2021	10.36	Put	Bond Future	10,867.7300	10.8677	11,005.7800	11.0058	1.270	0	0	0
2020/09/09	2044	04/02/2021	10.84	Put	Bond Future	8,063.5200	8.0635	8,210.4000	8.2104	1.822	0	0	265
2020/09/09	2044	04/02/2021	10.29	Call	Bond Future	965.9800	0.9660	1,015.0500	1.0150	5.080	0	0	0
2020/09/09	2044	04/02/2021	10.29	Put	Bond Future	11,323.1300	11.3231	11,459.6200	11.4596	1.205	0	0	265
2020/09/09	2044	04/02/2021	9.66	Put	Bond Future	15,899.7300	15.8997	16,019.7400	16.0197	0.755	0	0	0
2020/09/09	2044	04/02/2021	9.66	Call	Bond Future	410.7600	0.4108	443.3500	0.4434	7.934	0	0	265
2020/09/09	2044	04/02/2021	10.36	Call	Bond Future	1,051.3900	1.0514	1,102.0200	1.1020	4.816	0	0	0
2020/09/09	2044	06/05/2021	12.43	Put	Bond Future	4,021.3600	4.0214	4,001.6800	4.0017	(0.489)	0	0	0
2020/09/09	2044	06/05/2021	12.44	Call	Bond Future	6,565.9600	6.5660	6,457.3100	6.4573	(1.655)	0	0	0
2020/09/09	2044	06/05/2021			Bond Future	12.0032	77.2001	12.0179	77.1112	0.122	0.0000	0.0000	0
2020/09/09	2044	06/05/2021	12.45	Call	Bond Future	6,600.3900	6.6004	6,491.8800	6.4919	(1.644)	0	0	0
2020/09/09	2044	06/05/2021	12.45	Put	Bond Future	3,976.1400	3.9761	3,956.5200	3.9565	(0.493)	0	0	0
2020/09/09	2044	06/05/2021	12.43	Call	Bond Future	6,531.5900	6.5316	6,423.0200	6.4230	(1.662)	0	0	0
2020/09/09	2044	06/05/2021	12.44	Put	Bond Future	3,998.6800	3.9987	3,978.9200	3.9789	(0.494)	0	0	0
2020/09/09	2044	05/08/2021	12.60	Put	Bond Future	4,616.9700	4.6170	4,837.0800	4.8371	4.767	0	0	0
2020/09/09	2044	05/08/2021	12.61	Put	Bond Future	4,593.7500	4.5938	4,813.5500	4.8136	4.785	0	0	0
2020/09/09	2044	05/08/2021			Bond Future	12.2498	73.6595	12.2652	73.5694	0.126	0.0000	0.0000	0
2020/09/09	2044	05/08/2021	12.60	Call	Bond Future	6,616.0000	6.6160	6,746.0500	6.7461	1.966	0	0	0
2020/09/09	2044	05/08/2021	12.61	Call	Bond Future	6,648.4700	6.6485	6,778.2100	6.7782	1.951	0	0	0
2020/09/09	2044	05/08/2021	12.59	Call	Bond Future	6,583.5700	6.5836	6,713.9400	6.7139	1.980	0	0	0
2020/09/09	2044	05/08/2021	12.59	Put	Bond Future	4,640.3100	4.6403	4,860.7400	4.8607	4.750	0	0	0
2020/09/09	2046	05/11/2020			Bond Future	96.7480	96.7480	96.0628	96.0628	(0.708)	0.0000	0.0000	16,197
2020/09/09	2046	04/02/2021			Bond Future	97.7637	97.7637	97.0703	97.0703	(0.709)	0.0000	0.0000	0
2020/09/09	2046	06/05/2021			Bond Future	97.0424	97.0424	96.3409	96.3409	(0.723)	0.0000	0.0000	0
2020/09/09	2046	05/08/2021			Bond Future	98.1210	98.1210	97.4114	97.4114	(0.723)	0.0000	0.0000	0
2020/09/09	2050	05/11/2020			Bond Future	99.4133	99.4133	98.1917	98.1917	(1.229)	0.0000	0.0000	13,962
2020/09/09	2050	04/02/2021			Bond Future	98.5661	98.5661	97.3306	97.3306	(1.253)	0.0000	0.0000	0
2020/09/09	2050	06/05/2021			Bond Future	99.6446	99.6446	98.3948	98.3948	(1.254)	0.0000	0.0000	0
2020/09/09	2050	05/08/2021			Bond Future	98.8234	98.8234	97.5596	97.5596	(1.279)	0.0000	0.0000	0
2020/09/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	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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2020/09/09	AL37	05/11/2020			Index Future	754.9850	754.9850	757.3030	757.3030	0.307	0.0000	0.0000	0
2020/09/09	AL37	04/02/2021			Index Future	762.7190	762.7190	765.0580	765.0580	0.307	0.0000	0.0000	0
2020/09/09	AL37	06/05/2021			Index Future	770.8730	770.8730	773.2360	773.2360	0.307	0.0000	0.0000	0
2020/09/09	AL37	05/08/2021			Index Future	779.1670	779.1670	781.5540	781.5540	0.306	0.0000	0.0000	0
2020/09/09	AL7T	05/11/2020			Index Future	820.5780	820.5780	819.1940	819.1940	(0.169)	0.0000	0.0000	0
2020/09/09	AL7T	04/02/2021			Index Future	828.9840	828.9840	827.5830	827.5830	(0.169)	0.0000	0.0000	0
2020/09/09	AL7T	06/05/2021			Index Future	837.8470	837.8470	836.4290	836.4290	(0.169)	0.0000	0.0000	0
2020/09/09	AL7T	05/08/2021			Index Future	846.8620	846.8620	845.4280	845.4280	(0.169)	0.0000	0.0000	0
2020/09/09	ALBI	05/11/2020			Index Future	719.6560	719.6560	719.4150	719.4150	(0.033)	0.0000	0.0000	209
2020/09/09	ALBI	04/02/2021			Index Future	727.0290	727.0290	726.7820	726.7820	(0.034)	0.0000	0.0000	0
2020/09/09	ALBI	06/05/2021			Index Future	734.8010	734.8010	734.5500	734.5500	(0.034)	0.0000	0.0000	0
2020/09/09	ALBI	05/08/2021			Index Future	742.7070	742.7070	742.4530	742.4530	(0.034)	0.0000	0.0000	0
2020/09/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	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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2020/09/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/09	ES33	05/11/2020			Bond Future	11.9333	72.3688	11.9399	72.3349	0.056	0.0000	0.0000	350
2020/09/09	ES33	04/02/2021			Bond Future	12.2129	73.1106	12.2199	73.0757	0.058	0.0000	0.0000	0
2020/09/09	ES33	06/05/2021			Bond Future	12.4943	70.1183	12.5018	70.0824	0.060	0.0000	0.0000	0
2020/09/09	ES33	05/08/2021			Bond Future	12.7922	70.8813	12.8001	70.8449	0.062	0.0000	0.0000	0
2020/09/09	ES42	05/11/2020			Bond Future	12.3631	71.4986	12.3749	71.4326	0.095	0.0000	0.0000	4,789
2020/09/09	ES42	04/02/2021			Bond Future	12.6246	72.2323	12.6370	72.1647	0.099	0.0000	0.0000	0
2020/09/09	ES42	06/05/2021			Bond Future	12.8979	68.7475	12.9110	68.6788	0.102	0.0000	0.0000	0
2020/09/09	ES42	05/08/2021			Bond Future	13.1796	69.4960	13.1934	69.4263	0.105	0.0000	0.0000	0
2020/09/09	GOVI	05/11/2020	737.84	Put	GOVI	268,920.0000	26.8920	271,620.0000	27.1620	1.004	0	0	0
2020/09/09	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	05/11/2020			GOVI	710.9480	710.9480	710.6780	710.6780	(0.038)	0.0000	0.0000	1,008
2020/09/09	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	05/11/2020	737.83	Put	GOVI	268,820.0000	26.8820	271,520.0000	27.1520	1.004	0	0	0
2020/09/09	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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2020/09/09	GOVI	05/11/2020	737.85	Put	GOVI	269,020.0000	26.9020	271,720.0000	27.1720	1.004	0	0	0
2020/09/09	GOVI	04/02/2021	750.96	Put	GOVI	327,290.0000	32.7290	330,040.0000	33.0040	0.840	0	0	0
2020/09/09	GOVI	04/02/2021			GOVI	718.2310	718.2310	717.9560	717.9560	(0.038)	0.0000	0.0000	0
2020/09/09	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	04/02/2021	750.95	Put	GOVI	327,190.0000	32.7190	329,940.0000	32.9940	0.840	0	0	0
2020/09/09	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	04/02/2021	750.94	Put	GOVI	327,090.0000	32.7090	329,840.0000	32.9840	0.841	0	0	0
2020/09/09	GOVI	06/05/2021	678.67	Call	GOVI	472,400.0000	47.2400	469,600.0000	46.9600	(0.593)	0	0	0
2020/09/09	GOVI	06/05/2021			GOVI	725.9100	725.9100	725.6300	725.6300	(0.039)	0.0000	0.0000	0
2020/09/09	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	06/05/2021	678.68	Call	GOVI	472,300.0000	47.2300	469,500.0000	46.9500	(0.593)	0	0	0
2020/09/09	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	06/05/2021	678.69	Call	GOVI	472,200.0000	47.2200	469,400.0000	46.9400	(0.593)	0	0	0
2020/09/09	GOVI	05/08/2021	719.14	Call	GOVI	145,800.0000	14.5800	142,970.0000	14.2970	(1.941)	0	0	0
2020/09/09	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	05/08/2021			GOVI	733.7200	733.7200	733.4370	733.4370	(0.039)	0.0000	0.0000	0
2020/09/09	GOVI	05/08/2021	719.15	Call	GOVI	145,700.0000	14.5700	142,870.0000	14.2870	(1.942)	0	0	0
2020/09/09	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	GOVI	05/08/2021	719.13	Call	GOVI	145,900.0000	14.5900	143,070.0000	14.3070	(1.940)	0	0	0
2020/09/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/09	IGOV	05/11/2020			Index Future	261.3810	261.3810	260.5910	260.5910	(0.302)	0.0000	0.0000	1,203
2020/09/09	IGOV	04/02/2021			Index Future	264.1230	264.1230	263.3240	263.3240	(0.303)	0.0000	0.0000	0
2020/09/09	IGOV	06/05/2021			Index Future	267.0100	267.0100	266.2020	266.2020	(0.303)	0.0000	0.0000	0
2020/09/09	IGOV	05/08/2021			Index Future	269.9460	269.9460	269.1280	269.1280	(0.303)	0.0000	0.0000	0
2020/09/09	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/09	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9800	93.9800	(0.011)	0.0000	0.0000	0
2020/09/09	IS05	16/03/2021			Interest Rate Swap	92.1800	92.1800	92.1600	92.1600	(0.022)	0.0000	0.0000	0
2020/09/09	IS05	15/06/2021			Interest Rate Swap	90.3100	90.3100	90.2700	90.2700	(0.044)	0.0000	0.0000	0
2020/09/09	IS05	21/09/2021			Interest Rate Swap	89.2400	89.2400	89.1800	89.1800	(0.067)	0.0000	0.0000	0
2020/09/09	IS05	21/12/2021			Interest Rate Swap	90.4800	90.4800	90.4000	90.4000	(0.088)	0.0000	0.0000	51
2020/09/09	IS05	15/03/2022			Interest Rate Swap	89.8700	89.8700	89.7800	89.7800	(0.100)	0.0000	0.0000	0
2020/09/09	IS05	21/06/2022			Interest Rate Swap	89.9500	89.9500	89.8300	89.8300	(0.133)	0.0000	0.0000	0
2020/09/09	IS05	20/09/2022			Interest Rate Swap	93.0700	93.0700	92.9200	92.9200	(0.161)	0.0000	0.0000	0
2020/09/09	IS05	20/12/2022			Interest Rate Swap	93.5500	93.5500	93.3800	93.3800	(0.182)	0.0000	0.0000	0
2020/09/09	IS05	22/03/2023			Interest Rate Swap	85.9300	85.9300	85.7200	85.7200	(0.244)	0.0000	0.0000	0
2020/09/09	IS05	20/06/2023			Interest Rate Swap	91.4600	91.4600	91.2300	91.2300	(0.251)	0.0000	0.0000	0
2020/09/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/09	IS10	17/12/2025			Interest Rate Swap	79.7500	79.7500	79.3800	79.3800	(0.464)	0.0000	0.0000	0
2020/09/09	IS10	16/03/2026			Interest Rate Swap	76.3600	76.3600	75.9900	75.9900	(0.485)	0.0000	0.0000	0
2020/09/09	IS10	15/06/2026			Interest Rate Swap	74.8600	74.8600	74.5000	74.5000	(0.481)	0.0000	0.0000	0

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2020/09/09	IS10	21/09/2026			Interest Rate Swap	76.9800	76.9800	76.6300	76.6300	(0.455)	0.0000	0.0000	0
2020/09/09	IS10	21/12/2026			Interest Rate Swap	81.1100	81.1100	80.7800	80.7800	(0.407)	0.0000	0.0000	0
2020/09/09	IS10	15/03/2027			Interest Rate Swap	79.7100	79.7100	79.4000	79.4000	(0.389)	0.0000	0.0000	0
2020/09/09	IS10	21/06/2027			Interest Rate Swap	81.9100	81.9100	81.6100	81.6100	(0.366)	0.0000	0.0000	0
2020/09/09	IS10	20/09/2027			Interest Rate Swap	87.8500	87.8500	87.5600	87.5600	(0.330)	0.0000	0.0000	0
2020/09/09	IS10	20/12/2027			Interest Rate Swap	88.3800	88.3800	88.0800	88.0800	(0.339)	0.0000	0.0000	0
2020/09/09	IS10	22/03/2028			Interest Rate Swap	81.5300	81.5300	81.2100	81.2100	(0.392)	0.0000	0.0000	0
2020/09/09	IS10	20/06/2028			Interest Rate Swap	89.5100	89.5100	89.1800	89.1800	(0.369)	0.0000	0.0000	0
2020/09/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/09	JBAF	16/09/2020			Jibar Tradeable Future	3.4150	96.5850	3.3950	96.6050	(0.586)	0.0000	0.0000	10,000
2020/09/09	JBAF	21/10/2020			Jibar Tradeable Future	3.3450	96.6550	3.3050	96.6950	(1.196)	0.0000	0.0000	0
2020/09/09	JBAF	18/11/2020			Jibar Tradeable Future	3.3500	96.6500	3.3100	96.6900	(1.194)	0.0000	0.0000	0
2020/09/09	JBAF	15/12/2020			Jibar Tradeable Future	3.3200	96.6800	3.2600	96.7400	(1.807)	0.0000	0.0000	30,010
2020/09/09	JBAF	20/01/2021			Jibar Tradeable Future	3.3600	96.6400	3.2800	96.7200	(2.381)	0.0000	0.0000	0
2020/09/09	JBAF	17/02/2021			Jibar Tradeable Future	3.3900	96.6100	3.3100	96.6900	(2.360)	0.0000	0.0000	0
2020/09/09	JBAF	17/03/2021			Jibar Tradeable Future	3.3650	96.6350	3.3250	96.6750	(1.189)	0.0000	0.0000	0
2020/09/09	JBAF	15/06/2021			Jibar Tradeable Future	3.4550	96.5450	3.4150	96.5850	(1.158)	0.0000	0.0000	0
2020/09/09	JBAF	15/09/2021			Jibar Tradeable Future	3.6000	96.4000	3.5400	96.4600	(1.667)	0.0000	0.0000	30,000
2020/09/09	JBAF	15/12/2021			Jibar Tradeable Future	3.7800	96.2200	3.7400	96.2600	(1.058)	0.0000	0.0000	0
2020/09/09	JBAF	16/03/2022			Jibar Tradeable Future	3.9450	96.0550	3.8950	96.1050	(1.267)	0.0000	0.0000	0
2020/09/09	JBAF	15/06/2022			Jibar Tradeable Future	4.1600	95.8400	4.1200	95.8800	(0.962)	0.0000	0.0000	0
2020/09/09	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	R023	05/11/2020			Bond Future	4.4751	108.6038	4.4406	108.6820	(0.772)	0.0000	0.0000	34,474
2020/09/09	R023	05/11/2020	7.46	Call	Bond Future	6,497.0500	6.4971	6,575.2700	6.5753	1.204	0	0	0
2020/09/09	R023	05/11/2020	7.47	Call	Bond Future	6,517.9700	6.5180	6,596.1900	6.5962	1.200	0	0	0
2020/09/09	R023	05/11/2020	7.45	Call	Bond Future	6,476.1400	6.4761	6,554.3600	6.5544	1.208	0	0	0
2020/09/09	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/09	R023	04/02/2021	6.34	Call	Bond Future	3,588.4200	3.5884	3,666.2500	3.6663	2.169	0	0	0
2020/09/09	R023	04/02/2021	6.32	Put	Bond Future	8.5100	0.0085	8.4600	0.0085	(0.588)	0	0	0
2020/09/09	R023	04/02/2021			Bond Future	4.5255	109.7172	4.4869	109.7950	(0.853)	0.0000	0.0000	0
2020/09/09	R023	04/02/2021	6.34	Put	Bond Future	7.9400	0.0079	7.9100	0.0079	(0.378)	0	0	0
2020/09/09	R023	04/02/2021	6.32	Call	Bond Future	3,550.3800	3.5504	3,628.1900	3.6282	2.192	0	0	0
2020/09/09	R023	04/02/2021	6.33	Put	Bond Future	8.2200	0.0082	8.1800	0.0082	(0.487)	0	0	0
2020/09/09	R023	04/02/2021	6.33	Call	Bond Future	3,569.4000	3.5694	3,647.2200	3.6472	2.180	0	0	0
2020/09/09	R023	06/05/2021	7.58	Call	Bond Future	5,203.9600	5.2040	5,281.5700	5.2816	1.491	0	0	0
2020/09/09	R023	06/05/2021			Bond Future	4.5532	106.9839	4.5093	107.0618	(0.963)	0.0000	0.0000	0
2020/09/09	R023	06/05/2021	7.56	Call	Bond Future	5,170.7700	5.1708	5,248.3600	5.2484	1.501	0	0	0
2020/09/09	R023	06/05/2021	7.56	Put	Bond Future	1.0400	0.0010	0.6700	0.0007	(35.577)	0	0	0
2020/09/09	R023	06/05/2021	7.58	Put	Bond Future	0.9700	0.0010	0.6200	0.0006	(36.082)	0	0	0
2020/09/09	R023	06/05/2021	7.57	Call	Bond Future	5,187.3600	5.1874	5,264.9600	5.2650	1.496	0	0	0
2020/09/09	R023	06/05/2021	7.57	Put	Bond Future	1.0000	0.0010	0.6400	0.0006	(36.000)	0	0	0
2020/09/09	R023	05/08/2021	5.30	Call	Bond Future	1,331.2800	1.3313	1,435.8100	1.4358	7.852	0	0	0
2020/09/09	R023	05/08/2021	5.29	Put	Bond Future	245.4000	0.2454	271.4500	0.2714	10.615	0	0	0

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2020/09/09	R023	05/08/2021			Bond Future	4.5839	108.1478	4.5327	108.2263	(1.118)	0.0000	0.0000	0
2020/09/09	R023	05/08/2021	5.31	Call	Bond Future	1,343.2300	1.3432	1,447.7100	1.4477	7.778	0	0	0
2020/09/09	R023	05/08/2021	5.31	Put	Bond Future	239.0600	0.2391	265.0100	0.2650	10.855	0	0	0
2020/09/09	R023	05/08/2021	5.30	Put	Bond Future	242.2100	0.2422	268.2100	0.2682	10.734	0	0	0
2020/09/09	R023	05/08/2021	5.29	Call	Bond Future	1,319.3600	1.3194	1,423.9400	1.4239	7.927	0	0	0
2020/09/09	R035	05/11/2020	10.34	Put	Bond Future	5,549.3400	5.5493	5,570.8500	5.5709	0.388	0	0	0
2020/09/09	R035	05/11/2020			Bond Future	11.0543	86.2284	11.0619	86.1804	0.069	0.0000	0.0000	106,275
2020/09/09	R035	05/11/2020	10.33	Call	Bond Future	865.1600	0.8652	838.7900	0.8388	(3.048)	0	0	0
2020/09/09	R035	05/11/2020	10.33	Put	Bond Future	5,600.5400	5.6005	5,622.1300	5.6221	0.385	0	0	0
2020/09/09	R035	05/11/2020	10.34	Call	Bond Future	881.9600	0.8820	855.5100	0.8555	(2.999)	0	0	0
2020/09/09	R035	05/11/2020	10.32	Call	Bond Future	848.4700	0.8485	822.3900	0.8224	(3.074)	0	0	0
2020/09/09	R035	05/11/2020	10.32	Put	Bond Future	5,651.9300	5.6519	5,673.8100	5.6738	0.387	0	0	0
2020/09/09	R035	04/02/2021	10.14	Put	Bond Future	8,747.3100	8.7473	8,865.0000	8.8650	1.345	0	0	650
2020/09/09	R035	04/02/2021	11.14	Put	Bond Future	4,477.4300	4.4774	4,608.9500	4.6089	2.937	0	0	650
2020/09/09	R035	04/02/2021	10.05	Call	Bond Future	1,142.0700	1.1421	1,207.8200	1.2078	5.757	0	0	0
2020/09/09	R035	04/02/2021	10.04	Put	Bond Future	9,303.4700	9.3035	9,418.3600	9.4184	1.235	0	0	0
2020/09/09	R035	04/02/2021			Bond Future	11.2945	87.1123	11.3027	87.0629	0.072	0.0000	0.0000	0
2020/09/09	R035	04/02/2021	10.14	Call	Bond Future	1,266.3100	1.2663	1,334.5800	1.3346	5.391	0	0	0
2020/09/09	R035	04/02/2021	10.06	Call	Bond Future	1,155.4100	1.1554	1,221.4500	1.2214	5.716	0	0	0
2020/09/09	R035	04/02/2021	10.06	Put	Bond Future	9,190.7100	9.1907	9,306.1700	9.3062	1.256	0	0	0
2020/09/09	R035	04/02/2021	11.14	Call	Bond Future	3,529.8300	3.5298	3,611.9300	3.6119	2.326	0	0	0
2020/09/09	R035	04/02/2021	10.05	Put	Bond Future	9,247.0000	9.2470	9,362.1700	9.3622	1.245	0	0	0
2020/09/09	R035	04/02/2021	10.04	Call	Bond Future	1,128.8300	1.1288	1,194.3000	1.1943	5.800	0	0	0
2020/09/09	R035	06/05/2021	11.55	Call	Bond Future	4,883.9500	4.8839	4,836.8600	4.8369	(0.964)	0	0	0
2020/09/09	R035	06/05/2021	12.77	Call	Bond Future	9,106.2900	9.1063	9,064.8000	9.0648	(0.456)	0	0	0
2020/09/09	R035	06/05/2021	10.24	Put	Bond Future	9,953.3500	9.9534	9,953.2700	9.9533	(0.001)	0	0	0
2020/09/09	R035	06/05/2021	12.37	Call	Bond Future	7,681.5500	7.6815	7,641.5100	7.6415	(0.521)	0	0	0
2020/09/09	R035	06/05/2021	12.35	Put	Bond Future	2,984.8000	2.9848	2,995.1100	2.9951	0.345	0	0	0
2020/09/09	R035	06/05/2021			Bond Future	11.5316	83.5702	11.5402	83.5197	0.074	0.0000	0.0000	0
2020/09/09	R035	06/05/2021	12.37	Put	Bond Future	2,951.2900	2.9513	2,961.7000	2.9617	0.353	0	0	0
2020/09/09	R035	06/05/2021	12.35	Call	Bond Future	7,607.0100	7.6070	7,566.8700	7.5669	(0.528)	0	0	0
2020/09/09	R035	06/05/2021	11.55	Put	Bond Future	4,775.8000	4.7758	4,779.1600	4.7792	0.070	0	0	1,650
2020/09/09	R035	06/05/2021	12.77	Put	Bond Future	2,261.8300	2.2618	2,270.7900	2.2708	0.396	0	0	1,650
2020/09/09	R035	06/05/2021	10.24	Call	Bond Future	1,785.1600	1.7852	1,734.6300	1.7346	(2.831)	0	0	793
2020/09/09	R035	06/05/2021	12.36	Put	Bond Future	2,968.0000	2.9680	2,978.2400	2.9782	0.345	0	0	0
2020/09/09	R035	06/05/2021	10.81	Put	Bond Future	7,313.7300	7.3137	7,311.7100	7.3117	(0.028)	0	0	0
2020/09/09	R035	06/05/2021	10.81	Call	Bond Future	2,890.4300	2.8904	2,837.9600	2.8380	(1.815)	0	0	1,650
2020/09/09	R035	06/05/2021	11.32	Call	Bond Future	4,212.0200	4.2120	4,162.7100	4.1627	(1.171)	0	0	0
2020/09/09	R035	06/05/2021	11.32	Put	Bond Future	5,474.0900	5.4741	5,475.2300	5.4752	0.021	0	0	793
2020/09/09	R035	06/05/2021	12.02	Call	Bond Future	6,413.5600	6.4136	6,370.3900	6.3704	(0.673)	0	0	0
2020/09/09	R035	06/05/2021	12.02	Put	Bond Future	3,607.3300	3.6073	3,614.6100	3.6146	0.202	0	0	793
2020/09/09	R035	06/05/2021	12.36	Call	Bond Future	7,644.2600	7.6443	7,604.0500	7.6040	(0.526)	0	0	0
2020/09/09	R035	05/08/2021	5.31	Call	Bond Future	1.6400	0.0016	2.9900	0.0030	82.317	0	0	0
2020/09/09	R035	05/08/2021			Bond Future	11.7851	84.4796	11.7941	84.4283	0.076	0.0000	0.0000	0
2020/09/09	R035	05/08/2021	5.29	Call	Bond Future	1.5700	0.0016	2.8700	0.0029	82.803	0	0	0
2020/09/09	R035	05/08/2021	5.29	Put	Bond Future	53,845.9500	53.8460	53,898.5300	53.8985	0.098	0	0	0
2020/09/09	R035	05/08/2021	5.31	Put	Bond Future	53,612.7300	53.6127	53,665.3600	53.6654	0.098	0	0	0

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2020/09/09	R035	05/08/2021	5.30	Call	Bond Future	1.6000	0.0016	2.9300	0.0029	83.125	0	0	0
2020/09/09	R035	05/08/2021	5.30	Put	Bond Future	53,729.2700	53.7293	53,781.8800	53.7819	0.098	0	0	0
2020/09/09	R186	05/11/2020	8.65	Call	Bond Future	6,655.5200	6.6555	7,021.4100	7.0214	5.498	0	0	0
2020/09/09	R186	05/11/2020	8.64	Put	Bond Future	88.4000	0.0884	63.7800	0.0638	(27.851)	0	0	0
2020/09/09	R186	05/11/2020	7.50	Call	Bond Future	1,896.0100	1.8960	2,115.8400	2.1158	11.594	0	0	80
2020/09/09	R186	05/11/2020	8.00	Put	Bond Future	425.2400	0.4252	358.5700	0.3586	(15.678)	0	0	0
2020/09/09	R186	05/11/2020			Bond Future	7.3650	119.2654	7.2917	119.6553	(0.996)	0.0000	0.0000	89,302
2020/09/09	R186	05/11/2020	8.66	Call	Bond Future	6,702.2000	6.7022	7,068.6900	7.0687	5.468	0	0	0
2020/09/09	R186	05/11/2020	8.66	Put	Bond Future	83.2000	0.0832	59.8000	0.0598	(28.125)	0	0	0
2020/09/09	R186	05/11/2020	7.00	Put	Bond Future	2,673.4600	2.6735	2,391.4200	2.3914	(10.550)	0	0	0
2020/09/09	R186	05/11/2020	7.00	Call	Bond Future	715.9300	0.7159	823.7800	0.8238	15.064	0	0	1,200
2020/09/09	R186	05/11/2020	8.65	Put	Bond Future	85.7600	0.0858	61.7600	0.0618	(27.985)	0	0	0
2020/09/09	R186	05/11/2020	8.64	Call	Bond Future	6,608.8900	6.6089	6,974.1600	6.9742	5.527	0	0	0
2020/09/09	R186	05/11/2020	6.50	Put	Bond Future	4,891.6800	4.8917	4,527.2100	4.5272	(7.451)	0	0	0
2020/09/09	R186	05/11/2020	7.50	Put	Bond Future	1,182.8100	1.1828	1,012.7500	1.0128	(14.378)	0	0	0
2020/09/09	R186	05/11/2020	8.00	Call	Bond Future	3,732.7100	3.7327	4,055.9300	4.0559	8.659	0	0	1,200
2020/09/09	R186	05/11/2020	7.84	Put	Bond Future	600.6200	0.6006	508.3300	0.5083	(15.366)	0	0	0
2020/09/09	R186	05/11/2020	9.26	Put	Bond Future	10.7100	0.0107	6.7900	0.0068	(36.601)	0	0	3,500
2020/09/09	R186	05/11/2020	6.50	Call	Bond Future	184.4400	0.1844	209.8600	0.2099	13.782	0	0	80
2020/09/09	R186	05/11/2020	7.84	Call	Bond Future	3,086.0900	3.0861	3,383.6900	3.3837	9.643	0	0	3,500
2020/09/09	R186	05/11/2020	8.34	Put	Bond Future	195.8900	0.1959	157.7200	0.1577	(19.485)	0	0	0
2020/09/09	R186	05/11/2020	8.34	Call	Bond Future	5,225.0500	5.2250	5,576.7700	5.5768	6.731	0	0	3,500
2020/09/09	R186	05/11/2020	9.26	Call	Bond Future	9,532.8700	9.5329	9,918.8400	9.9188	4.049	0	0	0
2020/09/09	R186	04/02/2021	8.15	Call	Bond Future	4,119.9300	4.1199	4,485.5300	4.4855	8.874	0	0	0
2020/09/09	R186	04/02/2021			Bond Future	7.5467	115.2091	7.4693	115.6017	(1.025)	0.0000	0.0000	0
2020/09/09	R186	04/02/2021	8.15	Put	Bond Future	1,114.9500	1.1150	1,087.9500	1.0880	(2.422)	0	0	0
2020/09/09	R186	04/02/2021	8.00	Put	Bond Future	1,338.9400	1.3389	1,295.9100	1.2959	(3.214)	0	0	15,177
2020/09/09	R186	04/02/2021	8.16	Call	Bond Future	4,155.2300	4.1552	4,521.7600	4.5218	8.821	0	0	0
2020/09/09	R186	04/02/2021	8.17	Put	Bond Future	1,087.5500	1.0875	1,062.6300	1.0626	(2.291)	0	0	0
2020/09/09	R186	04/02/2021	8.00	Call	Bond Future	3,606.2800	3.6063	3,955.8500	3.9558	9.693	0	0	0
2020/09/09	R186	04/02/2021	8.16	Put	Bond Future	1,101.3000	1.1013	1,075.2300	1.0752	(2.367)	0	0	0
2020/09/09	R186	04/02/2021	8.17	Call	Bond Future	4,190.4100	4.1904	4,558.0900	4.5581	8.774	0	0	0
2020/09/09	R186	06/05/2021	10.77	Call	Bond Future	13,596.5400	13.5965	13,970.2300	13.9702	2.748	0	0	0
2020/09/09	R186	06/05/2021	10.76	Put	Bond Future	82.9500	0.0829	60.3500	0.0604	(27.245)	0	0	0
2020/09/09	R186	06/05/2021			Bond Future	7.7363	116.4425	7.6544	116.8385	(1.058)	0.0000	0.0000	0
2020/09/09	R186	06/05/2021	10.78	Call	Bond Future	13,636.2700	13.6363	14,010.2600	14.0103	2.743	0	0	0
2020/09/09	R186	06/05/2021	10.78	Put	Bond Future	80.3400	0.0803	58.3300	0.0583	(27.396)	0	0	0
2020/09/09	R186	06/05/2021	10.77	Put	Bond Future	81.6400	0.0816	59.3300	0.0593	(27.327)	0	0	0
2020/09/09	R186	06/05/2021	10.76	Call	Bond Future	13,556.8000	13.5568	13,930.2000	13.9302	2.754	0	0	0
2020/09/09	R186	05/08/2021	8.61	Call	Bond Future	4,847.4000	4.8474	5,207.5200	5.2075	7.429	0	0	0
2020/09/09	R186	05/08/2021	8.62	Put	Bond Future	1,827.1100	1.8271	1,788.2100	1.7882	(2.129)	0	0	0
2020/09/09	R186	05/08/2021			Bond Future	7.9437	112.4281	7.8567	112.8281	(1.094)	0.0000	0.0000	0
2020/09/09	R186	05/08/2021	8.61	Put	Bond Future	1,841.2200	1.8412	1,801.3800	1.8014	(2.164)	0	0	0
2020/09/09	R186	05/08/2021	8.62	Call	Bond Future	4,877.6300	4.8776	5,238.6900	5.2387	7.402	0	0	0
2020/09/09	R186	05/08/2021	8.63	Call	Bond Future	4,908.3100	4.9083	5,269.9200	5.2699	7.367	0	0	0
2020/09/09	R186	05/08/2021	8.63	Put	Bond Future	1,813.4900	1.8135	1,775.1400	1.7751	(2.115)	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
2020/09/09	R197	05/11/2020			Bond Future	314.8748	314.8748	314.7933	314.7933	(0.026)	0.0000	0.0000	2,936
2020/09/09	R197	04/02/2021			Bond Future	310.3244	310.3244	310.2388	310.2388	(0.028)	0.0000	0.0000	0
2020/09/09	R197	06/05/2021			Bond Future	313.7197	313.7197	313.6311	313.6311	(0.028)	0.0000	0.0000	0
2020/09/09	R197	05/08/2021			Bond Future	309.1995	309.1995	309.1092	309.1092	(0.029)	0.0000	0.0000	0
2020/09/09	R202	05/11/2020			Bond Future	217.4060	217.4060	217.0812	217.0812	(0.149)	0.0000	0.0000	7,870
2020/09/09	R202	04/02/2021			Bond Future	215.5156	215.5156	215.1851	215.1851	(0.153)	0.0000	0.0000	0
2020/09/09	R202	06/05/2021			Bond Future	217.8734	217.8734	217.5378	217.5378	(0.154)	0.0000	0.0000	0
2020/09/09	R202	05/08/2021			Bond Future	216.0419	216.0419	215.7021	215.7021	(0.157)	0.0000	0.0000	0
2020/09/09	R208	05/11/2020	4.78	Call	Bond Future	487.9800	0.4880	436.7600	0.4368	(10.496)	0	0	0
2020/09/09	R208	05/11/2020	4.77	Put	Bond Future	0.0200	0.0000	0.1400	0.0001	600.000	0	0	0
2020/09/09	R208	05/11/2020			Bond Future	3.5186	101.9887	3.6507	101.9374	3.754	0.0000	0.0000	7,525
2020/09/09	R208	05/11/2020	4.79	Call	Bond Future	491.8200	0.4918	440.6000	0.4406	(10.414)	0	0	0
2020/09/09	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.1200	0.0001	1100.000	0	0	0
2020/09/09	R208	05/11/2020	4.78	Put	Bond Future	0.0200	0.0000	0.1300	0.0001	550.000	0	0	0
2020/09/09	R208	05/11/2020	4.77	Call	Bond Future	484.1300	0.4841	432.9200	0.4329	(10.578)	0	0	0
2020/09/09	R209	05/11/2020	10.02	Call	Bond Future	572.7900	0.5728	544.0800	0.5441	(5.012)	0	0	0
2020/09/09	R209	05/11/2020			Bond Future	10.8895	66.4189	10.8979	66.3730	0.077	0.0000	0.0000	28,041
2020/09/09	R209	05/11/2020	10.00	Call	Bond Future	550.9700	0.5510	522.5500	0.5226	(5.158)	0	0	0
2020/09/09	R209	05/11/2020	10.00	Put	Bond Future	5,677.6300	5.6776	5,695.1400	5.6951	0.308	0	0	0
2020/09/09	R209	05/11/2020	10.02	Put	Bond Future	5,577.9400	5.5779	5,595.1600	5.5952	0.309	0	0	0
2020/09/09	R209	05/11/2020	10.01	Call	Bond Future	561.8400	0.5618	533.2400	0.5332	(5.090)	0	0	0
2020/09/09	R209	05/11/2020	10.01	Put	Bond Future	5,627.7100	5.6277	5,645.0400	5.6450	0.308	0	0	0
2020/09/09	R209	04/02/2021	10.12	Put	Bond Future	6,865.1500	6.8651	7,007.2000	7.0072	2.069	0	0	0
2020/09/09	R209	04/02/2021			Bond Future	11.0947	67.1000	11.1036	67.0528	0.080	0.0000	0.0000	0
2020/09/09	R209	04/02/2021	10.11	Call	Bond Future	1,360.0900	1.3601	1,453.7000	1.4537	6.883	0	0	0
2020/09/09	R209	04/02/2021	10.11	Put	Bond Future	6,910.4500	6.9104	7,051.1800	7.0512	2.036	0	0	0
2020/09/09	R209	04/02/2021	10.12	Call	Bond Future	1,374.5400	1.3745	1,469.4700	1.4695	6.906	0	0	0
2020/09/09	R209	04/02/2021	10.10	Call	Bond Future	1,345.7500	1.3457	1,437.9000	1.4379	6.847	0	0	0
2020/09/09	R209	04/02/2021	10.10	Put	Bond Future	6,955.9300	6.9559	7,095.2000	7.0952	2.002	0	0	0
2020/09/09	R209	06/05/2021	12.25	Put	Bond Future	2,475.9300	2.4759	2,484.1100	2.4841	0.330	0	0	4,000
2020/09/09	R209	06/05/2021	12.23	Put	Bond Future	2,503.6000	2.5036	2,511.5400	2.5115	0.317	0	0	0
2020/09/09	R209	06/05/2021	12.22	Call	Bond Future	7,010.3700	7.0104	6,969.8800	6.9699	(0.578)	0	0	0
2020/09/09	R209	06/05/2021			Bond Future	11.3031	64.6782	11.3124	64.6301	0.082	0.0000	0.0000	1,850
2020/09/09	R209	06/05/2021	10.25	Put	Bond Future	7,773.6300	7.7736	7,755.7400	7.7557	(0.230)	0	0	0
2020/09/09	R209	06/05/2021	10.25	Call	Bond Future	1,978.7500	1.9788	1,912.7300	1.9127	(3.336)	0	0	3,750
2020/09/09	R209	06/05/2021	11.25	Call	Bond Future	4,142.6400	4.1426	4,091.9600	4.0920	(1.223)	0	0	0
2020/09/09	R209	06/05/2021	11.25	Put	Bond Future	4,417.7700	4.4178	4,415.2200	4.4152	(0.058)	0	0	4,000
2020/09/09	R209	06/05/2021	12.25	Call	Bond Future	7,107.7000	7.1077	7,067.7500	7.0677	(0.562)	0	0	0
2020/09/09	R209	06/05/2021	12.23	Call	Bond Future	7,042.7200	7.0427	7,002.5300	7.0025	(0.571)	0	0	0
2020/09/09	R209	06/05/2021	12.22	Put	Bond Future	2,517.6500	2.5176	2,525.2900	2.5253	0.303	0	0	0
2020/09/09	R209	06/05/2021	12.24	Call	Bond Future	7,075.1100	7.0751	7,035.0400	7.0350	(0.566)	0	0	0
2020/09/09	R209	06/05/2021	12.24	Put	Bond Future	2,489.6300	2.4896	2,497.6900	2.4977	0.324	0	0	0
2020/09/09	R209	05/08/2021	11.81	Put	Bond Future	4,027.9200	4.0279	4,246.6700	4.2467	5.431	0	0	0
2020/09/09	R209	05/08/2021			Bond Future	11.5209	65.3821	11.5307	65.3333	0.084	0.0000	0.0000	0
2020/09/09	R209	05/08/2021	11.80	Call	Bond Future	5,428.3600	5.4284	5,598.7400	5.5987	3.139	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
2020/09/09	R209	05/08/2021	11.80	Put	Bond Future	4,048.3000	4.0483	4,267.5500	4.2675	5.416	0	0	0
2020/09/09	R209	05/08/2021	11.81	Call	Bond Future	5,456.6100	5.4566	5,626.4900	5.6265	3.113	0	0	0
2020/09/09	R209	05/08/2021	11.79	Call	Bond Future	5,400.4000	5.4004	5,571.2600	5.5713	3.164	0	0	0
2020/09/09	R209	05/08/2021	11.79	Put	Bond Future	4,069.0300	4.0690	4,288.7600	4.2888	5.400	0	0	0
2020/09/09	R210	05/11/2020			Bond Future	189.9070	189.9070	190.0024	190.0024	0.050	0.0000	0.0000	2,264
2020/09/09	R210	04/02/2021			Bond Future	191.9006	191.9006	191.9952	191.9952	0.049	0.0000	0.0000	0
2020/09/09	R210	06/05/2021			Bond Future	191.2851	191.2851	191.3793	191.3793	0.049	0.0000	0.0000	0
2020/09/09	R210	05/08/2021			Bond Future	193.4111	193.4111	193.5059	193.5059	0.049	0.0000	0.0000	0
2020/09/09	R212	05/11/2020			Bond Future	169.4395	169.4395	169.5074	169.5074	0.040	0.0000	0.0000	6,967
2020/09/09	R212	04/02/2021			Bond Future	168.9190	168.9190	168.9858	168.9858	0.040	0.0000	0.0000	0
2020/09/09	R212	06/05/2021			Bond Future	170.7670	170.7670	170.8335	170.8335	0.039	0.0000	0.0000	0
2020/09/09	R212	05/08/2021			Bond Future	170.3321	170.3321	170.3990	170.3990	0.039	0.0000	0.0000	0
2020/09/09	R213	05/11/2020	9.60	Put	Bond Future	2,803.0400	2.8030	2,868.2500	2.8682	2.326	0	0	0
2020/09/09	R213	05/11/2020	9.59	Call	Bond Future	1,455.0600	1.4551	1,416.3000	1.4163	(2.664)	0	0	0
2020/09/09	R213	05/11/2020			Bond Future	9.8340	83.2516	9.8527	83.1472	0.190	0.0000	0.0000	16,432
2020/09/09	R213	05/11/2020	9.60	Call	Bond Future	1,478.2700	1.4783	1,439.0600	1.4391	(2.652)	0	0	0
2020/09/09	R213	05/11/2020	9.59	Put	Bond Future	2,837.0600	2.8371	2,902.7200	2.9027	2.314	0	0	0
2020/09/09	R213	05/11/2020	9.61	Call	Bond Future	1,501.7100	1.5017	1,461.9300	1.4619	(2.649)	0	0	0
2020/09/09	R213	05/11/2020	9.61	Put	Bond Future	2,769.3000	2.7693	2,833.9400	2.8339	2.334	0	0	0
2020/09/09	R213	04/02/2021	9.40	Call	Bond Future	1,669.1900	1.6692	1,734.9000	1.7349	3.937	0	0	0
2020/09/09	R213	04/02/2021	9.39	Put	Bond Future	5,336.6700	5.3367	5,508.2800	5.5083	3.216	0	0	0
2020/09/09	R213	04/02/2021			Bond Future	10.0493	84.1050	10.0689	83.9987	0.195	0.0000	0.0000	0
2020/09/09	R213	04/02/2021	9.41	Call	Bond Future	1,688.0900	1.6881	1,754.0100	1.7540	3.905	0	0	0
2020/09/09	R213	04/02/2021	9.41	Put	Bond Future	5,259.1400	5.2591	5,431.3800	5.4314	3.275	0	0	0
2020/09/09	R213	04/02/2021	9.40	Put	Bond Future	5,297.7100	5.2977	5,469.7400	5.4697	3.247	0	0	0
2020/09/09	R213	04/02/2021	9.39	Call	Bond Future	1,650.6200	1.6506	1,715.9100	1.7159	3.955	0	0	0
2020/09/09	R213	06/05/2021	11.91	Put	Bond Future	1,210.3500	1.2103	1,216.1600	1.2162	0.480	0	0	0
2020/09/09	R213	06/05/2021			Bond Future	10.2624	81.4759	10.2829	81.3678	0.200	0.0000	0.0000	0
2020/09/09	R213	06/05/2021	11.90	Call	Bond Future	9,270.5500	9.2705	9,168.3900	9.1684	(1.102)	0	0	0
2020/09/09	R213	06/05/2021	11.90	Put	Bond Future	1,220.9500	1.2209	1,226.8500	1.2269	0.483	0	0	0
2020/09/09	R213	06/05/2021	11.91	Call	Bond Future	9,305.7300	9.3057	9,203.4800	9.2035	(1.099)	0	0	0
2020/09/09	R213	06/05/2021	11.89	Call	Bond Future	9,235.4200	9.2354	9,133.3300	9.1333	(1.105)	0	0	0
2020/09/09	R213	06/05/2021	11.89	Put	Bond Future	1,231.6400	1.2316	1,237.6100	1.2376	0.485	0	0	0
2020/09/09	R213	05/08/2021	10.85	Call	Bond Future	5,333.1000	5.3331	5,431.3200	5.4313	1.842	0	0	0
2020/09/09	R213	05/08/2021	10.84	Put	Bond Future	3,547.8600	3.5479	3,755.9200	3.7559	5.864	0	0	0
2020/09/09	R213	05/08/2021			Bond Future	10.4909	82.3624	10.5124	82.2529	0.205	0.0000	0.0000	0
2020/09/09	R213	05/08/2021	10.86	Call	Bond Future	5,362.8500	5.3628	5,460.4100	5.4604	1.819	0	0	0
2020/09/09	R213	05/08/2021	10.86	Put	Bond Future	3,507.9600	3.5080	3,715.0100	3.7150	5.902	0	0	0
2020/09/09	R213	05/08/2021	10.85	Put	Bond Future	3,527.7100	3.5277	3,735.4200	3.7354	5.888	0	0	0
2020/09/09	R213	05/08/2021	10.84	Call	Bond Future	5,303.7100	5.3037	5,402.2800	5.4023	1.859	0	0	0
2020/09/09	R214	05/11/2020	10.26	Put	Bond Future	5,941.9200	5.9419	5,986.4400	5.9864	0.749	0	0	0
2020/09/09	R214	05/11/2020			Bond Future	11.1728	64.0310	11.1866	63.9548	0.124	0.0000	0.0000	19,974
2020/09/09	R214	05/11/2020	10.25	Call	Bond Future	547.8100	0.5478	516.3600	0.5164	(5.741)	0	0	0
2020/09/09	R214	05/11/2020	10.25	Put	Bond Future	5,994.0200	5.9940	6,038.7400	6.0387	0.746	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
2020/09/09	R214	05/11/2020	10.26	Call	Bond Future	558.7000	0.5587	527.0500	0.5270	(5.665)	0	0	0
2020/09/09	R214	05/11/2020	10.24	Call	Bond Future	537.5500	0.5376	506.4800	0.5065	(5.780)	0	0	0
2020/09/09	R214	05/11/2020	10.24	Put	Bond Future	6,046.8500	6.0468	6,091.9500	6.0920	0.746	0	0	0
2020/09/09	R214	04/02/2021	10.33	Call	Bond Future	1,333.2100	1.3332	1,407.9000	1.4079	5.602	0	0	0
2020/09/09	R214	04/02/2021			Bond Future	11.3783	64.6874	11.3928	64.6097	0.127	0.0000	0.0000	0
2020/09/09	R214	04/02/2021	10.31	Call	Bond Future	1,304.9000	1.3049	1,379.1700	1.3792	5.692	0	0	0
2020/09/09	R214	04/02/2021	10.31	Put	Bond Future	7,486.6300	7.4866	7,638.5400	7.6385	2.029	0	0	0
2020/09/09	R214	04/02/2021	10.33	Put	Bond Future	7,390.3200	7.3903	7,542.6500	7.5426	2.061	0	0	0
2020/09/09	R214	04/02/2021	10.32	Call	Bond Future	1,319.0000	1.3190	1,393.4800	1.3935	5.647	0	0	0
2020/09/09	R214	04/02/2021	10.32	Put	Bond Future	7,438.3800	7.4384	7,590.5000	7.5905	2.045	0	0	0
2020/09/09	R214	06/05/2021	12.26	Call	Bond Future	6,296.7100	6.2967	6,330.0000	6.3300	0.529	0	0	0
2020/09/09	R214	06/05/2021	12.25	Put	Bond Future	2,928.8100	2.9288	3,040.6800	3.0407	3.820	0	0	0
2020/09/09	R214	06/05/2021			Bond Future	11.5797	62.1026	11.5949	62.0237	0.131	0.0000	0.0000	0
2020/09/09	R214	06/05/2021	12.27	Call	Bond Future	6,327.8500	6.3278	6,361.4200	6.3614	0.531	0	0	0
2020/09/09	R214	06/05/2021	12.27	Put	Bond Future	2,896.1100	2.8961	3,008.5500	3.0086	3.882	0	0	0
2020/09/09	R214	06/05/2021	12.26	Put	Bond Future	2,912.4100	2.9124	3,024.5700	3.0246	3.851	0	0	0
2020/09/09	R214	06/05/2021	12.25	Call	Bond Future	6,265.6000	6.2656	6,298.6000	6.2986	0.527	0	0	0
2020/09/09	R214	05/08/2021	12.01	Call	Bond Future	5,383.0000	5.3830	5,556.7300	5.5567	3.227	0	0	0
2020/09/09	R214	05/08/2021			Bond Future	11.7934	62.7784	11.8092	62.6985	0.134	0.0000	0.0000	0
2020/09/09	R214	05/08/2021	12.01	Put	Bond Future	4,303.1600	4.3032	4,556.8300	4.5568	5.895	0	0	0
2020/09/09	R214	05/08/2021	12.03	Put	Bond Future	4,260.5000	4.2605	4,513.3500	4.5133	5.935	0	0	0
2020/09/09	R214	05/08/2021	12.02	Call	Bond Future	5,410.7000	5.4107	5,584.1400	5.5841	3.206	0	0	0
2020/09/09	R214	05/08/2021	12.02	Put	Bond Future	4,281.7800	4.2818	4,535.1600	4.5352	5.918	0	0	0
2020/09/09	R214	05/08/2021	12.03	Call	Bond Future	5,438.4400	5.4384	5,611.3500	5.6113	3.179	0	0	0
2020/09/09	R248	05/11/2020	10.03	Call	Bond Future	184.3500	0.1843	168.5000	0.1685	(8.598)	0	0	0
2020/09/09	R248	05/11/2020	10.02	Put	Bond Future	11,222.6800	11.2227	11,295.0900	11.2951	0.645	0	0	0
2020/09/09	R248	05/11/2020			Bond Future	11.5079	78.8513	11.5212	78.7634	0.116	0.0000	0.0000	112,233
2020/09/09	R248	05/11/2020	10.04	Call	Bond Future	189.0400	0.1890	172.8900	0.1729	(8.543)	0	0	0
2020/09/09	R248	05/11/2020	10.04	Put	Bond Future	11,065.3900	11.0654	11,137.2000	11.1372	0.649	0	0	0
2020/09/09	R248	05/11/2020	11.00	Put	Bond Future	4,903.6100	4.9036	4,942.6700	4.9427	0.797	0	0	0
2020/09/09	R248	05/11/2020	11.00	Call	Bond Future	1,422.1000	1.4221	1,373.2000	1.3732	(3.439)	0	0	950
2020/09/09	R248	05/11/2020	10.00	Put	Bond Future	11,380.9000	11.3809	11,453.8800	11.4539	0.641	0	0	0
2020/09/09	R248	05/11/2020	10.00	Call	Bond Future	170.8700	0.1709	155.8900	0.1559	(8.767)	0	0	950
2020/09/09	R248	05/11/2020	10.03	Put	Bond Future	11,143.9100	11.1439	11,216.0200	11.2160	0.647	0	0	0
2020/09/09	R248	05/11/2020	10.02	Call	Bond Future	179.7600	0.1798	164.2100	0.1642	(8.650)	0	0	0
2020/09/09	R248	04/02/2021	10.75	Call	Bond Future	1,696.3500	1.6963	1,757.3200	1.7573	3.594	0	0	2,590
2020/09/09	R248	04/02/2021	10.47	Put	Bond Future	10,098.2300	10.0982	10,244.2000	10,2442	1.446	0	0	0
2020/09/09	R248	04/02/2021	10.46	Call	Bond Future	1,227.1000	1.2271	1,283.2100	1.2832	4.573	0	0	0
2020/09/09	R248	04/02/2021			Bond Future	11.7304	79.6596	11.7445	79.5700	0.120	0.0000	0.0000	0
2020/09/09	R248	04/02/2021	10.75	Put	Bond Future	8,431.9700	8.4320	8,582.6000	8.5826	1.786	0	0	0
2020/09/09	R248	04/02/2021	11.50	Put	Bond Future	5,100.2900	5.1003	5,254.4100	5.2544	3.022	0	0	0
2020/09/09	R248	04/02/2021	11.50	Call	Bond Future	3,607.4800	3.6075	3,671.9400	3.6719	1.787	0	0	2,590
2020/09/09	R248	04/02/2021	10.47	Call	Bond Future	1,241.5800	1.2416	1,297.8900	1.2979	4.535	0	0	0
2020/09/09	R248	04/02/2021	10.46	Put	Bond Future	10,161.2700	10.1613	10,307.0400	10.3070	1.435	0	0	0
2020/09/09	R248	04/02/2021	10.48	Call	Bond Future	1,256.1700	1.2562	1,312.6900	1.3127	4.499	0	0	0
2020/09/09	R248	04/02/2021	10.48	Put	Bond Future	10,035.4300	10.0354	10,181.6100	10.1816	1.457	0	0	0
2020/09/09	R248	06/05/2021	12.36	Call	Bond Future	6,520.3600	6.5204	6,397.3300	6.3973	(1.887)	0	0	0

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2020/09/09	R248	06/05/2021			Bond Future	11.9493	76.1009	11.9641	76.0097	0.124	0.0000	0.0000	0
2020/09/09	R248	06/05/2021	12.34	Call	Bond Future	6,451.2100	6.4512	6,327.8700	6.3279	(1.912)	0	0	0
2020/09/09	R248	06/05/2021	12.34	Put	Bond Future	4,113.3200	4.1133	4,081.1600	4.0812	(0.782)	0	0	0
2020/09/09	R248	06/05/2021	12.36	Put	Bond Future	4,066.3800	4.0664	4,034.5300	4.0345	(0.783)	0	0	0
2020/09/09	R248	06/05/2021	12.35	Call	Bond Future	6,485.7600	6.4858	6,362.5800	6.3626	(1.899)	0	0	0
2020/09/09	R248	06/05/2021	12.35	Put	Bond Future	4,089.7800	4.0898	4,057.7800	4.0578	(0.782)	0	0	0
2020/09/09	R248	05/08/2021	12.51	Put	Bond Future	4,667.9900	4.6680	4,874.0000	4.8740	4.413	0	0	0
2020/09/09	R248	05/08/2021			Bond Future	12.1827	76.9290	12.1983	76.8366	0.128	0.0000	0.0000	0
2020/09/09	R248	05/08/2021	12.51	Call	Bond Future	6,568.1700	6.5682	6,681.8100	6.6818	1.730	0	0	0
2020/09/09	R248	05/08/2021	12.52	Call	Bond Future	6,601.2300	6.6012	6,714.2800	6.7143	1.713	0	0	0
2020/09/09	R248	05/08/2021	12.50	Put	Bond Future	4,691.7000	4.6917	4,898.0100	4.8980	4.397	0	0	0
2020/09/09	R248	05/08/2021	12.52	Put	Bond Future	4,644.4100	4.6444	4,849.8300	4.8498	4.423	0	0	0
2020/09/09	R248	05/08/2021	12.50	Call	Bond Future	6,535.1500	6.5351	6,649.0900	6.6491	1.743	0	0	0

Total

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