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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/08/2020 TO 28/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	2025	05/11/2020		Bond Future	142.5178	142.5178	142.8961	142.8961	0.265	0.0000	0.0000	4,141
2020/08/28	2025	04/02/2021		Bond Future	142.5225	142.5225	142.9042	142.9042	0.268	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/28	2025	06/05/2021			Bond Future	144.0671	144.0671	144.4527	144.4527	0.268	0.0000	0.0000	0
2020/08/28	2025	05/08/2021			Bond Future	144.1447	144.1447	144.5344	144.5344	0.270	0.0000	0.0000	0
2020/08/28	2029	05/11/2020			Bond Future	101.8775	101.8775	102.0931	102.0931	0.212	0.0000	0.0000	5,004
2020/08/28	2029	04/02/2021			Bond Future	102.9494	102.9494	103.1671	103.1671	0.211	0.0000	0.0000	0
2020/08/28	2029	06/05/2021			Bond Future	102.9361	102.9361	103.1558	103.1558	0.213	0.0000	0.0000	0
2020/08/28	2029	05/08/2021			Bond Future	104.0753	104.0753	104.2973	104.2973	0.213	0.0000	0.0000	0
2020/08/28	2030	05/11/2020	9.39	Put	Bond Future	2,602.1800	2.6022	2,623.1900	2.6232	0.807	0	0	0
2020/08/28	2030	05/11/2020	9.38	Call	Bond Future	2,246.5200	2.2465	2,192.6400	2.1926	(2.398)	0	0	0
2020/08/28	2030	05/11/2020	9.99	Put	Bond Future	1,253.4200	1.2534	1,260.3500	1.2603	0.553	0	0	5,000
2020/08/28	2030	05/11/2020	8.10	Put	Bond Future	8,395.4800	8.3955	8,456.7000	8.4567	0.729	0	0	0
2020/08/28	2030	05/11/2020	8.73	Call	Bond Future	855.7300	0.8557	823.7200	0.8237	(3.741)	0	0	3,000
2020/08/28	2030	05/11/2020	10.06	Put	Bond Future	1,146.8700	1.1469	1,152.6700	1.1527	0.506	0	0	1,000
2020/08/28	2030	05/11/2020			Bond Future	9.4472	93.4143	9.4604	93.3391	0.139	0.0000	0.0000	90,444
2020/08/28	2030	05/11/2020	9.99	Call	Bond Future	4,288.0800	4.2881	4,219.8300	4.2198	(1.592)	0	0	0
2020/08/28	2030	05/11/2020	8.85	Put	Bond Future	4,548.3200	4.5483	4,587.3000	4.5873	0.857	0	0	0
2020/08/28	2030	05/11/2020	8.85	Call	Bond Future	1,049.8100	1.0498	1,013.6100	1.0136	(3.448)	0	0	3,000
2020/08/28	2030	05/11/2020	9.61	Call	Bond Future	2,934.7200	2.9347	2,874.4900	2.8745	(2.052)	0	0	0
2020/08/28	2030	05/11/2020	9.61	Put	Bond Future	2,010.5200	2.0105	2,025.4700	2.0255	0.744	0	0	3,000
2020/08/28	2030	05/11/2020	8.34	Put	Bond Future	7,038.6700	7.0387	7,094.0000	7.0940	0.786	0	0	0
2020/08/28	2030	05/11/2020	8.34	Call	Bond Future	413.6400	0.4136	393.7900	0.3938	(4.799)	0	0	1,000
2020/08/28	2030	05/11/2020	9.04	Put	Bond Future	3,781.8300	3.7818	3,814.1800	3.8142	0.855	0	0	0
2020/08/28	2030	05/11/2020	9.04	Call	Bond Future	1,414.9600	1.4150	1,372.1300	1.3721	(3.027)	0	0	1,000
2020/08/28	2030	05/11/2020	9.39	Call	Bond Future	2,274.3000	2.2743	2,220.1300	2.2201	(2.382)	0	0	0
2020/08/28	2030	05/11/2020	9.38	Put	Bond Future	2,631.8500	2.6319	2,653.1500	2.6531	0.809	0	0	0
2020/08/28	2030	05/11/2020	8.36	Put	Bond Future	6,929.9800	6.9300	6,984.7700	6.9848	0.791	0	0	0
2020/08/28	2030	05/11/2020	9.86	Put	Bond Future	1,477.4200	1.4774	1,486.7200	1.4867	0.629	0	0	14,160
2020/08/28	2030	05/11/2020	8.10	Call	Bond Future	252.9700	0.2530	239.0100	0.2390	(5.518)	0	0	3,000
2020/08/28	2030	05/11/2020	8.73	Put	Bond Future	5,078.1200	5.0781	5,121.2900	5.1213	0.850	0	0	0
2020/08/28	2030	05/11/2020	9.23	Put	Bond Future	3,105.9500	3.1060	3,131.9100	3.1319	0.836	0	0	0
2020/08/28	2030	05/11/2020	10.06	Call	Bond Future	4,563.2300	4.5632	4,493.8500	4.4938	(1.520)	0	0	0
2020/08/28	2030	05/11/2020	10.37	Put	Bond Future	767.6500	0.7677	769.6700	0.7697	0.263	0	0	8,000
2020/08/28	2030	05/11/2020	9.40	Call	Bond Future	2,302.2800	2.3023	2,247.8100	2.2478	(2.366)	0	0	0
2020/08/28	2030	05/11/2020	9.40	Put	Bond Future	2,572.7600	2.5728	2,593.4700	2.5935	0.805	0	0	0
2020/08/28	2030	05/11/2020	9.65	Call	Bond Future	3,064.6500	3.0646	3,003.4200	3.0034	(1.998)	0	0	0
2020/08/28	2030	05/11/2020	9.65	Put	Bond Future	1,915.2100	1.9152	1,929.1600	1.9292	0.728	0	0	2,500
2020/08/28	2030	05/11/2020	8.36	Call	Bond Future	430.0500	0.4301	409.6600	0.4097	(4.741)	0	0	14,160
2020/08/28	2030	05/11/2020	8.86	Put	Bond Future	4,505.7700	4.5058	4,544.4000	4.5444	0.857	0	0	0
2020/08/28	2030	05/11/2020	8.86	Call	Bond Future	1,067.2600	1.0673	1,030.7100	1.0307	(3.425)	0	0	14,160
2020/08/28	2030	05/11/2020	9.86	Call	Bond Future	3,797.4200	3.7974	3,731.5400	3.7315	(1.735)	0	0	0
2020/08/28	2030	05/11/2020	9.23	Call	Bond Future	1,853.2100	1.8532	1,803.9900	1.8040	(2.656)	0	0	3,000
2020/08/28	2030	05/11/2020	10.47	Call	Bond Future	6,281.8300	6.2818	6,207.8200	6.2078	(1.178)	0	0	0
2020/08/28	2030	05/11/2020	10.47	Put	Bond Future	672.8200	0.6728	673.9900	0.6740	0.174	0	0	3,000
2020/08/28	2030	05/11/2020	8.53	Put	Bond Future	6,038.2800	6.0383	6,088.1000	6.0881	0.825	0	0	0
2020/08/28	2030	05/11/2020	8.53	Call	Bond Future	593.4200	0.5934	568.0600	0.5681	(4.274)	0	0	15,414
2020/08/28	2030	05/11/2020	9.03	Put	Bond Future	3,819.9500	3.8200	3,852.6500	3.8526	0.856	0	0	0
2020/08/28	2030	05/11/2020	9.03	Call	Bond Future	1,393.9600	1.3940	1,351.4800	1.3515	(3.047)	0	0	15,414

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2020/08/28	2030	05/11/2020	10.37	Call	Bond Future	5,848.5700	5.8486	5,775.4100	5.7754	(1.251)	0	0	0
2020/08/28	2030	04/02/2021	9.20	Put	Bond Future	4,821.7600	4.8218	4,857.9900	4.8580	0.751	0	0	0
2020/08/28	2030	04/02/2021	8.20	Put	Bond Future	9,272.2900	9.2723	9,329.5500	9.3296	0.618	0	0	0
2020/08/28	2030	04/02/2021	9.12	Call	Bond Future	2,047.4400	2.0474	2,009.2100	2.0092	(1.867)	0	0	1,000
2020/08/28	2030	04/02/2021	8.36	Call	Bond Future	858.6800	0.8587	836.7300	0.8367	(2.556)	0	0	800
2020/08/28	2030	04/02/2021	9.16	Call	Bond Future	2,133.9000	2.1339	2,094.7500	2.0947	(1.835)	0	0	0
2020/08/28	2030	04/02/2021	9.15	Put	Bond Future	4,998.7500	4.9988	5,036.1200	5.0361	0.748	0	0	0
2020/08/28	2030	04/02/2021			Bond Future	9.6616	90.3702	9.6754	90.2939	0.143	0.0000	0.0000	0
2020/08/28	2030	04/02/2021	8.20	Call	Bond Future	700.7100	0.7007	681.6800	0.6817	(2.716)	0	0	1,600
2020/08/28	2030	04/02/2021	8.37	Put	Bond Future	8,391.4000	8.3914	8,445.5500	8.4455	0.645	0	0	0
2020/08/28	2030	04/02/2021	8.37	Call	Bond Future	869.3900	0.8694	847.2500	0.8472	(2.547)	0	0	1,000
2020/08/28	2030	04/02/2021	9.17	Call	Bond Future	2,155.7800	2.1558	2,116.4100	2.1164	(1.826)	0	0	0
2020/08/28	2030	04/02/2021	9.17	Put	Bond Future	4,927.3200	4.9273	4,964.2400	4.9642	0.749	0	0	0
2020/08/28	2030	04/02/2021	9.20	Call	Bond Future	2,222.4900	2.2225	2,182.4300	2.1824	(1.802)	0	0	1,600
2020/08/28	2030	04/02/2021	9.12	Put	Bond Future	5,107.0100	5.1070	5,145.0700	5.1451	0.745	0	0	0
2020/08/28	2030	04/02/2021	8.36	Put	Bond Future	8,442.0300	8.4420	8,496.3700	8.4964	0.644	0	0	0
2020/08/28	2030	04/02/2021	9.16	Put	Bond Future	4,962.9500	4.9630	5,000.0900	5.0001	0.748	0	0	0
2020/08/28	2030	04/02/2021	9.15	Call	Bond Future	2,112.1400	2.1121	2,073.2200	2.0732	(1.843)	0	0	0
2020/08/28	2030	04/02/2021	8.86	Put	Bond Future	6,117.9000	6.1179	6,161.9000	6.1619	0.719	0	0	0
2020/08/28	2030	04/02/2021	8.86	Call	Bond Future	1,541.7600	1.5418	1,509.4700	1.5095	(2.094)	0	0	800
2020/08/28	2030	04/02/2021	10.20	Call	Bond Future	5,086.6100	5.0866	5,027.0000	5.0270	(1.172)	0	0	0
2020/08/28	2030	04/02/2021	10.20	Put	Bond Future	2,173.7800	2.1738	2,190.4600	2.1905	0.767	0	0	1,800
2020/08/28	2030	06/05/2021	10.04	Put	Bond Future	3,598.2100	3.5982	3,624.8800	3.6249	0.741	0	0	0
2020/08/28	2030	06/05/2021	9.15	Call	Bond Future	2,222.6500	2.2226	2,187.8600	2.1879	(1.565)	0	0	0
2020/08/28	2030	06/05/2021	11.69	Call	Bond Future	10,030.2100	10.0302	9,960.8400	9.9608	(0.692)	0	0	0
2020/08/28	2030	06/05/2021	11.70	Put	Bond Future	1,024.3300	1.0243	1,032.1800	1.0322	0.766	0	0	0
2020/08/28	2030	06/05/2021			Bond Future	9.8862	91.3288	9.9007	91.2515	0.146	0.0000	0.0000	0
2020/08/28	2030	06/05/2021	10.74	Call	Bond Future	6,714.3700	6.7144	6,653.9600	6.6540	(0.900)	0	0	0
2020/08/28	2030	06/05/2021	10.74	Put	Bond Future	2,299.7100	2.2997	2,316.5900	2.3166	0.734	0	0	0
2020/08/28	2030	06/05/2021	7.97	Call	Bond Future	673.6200	0.6736	658.2200	0.6582	(2.286)	0	0	700
2020/08/28	2030	06/05/2021	10.04	Call	Bond Future	4,415.2500	4.4152	4,364.6300	4.3646	(1.146)	0	0	0
2020/08/28	2030	06/05/2021	9.15	Put	Bond Future	6,271.8700	6.2719	6,314.3700	6.3144	0.678	0	0	0
2020/08/28	2030	06/05/2021	9.92	Call	Bond Future	4,071.7600	4.0718	4,023.0900	4.0231	(1.195)	0	0	0
2020/08/28	2030	06/05/2021	11.69	Put	Bond Future	1,033.7300	1.0337	1,041.6500	1.0417	0.766	0	0	0
2020/08/28	2030	06/05/2021	11.70	Call	Bond Future	10,067.2900	10.0673	9,997.8500	9.9978	(0.690)	0	0	0
2020/08/28	2030	06/05/2021	9.22	Call	Bond Future	2,366.1300	2.3661	2,330.0100	2.3300	(1.527)	0	0	0
2020/08/28	2030	06/05/2021	9.22	Put	Bond Future	6,020.2300	6.0202	6,061.4000	6.0614	0.684	0	0	700
2020/08/28	2030	06/05/2021	7.97	Put	Bond Future	11,721.5100	11.7215	11,783.4000	11.7834	0.528	0	0	0
2020/08/28	2030	06/05/2021	9.92	Put	Bond Future	3,891.3200	3.8913	3,919.9400	3.9199	0.735	0	0	700
2020/08/28	2030	06/05/2021	11.71	Call	Bond Future	10,104.4000	10.1044	10,034.8900	10.0349	(0.688)	0	0	0
2020/08/28	2030	06/05/2021	11.71	Put	Bond Future	1,015.0000	1.0150	1,022.7800	1.0228	0.767	0	0	0
2020/08/28	2030	05/08/2021	10.42	Put	Bond Future	3,814.2200	3.8142	3,840.8400	3.8408	0.698	0	0	0
2020/08/28	2030	05/08/2021	10.41	Call	Bond Future	5,264.6600	5.2647	5,213.2200	5.2132	(0.977)	0	0	0
2020/08/28	2030	05/08/2021			Bond Future	10.1297	88.3131	10.1449	88.2349	0.150	0.0000	0.0000	0
2020/08/28	2030	05/08/2021	10.42	Call	Bond Future	5,294.1900	5.2942	5,242.6100	5.2426	(0.974)	0	0	0
2020/08/28	2030	05/08/2021	10.41	Put	Bond Future	3,835.1400	3.8351	3,861.9000	3.8619	0.698	0	0	0
2020/08/28	2030	05/08/2021	10.43	Call	Bond Future	5,323.4400	5.3234	5,271.7300	5.2717	(0.971)	0	0	0
2020/08/28	2030	05/08/2021	10.43	Put	Bond Future	3,793.0600	3.7931	3,819.5500	3.8195	0.698	0	0	0

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2020/08/28	2032	05/11/2020	9.77	Put	Bond Future	4,876.2600	4.8763	4,933.0700	4.9331	1.165	0	0	0
2020/08/28	2032	05/11/2020	9.61	Put	Bond Future	5,598.7300	5.5987	5,662.6700	5.6627	1.142	0	0	0
2020/08/28	2032	05/11/2020	10.99	Call	Bond Future	5,087.4500	5.0875	4,993.0500	4.9931	(1.856)	0	0	0
2020/08/28	2032	05/11/2020	9.44	Put	Bond Future	6,436.1400	6.4361	6,507.4300	6.5074	1.108	0	0	0
2020/08/28	2032	05/11/2020	11.08	Call	Bond Future	5,457.7200	5.4577	5,361.4300	5.3614	(1.764)	0	0	0
2020/08/28	2032	05/11/2020			Bond Future	10.3492	87.0564	10.3673	86.9487	0.175	0.0000	0.0000	118,095
2020/08/28	2032	05/11/2020	9.76	Call	Bond Future	1,308.0900	1.3081	1,257.7000	1.2577	(3.852)	0	0	0
2020/08/28	2032	05/11/2020	9.76	Put	Bond Future	4,919.6200	4.9196	4,976.8800	4.9769	1.164	0	0	0
2020/08/28	2032	05/11/2020	10.99	Put	Bond Future	1,382.5500	1.3825	1,395.8000	1.3958	0.958	0	0	3,000
2020/08/28	2032	05/11/2020	9.77	Call	Bond Future	1,327.7300	1.3277	1,276.8900	1.2769	(3.829)	0	0	0
2020/08/28	2032	05/11/2020	9.11	Call	Bond Future	424.5600	0.4246	400.5700	0.4006	(5.651)	0	0	3,000
2020/08/28	2032	05/11/2020	9.61	Call	Bond Future	1,034.7800	1.0348	991.0700	0.9911	(4.224)	0	0	3,000
2020/08/28	2032	05/11/2020	9.44	Call	Bond Future	776.0700	0.7761	739.7100	0.7397	(4.685)	0	0	1,000
2020/08/28	2032	05/11/2020	11.08	Put	Bond Future	1,250.2300	1.2502	1,261.5900	1.2616	0.909	0	0	1,000
2020/08/28	2032	05/11/2020	9.75	Call	Bond Future	1,288.5000	1.2885	1,238.5600	1.2386	(3.876)	0	0	0
2020/08/28	2032	05/11/2020	9.75	Put	Bond Future	4,963.1000	4.9631	5,020.8100	5.0208	1.163	0	0	0
2020/08/28	2032	05/11/2020	9.11	Put	Bond Future	8,264.2900	8.2643	8,347.9500	8.3479	1.012	0	0	0
2020/08/28	2032	05/11/2020	8.94	Put	Bond Future	9,296.2100	9.2962	9,384.9700	9.3850	0.955	0	0	0
2020/08/28	2032	05/11/2020	8.94	Call	Bond Future	306.2300	0.3062	287.3400	0.2873	(6.169)	0	0	1,000
2020/08/28	2032	04/02/2021	9.29	Call	Bond Future	1,110.9300	1.1109	1,078.6300	1.0786	(2.907)	0	0	800
2020/08/28	2032	04/02/2021	10.82	Put	Bond Future	3,245.8000	3.2458	3,280.0000	3.2800	1.054	0	0	800
2020/08/28	2032	04/02/2021	9.63	Call	Bond Future	1,618.5700	1.6186	1,577.0200	1.5770	(2.567)	0	0	0
2020/08/28	2032	04/02/2021			Bond Future	10.5769	87.9514	10.5958	87.8424	0.179	0.0000	0.0000	60
2020/08/28	2032	04/02/2021	8.79	Put	Bond Future	11,844.3100	11.8443	11,932.4600	11.9325	0.744	0	0	0
2020/08/28	2032	04/02/2021	8.79	Call	Bond Future	608.2600	0.6083	587.3600	0.5874	(3.436)	0	0	800
2020/08/28	2032	04/02/2021	9.61	Call	Bond Future	1,582.8800	1.5829	1,541.9100	1.5419	(2.588)	0	0	0
2020/08/28	2032	04/02/2021	9.61	Put	Bond Future	7,427.1600	7.4272	7,495.2400	7.4952	0.917	0	0	0
2020/08/28	2032	04/02/2021	9.29	Put	Bond Future	9,009.5900	9.0096	9,086.3400	9.0863	0.852	0	0	0
2020/08/28	2032	04/02/2021	10.82	Call	Bond Future	4,634.0300	4.6340	4,559.1800	4.5592	(1.615)	0	0	0
2020/08/28	2032	04/02/2021	9.63	Put	Bond Future	7,336.5100	7.3365	7,404.0100	7.4040	0.920	0	0	0
2020/08/28	2032	04/02/2021	9.62	Call	Bond Future	1,600.7600	1.6008	1,559.5000	1.5595	(2.578)	0	0	0
2020/08/28	2032	04/02/2021	9.62	Put	Bond Future	7,381.8400	7.3818	7,449.6300	7.4496	0.918	0	0	0
2020/08/28	2032	06/05/2021	12.57	Call	Bond Future	10,459.3300	10.4593	10,363.6800	10.3637	(0.914)	0	0	0
2020/08/28	2032	06/05/2021	12.12	Put	Bond Future	1,951.0600	1.9511	1,971.3700	1.9714	1.041	0	0	0
2020/08/28	2032	06/05/2021			Bond Future	10.8119	84.7393	10.8317	84.6289	0.183	0.0000	0.0000	0
2020/08/28	2032	06/05/2021	12.57	Put	Bond Future	1,368.6400	1.3686	1,383.4400	1.3834	1.081	0	0	736
2020/08/28	2032	06/05/2021	10.33	Put	Bond Future	5,961.5200	5.9615	6,016.4200	6.0164	0.921	0	0	0
2020/08/28	2032	06/05/2021	10.33	Call	Bond Future	3,205.1000	3.2051	3,149.5500	3.1495	(1.733)	0	0	736
2020/08/28	2032	06/05/2021	12.11	Call	Bond Future	8,815.6600	8.8157	8,725.6600	8.7257	(1.021)	0	0	0
2020/08/28	2032	06/05/2021	12.11	Put	Bond Future	1,965.9700	1.9660	1,986.4200	1.9864	1.040	0	0	0
2020/08/28	2032	06/05/2021	12.12	Call	Bond Future	8,850.4500	8.8504	8,760.3100	8.7603	(1.018)	0	0	0
2020/08/28	2032	06/05/2021	12.10	Call	Bond Future	8,780.9000	8.7809	8,691.0400	8.6910	(1.023)	0	0	0
2020/08/28	2032	06/05/2021	12.10	Put	Bond Future	1,980.9700	1.9810	2,001.5600	2.0016	1.039	0	0	0
2020/08/28	2032	05/08/2021	11.37	Put	Bond Future	4,280.2600	4.2803	4,319.9000	4.3199	0.926	0	0	0
2020/08/28	2032	05/08/2021			Bond Future	11.0593	85.6577	11.0799	85.5460	0.187	0.0000	0.0000	0
2020/08/28	2032	05/08/2021	11.36	Call	Bond Future	5,909.1200	5.9091	5,837.2100	5.8372	(1.217)	0	0	0
2020/08/28	2032	05/08/2021	11.36	Put	Bond Future	4,302.2400	4.3022	4,342.0500	4.3420	0.925	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/28	2032	05/08/2021	11.37	Call	Bond Future	5,939.8300	5.9398	5,867.7500	5.8677	(1.214)	0	0	0
2020/08/28	2032	05/08/2021	11.35	Call	Bond Future	5,878.4600	5.8785	5,806.7400	5.8067	(1.220)	0	0	0
2020/08/28	2032	05/08/2021	11.35	Put	Bond Future	4,324.3200	4.3243	4,364.3200	4.3643	0.925	0	0	0
2020/08/28	2033	05/11/2020			Bond Future	96.2332	96.2332	96.7167	96.7167	0.502	0.0000	0.0000	10,622
2020/08/28	2033	04/02/2021			Bond Future	97.2457	97.2457	97.7339	97.7339	0.502	0.0000	0.0000	0
2020/08/28	2033	06/05/2021			Bond Future	97.0949	97.0949	97.5881	97.5881	0.508	0.0000	0.0000	0
2020/08/28	2033	05/08/2021			Bond Future	98.1694	98.1694	98.6680	98.6680	0.508	0.0000	0.0000	0
2020/08/28	2037	05/11/2020	10.18	Call	Bond Future	656.0400	0.6560	634.4200	0.6344	(3.296)	0	0	0
2020/08/28	2037	05/11/2020	10.17	Put	Bond Future	8,252.0500	8.2521	8,278.6400	8.2786	0.322	0	0	0
2020/08/28	2037	05/11/2020			Bond Future	11.3205	81.5871	11.3283	81.5391	0.069	0.0000	0.0000	139,105
2020/08/28	2037	05/11/2020	10.19	Call	Bond Future	666.8300	0.6668	644.9900	0.6450	(3.275)	0	0	0
2020/08/28	2037	05/11/2020	10.19	Put	Bond Future	8,131.9900	8.1320	8,158.1500	8.1582	0.322	0	0	0
2020/08/28	2037	05/11/2020	10.17	Call	Bond Future	645.3800	0.6454	623.9700	0.6240	(3.317)	0	0	0
2020/08/28	2037	05/11/2020	10.18	Put	Bond Future	8,191.9100	8.1919	8,218.2900	8.2183	0.322	0	0	0
2020/08/28	2037	04/02/2021	13.73	Call	Bond Future	12,299.4300	12.2994	12,249.2100	12,249.2100	(0.408)	0	0	0
2020/08/28	2037	04/02/2021	10.85	Call	Bond Future	2,482.4800	2.4825	2,452.1900	2,452.22	(1.220)	0	0	0
2020/08/28	2037	04/02/2021	10.35	Call	Bond Future	1,514.7700	1.5148	1,491.7900	1,491.8	(1.517)	0	0	0
2020/08/28	2037	04/02/2021	10.28	Put	Bond Future	9,622.8400	9.6228	9,649.6400	9,649.6	0.279	0	0	0
2020/08/28	2037	04/02/2021	10.27	Call	Bond Future	1,397.8100	1.3978	1,375.9200	1,375.9	(1.566)	0	0	0
2020/08/28	2037	04/02/2021			Bond Future	11.5533	78.1713	11.5615	78.1224	0.071	0.0000	0.0000	0
2020/08/28	2037	04/02/2021	11.97	Put	Bond Future	3,298.5300	3.2985	3,304.0200	3,304.0	0.166	0	0	0
2020/08/28	2037	04/02/2021	11.97	Call	Bond Future	5,727.8600	5.7279	5,684.5200	5,684.5	(0.757)	0	0	300
2020/08/28	2037	04/02/2021	9.65	Put	Bond Future	13,463.9700	13.4640	13,498.8200	13,498.8	0.259	0	0	0
2020/08/28	2037	04/02/2021	9.65	Call	Bond Future	701.3900	0.7014	687.4100	0.6874	(1.993)	0	0	72
2020/08/28	2037	04/02/2021	11.90	Call	Bond Future	5,486.0700	5.4861	5,443.3500	5,443.4	(0.779)	0	0	0
2020/08/28	2037	04/02/2021	13.73	Put	Bond Future	807.0600	0.8071	805.6700	0.8057	(0.172)	0	0	300
2020/08/28	2037	04/02/2021	10.85	Put	Bond Future	6,863.1200	6.8631	6,881.6600	6,881.7	0.270	0	0	72
2020/08/28	2037	04/02/2021	10.35	Put	Bond Future	9,240.9100	9.2409	9,266.7600	9,266.8	0.280	0	0	72
2020/08/28	2037	04/02/2021	10.28	Call	Bond Future	1,412.0700	1.4121	1,390.0400	1,390.0	(1.560)	0	0	0
2020/08/28	2037	04/02/2021	10.27	Put	Bond Future	9,678.1500	9.6782	9,705.0900	9,705.1	0.278	0	0	0
2020/08/28	2037	04/02/2021	11.90	Put	Bond Future	3,456.6000	3.4566	3,462.7100	3,462.7	0.177	0	0	240
2020/08/28	2037	04/02/2021	10.48	Put	Bond Future	8,556.1200	8.5561	8,580.1900	8,580.2	0.281	0	0	0
2020/08/28	2037	04/02/2021	10.48	Call	Bond Future	1,719.2200	1.7192	1,694.4600	1,694.5	(1.440)	0	0	240
2020/08/28	2037	04/02/2021	10.29	Call	Bond Future	1,426.4200	1.4264	1,404.2600	1,404.3	(1.554)	0	0	0
2020/08/28	2037	04/02/2021	10.29	Put	Bond Future	9,567.7100	9.5677	9,594.3800	9,594.4	0.279	0	0	0
2020/08/28	2037	06/05/2021	12.42	Call	Bond Future	7,052.3200	7.0523	7,010.9700	7,011.0	(0.586)	0	0	0
2020/08/28	2037	06/05/2021			Bond Future	11.7933	79.0006	11.8019	78.9512	0.072	0.0000	0.0000	0
2020/08/28	2037	06/05/2021	12.42	Put	Bond Future	3,552.0600	3.5521	3,560.1900	3,560.2	0.229	0	0	0
2020/08/28	2037	06/05/2021	12.43	Call	Bond Future	7,087.2600	7.0873	7,045.8400	7,045.8	(0.584)	0	0	0
2020/08/28	2037	06/05/2021	12.44	Put	Bond Future	3,514.3800	3.5144	3,522.3700	3,522.4	0.227	0	0	0
2020/08/28	2037	06/05/2021	12.43	Put	Bond Future	3,533.1700	3.5332	3,541.2300	3,541.2	0.228	0	0	0
2020/08/28	2037	06/05/2021	12.44	Call	Bond Future	7,122.2500	7.1223	7,080.7600	7,080.8	(0.583)	0	0	0
2020/08/28	2037	05/08/2021	12.26	Put	Bond Future	5,064.9400	5.0649	5,078.3700	5,078.4	0.265	0	0	0
2020/08/28	2037	05/08/2021	12.27	Call	Bond Future	6,251.5300	6.2515	6,214.7900	6,214.8	(0.588)	0	0	0
2020/08/28	2037	05/08/2021	12.28	Call	Bond Future	6,282.4200	6.2824	6,245.6000	6,245.6	(0.586)	0	0	0
2020/08/28	2037	05/08/2021			Bond Future	12.0511	75.6012	12.0600	75.5511	0.074	0.0000	0.0000	0

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2020/08/28	2037	05/08/2021	12.26	Call	Bond Future	6,220.9800	6.2210	6,184.3200	6.1843	(0.589)	0	0	0
2020/08/28	2037	05/08/2021	12.28	Put	Bond Future	5,017.1500	5.0171	5,030.4200	5.0304	0.264	0	0	0
2020/08/28	2037	05/08/2021	12.27	Put	Bond Future	5,040.8400	5.0408	5,054.1900	5.0542	0.265	0	0	0
2020/08/28	2038	05/11/2020			Bond Future	106.9633	106.9633	107.7814	107.7814	0.765	0.0000	0.0000	11,107
2020/08/28	2038	04/02/2021			Bond Future	106.4070	106.4070	107.2334	107.2334	0.777	0.0000	0.0000	0
2020/08/28	2038	06/05/2021			Bond Future	107.5603	107.5603	108.3954	108.3954	0.776	0.0000	0.0000	0
2020/08/28	2038	05/08/2021			Bond Future	107.0445	107.0445	107.8887	107.8887	0.789	0.0000	0.0000	0
2020/08/28	2040	05/11/2020	10.30	Call	Bond Future	601.6900	0.6017	585.9500	0.5859	(2.616)	0	0	0
2020/08/28	2040	05/11/2020	11.00	Put	Bond Future	5,203.8700	5.2039	5,193.6600	5.1937	(0.196)	0	0	0
2020/08/28	2040	05/11/2020	10.23	Call	Bond Future	532.8200	0.5328	518.1700	0.5182	(2.750)	0	0	2,000
2020/08/28	2040	05/11/2020	11.70	Put	Bond Future	2,712.7100	2.7127	2,696.5600	2.6966	(0.595)	0	0	2,000
2020/08/28	2040	05/11/2020	9.50	Call	Bond Future	121.0200	0.1210	115.6300	0.1156	(4.454)	0	0	2,000
2020/08/28	2040	05/11/2020	10.00	Call	Bond Future	348.8000	0.3488	337.5600	0.3376	(3.222)	0	0	2,380
2020/08/28	2040	05/11/2020			Bond Future	11.5046	83.2280	11.5073	83.2108	0.023	0.0000	0.0000	72,631
2020/08/28	2040	05/11/2020	10.30	Put	Bond Future	9,049.7300	9.0497	9,051.1400	9.0511	0.016	0	0	0
2020/08/28	2040	05/11/2020	9.73	Put	Bond Future	13,147.3300	13.1473	13,156.7100	13.1567	0.071	0	0	0
2020/08/28	2040	05/11/2020	9.73	Call	Bond Future	201.7900	0.2018	194.0200	0.1940	(3.851)	0	0	2,000
2020/08/28	2040	05/11/2020	10.23	Put	Bond Future	9,514.6800	9.5147	9,517.1800	9.5172	0.026	0	0	0
2020/08/28	2040	05/11/2020	10.31	Call	Bond Future	612.0600	0.6121	596.1600	0.5962	(2.598)	0	0	0
2020/08/28	2040	05/11/2020	10.32	Put	Bond Future	8,919.0100	8.9190	8,920.1000	8.9201	0.012	0	0	0
2020/08/28	2040	05/11/2020	11.00	Call	Bond Future	1,827.8800	1.8279	1,800.5200	1.8005	(1.497)	0	0	2,380
2020/08/28	2040	05/11/2020	11.70	Call	Bond Future	3,960.9900	3.9610	3,927.6900	3.9277	(0.841)	0	0	0
2020/08/28	2040	05/11/2020	9.50	Put	Bond Future	14,982.5300	14.9825	14,994.2900	14.9943	0.078	0	0	0
2020/08/28	2040	05/11/2020	10.00	Put	Bond Future	11,120.5900	11.1206	11,126.5000	11.1265	0.053	0	0	0
2020/08/28	2040	05/11/2020	10.31	Put	Bond Future	8,984.2500	8.9842	8,985.5000	8.9855	0.014	0	0	0
2020/08/28	2040	05/11/2020	10.32	Call	Bond Future	622.5700	0.6226	606.5100	0.6065	(2.580)	0	0	0
2020/08/28	2040	05/11/2020	11.50	Call	Bond Future	3,270.4100	3.2704	3,238.0000	3.2380	(0.991)	0	0	0
2020/08/28	2040	05/11/2020	11.50	Put	Bond Future	3,300.5100	3.3005	3,285.2500	3.2852	(0.462)	0	0	2,000
2020/08/28	2040	04/02/2021	9.49	Call	Bond Future	465.9400	0.4659	458.5000	0.4585	(1.597)	0	0	500
2020/08/28	2040	04/02/2021	9.57	Put	Bond Future	16,213.4600	16.2135	16,223.0600	16.2231	0.059	0	0	0
2020/08/28	2040	04/02/2021	10.07	Put	Bond Future	12,625.2300	12.6252	12,631.0500	12.6311	0.046	0	0	0
2020/08/28	2040	04/02/2021	10.42	Put	Bond Future	10,408.2700	10.4083	10,411.2900	10.4113	0.029	0	0	0
2020/08/28	2040	04/02/2021			Bond Future	11.7366	79.5788	11.7394	79.5612	0.024	0.0000	0.0000	0
2020/08/28	2040	04/02/2021	10.07	Call	Bond Future	963.9500	0.9639	952.1800	0.9522	(1.221)	0	0	800
2020/08/28	2040	04/02/2021	11.74	Call	Bond Future	4,602.3300	4.6023	4,578.7700	4.5788	(0.512)	0	0	0
2020/08/28	2040	04/02/2021	11.74	Put	Bond Future	4,581.1000	4.5811	4,575.1300	4.5751	(0.130)	0	0	800
2020/08/28	2040	04/02/2021	10.41	Call	Bond Future	1,398.5600	1.3986	1,384.0800	1.3841	(1.035)	0	0	0
2020/08/28	2040	04/02/2021	10.41	Put	Bond Future	10,468.1300	10.4681	10,471.2400	10.4712	0.030	0	0	0
2020/08/28	2040	04/02/2021	9.49	Put	Bond Future	16,831.6200	16.8316	16,841.7700	16.8418	0.060	0	0	0
2020/08/28	2040	04/02/2021	9.57	Call	Bond Future	518.8700	0.5189	510.8800	0.5109	(1.540)	0	0	800
2020/08/28	2040	04/02/2021	10.42	Call	Bond Future	1,413.1600	1.4132	1,398.5900	1.3986	(1.031)	0	0	0
2020/08/28	2040	04/02/2021	10.24	Put	Bond Future	11,517.2800	11.5173	11,521.7500	11.5217	0.039	0	0	0
2020/08/28	2040	04/02/2021	10.24	Call	Bond Future	1,166.5900	1.1666	1,153.4700	1.1535	(1.125)	0	0	500
2020/08/28	2040	04/02/2021	11.57	Call	Bond Future	4,074.3300	4.0743	4,051.5100	4.0515	(0.560)	0	0	0
2020/08/28	2040	04/02/2021	11.57	Put	Bond Future	5,129.2100	5.1292	5,123.9800	5.1240	(0.102)	0	0	500
2020/08/28	2040	04/02/2021	10.40	Call	Bond Future	1,384.0700	1.3841	1,369.6700	1.3697	(1.040)	0	0	0

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2020/08/28	2040	04/02/2021	10.40	Put	Bond Future	10,528.2000	10.5282	10,531.3900	10.5314	0.030	0	0	0
2020/08/28	2040	06/05/2021	12.44	Put	Bond Future	4,027.6600	4.0277	4,024.3400	4.0243	(0.082)	0	0	0
2020/08/28	2040	06/05/2021			Bond Future	11.9754	80.4231	11.9783	80.4052	0.025	0.0000	0.0000	0
2020/08/28	2040	06/05/2021	12.43	Call	Bond Future	6,729.7200	6.7297	6,708.4700	6.7085	(0.316)	0	0	0
2020/08/28	2040	06/05/2021	12.43	Put	Bond Future	4,050.2100	4.0502	4,046.9100	4.0469	(0.081)	0	0	0
2020/08/28	2040	06/05/2021	12.44	Call	Bond Future	6,764.4100	6.7644	6,743.1400	6.7431	(0.314)	0	0	0
2020/08/28	2040	06/05/2021	12.42	Call	Bond Future	6,694.8300	6.6948	6,673.6100	6.6736	(0.317)	0	0	0
2020/08/28	2040	06/05/2021	12.42	Put	Bond Future	4,072.6200	4.0726	4,069.3500	4.0694	(0.080)	0	0	0
2020/08/28	2040	05/08/2021	12.47	Call	Bond Future	6,540.7800	6.5408	6,521.8300	6.5218	(0.290)	0	0	0
2020/08/28	2040	05/08/2021			Bond Future	12.2318	76.7888	12.2349	76.7706	0.026	0.0000	0.0000	0
2020/08/28	2040	05/08/2021	12.47	Put	Bond Future	5,166.0100	5.1660	5,165.3300	5.1653	(0.013)	0	0	0
2020/08/28	2040	05/08/2021	12.48	Call	Bond Future	6,572.1000	6.5721	6,553.1300	6.5531	(0.289)	0	0	0
2020/08/28	2040	05/08/2021	12.49	Put	Bond Future	5,114.8200	5.1148	5,114.1000	5.1141	(0.014)	0	0	0
2020/08/28	2040	05/08/2021	12.48	Put	Bond Future	5,140.5000	5.1405	5,139.8000	5.1398	(0.014)	0	0	0
2020/08/28	2040	05/08/2021	12.49	Call	Bond Future	6,603.1800	6.6032	6,584.1900	6.5842	(0.288)	0	0	0
2020/08/28	2044	05/11/2020	10.36	Call	Bond Future	562.0700	0.5621	542.0800	0.5421	(3.556)	0	0	0
2020/08/28	2044	05/11/2020	11.06	Put	Bond Future	5,395.4000	5.3954	5,408.1800	5.4082	0.237	0	0	525
2020/08/28	2044	05/11/2020	11.43	Call	Bond Future	2,684.3500	2.6844	2,638.1400	2.6381	(1.721)	0	0	0
2020/08/28	2044	05/11/2020	9.72	Put	Bond Future	14,164.5700	14.1646	14,206.8000	14.2068	0.298	0	0	0
2020/08/28	2044	05/11/2020	9.97	Call	Bond Future	269.6300	0.2696	257.5300	0.2575	(4.488)	0	0	300
2020/08/28	2044	05/11/2020	9.29	Put	Bond Future	17,834.3600	17.8344	17,881.1300	17.8811	0.262	0	0	0
2020/08/28	2044	05/11/2020	9.96	Put	Bond Future	12,270.8000	12.2708	12,309.2900	12.3093	0.314	0	0	0
2020/08/28	2044	05/11/2020			Bond Future	11.6159	79.5150	11.6238	79.4646	0.068	0.0000	0.0000	49,330
2020/08/28	2044	05/11/2020	10.34	Call	Bond Future	542.7700	0.5428	523.2300	0.5232	(3.600)	0	0	0
2020/08/28	2044	05/11/2020	10.34	Put	Bond Future	9,528.0200	9.5280	9,558.9000	9.5589	0.324	0	0	0
2020/08/28	2044	05/11/2020	9.72	Call	Bond Future	158.1900	0.1582	150.0000	0.1500	(5.177)	0	0	1,815
2020/08/28	2044	05/11/2020	9.97	Put	Bond Future	12,194.4800	12.1945	12,232.8000	12.2328	0.314	0	0	0
2020/08/28	2044	05/11/2020	9.96	Call	Bond Future	264.2000	0.2642	252.2700	0.2523	(4.516)	0	0	0
2020/08/28	2044	05/11/2020	11.38	Call	Bond Future	2,535.8400	2.5358	2,490.6600	2.4907	(1.782)	0	0	0
2020/08/28	2044	05/11/2020	11.38	Put	Bond Future	4,073.7000	4.0737	4,078.9400	4.0789	0.129	0	0	300
2020/08/28	2044	05/11/2020	10.36	Put	Bond Future	9,393.0400	9.3930	9,423.4700	9.4235	0.324	0	0	0
2020/08/28	2044	05/11/2020	11.06	Call	Bond Future	1,685.7900	1.6858	1,648.1500	1.6481	(2.233)	0	0	0
2020/08/28	2044	05/11/2020	10.04	Put	Bond Future	11,666.3100	11.6663	11,703.3600	11.7034	0.318	0	0	0
2020/08/28	2044	05/11/2020	11.17	Put	Bond Future	4,909.5000	4.9095	4,919.5000	4.9195	0.204	0	0	1,815
2020/08/28	2044	05/11/2020	11.43	Put	Bond Future	3,891.8700	3.8919	3,896.0800	3.8961	0.108	0	0	1,815
2020/08/28	2044	05/11/2020	8.87	Put	Bond Future	21,731.2500	21.7313	21,780.2900	21.7803	0.226	0	0	0
2020/08/28	2044	05/11/2020	9.29	Call	Bond Future	55.7800	0.0558	52.1300	0.0521	(6.544)	0	0	300
2020/08/28	2044	05/11/2020	10.35	Call	Bond Future	552.3500	0.5523	532.5900	0.5326	(3.577)	0	0	0
2020/08/28	2044	05/11/2020	10.35	Put	Bond Future	9,460.4000	9.4604	9,491.0600	9.4911	0.324	0	0	0
2020/08/28	2044	05/11/2020	10.04	Call	Bond Future	310.2600	0.3103	296.8900	0.2969	(4.309)	0	0	525
2020/08/28	2044	05/11/2020	9.34	Put	Bond Future	17,390.4900	17.3905	17,436.8600	17.4369	0.267	0	0	0
2020/08/28	2044	05/11/2020	9.34	Call	Bond Future	63.5100	0.0635	59.4600	0.0595	(6.377)	0	0	525
2020/08/28	2044	05/11/2020	11.17	Call	Bond Future	1,957.8400	1.9578	1,917.4200	1.9174	(2.065)	0	0	0
2020/08/28	2044	05/11/2020	8.87	Call	Bond Future	17.0500	0.0171	15.6700	0.0157	(8.094)	0	0	1,815
2020/08/28	2044	05/11/2020	10.02	Put	Bond Future	11,816.1300	11.8161	11,853.5500	11.8536	0.317	0	0	0
2020/08/28	2044	05/11/2020	10.02	Call	Bond Future	298.1800	0.2982	285.1800	0.2852	(4.360)	0	0	1,815
2020/08/28	2044	04/02/2021	10.04	Put	Bond Future	13,592.9000	13.5929	13,628.1400	13.6281	0.259	0	0	0

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2020/08/28	2044	04/02/2021	10.37	Call	Bond Future	1,208.5500	1.2086	1,188.1500	1.1881	(1.688)	0	0	0
2020/08/28	2044	04/02/2021	10.35	Put	Bond Future	11,504.7600	11.5048	11,535.8100	11.5358	0.270	0	0	0
2020/08/28	2044	04/02/2021			Bond Future	11.8429	75.9527	11.8512	75.9015	0.070	0.0000	0.0000	0
2020/08/28	2044	04/02/2021	10.37	Put	Bond Future	11,377.1200	11.3771	11,407.8900	11.4079	0.270	0	0	0
2020/08/28	2044	04/02/2021	10.35	Call	Bond Future	1,182.4800	1.1825	1,162.3600	1.1624	(1.702)	0	0	0
2020/08/28	2044	04/02/2021	10.04	Call	Bond Future	828.3900	0.8284	812.4600	0.8125	(1.923)	0	0	0
2020/08/28	2044	04/02/2021	10.84	Call	Bond Future	1,965.5300	1.9655	1,938.1900	1.9382	(1.391)	0	0	0
2020/08/28	2044	04/02/2021	10.36	Put	Bond Future	11,440.8300	11.4408	11,471.7400	11.4717	0.270	0	0	0
2020/08/28	2044	04/02/2021	10.84	Put	Bond Future	8,649.7800	8.6498	8,673.6100	8.6736	0.275	0	0	265
2020/08/28	2044	04/02/2021	10.29	Call	Bond Future	1,106.6800	1.1067	1,087.3900	1.0874	(1.743)	0	0	0
2020/08/28	2044	04/02/2021	10.29	Put	Bond Future	11,892.8600	11.8929	11,924.7400	11.9247	0.268	0	0	265
2020/08/28	2044	04/02/2021	9.66	Put	Bond Future	16,428.2400	16.4282	16,468.0400	16.4680	0.242	0	0	0
2020/08/28	2044	04/02/2021	9.66	Call	Bond Future	510.2400	0.5102	498.8700	0.4989	(2.228)	0	0	265
2020/08/28	2044	04/02/2021	10.36	Call	Bond Future	1,195.4600	1.1955	1,175.2000	1.1752	(1.695)	0	0	0
2020/08/28	2044	06/05/2021	12.43	Put	Bond Future	4,331.2300	4.3312	4,341.8700	4.3419	0.246	0	0	0
2020/08/28	2044	06/05/2021	12.44	Call	Bond Future	6,433.6600	6.4337	6,392.2700	6.3923	(0.643)	0	0	0
2020/08/28	2044	06/05/2021			Bond Future	12.0764	76.7587	12.0851	76.7068	0.072	0.0000	0.0000	0
2020/08/28	2044	06/05/2021	12.45	Call	Bond Future	6,467.5200	6.4675	6,426.0500	6.4261	(0.641)	0	0	0
2020/08/28	2044	06/05/2021	12.45	Put	Bond Future	4,284.6400	4.2846	4,295.1200	4.2951	0.245	0	0	0
2020/08/28	2044	06/05/2021	12.43	Call	Bond Future	6,400.0900	6.4001	6,358.7800	6.3588	(0.645)	0	0	0
2020/08/28	2044	06/05/2021	12.44	Put	Bond Future	4,307.7500	4.3077	4,318.3100	4.3183	0.245	0	0	0
2020/08/28	2044	05/08/2021	12.60	Put	Bond Future	5,122.4300	5.1224	5,135.9500	5.1360	0.264	0	0	0
2020/08/28	2044	05/08/2021	12.61	Put	Bond Future	5,098.3000	5.0983	5,111.7500	5.1118	0.264	0	0	0
2020/08/28	2044	05/08/2021			Bond Future	12.3271	73.2098	12.3362	73.1573	0.074	0.0000	0.0000	0
2020/08/28	2044	05/08/2021	12.60	Call	Bond Future	6,671.7900	6.6718	6,632.7600	6.6328	(0.585)	0	0	0
2020/08/28	2044	05/08/2021	12.61	Call	Bond Future	6,703.3500	6.7034	6,664.2500	6.6642	(0.583)	0	0	0
2020/08/28	2044	05/08/2021	12.59	Call	Bond Future	6,640.2600	6.6403	6,601.3100	6.6013	(0.587)	0	0	0
2020/08/28	2044	05/08/2021	12.59	Put	Bond Future	5,146.6700	5.1467	5,160.2700	5.1603	0.264	0	0	0
2020/08/28	2046	05/11/2020			Bond Future	93.5570	93.5570	95.5887	95.5887	2.172	0.0000	0.0000	16,197
2020/08/28	2046	04/02/2021			Bond Future	94.5416	94.5416	96.5943	96.5943	2.171	0.0000	0.0000	0
2020/08/28	2046	06/05/2021			Bond Future	93.7922	93.7922	95.8669	95.8669	2.212	0.0000	0.0000	0
2020/08/28	2046	05/08/2021			Bond Future	94.8304	94.8304	96.9279	96.9279	2.212	0.0000	0.0000	0
2020/08/28	2050	05/11/2020			Bond Future	97.6725	97.6725	98.1431	98.1431	0.482	0.0000	0.0000	14,156
2020/08/28	2050	04/02/2021			Bond Future	96.8268	96.8268	97.3021	97.3021	0.491	0.0000	0.0000	0
2020/08/28	2050	06/05/2021			Bond Future	97.8764	97.8764	98.3566	98.3566	0.491	0.0000	0.0000	0
2020/08/28	2050	05/08/2021			Bond Future	97.0493	97.0493	97.5347	97.5347	0.500	0.0000	0.0000	0
2020/08/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	AL37	05/11/2020			Index Future	748.5780	748.5780	748.1360	748.1360	(0.059)	0.0000	0.0000	0
2020/08/28	AL37	04/02/2021			Index Future	756.2710	756.2710	755.8210	755.8210	(0.060)	0.0000	0.0000	0



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2020/08/28	AL37	06/05/2021			Index Future	764.2830	764.2830	763.8260	763.8260	(0.060)	0.0000	0.0000	0
2020/08/28	AL37	05/08/2021			Index Future	772.4720	772.4720	772.0100	772.0100	(0.060)	0.0000	0.0000	0
2020/08/28	AL7T	05/11/2020			Index Future	816.6200	816.6200	815.8030	815.8030	(0.100)	0.0000	0.0000	0
2020/08/28	AL7T	04/02/2021			Index Future	825.0110	825.0110	824.1830	824.1830	(0.100)	0.0000	0.0000	0
2020/08/28	AL7T	06/05/2021			Index Future	833.7510	833.7510	832.9130	832.9130	(0.101)	0.0000	0.0000	0
2020/08/28	AL7T	05/08/2021			Index Future	842.6850	842.6850	841.8370	841.8370	(0.101)	0.0000	0.0000	0
2020/08/28	ALBI	05/11/2020			Index Future	715.9490	715.9490	715.4960	715.4960	(0.063)	0.0000	0.0000	209
2020/08/28	ALBI	04/02/2021			Index Future	723.3060	723.3060	722.8460	722.8460	(0.064)	0.0000	0.0000	0
2020/08/28	ALBI	06/05/2021			Index Future	730.9690	730.9690	730.5020	730.5020	(0.064)	0.0000	0.0000	0
2020/08/28	ALBI	05/08/2021			Index Future	738.8020	738.8020	738.3290	738.3290	(0.064)	0.0000	0.0000	0
2020/08/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2020/08/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/28	ES33	05/11/2020			Bond Future	11.9911	72.0747	12.0035	72.0119	0.103	0.0000	0.0000	350
2020/08/28	ES33	04/02/2021			Bond Future	12.2729	72.8156	12.2859	72.7519	0.106	0.0000	0.0000	0
2020/08/28	ES33	06/05/2021			Bond Future	12.5585	69.8129	12.5721	69.7484	0.108	0.0000	0.0000	0
2020/08/28	ES33	05/08/2021			Bond Future	12.8601	70.5695	12.8743	70.5042	0.111	0.0000	0.0000	0
2020/08/28	ES42	05/11/2020			Bond Future	12.4088	71.2427	12.4110	71.2303	0.018	0.0000	0.0000	4,789
2020/08/28	ES42	04/02/2021			Bond Future	12.6720	71.9757	12.6744	71.9629	0.019	0.0000	0.0000	0
2020/08/28	ES42	06/05/2021			Bond Future	12.9490	68.4810	12.9515	68.4679	0.019	0.0000	0.0000	0
2020/08/28	ES42	05/08/2021			Bond Future	13.2339	69.2235	13.2365	69.2103	0.020	0.0000	0.0000	0
2020/08/28	GOVI	05/11/2020	737.84	Put	GOVI	305,750.0000	30.5750	310,260.0000	31.0260	1.475	0	0	0
2020/08/28	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	05/11/2020			GOVI	707.2650	707.2650	706.8140	706.8140	(0.064)	0.0000	0.0000	1,012
2020/08/28	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	05/11/2020	737.83	Put	GOVI	305,650.0000	30.5650	310,160.0000	31.0160	1.476	0	0	0
2020/08/28	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	05/11/2020	737.85	Put	GOVI	305,850.0000	30.5850	310,360.0000	31.0360	1.475	0	0	0
2020/08/28	GOVI	04/02/2021	750.96	Put	GOVI	364,270.0000	36.4270	368,860.0000	36.8860	1.260	0	0	0
2020/08/28	GOVI	04/02/2021			GOVI	714.5330	714.5330	714.0740	714.0740	(0.064)	0.0000	0.0000	0

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2020/08/28	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	04/02/2021	750.95	Put	GOVI	364,170.0000	36.4170	368,760.0000	36.8760	1.260	0	0	0
2020/08/28	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	04/02/2021	750.94	Put	GOVI	364,070.0000	36.4070	368,660.0000	36.8660	1.261	0	0	0
2020/08/28	GOVI	06/05/2021	678.67	Call	GOVI	434,330.0000	43.4330	429,680.0000	42.9680	(1.071)	0	0	0
2020/08/28	GOVI	06/05/2021			GOVI	722.1030	722.1030	721.6380	721.6380	(0.064)	0.0000	0.0000	0
2020/08/28	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	06/05/2021	678.68	Call	GOVI	434,230.0000	43.4230	429,580.0000	42.9580	(1.071)	0	0	0
2020/08/28	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	06/05/2021	678.69	Call	GOVI	434,130.0000	43.4130	429,480.0000	42.9480	(1.071)	0	0	0
2020/08/28	GOVI	05/08/2021	719.14	Call	GOVI	107,000.0000	10.7000	102,290.0000	10.2290	(4.402)	0	0	0
2020/08/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	05/08/2021			GOVI	729.8400	729.8400	729.3690	729.3690	(0.065)	0.0000	0.0000	0
2020/08/28	GOVI	05/08/2021	719.15	Call	GOVI	106,900.0000	10.6900	102,190.0000	10.2190	(4.406)	0	0	0
2020/08/28	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	GOVI	05/08/2021	719.13	Call	GOVI	107,100.0000	10.7100	102,390.0000	10.2390	(4.398)	0	0	0
2020/08/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/28	IGOV	05/11/2020			Index Future	258.2700	258.2700	259.6290	259.6290	0.526	0.0000	0.0000	1,258
2020/08/28	IGOV	04/02/2021			Index Future	260.9870	260.9870	262.3600	262.3600	0.526	0.0000	0.0000	0
2020/08/28	IGOV	06/05/2021			Index Future	263.8150	263.8150	265.2020	265.2020	0.526	0.0000	0.0000	0
2020/08/28	IGOV	05/08/2021			Index Future	266.7040	266.7040	268.1060	268.1060	0.526	0.0000	0.0000	0
2020/08/28	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/28	IS05	17/12/2020			Interest Rate Swap	94.0000	94.0000	94.0000	94.0000	0.000	0.0000	0.0000	0
2020/08/28	IS05	16/03/2021			Interest Rate Swap	92.2500	92.2500	92.2500	92.2500	0.000	0.0000	0.0000	0
2020/08/28	IS05	15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4300	90.4300	0.011	0.0000	0.0000	0
2020/08/28	IS05	21/09/2021			Interest Rate Swap	89.4000	89.4000	89.4200	89.4200	0.022	0.0000	0.0000	0
2020/08/28	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7300	90.7300	0.033	0.0000	0.0000	51
2020/08/28	IS05	15/03/2022			Interest Rate Swap	90.1500	90.1500	90.1800	90.1800	0.033	0.0000	0.0000	0
2020/08/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.3400	90.3400	0.055	0.0000	0.0000	0
2020/08/28	IS05	20/09/2022			Interest Rate Swap	93.4700	93.4700	93.5300	93.5300	0.064	0.0000	0.0000	0
2020/08/28	IS05	20/12/2022			Interest Rate Swap	94.0000	94.0000	94.0700	94.0700	0.074	0.0000	0.0000	0
2020/08/28	IS05	22/03/2023			Interest Rate Swap	86.4200	86.4200	86.5100	86.5100	0.104	0.0000	0.0000	0
2020/08/28	IS05	20/06/2023			Interest Rate Swap	91.9900	91.9900	92.0900	92.0900	0.109	0.0000	0.0000	0
2020/08/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/28	IS10	17/12/2025			Interest Rate Swap	80.6200	80.6200	81.0200	81.0200	0.496	0.0000	0.0000	0
2020/08/28	IS10	16/03/2026			Interest Rate Swap	77.2600	77.2600	77.6400	77.6400	0.492	0.0000	0.0000	0
2020/08/28	IS10	15/06/2026			Interest Rate Swap	75.7900	75.7900	76.1500	76.1500	0.475	0.0000	0.0000	0
2020/08/28	IS10	21/09/2026			Interest Rate Swap	77.9300	77.9300	78.2900	78.2900	0.462	0.0000	0.0000	0
2020/08/28	IS10	21/12/2026			Interest Rate Swap	82.0700	82.0700	82.4400	82.4400	0.451	0.0000	0.0000	0
2020/08/28	IS10	15/03/2027			Interest Rate Swap	80.7200	80.7200	81.1000	81.1000	0.471	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/28	IS10	21/06/2027			Interest Rate Swap	82.9300	82.9300	83.3400	83.3400	0.494	0.0000	0.0000	0
2020/08/28	IS10	20/09/2027			Interest Rate Swap	88.8500	88.8500	89.2600	89.2600	0.461	0.0000	0.0000	0
2020/08/28	IS10	20/12/2027			Interest Rate Swap	89.3700	89.3700	89.7500	89.7500	0.425	0.0000	0.0000	0
2020/08/28	IS10	22/03/2028			Interest Rate Swap	82.5200	82.5200	82.8900	82.8900	0.448	0.0000	0.0000	0
2020/08/28	IS10	20/06/2028			Interest Rate Swap	90.4300	90.4300	90.7700	90.7700	0.376	0.0000	0.0000	0
2020/08/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/28	JBAF	16/09/2020			Jibar Tradeable Future	3.4550	96.5450	3.4550	96.5450	0.000	0.0000	0.0000	10,000
2020/08/28	JBAF	21/10/2020			Jibar Tradeable Future	3.5250	96.4750	3.5550	96.4450	0.851	0.0000	0.0000	0
2020/08/28	JBAF	18/11/2020			Jibar Tradeable Future	3.5350	96.4650	3.5650	96.4350	0.849	0.0000	0.0000	0
2020/08/28	JBAF	15/12/2020			Jibar Tradeable Future	3.5450	96.4550	3.5850	96.4150	1.128	0.0000	0.0000	30,010
2020/08/28	JBAF	20/01/2021			Jibar Tradeable Future	3.5550	96.4450	3.6050	96.3950	1.406	0.0000	0.0000	0
2020/08/28	JBAF	17/02/2021			Jibar Tradeable Future	3.5850	96.4150	3.6250	96.3750	1.116	0.0000	0.0000	0
2020/08/28	JBAF	17/03/2021			Jibar Tradeable Future	3.6000	96.4000	3.6500	96.3500	1.389	0.0000	0.0000	0
2020/08/28	JBAF	15/06/2021			Jibar Tradeable Future	3.7300	96.2700	3.8000	96.2000	1.877	0.0000	0.0000	0
2020/08/28	JBAF	15/09/2021			Jibar Tradeable Future	3.8750	96.1250	3.9550	96.0450	2.065	0.0000	0.0000	0
2020/08/28	JBAF	15/12/2021			Jibar Tradeable Future	4.0600	95.9400	4.1600	95.8400	2.463	0.0000	0.0000	0
2020/08/28	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.3250	95.6750	2.367	0.0000	0.0000	0
2020/08/28	JBAF	15/06/2022			Jibar Tradeable Future	4.4550	95.5450	4.5550	95.4450	2.245	0.0000	0.0000	0
2020/08/28	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	R023	05/11/2020			Bond Future	4.6380	108.2357	4.6643	108.1765	0.566	0.0000	0.0000	34,394
2020/08/28	R023	05/11/2020	7.46	Call	Bond Future	6,128.9600	6.1290	6,069.8000	6.0698	(0.965)	0	0	0
2020/08/28	R023	05/11/2020	7.47	Call	Bond Future	6,149.8800	6.1499	6,090.7200	6.0907	(0.962)	0	0	0
2020/08/28	R023	05/11/2020	7.45	Call	Bond Future	6,108.0500	6.1080	6,048.8900	6.0489	(0.969)	0	0	0
2020/08/28	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/28	R023	04/02/2021	6.34	Call	Bond Future	3,229.8500	3.2299	3,171.0400	3.1710	(1.821)	0	0	0
2020/08/28	R023	04/02/2021	6.32	Put	Bond Future	19.7400	0.0197	21.2100	0.0212	7.447	0	0	0
2020/08/28	R023	04/02/2021			Bond Future	4.7089	109.3479	4.7389	109.2877	0.637	0.0000	0.0000	0
2020/08/28	R023	04/02/2021	6.34	Put	Bond Future	18.5800	0.0186	19.9800	0.0200	7.535	0	0	0
2020/08/28	R023	04/02/2021	6.32	Call	Bond Future	3,192.4000	3.1924	3,133.6600	3.1337	(1.840)	0	0	0
2020/08/28	R023	04/02/2021	6.33	Put	Bond Future	19.1500	0.0192	20.5900	0.0206	7.520	0	0	0
2020/08/28	R023	04/02/2021	6.33	Call	Bond Future	3,211.1200	3.2111	3,152.3500	3.1524	(1.830)	0	0	0
2020/08/28	R023	06/05/2021	7.58	Call	Bond Future	4,821.4300	4.8214	4,760.6100	4.7606	(1.261)	0	0	0
2020/08/28	R023	06/05/2021			Bond Future	4.7698	106.5999	4.8044	106.5388	0.724	0.0000	0.0000	0
2020/08/28	R023	06/05/2021	7.56	Call	Bond Future	4,788.3200	4.7883	4,727.5100	4.7275	(1.270)	0	0	0
2020/08/28	R023	06/05/2021	7.56	Put	Bond Future	2.6200	0.0026	2.8500	0.0028	8.779	0	0	0
2020/08/28	R023	06/05/2021	7.58	Put	Bond Future	2.4700	0.0025	2.6900	0.0027	8.907	0	0	0
2020/08/28	R023	06/05/2021	7.57	Call	Bond Future	4,804.8800	4.8049	4,744.0600	4.7441	(1.266)	0	0	0
2020/08/28	R023	06/05/2021	7.57	Put	Bond Future	2.5500	0.0026	2.7700	0.0028	8.627	0	0	0
2020/08/28	R023	05/08/2021	5.30	Call	Bond Future	1,121.0800	1.1211	1,080.1300	1.0801	(3.653)	0	0	0
2020/08/28	R023	05/08/2021	5.29	Put	Bond Future	429.3400	0.4293	450.3500	0.4503	4.894	0	0	0
2020/08/28	R023	05/08/2021			Bond Future	4.8412	107.7546	4.8818	107.6928	0.838	0.0000	0.0000	0
2020/08/28	R023	05/08/2021	5.31	Call	Bond Future	1,132.0300	1.1320	1,090.8900	1.0909	(3.634)	0	0	0
2020/08/28	R023	05/08/2021	5.31	Put	Bond Future	420.9900	0.4210	441.6400	0.4416	4.905	0	0	0

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2020/08/28	R023	05/08/2021	5.30	Put	Bond Future	425.1400	0.4251	445.9800	0.4460	4.902	0	0	0
2020/08/28	R023	05/08/2021	5.29	Call	Bond Future	1,110.1700	1.1102	1,069.3900	1.0694	(3.673)	0	0	0
2020/08/28	R035	05/11/2020	10.34	Put	Bond Future	5,897.0700	5.8971	5,913.9400	5.9139	0.286	0	0	0
2020/08/28	R035	05/11/2020			Bond Future	11.0499	86.2560	11.0576	86.2075	0.070	0.0000	0.0000	106,606
2020/08/28	R035	05/11/2020	10.33	Call	Bond Future	1,237.9400	1.2379	1,206.5200	1.2065	(2.538)	0	0	0
2020/08/28	R035	05/11/2020	10.33	Put	Bond Future	5,945.6800	5.9457	5,962.8100	5.9628	0.288	0	0	0
2020/08/28	R035	05/11/2020	10.34	Call	Bond Future	1,257.3300	1.2573	1,225.6500	1.2256	(2.520)	0	0	0
2020/08/28	R035	05/11/2020	10.32	Call	Bond Future	1,218.8600	1.2189	1,187.7000	1.1877	(2.556)	0	0	0
2020/08/28	R035	05/11/2020	10.32	Put	Bond Future	5,994.6800	5.9947	6,012.0700	6.0121	0.290	0	0	0
2020/08/28	R035	04/02/2021	10.14	Put	Bond Future	8,976.0300	8.9760	9,002.2600	9.0023	0.292	0	0	650
2020/08/28	R035	04/02/2021	11.14	Put	Bond Future	4,790.7600	4.7908	4,802.6000	4.8026	0.247	0	0	650
2020/08/28	R035	04/02/2021	10.05	Call	Bond Future	1,390.2200	1.3902	1,368.3300	1.3683	(1.575)	0	0	0
2020/08/28	R035	04/02/2021	10.04	Put	Bond Future	9,520.3800	9.5204	9,548.0100	9.5480	0.290	0	0	0
2020/08/28	R035	04/02/2021			Bond Future	11.2896	87.1424	11.2977	87.0930	0.072	0.0000	0.0000	0
2020/08/28	R035	04/02/2021	10.14	Call	Bond Future	1,525.0700	1.5251	1,501.9200	1.5019	(1.518)	0	0	0
2020/08/28	R035	04/02/2021	10.06	Call	Bond Future	1,404.7700	1.4048	1,382.7300	1.3827	(1.569)	0	0	0
2020/08/28	R035	04/02/2021	10.06	Put	Bond Future	9,410.0300	9.4100	9,437.3700	9.4374	0.291	0	0	0
2020/08/28	R035	04/02/2021	11.14	Call	Bond Future	3,873.2000	3.8732	3,835.6600	3.8357	(0.969)	0	0	0
2020/08/28	R035	04/02/2021	10.05	Put	Bond Future	9,465.1100	9.4651	9,492.6000	9.4926	0.290	0	0	0
2020/08/28	R035	04/02/2021	10.04	Call	Bond Future	1,375.7800	1.3758	1,354.0300	1.3540	(1.581)	0	0	0
2020/08/28	R035	06/05/2021	11.55	Call	Bond Future	5,026.7500	5.0268	4,990.2400	4.9902	(0.726)	0	0	0
2020/08/28	R035	06/05/2021	12.77	Call	Bond Future	9,250.2500	9.2502	9,204.9100	9.2049	(0.490)	0	0	0
2020/08/28	R035	06/05/2021	10.24	Put	Bond Future	10,022.9600	10.0230	10,051.3800	10.0514	0.284	0	0	0
2020/08/28	R035	06/05/2021	12.37	Call	Bond Future	7,833.9500	7.8339	7,790.8000	7.7908	(0.551)	0	0	0
2020/08/28	R035	06/05/2021	12.35	Put	Bond Future	3,115.4400	3.1154	3,122.4800	3.1225	0.226	0	0	0
2020/08/28	R035	06/05/2021			Bond Future	11.5280	83.5919	11.5364	83.5419	0.074	0.0000	0.0000	0
2020/08/28	R035	06/05/2021	12.37	Put	Bond Future	3,081.9300	3.0819	3,088.8400	3.0888	0.224	0	0	0
2020/08/28	R035	06/05/2021	12.35	Call	Bond Future	7,759.4100	7.7594	7,716.3900	7.7164	(0.554)	0	0	0
2020/08/28	R035	06/05/2021	11.55	Put	Bond Future	4,896.8400	4.8968	4,910.3900	4.9104	0.277	0	0	1,650
2020/08/28	R035	06/05/2021	12.77	Put	Bond Future	2,384.0300	2.3840	2,388.7500	2.3888	0.198	0	0	1,650
2020/08/28	R035	06/05/2021	10.24	Call	Bond Future	1,876.5300	1.8765	1,854.8900	1.8549	(1.153)	0	0	793
2020/08/28	R035	06/05/2021	12.36	Put	Bond Future	3,098.5100	3.0985	3,105.4900	3.1055	0.225	0	0	0
2020/08/28	R035	06/05/2021	10.81	Put	Bond Future	7,409.8500	7.4099	7,431.4800	7.4315	0.292	0	0	0
2020/08/28	R035	06/05/2021	10.81	Call	Bond Future	3,008.3100	3.0083	2,979.8800	2.9799	(0.945)	0	0	1,650
2020/08/28	R035	06/05/2021	11.32	Call	Bond Future	4,349.6300	4.3496	4,315.4200	4.3154	(0.787)	0	0	0
2020/08/28	R035	06/05/2021	11.32	Put	Bond Future	5,589.9400	5.5899	5,605.7900	5.6058	0.284	0	0	793
2020/08/28	R035	06/05/2021	12.02	Call	Bond Future	6,563.3800	6.5634	6,522.7500	6.5227	(0.619)	0	0	0
2020/08/28	R035	06/05/2021	12.02	Put	Bond Future	3,735.3900	3.7354	3,744.8200	3.7448	0.252	0	0	793
2020/08/28	R035	06/05/2021	12.36	Call	Bond Future	7,796.5300	7.7965	7,753.4500	7.7535	(0.553)	0	0	0
2020/08/28	R035	05/08/2021	5.31	Call	Bond Future	3.6900	0.0037	3.5700	0.0036	(3.252)	0	0	0
2020/08/28	R035	05/08/2021			Bond Future	11.7819	84.4977	11.7908	84.4471	0.075	0.0000	0.0000	0
2020/08/28	R035	05/08/2021	5.29	Call	Bond Future	3.5500	0.0036	3.4400	0.0034	(3.099)	0	0	0
2020/08/28	R035	05/08/2021	5.29	Put	Bond Future	53,829.7800	53.8298	53,880.3400	53.8803	0.094	0	0	0
2020/08/28	R035	05/08/2021	5.31	Put	Bond Future	53,596.6300	53.5966	53,647.1800	53.6472	0.094	0	0	0
2020/08/28	R035	05/08/2021	5.30	Call	Bond Future	3.6200	0.0036	3.5100	0.0035	(3.039)	0	0	0
2020/08/28	R035	05/08/2021	5.30	Put	Bond Future	53,713.1400	53.7131	53,763.7000	53.7637	0.094	0	0	0

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2020/08/28	R186	05/11/2020	8.65	Call	Bond Future	5,859.1300	5.8591	5,789.6400	5.7896	(1.186)	0	0	0
2020/08/28	R186	05/11/2020	8.64	Put	Bond Future	288.7500	0.2888	290.2500	0.2902	0.519	0	0	0
2020/08/28	R186	05/11/2020	7.50	Call	Bond Future	1,669.3800	1.6694	1,622.4400	1.6224	(2.812)	0	0	80
2020/08/28	R186	05/11/2020	8.00	Put	Bond Future	910.9000	0.9109	920.7400	0.9207	1.080	0	0	0
2020/08/28	R186	05/11/2020			Bond Future	7.5533	118.2722	7.5668	118.2013	0.179	0.0000	0.0000	90,675
2020/08/28	R186	05/11/2020	8.66	Call	Bond Future	5,902.2800	5.9023	5,832.7300	5.8327	(1.178)	0	0	0
2020/08/28	R186	05/11/2020	8.66	Put	Bond Future	276.4600	0.2765	277.8400	0.2778	0.499	0	0	0
2020/08/28	R186	05/11/2020	7.00	Put	Bond Future	3,637.8800	3.6379	3,680.2700	3.6803	1.165	0	0	0
2020/08/28	R186	05/11/2020	7.00	Call	Bond Future	687.1700	0.6872	658.6300	0.6586	(4.153)	0	0	1,200
2020/08/28	R186	05/11/2020	8.65	Put	Bond Future	282.5500	0.2825	283.9900	0.2840	0.510	0	0	0
2020/08/28	R186	05/11/2020	8.64	Call	Bond Future	5,816.0600	5.8161	5,746.6300	5.7466	(1.194)	0	0	0
2020/08/28	R186	05/11/2020	6.50	Put	Bond Future	5,914.0100	5.9140	5,972.1600	5.9722	0.983	0	0	0
2020/08/28	R186	05/11/2020	7.50	Put	Bond Future	1,949.3600	1.9494	1,973.3500	1.9734	1.231	0	0	0
2020/08/28	R186	05/11/2020	8.00	Call	Bond Future	3,225.1900	3.2252	3,164.1000	3.1641	(1.894)	0	0	1,200
2020/08/28	R186	05/11/2020	7.84	Put	Bond Future	1,175.5100	1.1755	1,189.1300	1.1891	1.159	0	0	0
2020/08/28	R186	05/11/2020	9.26	Put	Bond Future	64.3200	0.0643	64.0900	0.0641	(0.358)	0	0	3,500
2020/08/28	R186	05/11/2020	6.50	Call	Bond Future	213.5900	0.2136	200.8100	0.2008	(5.983)	0	0	80
2020/08/28	R186	05/11/2020	7.84	Call	Bond Future	2,667.8000	2.6678	2,610.4900	2.6105	(2.148)	0	0	3,500
2020/08/28	R186	05/11/2020	8.34	Put	Bond Future	514.8100	0.5148	519.0300	0.5190	0.820	0	0	0
2020/08/28	R186	05/11/2020	8.34	Call	Bond Future	4,550.7900	4.5508	4,484.0800	4.4841	(1.466)	0	0	3,500
2020/08/28	R186	05/11/2020	9.26	Call	Bond Future	8,593.3000	8.5933	8,522.1400	8.5221	(0.828)	0	0	0
2020/08/28	R186	04/02/2021	8.15	Call	Bond Future	3,627.3900	3.6274	3,574.3200	3.5743	(1.463)	0	0	0
2020/08/28	R186	04/02/2021			Bond Future	7.7453	114.2087	7.7597	114.1366	0.186	0.0000	0.0000	50
2020/08/28	R186	04/02/2021	8.15	Put	Bond Future	1,622.8300	1.6228	1,641.8100	1.6418	1.170	0	0	0
2020/08/28	R186	04/02/2021	8.00	Put	Bond Future	1,897.1700	1.8972	1,919.2100	1.9192	1.162	0	0	15,177
2020/08/28	R186	04/02/2021	8.16	Call	Bond Future	3,659.2700	3.6593	3,606.0100	3.6060	(1.455)	0	0	0
2020/08/28	R186	04/02/2021	8.17	Put	Bond Future	1,588.8400	1.5888	1,607.4300	1.6074	1.170	0	0	0
2020/08/28	R186	04/02/2021	8.00	Call	Bond Future	3,164.0900	3.1641	3,114.0800	3.1141	(1.581)	0	0	0
2020/08/28	R186	04/02/2021	8.16	Put	Bond Future	1,605.7600	1.6058	1,624.5500	1.6246	1.170	0	0	0
2020/08/28	R186	04/02/2021	8.17	Call	Bond Future	3,691.2800	3.6913	3,637.8200	3.6378	(1.448)	0	0	0
2020/08/28	R186	06/05/2021	10.77	Call	Bond Future	12,627.3300	12.6273	12,555.9300	12.5559	(0.565)	0	0	0
2020/08/28	R186	06/05/2021	10.76	Put	Bond Future	137.1400	0.1371	138.8500	0.1388	1.247	0	0	0
2020/08/28	R186	06/05/2021			Bond Future	7.9494	115.4198	7.9647	115.3467	0.193	0.0000	0.0000	0
2020/08/28	R186	06/05/2021	10.78	Call	Bond Future	12,666.4000	12.6664	12,594.9700	12.5950	(0.564)	0	0	0
2020/08/28	R186	06/05/2021	10.78	Put	Bond Future	133.2000	0.1332	134.8500	0.1348	1.239	0	0	0
2020/08/28	R186	06/05/2021	10.77	Put	Bond Future	135.1600	0.1352	136.8400	0.1368	1.243	0	0	0
2020/08/28	R186	06/05/2021	10.76	Call	Bond Future	12,588.2600	12.5883	12,516.8900	12.5169	(0.567)	0	0	0
2020/08/28	R186	05/08/2021	8.61	Call	Bond Future	4,440.8600	4.4409	4,391.3200	4.3913	(1.116)	0	0	0
2020/08/28	R186	05/08/2021	8.62	Put	Bond Future	2,457.4700	2.4575	2,481.7400	2.4817	0.988	0	0	0
2020/08/28	R186	05/08/2021			Bond Future	8.1714	111.3891	8.1877	111.3152	0.200	0.0000	0.0000	0
2020/08/28	R186	05/08/2021	8.61	Put	Bond Future	2,473.6800	2.4737	2,498.0900	2.4981	0.987	0	0	0
2020/08/28	R186	05/08/2021	8.62	Call	Bond Future	4,468.9900	4.4690	4,419.3100	4.4193	(1.112)	0	0	0
2020/08/28	R186	05/08/2021	8.63	Call	Bond Future	4,497.1800	4.4972	4,447.3500	4.4474	(1.108)	0	0	0
2020/08/28	R186	05/08/2021	8.63	Put	Bond Future	2,441.3600	2.4414	2,465.4800	2.4655	0.988	0	0	0
2020/08/28	R197	05/11/2020			Bond Future	311.7724	311.7724	313.2084	313.2084	0.461	0.0000	0.0000	2,902
2020/08/28	R197	04/02/2021			Bond Future	307.2707	307.2707	308.7207	308.7207	0.472	0.0000	0.0000	0
2020/08/28	R197	06/05/2021			Bond Future	310.6012	310.6012	312.0663	312.0663	0.472	0.0000	0.0000	0

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2020/08/28	R197	05/08/2021			Bond Future	306.1072	306.1072	307.5882	307.5882	0.484	0.0000	0.0000	0
2020/08/28	R202	05/11/2020			Bond Future	214.8842	214.8842	216.5870	216.5870	0.792	0.0000	0.0000	8,104
2020/08/28	R202	04/02/2021			Bond Future	213.0117	213.0117	214.7316	214.7316	0.807	0.0000	0.0000	0
2020/08/28	R202	06/05/2021			Bond Future	215.3203	215.3203	217.0586	217.0586	0.807	0.0000	0.0000	0
2020/08/28	R202	05/08/2021			Bond Future	213.4904	213.4904	215.2476	215.2476	0.823	0.0000	0.0000	0
2020/08/28	R208	05/11/2020	4.78	Call	Bond Future	495.7400	0.4957	509.5700	0.5096	2.790	0	0	0
2020/08/28	R208	05/11/2020	4.77	Put	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2020/08/28	R208	05/11/2020			Bond Future	3.4987	101.9965	3.4631	102.0103	(1.018)	0.0000	0.0000	7,525
2020/08/28	R208	05/11/2020	4.79	Call	Bond Future	499.5900	0.4996	513.4200	0.5134	2.768	0	0	0
2020/08/28	R208	05/11/2020	4.79	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2020/08/28	R208	05/11/2020	4.78	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2020/08/28	R208	05/11/2020	4.77	Call	Bond Future	491.9000	0.4919	505.7300	0.5057	2.812	0	0	0
2020/08/28	R209	05/11/2020	10.02	Call	Bond Future	846.7200	0.8467	816.1400	0.8161	(3.612)	0	0	0
2020/08/28	R209	05/11/2020			Bond Future	10.9389	66.1497	10.9520	66.0787	0.120	0.0000	0.0000	26,330
2020/08/28	R209	05/11/2020	10.00	Call	Bond Future	821.1700	0.8212	791.1600	0.7912	(3.655)	0	0	0
2020/08/28	R209	05/11/2020	10.00	Put	Bond Future	6,216.9900	6.2170	6,257.9800	6.2580	0.659	0	0	0
2020/08/28	R209	05/11/2020	10.02	Put	Bond Future	6,121.0300	6.1210	6,161.4500	6.1614	0.660	0	0	0
2020/08/28	R209	05/11/2020	10.01	Call	Bond Future	833.8800	0.8339	803.5800	0.8036	(3.634)	0	0	0
2020/08/28	R209	05/11/2020	10.01	Put	Bond Future	6,168.9100	6.1689	6,209.6100	6.2096	0.660	0	0	0
2020/08/28	R209	04/02/2021	10.12	Put	Bond Future	7,311.8700	7.3119	7,353.2800	7.3533	0.566	0	0	0
2020/08/28	R209	04/02/2021			Bond Future	11.1457	66.8298	11.1594	66.7578	0.122	0.0000	0.0000	0
2020/08/28	R209	04/02/2021	10.11	Call	Bond Future	1,536.3300	1.5363	1,505.9500	1.5059	(1.977)	0	0	0
2020/08/28	R209	04/02/2021	10.11	Put	Bond Future	7,356.8400	7.3568	7,398.4400	7.3984	0.565	0	0	0
2020/08/28	R209	04/02/2021	10.12	Call	Bond Future	1,551.1100	1.5511	1,520.5400	1.5205	(1.971)	0	0	0
2020/08/28	R209	04/02/2021	10.10	Call	Bond Future	1,521.6600	1.5217	1,491.4600	1.4915	(1.985)	0	0	0
2020/08/28	R209	04/02/2021	10.10	Put	Bond Future	7,401.9900	7.4020	7,443.7700	7.4438	0.564	0	0	0
2020/08/28	R209	06/05/2021	12.25	Put	Bond Future	2,630.7600	2.6308	2,645.6800	2.6457	0.567	0	0	3,000
2020/08/28	R209	06/05/2021	12.23	Put	Bond Future	2,659.7200	2.6597	2,674.8300	2.6748	0.568	0	0	0
2020/08/28	R209	06/05/2021	12.22	Call	Bond Future	6,887.2700	6.8873	6,829.5700	6.8296	(0.838)	0	0	0
2020/08/28	R209	06/05/2021			Bond Future	11.3574	64.3985	11.3716	64.3256	0.125	0.0000	0.0000	1,420
2020/08/28	R209	06/05/2021	10.25	Put	Bond Future	8,077.0600	8.0771	8,119.3600	8.1194	0.524	0	0	0
2020/08/28	R209	06/05/2021	10.25	Call	Bond Future	2,002.5000	2.0025	1,971.9000	1.9719	(1.528)	0	0	3,000
2020/08/28	R209	06/05/2021	11.25	Call	Bond Future	4,100.7900	4.1008	4,054.8000	4.0548	(1.121)	0	0	0
2020/08/28	R209	06/05/2021	11.25	Put	Bond Future	4,655.6000	4.6556	4,682.5100	4.6825	0.578	0	0	3,000
2020/08/28	R209	06/05/2021	12.25	Call	Bond Future	6,982.8500	6.9828	6,924.8700	6.9249	(0.830)	0	0	0
2020/08/28	R209	06/05/2021	12.23	Call	Bond Future	6,919.1600	6.9192	6,861.3700	6.8614	(0.835)	0	0	0
2020/08/28	R209	06/05/2021	12.22	Put	Bond Future	2,674.2300	2.6742	2,689.4300	2.6894	0.568	0	0	0
2020/08/28	R209	06/05/2021	12.24	Call	Bond Future	6,951.0900	6.9511	6,893.2000	6.8932	(0.833)	0	0	0
2020/08/28	R209	06/05/2021	12.24	Put	Bond Future	2,645.2900	2.6453	2,660.3000	2.6603	0.567	0	0	0
2020/08/28	R209	05/08/2021	11.81	Put	Bond Future	4,476.7100	4.4767	4,500.8700	4.5009	0.540	0	0	0
2020/08/28	R209	05/08/2021			Bond Future	11.5780	65.0964	11.5927	65.0227	0.128	0.0000	0.0000	0
2020/08/28	R209	05/08/2021	11.80	Call	Bond Future	5,592.1100	5.5921	5,542.6600	5.5427	(0.884)	0	0	0
2020/08/28	R209	05/08/2021	11.80	Put	Bond Future	4,497.7400	4.4977	4,522.0100	4.5220	0.540	0	0	0
2020/08/28	R209	05/08/2021	11.81	Call	Bond Future	5,619.7100	5.6197	5,570.1500	5.5701	(0.882)	0	0	0
2020/08/28	R209	05/08/2021	11.79	Call	Bond Future	5,564.8000	5.5648	5,515.4600	5.5155	(0.887)	0	0	0

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2020/08/28	R209	05/08/2021	11.79	Put	Bond Future	4,519.1200	4.5191	4,543.5000	4.5435	0.539	0	0	0
2020/08/28	R210	05/11/2020			Bond Future	188.0410	188.0410	187.5639	187.5639	(0.254)	0.0000	0.0000	2,243
2020/08/28	R210	04/02/2021			Bond Future	190.0197	190.0197	189.5369	189.5369	(0.254)	0.0000	0.0000	0
2020/08/28	R210	06/05/2021			Bond Future	189.3898	189.3898	188.9014	188.9014	(0.258)	0.0000	0.0000	0
2020/08/28	R210	05/08/2021			Bond Future	191.4858	191.4858	190.9919	190.9919	(0.258)	0.0000	0.0000	0
2020/08/28	R212	05/11/2020			Bond Future	167.8790	167.8790	168.5942	168.5942	0.426	0.0000	0.0000	6,967
2020/08/28	R212	04/02/2021			Bond Future	167.3677	167.3677	168.0898	168.0898	0.431	0.0000	0.0000	0
2020/08/28	R212	06/05/2021			Bond Future	169.1817	169.1817	169.9113	169.9113	0.431	0.0000	0.0000	0
2020/08/28	R212	05/08/2021			Bond Future	168.7431	168.7431	169.4806	169.4806	0.437	0.0000	0.0000	0
2020/08/28	R213	05/11/2020	9.60	Put	Bond Future	3,451.2900	3.4513	3,495.1100	3.4951	1.270	0	0	0
2020/08/28	R213	05/11/2020	9.59	Call	Bond Future	1,681.8900	1.6819	1,624.6800	1.6247	(3.402)	0	0	0
2020/08/28	R213	05/11/2020			Bond Future	9.9096	82.8296	9.9279	82.7282	0.184	0.0000	0.0000	16,458
2020/08/28	R213	05/11/2020	9.60	Call	Bond Future	1,704.5300	1.7045	1,646.9100	1.6469	(3.380)	0	0	0
2020/08/28	R213	05/11/2020	9.59	Put	Bond Future	3,485.8800	3.4859	3,530.1100	3.5301	1.269	0	0	0
2020/08/28	R213	05/11/2020	9.61	Call	Bond Future	1,727.3500	1.7274	1,669.3100	1.6693	(3.360)	0	0	0
2020/08/28	R213	05/11/2020	9.61	Put	Bond Future	3,416.9300	3.4169	3,460.3300	3.4603	1.270	0	0	0
2020/08/28	R213	04/02/2021	9.40	Call	Bond Future	1,807.1400	1.8071	1,762.9700	1.7630	(2.444)	0	0	0
2020/08/28	R213	04/02/2021	9.39	Put	Bond Future	5,898.6900	5.8987	5,957.5900	5.9576	0.999	0	0	0
2020/08/28	R213	04/02/2021			Bond Future	10.1277	83.6807	10.1468	83.5779	0.188	0.0000	0.0000	0
2020/08/28	R213	04/02/2021	9.41	Call	Bond Future	1,826.0200	1.8260	1,781.5600	1.7816	(2.435)	0	0	0
2020/08/28	R213	04/02/2021	9.41	Put	Bond Future	5,821.3200	5.8213	5,879.6500	5.8797	1.002	0	0	0
2020/08/28	R213	04/02/2021	9.40	Put	Bond Future	5,859.9100	5.8599	5,918.5300	5.9185	1.000	0	0	0
2020/08/28	R213	04/02/2021	9.39	Call	Bond Future	1,788.3900	1.7884	1,744.5000	1.7445	(2.454)	0	0	0
2020/08/28	R213	06/05/2021	11.91	Put	Bond Future	1,399.1600	1.3992	1,414.9500	1.4150	1.129	0	0	0
2020/08/28	R213	06/05/2021			Bond Future	10.3456	81.0388	10.3655	80.9347	0.192	0.0000	0.0000	0
2020/08/28	R213	06/05/2021	11.90	Call	Bond Future	9,023.2600	9.0233	8,935.1100	8.9351	(0.977)	0	0	0
2020/08/28	R213	06/05/2021	11.90	Put	Bond Future	1,410.7300	1.4107	1,426.6400	1.4266	1.128	0	0	0
2020/08/28	R213	06/05/2021	11.91	Call	Bond Future	9,057.4700	9.0575	8,969.2000	8.9692	(0.975)	0	0	0
2020/08/28	R213	06/05/2021	11.89	Call	Bond Future	8,989.1000	8.9891	8,901.0600	8.9011	(0.979)	0	0	0
2020/08/28	R213	06/05/2021	11.89	Put	Bond Future	1,422.3900	1.4224	1,438.4100	1.4384	1.126	0	0	0
2020/08/28	R213	05/08/2021	10.85	Call	Bond Future	5,346.5500	5.3465	5,279.5400	5.2795	(1.253)	0	0	0
2020/08/28	R213	05/08/2021	10.84	Put	Bond Future	4,007.8900	4.0079	4,046.2900	4.0463	0.958	0	0	0
2020/08/28	R213	05/08/2021			Bond Future	10.5785	81.9168	10.5993	81.8115	0.197	0.0000	0.0000	0
2020/08/28	R213	05/08/2021	10.86	Call	Bond Future	5,375.3500	5.3753	5,308.1700	5.3082	(1.250)	0	0	0
2020/08/28	R213	05/08/2021	10.86	Put	Bond Future	3,966.0700	3.9661	4,004.1300	4.0041	0.960	0	0	0
2020/08/28	R213	05/08/2021	10.85	Put	Bond Future	3,986.7700	3.9868	4,025.0000	4.0250	0.959	0	0	0
2020/08/28	R213	05/08/2021	10.84	Call	Bond Future	5,318.1300	5.3181	5,251.2900	5.2513	(1.257)	0	0	0
2020/08/28	R214	05/11/2020	10.26	Put	Bond Future	6,447.6100	6.4476	6,445.2900	6.4453	(0.036)	0	0	0
2020/08/28	R214	05/11/2020			Bond Future	11.2111	63.8200	11.2140	63.8041	0.026	0.0000	0.0000	20,096
2020/08/28	R214	05/11/2020	10.25	Call	Bond Future	840.4500	0.8405	822.3600	0.8224	(2.152)	0	0	0
2020/08/28	R214	05/11/2020	10.25	Put	Bond Future	6,497.5900	6.4976	6,495.4200	6.4954	(0.033)	0	0	0
2020/08/28	R214	05/11/2020	10.26	Call	Bond Future	853.4600	0.8535	835.2200	0.8352	(2.137)	0	0	0
2020/08/28	R214	05/11/2020	10.24	Call	Bond Future	828.1700	0.8282	810.2100	0.8102	(2.169)	0	0	0
2020/08/28	R214	05/11/2020	10.24	Put	Bond Future	6,548.4000	6.5484	6,546.3600	6.5464	(0.031)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/28	R214	04/02/2021	10.33	Call	Bond Future	1,537.3900	1.5374	1,522.9300	1.5229	(0.941)	0	0	0
2020/08/28	R214	04/02/2021			Bond Future	11.4179	64.4758	11.4209	64.4595	0.027	0.0000	0.0000	0
2020/08/28	R214	04/02/2021	10.31	Call	Bond Future	1,508.0000	1.5080	1,493.6800	1.4937	(0.950)	0	0	0
2020/08/28	R214	04/02/2021	10.31	Put	Bond Future	7,901.2900	7.9013	7,903.2700	7.9033	0.025	0	0	0
2020/08/28	R214	04/02/2021	10.33	Put	Bond Future	7,806.0600	7.8061	7,807.9000	7.8079	0.024	0	0	0
2020/08/28	R214	04/02/2021	10.32	Call	Bond Future	1,522.6500	1.5226	1,508.2600	1.5083	(0.945)	0	0	0
2020/08/28	R214	04/02/2021	10.32	Put	Bond Future	7,853.5900	7.8536	7,855.5000	7.8555	0.024	0	0	0
2020/08/28	R214	06/05/2021	12.26	Call	Bond Future	6,316.7400	6.3167	6,297.3300	6.2973	(0.307)	0	0	0
2020/08/28	R214	06/05/2021	12.25	Put	Bond Future	3,169.3300	3.1693	3,166.5700	3.1666	(0.087)	0	0	0
2020/08/28	R214	06/05/2021			Bond Future	11.6221	61.8824	11.6253	61.8658	0.028	0.0000	0.0000	0
2020/08/28	R214	06/05/2021	12.27	Call	Bond Future	6,347.5500	6.3475	6,328.1200	6.3281	(0.306)	0	0	0
2020/08/28	R214	06/05/2021	12.27	Put	Bond Future	3,135.9700	3.1360	3,133.1700	3.1332	(0.089)	0	0	0
2020/08/28	R214	06/05/2021	12.26	Put	Bond Future	3,152.6000	3.1526	3,149.8200	3.1498	(0.088)	0	0	0
2020/08/28	R214	06/05/2021	12.25	Call	Bond Future	6,285.9600	6.2860	6,266.5700	6.2666	(0.308)	0	0	0
2020/08/28	R214	05/08/2021	12.01	Call	Bond Future	5,600.1700	5.6002	5,583.1000	5.5831	(0.305)	0	0	0
2020/08/28	R214	05/08/2021			Bond Future	11.8381	62.5530	11.8414	62.5361	0.028	0.0000	0.0000	0
2020/08/28	R214	05/08/2021	12.01	Put	Bond Future	4,745.7100	4.7457	4,745.5300	4.7455	(0.004)	0	0	0
2020/08/28	R214	05/08/2021	12.03	Put	Bond Future	4,701.7400	4.7017	4,701.5100	4.7015	(0.005)	0	0	0
2020/08/28	R214	05/08/2021	12.02	Call	Bond Future	5,627.3300	5.6273	5,610.2400	5.6102	(0.304)	0	0	0
2020/08/28	R214	05/08/2021	12.02	Put	Bond Future	4,723.7900	4.7238	4,723.5900	4.7236	(0.004)	0	0	0
2020/08/28	R214	05/08/2021	12.03	Call	Bond Future	5,654.3000	5.6543	5,637.1800	5.6372	(0.303)	0	0	0
2020/08/28	R248	05/11/2020	10.03	Call	Bond Future	306.6800	0.3067	296.2700	0.2963	(3.394)	0	0	0
2020/08/28	R248	05/11/2020	10.02	Put	Bond Future	11,910.6300	11.9106	11,918.0400	11.9180	0.062	0	0	0
2020/08/28	R248	05/11/2020			Bond Future	11.5945	78.2841	11.5972	78.2664	0.023	0.0000	0.0000	111,762
2020/08/28	R248	05/11/2020	10.04	Call	Bond Future	312.9300	0.3129	302.3800	0.3024	(3.371)	0	0	0
2020/08/28	R248	05/11/2020	10.04	Put	Bond Future	11,756.4600	11.7565	11,763.6000	11.7636	0.061	0	0	0
2020/08/28	R248	05/11/2020	11.00	Put	Bond Future	5,706.2700	5.7063	5,697.2400	5.6972	(0.158)	0	0	0
2020/08/28	R248	05/11/2020	11.00	Call	Bond Future	1,657.5800	1.6576	1,630.8600	1.6309	(1.612)	0	0	950
2020/08/28	R248	05/11/2020	10.00	Put	Bond Future	12,065.7300	12.0657	12,073.4200	12.0734	0.064	0	0	0
2020/08/28	R248	05/11/2020	10.00	Call	Bond Future	288.5200	0.2885	278.5200	0.2785	(3.466)	0	0	950
2020/08/28	R248	05/11/2020	10.03	Put	Bond Future	11,833.4200	11.8334	11,840.7000	11.8407	0.062	0	0	0
2020/08/28	R248	05/11/2020	10.02	Call	Bond Future	300.5300	0.3005	290.2500	0.2902	(3.421)	0	0	0
2020/08/28	R248	04/02/2021	10.75	Call	Bond Future	1,813.2100	1.8132	1,796.4800	1.7965	(0.923)	0	0	2,590
2020/08/28	R248	04/02/2021	10.47	Put	Bond Future	10,787.7900	10.7878	10,791.5500	10.7915	0.035	0	0	0
2020/08/28	R248	04/02/2021	10.46	Call	Bond Future	1,345.5500	1.3456	1,331.1900	1.3312	(1.067)	0	0	0
2020/08/28	R248	04/02/2021			Bond Future	11.8207	79.0886	11.8236	79.0704	0.025	0.0000	0.0000	0
2020/08/28	R248	04/02/2021	10.75	Put	Bond Future	9,119.8400	9.1198	9,121.3200	9.1213	0.016	0	0	0
2020/08/28	R248	04/02/2021	11.50	Put	Bond Future	5,741.0500	5.7411	5,736.7600	5.7368	(0.075)	0	0	0
2020/08/28	R248	04/02/2021	11.50	Call	Bond Future	3,677.2300	3.6772	3,654.7300	3.6547	(0.612)	0	0	2,590
2020/08/28	R248	04/02/2021	10.47	Call	Bond Future	1,360.1300	1.3601	1,345.6800	1.3457	(1.062)	0	0	0
2020/08/28	R248	04/02/2021	10.46	Put	Bond Future	10,850.7300	10.8507	10,854.5800	10.8546	0.035	0	0	0
2020/08/28	R248	04/02/2021	10.48	Call	Bond Future	1,374.8100	1.3748	1,360.2800	1.3603	(1.057)	0	0	0
2020/08/28	R248	04/02/2021	10.48	Put	Bond Future	10,725.0800	10.7251	10,728.7600	10.7288	0.034	0	0	0
2020/08/28	R248	06/05/2021	12.36	Call	Bond Future	6,302.8600	6.3029	6,281.4600	6.2815	(0.340)	0	0	0
2020/08/28	R248	06/05/2021			Bond Future	12.0450	75.5159	12.0480	75.4973	0.025	0.0000	0.0000	0
2020/08/28	R248	06/05/2021	12.34	Call	Bond Future	6,235.3500	6.2353	6,214.0100	6.2140	(0.342)	0	0	0
2020/08/28	R248	06/05/2021	12.34	Put	Bond Future	4,482.4100	4.4824	4,479.6500	4.4796	(0.062)	0	0	0

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2020/08/28	R248	06/05/2021	12.36	Put	Bond Future	4,433.8300	4.4338	4,431.0100	4.4310	(0.064)	0	0	0
2020/08/28	R248	06/05/2021	12.35	Call	Bond Future	6,269.0800	6.2691	6,247.7100	6.2477	(0.341)	0	0	0
2020/08/28	R248	06/05/2021	12.35	Put	Bond Future	4,458.0500	4.4581	4,455.2600	4.4553	(0.063)	0	0	0
2020/08/28	R248	05/08/2021	12.51	Put	Bond Future	5,238.9600	5.2390	5,238.4800	5.2385	(0.009)	0	0	0
2020/08/28	R248	05/08/2021			Bond Future	12.2835	76.3342	12.2867	76.3154	0.026	0.0000	0.0000	0
2020/08/28	R248	05/08/2021	12.51	Call	Bond Future	6,544.3800	6.5444	6,525.1000	6.5251	(0.295)	0	0	0
2020/08/28	R248	05/08/2021	12.52	Call	Bond Future	6,576.3200	6.5763	6,557.0100	6.5570	(0.294)	0	0	0
2020/08/28	R248	05/08/2021	12.50	Put	Bond Future	5,263.7900	5.2638	5,263.3400	5.2633	(0.009)	0	0	0
2020/08/28	R248	05/08/2021	12.52	Put	Bond Future	5,214.2600	5.2143	5,213.7500	5.2138	(0.010)	0	0	0
2020/08/28	R248	05/08/2021	12.50	Call	Bond Future	6,512.4800	6.5125	6,493.2300	6.4932	(0.296)	0	0	0

**Total** **1235730**