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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/09/2020 TO 08/09/2020

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
2020/09/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	2025	05/11/2020		Bond Future	144.4997	144.4997	144.4039	144.4039	(0.066)	0.0000	0.0000	3,891
2020/09/08	2025	04/02/2021		Bond Future	144.5064	144.5064	144.4108	144.4108	(0.066)	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
2020/09/08	2025	06/05/2021			Bond Future	146.0756	146.0756	145.9906	145.9906	(0.058)	0.0000	0.0000	0
2020/09/08	2025	05/08/2021			Bond Future	146.1608	146.1608	146.0820	146.0820	(0.054)	0.0000	0.0000	0
2020/09/08	2029	05/11/2020			Bond Future	102.9910	102.9910	102.7719	102.7719	(0.213)	0.0000	0.0000	5,030
2020/09/08	2029	04/02/2021			Bond Future	104.0714	104.0714	103.8508	103.8508	(0.212)	0.0000	0.0000	0
2020/09/08	2029	06/05/2021			Bond Future	104.0616	104.0616	103.8471	103.8471	(0.206)	0.0000	0.0000	0
2020/09/08	2029	05/08/2021			Bond Future	105.2130	105.2130	105.0012	105.0012	(0.201)	0.0000	0.0000	0
2020/09/08	2030	05/11/2020	9.39	Put	Bond Future	1,849.1500	1.8491	2,005.0000	2.0050	8.428	0	0	0
2020/09/08	2030	05/11/2020	9.38	Call	Bond Future	2,262.6100	2.2626	2,050.4600	2.0505	(9.376)	0	0	0
2020/09/08	2030	05/11/2020	9.60	Put	Bond Future	1,356.1100	1.3561	1,479.1300	1.4791	9.072	0	0	3,000
2020/09/08	2030	05/11/2020	9.99	Put	Bond Future	731.6900	0.7317	805.1000	0.8051	10.033	0	0	2,500
2020/09/08	2030	05/11/2020	8.10	Put	Bond Future	7,542.7800	7.5428	7,879.7200	7.8797	4.467	0	0	0
2020/09/08	2030	05/11/2020	8.73	Call	Bond Future	750.7300	0.7507	647.2200	0.6472	(13.788)	0	0	3,000
2020/09/08	2030	05/11/2020	10.06	Put	Bond Future	652.9200	0.6529	719.2600	0.7193	10.161	0	0	1,000
2020/09/08	2030	05/11/2020			Bond Future	9.3128	94.1866	9.3770	93.8169	0.689	0.0000	0.0000	92,820
2020/09/08	2030	05/11/2020	9.99	Call	Bond Future	4,538.6800	4.5387	4,242.4500	4.2425	(6.527)	0	0	0
2020/09/08	2030	05/11/2020	8.85	Put	Bond Future	3,679.7500	3.6798	3,926.8300	3.9268	6.715	0	0	0
2020/09/08	2030	05/11/2020	8.85	Call	Bond Future	953.5700	0.9536	831.0100	0.8310	(12.853)	0	0	3,000
2020/09/08	2030	05/11/2020	9.61	Call	Bond Future	3,032.0600	3.0321	2,783.9700	2.7840	(8.182)	0	0	0
2020/09/08	2030	05/11/2020	9.61	Put	Bond Future	1,335.5300	1.3355	1,457.0800	1.4571	9.101	0	0	3,000
2020/09/08	2030	05/11/2020	8.34	Put	Bond Future	6,167.9500	6.1679	6,484.1700	6.4842	5.127	0	0	0
2020/09/08	2030	05/11/2020	8.34	Call	Bond Future	315.2500	0.3152	261.8300	0.2618	(16.945)	0	0	1,000
2020/09/08	2030	05/11/2020	9.04	Put	Bond Future	2,940.1200	2.9401	3,155.2800	3.1553	7.318	0	0	0
2020/09/08	2030	05/11/2020	9.04	Call	Bond Future	1,345.5800	1.3456	1,191.1000	1.1911	(11.481)	0	0	1,000
2020/09/08	2030	05/11/2020	9.39	Call	Bond Future	2,293.6000	2.2936	2,079.8100	2.0798	(9.321)	0	0	0
2020/09/08	2030	05/11/2020	9.38	Put	Bond Future	1,875.6100	1.8756	2,033.1000	2.0331	8.397	0	0	0
2020/09/08	2030	05/11/2020	9.60	Call	Bond Future	2,996.2100	2.9962	2,749.5900	2.7496	(8.231)	0	0	0
2020/09/08	2030	05/11/2020	9.49	Call	Bond Future	2,615.4900	2.6155	2,385.6600	2.3857	(8.787)	0	0	0
2020/09/08	2030	05/11/2020	8.36	Put	Bond Future	6,058.1100	6.0581	6,372.2800	6.3723	5.186	0	0	0
2020/09/08	2030	05/11/2020	9.86	Put	Bond Future	902.5000	0.9025	990.5500	0.9906	9.756	0	0	14,160
2020/09/08	2030	05/11/2020	8.10	Call	Bond Future	172.6000	0.1726	139.9000	0.1399	(18.946)	0	0	3,000
2020/09/08	2030	05/11/2020	8.73	Put	Bond Future	4,200.7900	4.2008	4,466.9200	4.4669	6.335	0	0	0
2020/09/08	2030	05/11/2020	9.23	Put	Bond Future	2,306.0800	2.3061	2,488.6600	2.4887	7.917	0	0	0
2020/09/08	2030	05/11/2020	10.06	Call	Bond Future	4,841.6100	4.8416	4,538.3100	4.5383	(6.264)	0	0	0
2020/09/08	2030	05/11/2020	10.37	Put	Bond Future	389.6700	0.3897	430.9600	0.4310	10.596	0	0	8,000
2020/09/08	2030	05/11/2020	9.40	Call	Bond Future	2,324.8100	2.3248	2,109.3900	2.1094	(9.266)	0	0	0
2020/09/08	2030	05/11/2020	9.40	Put	Bond Future	1,822.9600	1.8230	1,977.1800	1.9772	8.460	0	0	0
2020/09/08	2030	05/11/2020	9.49	Put	Bond Future	1,599.1200	1.5991	1,738.9300	1.7389	8.743	0	0	2,500
2020/09/08	2030	05/11/2020	9.65	Call	Bond Future	3,177.4400	3.1774	2,923.5500	2.9236	(7.990)	0	0	0
2020/09/08	2030	05/11/2020	9.65	Put	Bond Future	1,255.6700	1.2557	1,371.4200	1.3714	9.218	0	0	2,500
2020/09/08	2030	05/11/2020	8.36	Call	Bond Future	330.5100	0.3305	275.0400	0.2750	(16.783)	0	0	14,160
2020/09/08	2030	05/11/2020	8.86	Put	Bond Future	3,638.1700	3.6382	3,883.6100	3.8836	6.746	0	0	0
2020/09/08	2030	05/11/2020	8.86	Call	Bond Future	971.9900	0.9720	847.7900	0.8478	(12.778)	0	0	14,160
2020/09/08	2030	05/11/2020	9.86	Call	Bond Future	3,994.8300	3.9948	3,713.2400	3.7132	(7.049)	0	0	0
2020/09/08	2030	05/11/2020	9.23	Call	Bond Future	1,825.6700	1.8257	1,638.6100	1.6386	(10.246)	0	0	3,000
2020/09/08	2030	05/11/2020	10.47	Call	Bond Future	6,710.1400	6.7101	6,375.6600	6.3757	(4.985)	0	0	0
2020/09/08	2030	05/11/2020	10.47	Put	Bond Future	328.8000	0.3288	363.9600	0.3640	10.693	0	0	3,000

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2020/09/08	2030	05/11/2020	8.53	Put	Bond Future	5,159.7700	5.1598	5,454.2900	5.4543	5.708	0	0	0
2020/09/08	2030	05/11/2020	8.53	Call	Bond Future	487.2400	0.4872	412.1200	0.4121	(15.417)	0	0	15,414
2020/09/08	2030	05/11/2020	9.03	Put	Bond Future	2,976.4700	2.9765	3,193.3400	3.1933	7.286	0	0	0
2020/09/08	2030	05/11/2020	9.03	Call	Bond Future	1,322.8100	1.3228	1,170.0400	1.1700	(11.549)	0	0	15,414
2020/09/08	2030	05/11/2020	10.37	Call	Bond Future	6,242.9200	6.2429	5,914.5700	5.9146	(5.260)	0	0	0
2020/09/08	2030	04/02/2021	9.20	Put	Bond Future	4,104.2600	4.1043	4,312.4500	4.3125	5.073	0	0	0
2020/09/08	2030	04/02/2021	8.20	Put	Bond Future	8,464.0300	8.4640	8,768.9400	8.7689	3.602	0	0	0
2020/09/08	2030	04/02/2021	9.12	Call	Bond Future	2,095.6900	2.0957	1,940.0300	1.9400	(7.428)	0	0	1,000
2020/09/08	2030	04/02/2021	8.36	Call	Bond Future	833.7800	0.8338	753.4300	0.7534	(9.637)	0	0	800
2020/09/08	2030	04/02/2021	9.16	Call	Bond Future	2,187.6300	2.1876	2,027.5700	2.0276	(7.317)	0	0	0
2020/09/08	2030	04/02/2021	9.15	Put	Bond Future	4,273.9200	4.2739	4,487.6200	4.4876	5.000	0	0	0
2020/09/08	2030	04/02/2021			Bond Future	9.5218	91.1474	9.5887	90.7747	0.702	0.0000	0.0000	0
2020/09/08	2030	04/02/2021	8.20	Call	Bond Future	669.6200	0.6696	601.8700	0.6019	(10.118)	0	0	1,600
2020/09/08	2030	04/02/2021	8.37	Put	Bond Future	7,589.8200	7.5898	7,881.2900	7.8813	3.840	0	0	0
2020/09/08	2030	04/02/2021	8.37	Call	Bond Future	844.9800	0.8450	763.7900	0.7638	(9.609)	0	0	1,000
2020/09/08	2030	04/02/2021	9.17	Call	Bond Future	2,211.1500	2.2112	2,049.9900	2.0500	(7.289)	0	0	0
2020/09/08	2030	04/02/2021	9.17	Put	Bond Future	4,205.5200	4.2055	4,417.0200	4.4170	5.029	0	0	0
2020/09/08	2030	04/02/2021	9.20	Call	Bond Future	2,282.1600	2.2822	2,117.6900	2.1177	(7.207)	0	0	1,600
2020/09/08	2030	04/02/2021	9.12	Put	Bond Future	4,378.0900	4.3781	4,595.0900	4.5951	4.956	0	0	0
2020/09/08	2030	04/02/2021	8.36	Put	Bond Future	7,639.9600	7.6400	7,932.2700	7.9323	3.826	0	0	0
2020/09/08	2030	04/02/2021	9.16	Put	Bond Future	4,239.5100	4.2395	4,452.1100	4.4521	5.015	0	0	0
2020/09/08	2030	04/02/2021	9.15	Call	Bond Future	2,164.4800	2.1645	2,005.5200	2.0055	(7.344)	0	0	0
2020/09/08	2030	04/02/2021	8.86	Put	Bond Future	5,356.2700	5.3563	5,601.4400	5.6014	4.577	0	0	0
2020/09/08	2030	04/02/2021	8.86	Call	Bond Future	1,557.3000	1.5573	1,429.8100	1.4298	(8.187)	0	0	800
2020/09/08	2030	04/02/2021	10.20	Call	Bond Future	5,356.0300	5.3560	5,090.6400	5.0906	(4.955)	0	0	0
2020/09/08	2030	04/02/2021	10.20	Put	Bond Future	1,666.0300	1.6660	1,773.3000	1.7733	6.439	0	0	1,800
2020/09/08	2030	06/05/2021	10.04	Put	Bond Future	3,095.4700	3.0955	3,242.8700	3.2429	4.762	0	0	0
2020/09/08	2030	06/05/2021	9.15	Call	Bond Future	2,376.3200	2.3763	2,229.7700	2.2298	(6.167)	0	0	0
2020/09/08	2030	06/05/2021	11.69	Call	Bond Future	10,611.6200	10.6116	10,293.0300	10.2930	(3.002)	0	0	0
2020/09/08	2030	06/05/2021	11.70	Put	Bond Future	819.7900	0.8198	869.9500	0.8700	6.119	0	0	0
2020/09/08	2030	06/05/2021			Bond Future	9.7397	92.1161	9.8082	91.7469	0.703	0.0000	0.0000	0
2020/09/08	2030	06/05/2021	10.74	Call	Bond Future	7,075.6200	7.0756	6,805.0200	6.8050	(3.824)	0	0	0
2020/09/08	2030	06/05/2021	10.74	Put	Bond Future	1,873.6700	1.8737	1,972.2300	1.9722	5.260	0	0	0
2020/09/08	2030	06/05/2021	7.97	Call	Bond Future	738.9500	0.7389	677.6500	0.6777	(8.296)	0	0	700
2020/09/08	2030	06/05/2021	10.04	Call	Bond Future	4,699.8000	4.6998	4,478.0400	4.4780	(4.718)	0	0	0
2020/09/08	2030	06/05/2021	9.15	Put	Bond Future	5,638.2500	5.6383	5,860.8600	5.8609	3.948	0	0	0
2020/09/08	2030	06/05/2021	9.92	Call	Bond Future	4,339.8700	4.3399	4,127.7000	4.1277	(4.889)	0	0	0
2020/09/08	2030	06/05/2021	11.69	Put	Bond Future	827.8500	0.8278	878.4200	0.8784	6.109	0	0	0
2020/09/08	2030	06/05/2021	11.70	Call	Bond Future	10,650.0400	10.6500	10,331.0400	10.3310	(2.995)	0	0	0
2020/09/08	2030	06/05/2021	9.22	Call	Bond Future	2,527.5900	2.5276	2,374.9800	2.3750	(6.038)	0	0	0
2020/09/08	2030	06/05/2021	9.22	Put	Bond Future	5,394.4000	5.3944	5,610.9500	5.6110	4.014	0	0	700
2020/09/08	2030	06/05/2021	7.97	Put	Bond Future	10,999.5500	10.9995	11,307.4100	11.3074	2.799	0	0	0
2020/09/08	2030	06/05/2021	9.92	Put	Bond Future	3,372.1400	3.3721	3,529.1300	3.5291	4.656	0	0	700
2020/09/08	2030	06/05/2021	11.71	Call	Bond Future	10,688.4800	10.6885	10,369.0700	10.3691	(2.988)	0	0	0
2020/09/08	2030	06/05/2021	11.71	Put	Bond Future	811.7900	0.8118	861.5400	0.8615	6.128	0	0	0
2020/09/08	2030	05/08/2021	10.42	Put	Bond Future	3,164.1100	3.1641	3,304.6400	3.3046	4.441	0	0	0
2020/09/08	2030	05/08/2021	10.41	Call	Bond Future	5,409.0300	5.4090	5,181.5700	5.1816	(4.205)	0	0	0
2020/09/08	2030	05/08/2021			Bond Future	9.9763	89.1086	10.0472	88.7399	0.710	0.0000	0.0000	0

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2020/09/08	2030	05/08/2021	10.42	Call	Bond Future	5,439.6200	5.4396	5,211.4900	5.2115	(4.194)	0	0	0
2020/09/08	2030	05/08/2021	10.41	Put	Bond Future	3,183.9700	3.1840	3,325.1700	3.3252	4.435	0	0	0
2020/09/08	2030	05/08/2021	10.43	Call	Bond Future	5,469.9500	5.4700	5,241.1400	5.2411	(4.183)	0	0	0
2020/09/08	2030	05/08/2021	10.43	Put	Bond Future	3,144.0300	3.1440	3,283.8800	3.2839	4.448	0	0	0
2020/09/08	2032	05/11/2020	9.77	Put	Bond Future	4,000.1300	4.0001	4,245.2000	4.2452	6.127	0	0	0
2020/09/08	2032	05/11/2020	9.61	Put	Bond Future	4,712.2200	4.7122	4,982.3900	4.9824	5.733	0	0	0
2020/09/08	2032	05/11/2020	10.99	Call	Bond Future	5,308.4400	5.3084	4,997.2200	4.9972	(5.863)	0	0	0
2020/09/08	2032	05/11/2020	9.44	Put	Bond Future	5,549.1500	5.5491	5,843.9600	5.8440	5.313	0	0	0
2020/09/08	2032	05/11/2020	11.08	Call	Bond Future	5,710.4500	5.7104	5,391.2300	5.3912	(5.590)	0	0	0
2020/09/08	2032	05/11/2020			Bond Future	10.2232	87.8118	10.2870	87.4278	0.625	0.0000	0.0000	119,950
2020/09/08	2032	05/11/2020	9.76	Call	Bond Future	1,186.4900	1.1865	1,049.1300	1.0491	(11.577)	0	0	0
2020/09/08	2032	05/11/2020	9.76	Put	Bond Future	4,042.5900	4.0426	4,289.2600	4.2893	6.102	0	0	0
2020/09/08	2032	05/11/2020	10.99	Put	Bond Future	848.1100	0.8481	920.9200	0.9209	8.585	0	0	3,000
2020/09/08	2032	05/11/2020	9.77	Call	Bond Future	1,207.0300	1.2070	1,068.0700	1.0681	(11.513)	0	0	0
2020/09/08	2032	05/11/2020	9.11	Call	Bond Future	313.2900	0.3133	262.1600	0.2622	(16.320)	0	0	3,000
2020/09/08	2032	05/11/2020	9.61	Call	Bond Future	903.7000	0.9037	789.8400	0.7898	(12.599)	0	0	3,000
2020/09/08	2032	05/11/2020	9.44	Call	Bond Future	644.5100	0.6445	555.2900	0.5553	(13.843)	0	0	1,000
2020/09/08	2032	05/11/2020	11.08	Put	Bond Future	747.5300	0.7475	812.3400	0.8123	8.670	0	0	1,000
2020/09/08	2032	05/11/2020	9.75	Call	Bond Future	1,166.0600	1.1661	1,030.3000	1.0303	(11.643)	0	0	0
2020/09/08	2032	05/11/2020	9.75	Put	Bond Future	4,085.2300	4.0852	4,333.5000	4.3335	6.077	0	0	0
2020/09/08	2032	05/11/2020	9.11	Put	Bond Future	7,397.5900	7.3976	7,730.4900	7.7305	4.500	0	0	0
2020/09/08	2032	05/11/2020	8.94	Put	Bond Future	8,444.8800	8.4449	8,791.9200	8.7919	4.109	0	0	0
2020/09/08	2032	05/11/2020	8.94	Call	Bond Future	210.3300	0.2103	173.3400	0.1733	(17.587)	0	0	1,000
2020/09/08	2032	04/02/2021	9.29	Call	Bond Future	1,073.1300	1.0731	979.8000	0.9798	(8.697)	0	0	800
2020/09/08	2032	04/02/2021	10.82	Put	Bond Future	2,649.3000	2.6493	2,790.3300	2.7903	5.323	0	0	800
2020/09/08	2032	04/02/2021	9.63	Call	Bond Future	1,602.7500	1.6028	1,477.6900	1.4777	(7.803)	0	0	0
2020/09/08	2032	04/02/2021			Bond Future	10.4461	88.7116	10.5125	88.3243	0.636	0.0000	0.0000	0
2020/09/08	2032	04/02/2021	8.79	Put	Bond Future	11,035.8200	11.0358	11,366.9900	11.3670	3.001	0	0	0
2020/09/08	2032	04/02/2021	8.79	Call	Bond Future	559.9500	0.5599	503.8000	0.5038	(10.028)	0	0	800
2020/09/08	2032	04/02/2021	9.61	Call	Bond Future	1,565.5100	1.5655	1,442.4700	1.4425	(7.859)	0	0	0
2020/09/08	2032	04/02/2021	9.61	Put	Bond Future	6,649.6100	6.6496	6,913.8900	6.9139	3.974	0	0	0
2020/09/08	2032	04/02/2021	9.29	Put	Bond Future	8,211.6100	8.2116	8,505.6000	8.5056	3.580	0	0	0
2020/09/08	2032	04/02/2021	10.82	Call	Bond Future	4,797.7100	4.7977	4,551.4200	4.5514	(5.133)	0	0	0
2020/09/08	2032	04/02/2021	9.63	Put	Bond Future	6,560.5100	6.5605	6,822.7700	6.8228	3.998	0	0	0
2020/09/08	2032	04/02/2021	9.62	Call	Bond Future	1,584.0600	1.5841	1,460.0100	1.4600	(7.831)	0	0	0
2020/09/08	2032	04/02/2021	9.62	Put	Bond Future	6,604.9600	6.6050	6,868.2300	6.8682	3.986	0	0	0
2020/09/08	2032	06/05/2021	12.57	Call	Bond Future	11,001.6400	11.0016	10,677.6900	10.6777	(2.945)	0	0	0
2020/09/08	2032	06/05/2021	12.12	Put	Bond Future	1,662.5100	1.6625	1,744.0600	1.7441	4.905	0	0	0
2020/09/08	2032	06/05/2021			Bond Future	10.6752	85.5093	10.7432	85.1249	0.638	0.0000	0.0000	0
2020/09/08	2032	06/05/2021	12.57	Put	Bond Future	1,141.0100	1.1410	1,201.4100	1.2014	5.294	0	0	736
2020/09/08	2032	06/05/2021	10.33	Put	Bond Future	5,422.7300	5.4227	5,626.9500	5.6270	3.766	0	0	0
2020/09/08	2032	06/05/2021	10.33	Call	Bond Future	3,436.2500	3.4363	3,256.1200	3.2561	(5.242)	0	0	736
2020/09/08	2032	06/05/2021	12.11	Call	Bond Future	9,295.6300	9.2956	8,993.3500	8.9934	(3.252)	0	0	0
2020/09/08	2032	06/05/2021	12.11	Put	Bond Future	1,676.0000	1.6760	1,758.0700	1.7581	4.897	0	0	0
2020/09/08	2032	06/05/2021	12.12	Call	Bond Future	9,331.8400	9.3318	9,029.0400	9.0290	(3.245)	0	0	0
2020/09/08	2032	06/05/2021	12.10	Call	Bond Future	9,259.4400	9.2594	8,957.6800	8.9577	(3.259)	0	0	0
2020/09/08	2032	06/05/2021	12.10	Put	Bond Future	1,689.5700	1.6896	1,772.1600	1.7722	4.888	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
2020/09/08	2032	05/08/2021	11.37	Put	Bond Future	3,686.5300	3.6865	3,832.5900	3.8326	3.962	0	0	0
2020/09/08	2032	05/08/2021			Bond Future	10.9165	86.4357	10.9868	86.0513	0.644	0.0000	0.0000	0
2020/09/08	2032	05/08/2021	11.36	Call	Bond Future	6,091.8500	6.0918	5,854.2100	5.8542	(3.901)	0	0	0
2020/09/08	2032	05/08/2021	11.36	Put	Bond Future	3,707.0000	3.7070	3,853.7000	3.8537	3.957	0	0	0
2020/09/08	2032	05/08/2021	11.37	Call	Bond Future	6,124.0700	6.1241	5,885.7900	5.8858	(3.891)	0	0	0
2020/09/08	2032	05/08/2021	11.35	Call	Bond Future	6,059.6800	6.0597	5,822.6900	5.8227	(3.911)	0	0	0
2020/09/08	2032	05/08/2021	11.35	Put	Bond Future	3,727.5700	3.7276	3,874.9200	3.8749	3.953	0	0	0
2020/09/08	2033	05/11/2020			Bond Future	97.3825	97.3825	97.1427	97.1427	(0.246)	0.0000	0.0000	10,355
2020/09/08	2033	04/02/2021			Bond Future	98.4040	98.4040	98.1625	98.1625	(0.245)	0.0000	0.0000	0
2020/09/08	2033	06/05/2021			Bond Future	98.2564	98.2564	98.0201	98.0201	(0.240)	0.0000	0.0000	0
2020/09/08	2033	05/08/2021			Bond Future	99.3435	99.3435	99.1094	99.1094	(0.236)	0.0000	0.0000	0
2020/09/08	2037	05/11/2020	10.18	Call	Bond Future	478.7000	0.4787	405.3100	0.4053	(15.331)	0	0	0
2020/09/08	2037	05/11/2020	10.17	Put	Bond Future	7,488.0300	7.4880	7,844.5400	7.8445	4.761	0	0	0
2020/09/08	2037	05/11/2020			Bond Future	11.2256	82.1750	11.2947	81.7462	0.615	0.0000	0.0000	138,739
2020/09/08	2037	05/11/2020	10.19	Call	Bond Future	488.3200	0.4883	413.7800	0.4138	(15.265)	0	0	0
2020/09/08	2037	05/11/2020	10.19	Put	Bond Future	7,365.6100	7.3656	7,719.8300	7.7198	4.809	0	0	0
2020/09/08	2037	05/11/2020	10.17	Call	Bond Future	469.2300	0.4692	396.9800	0.3970	(15.398)	0	0	0
2020/09/08	2037	05/11/2020	10.18	Put	Bond Future	7,426.7000	7.4267	7,782.0700	7.7821	4.785	0	0	0
2020/09/08	2037	04/02/2021	13.73	Call	Bond Future	12,651.4400	12.6514	12,258.0800	12.2581	(3.109)	0	0	0
2020/09/08	2037	04/02/2021	10.85	Call	Bond Future	2,396.1600	2.3962	2,224.7100	2.2247	(7.155)	0	0	0
2020/09/08	2037	04/02/2021	10.35	Call	Bond Future	1,410.9900	1.4110	1,292.3900	1.2924	(8.405)	0	0	0
2020/09/08	2037	04/02/2021	10.28	Put	Bond Future	8,927.0100	8.9270	9,247.4500	9.2475	3.590	0	0	0
2020/09/08	2037	04/02/2021	10.27	Call	Bond Future	1,293.1100	1.2931	1,182.0000	1.1820	(8.592)	0	0	0
2020/09/08	2037	04/02/2021			Bond Future	11.4549	78.7625	11.5268	78.3300	0.627	0.0000	0.0000	0
2020/09/08	2037	04/02/2021	11.97	Put	Bond Future	2,757.0200	2.7570	2,902.5300	2.9025	5.278	0	0	0
2020/09/08	2037	04/02/2021	11.97	Call	Bond Future	5,777.5600	5.7776	5,490.5900	5.4906	(4.967)	0	0	300
2020/09/08	2037	04/02/2021	9.65	Put	Bond Future	12,779.8300	12.7798	13,150.6000	13.1506	2.901	0	0	0
2020/09/08	2037	04/02/2021	9.65	Call	Bond Future	608.4600	0.6085	546.7500	0.5467	(10.142)	0	0	72
2020/09/08	2037	04/02/2021	11.90	Call	Bond Future	5,524.9800	5.5250	5,244.2800	5.2443	(5.081)	0	0	0
2020/09/08	2037	04/02/2021	13.73	Put	Bond Future	567.8600	0.5679	606.9800	0.6070	6.889	0	0	300
2020/09/08	2037	04/02/2021	10.85	Put	Bond Future	6,185.5900	6.1856	6,446.6200	6.4466	4.220	0	0	72
2020/09/08	2037	04/02/2021	10.35	Put	Bond Future	8,545.9200	8.5459	8,859.8000	8.8598	3.673	0	0	72
2020/09/08	2037	04/02/2021	10.28	Call	Bond Future	1,307.4500	1.3075	1,195.4100	1.1954	(8.569)	0	0	0
2020/09/08	2037	04/02/2021	10.27	Put	Bond Future	8,982.2400	8.9822	9,303.6100	9.3036	3.578	0	0	0
2020/09/08	2037	04/02/2021	11.90	Put	Bond Future	2,904.3000	2.9043	3,056.0800	3.0561	5.226	0	0	240
2020/09/08	2037	04/02/2021	10.48	Put	Bond Future	7,864.1300	7.8641	8,165.3800	8.1654	3.831	0	0	0
2020/09/08	2037	04/02/2021	10.48	Call	Bond Future	1,618.4400	1.6184	1,487.2100	1.4872	(8.108)	0	0	240
2020/09/08	2037	04/02/2021	10.29	Call	Bond Future	1,321.8900	1.3219	1,208.9300	1.2089	(8.545)	0	0	0
2020/09/08	2037	04/02/2021	10.29	Put	Bond Future	8,871.9700	8.8720	9,191.4900	9.1915	3.601	0	0	0
2020/09/08	2037	06/05/2021	12.42	Call	Bond Future	7,300.4100	7.3004	7,009.6500	7.0097	(3.983)	0	0	0
2020/09/08	2037	06/05/2021			Bond Future	11.6905	79.5997	11.7643	79.1691	0.631	0.0000	0.0000	0
2020/09/08	2037	06/05/2021	12.42	Put	Bond Future	3,201.0600	3.2011	3,340.9200	3.3409	4.369	0	0	0
2020/09/08	2037	06/05/2021	12.43	Call	Bond Future	7,336.4200	7.3364	7,044.9900	7.0450	(3.972)	0	0	0
2020/09/08	2037	06/05/2021	12.44	Put	Bond Future	3,165.5100	3.1655	3,304.0400	3.3040	4.376	0	0	0
2020/09/08	2037	06/05/2021	12.43	Put	Bond Future	3,183.2400	3.1832	3,322.4300	3.3224	4.373	0	0	0
2020/09/08	2037	06/05/2021	12.44	Call	Bond Future	7,372.4700	7.3725	7,080.3800	7.0804	(3.962)	0	0	0

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2020/09/08	2037	05/08/2021	12.26	Put	Bond Future	4,484.3600	4.4844	4,657.1800	4.6572	3.854	0	0	0
2020/09/08	2037	05/08/2021	12.27	Call	Bond Future	6,277.4000	6.2774	6,018.1100	6.0181	(4.131)	0	0	0
2020/09/08	2037	05/08/2021	12.28	Call	Bond Future	6,309.4400	6.3094	6,049.4600	6.0495	(4.120)	0	0	0
2020/09/08	2037	05/08/2021			Bond Future	11.9436	76.2065	12.0201	75.7751	0.640	0.0000	0.0000	0
2020/09/08	2037	05/08/2021	12.26	Call	Bond Future	6,245.6900	6.2457	5,987.1000	5.9871	(4.140)	0	0	0
2020/09/08	2037	05/08/2021	12.28	Put	Bond Future	4,438.8800	4.4389	4,610.3100	4.6103	3.862	0	0	0
2020/09/08	2037	05/08/2021	12.27	Put	Bond Future	4,461.4200	4.4614	4,633.5400	4.6335	3.858	0	0	0
2020/09/08	2038	05/11/2020			Bond Future	108.5320	108.5320	108.5556	108.5556	0.022	0.0000	0.0000	10,764
2020/09/08	2038	04/02/2021			Bond Future	107.9730	107.9730	107.9974	107.9974	0.023	0.0000	0.0000	0
2020/09/08	2038	06/05/2021			Bond Future	109.1455	109.1455	109.1791	109.1791	0.031	0.0000	0.0000	0
2020/09/08	2038	05/08/2021			Bond Future	108.6309	108.6309	108.6702	108.6702	0.036	0.0000	0.0000	0
2020/09/08	2040	05/11/2020	10.30	Call	Bond Future	446.7900	0.4468	372.5300	0.3725	(16.621)	0	0	0
2020/09/08	2040	05/11/2020	11.00	Put	Bond Future	4,375.2500	4.3752	4,668.0600	4.6681	6.692	0	0	0
2020/09/08	2040	05/11/2020	10.23	Call	Bond Future	385.9000	0.3859	319.8500	0.3198	(17.116)	0	0	2,000
2020/09/08	2040	05/11/2020	11.70	Put	Bond Future	2,018.1700	2.0182	2,184.2600	2.1843	8.230	0	0	2,000
2020/09/08	2040	05/11/2020	9.50	Call	Bond Future	62.5500	0.0625	48.3000	0.0483	(22.782)	0	0	2,000
2020/09/08	2040	05/11/2020	10.00	Call	Bond Future	230.7200	0.2307	187.3300	0.1873	(18.806)	0	0	2,380
2020/09/08	2040	05/11/2020			Bond Future	11.4047	83.8788	11.4790	83.3943	0.651	0.0000	0.0000	72,600
2020/09/08	2040	05/11/2020	10.30	Put	Bond Future	8,244.0400	8.2440	8,654.3000	8.6543	4.976	0	0	0
2020/09/08	2040	05/11/2020	9.73	Put	Bond Future	12,412.6200	12.4126	12,872.5000	12.8725	3.705	0	0	0
2020/09/08	2040	05/11/2020	9.73	Call	Bond Future	117.8700	0.1179	93.2300	0.0932	(20.904)	0	0	2,000
2020/09/08	2040	05/11/2020	10.23	Put	Bond Future	8,716.9700	8.7170	9,135.4400	9.1354	4.801	0	0	0
2020/09/08	2040	05/11/2020	10.31	Call	Bond Future	456.0700	0.4561	380.5900	0.3806	(16.550)	0	0	0
2020/09/08	2040	05/11/2020	10.32	Put	Bond Future	8,111.1500	8.1112	8,518.9600	8.5190	5.028	0	0	0
2020/09/08	2040	05/11/2020	11.00	Call	Bond Future	1,650.0500	1.6500	1,458.3400	1.4583	(11.618)	0	0	2,380
2020/09/08	2040	05/11/2020	11.70	Call	Bond Future	3,917.2400	3.9172	3,598.8100	3.5988	(8.129)	0	0	0
2020/09/08	2040	05/11/2020	9.50	Put	Bond Future	14,273.2700	14.2733	14,743.5400	14.7435	3.295	0	0	0
2020/09/08	2040	05/11/2020	10.00	Put	Bond Future	10,351.7200	10.3517	10,792.8500	10.7929	4.261	0	0	0
2020/09/08	2040	05/11/2020	10.31	Put	Bond Future	8,177.4700	8.1775	8,586.5100	8.5865	5.002	0	0	0
2020/09/08	2040	05/11/2020	10.32	Call	Bond Future	465.5000	0.4655	388.7900	0.3888	(16.479)	0	0	0
2020/09/08	2040	05/11/2020	11.50	Call	Bond Future	3,173.8900	3.1739	2,888.9800	2.8890	(8.977)	0	0	0
2020/09/08	2040	05/11/2020	11.50	Put	Bond Future	2,553.2000	2.5532	2,752.8100	2.7528	7.818	0	0	2,000
2020/09/08	2040	04/02/2021	9.49	Call	Bond Future	395.7300	0.3957	349.2100	0.3492	(11.755)	0	0	500
2020/09/08	2040	04/02/2021	9.57	Put	Bond Future	15,485.1400	15.4851	15,922.6100	15.9226	2.825	0	0	0
2020/09/08	2040	04/02/2021	10.07	Put	Bond Future	11,881.8900	11.8819	12,282.1100	12.2821	3.368	0	0	0
2020/09/08	2040	04/02/2021	10.42	Put	Bond Future	9,665.1000	9.6651	10,031.8700	10.0319	3.795	0	0	0
2020/09/08	2040	04/02/2021			Bond Future	11.6328	80.2335	11.7102	79.7447	0.665	0.0000	0.0000	0
2020/09/08	2040	04/02/2021	10.07	Call	Bond Future	875.3400	0.8753	786.7900	0.7868	(10.116)	0	0	800
2020/09/08	2040	04/02/2021	11.74	Call	Bond Future	4,633.9200	4.6339	4,354.3800	4.3544	(6.032)	0	0	0
2020/09/08	2040	04/02/2021	11.74	Put	Bond Future	3,957.9600	3.9580	4,167.1900	4.1672	5.286	0	0	800
2020/09/08	2040	04/02/2021	10.41	Call	Bond Future	1,309.9500	1.3100	1,188.9900	1.1890	(9.234)	0	0	0
2020/09/08	2040	04/02/2021	10.41	Put	Bond Future	9,724.7900	9.7248	10,092.6000	10.0926	3.782	0	0	0
2020/09/08	2040	04/02/2021	9.49	Put	Bond Future	16,106.6800	16.1067	16,548.9300	16.5489	2.746	0	0	0
2020/09/08	2040	04/02/2021	9.57	Call	Bond Future	445.2800	0.4453	393.9800	0.3940	(11.521)	0	0	800
2020/09/08	2040	04/02/2021	10.42	Call	Bond Future	1,324.7200	1.3247	1,202.7200	1.2027	(9.209)	0	0	0
2020/09/08	2040	04/02/2021	10.24	Put	Bond Future	10,772.6100	10.7726	11,157.2900	11.1573	3.571	0	0	0

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2020/09/08	2040	04/02/2021	10.24	Call	Bond Future	1,076.6500	1.0767	972.5600	0.9726	(9.668)	0	0	500
2020/09/08	2040	04/02/2021	11.57	Call	Bond Future	4,080.2700	4.0803	3,820.4300	3.8204	(6.368)	0	0	0
2020/09/08	2040	04/02/2021	11.57	Put	Bond Future	4,480.4200	4.4804	4,709.3500	4.7094	5.110	0	0	500
2020/09/08	2040	04/02/2021	10.40	Call	Bond Future	1,295.3000	1.2953	1,175.3700	1.1754	(9.259)	0	0	0
2020/09/08	2040	04/02/2021	10.40	Put	Bond Future	9,784.7000	9.7847	10,153.5400	10.1535	3.770	0	0	0
2020/09/08	2040	06/05/2021	12.44	Put	Bond Future	3,658.2600	3.6583	3,829.4200	3.8294	4.679	0	0	0
2020/09/08	2040	06/05/2021			Bond Future	11.8667	81.0865	11.9464	80.5991	0.671	0.0000	0.0000	0
2020/09/08	2040	06/05/2021	12.43	Call	Bond Future	7,022.2300	7.0222	6,706.8000	6.7068	(4.492)	0	0	0
2020/09/08	2040	06/05/2021	12.43	Put	Bond Future	3,679.3700	3.6794	3,851.3400	3.8513	4.674	0	0	0
2020/09/08	2040	06/05/2021	12.44	Call	Bond Future	7,058.3600	7.0584	6,742.1200	6.7421	(4.480)	0	0	0
2020/09/08	2040	06/05/2021	12.42	Call	Bond Future	6,986.4100	6.9864	6,671.7900	6.6718	(4.503)	0	0	0
2020/09/08	2040	06/05/2021	12.42	Put	Bond Future	3,700.8500	3.7008	3,873.6300	3.8736	4.669	0	0	0
2020/09/08	2040	05/08/2021	12.47	Call	Bond Future	6,621.1200	6.6211	6,325.8400	6.3258	(4.460)	0	0	0
2020/09/08	2040	05/08/2021			Bond Future	12.1182	77.4590	12.2009	76.9703	0.682	0.0000	0.0000	0
2020/09/08	2040	05/08/2021	12.47	Put	Bond Future	4,576.1500	4.5762	4,769.6000	4.7696	4.227	0	0	0
2020/09/08	2040	05/08/2021	12.48	Call	Bond Future	6,653.7200	6.6537	6,357.6600	6.3577	(4.450)	0	0	0
2020/09/08	2040	05/08/2021	12.49	Put	Bond Future	4,527.5200	4.5275	4,719.4100	4.7194	4.238	0	0	0
2020/09/08	2040	05/08/2021	12.48	Put	Bond Future	4,551.9200	4.5519	4,744.5900	4.7446	4.233	0	0	0
2020/09/08	2040	05/08/2021	12.49	Call	Bond Future	6,686.0800	6.6861	6,389.2400	6.3892	(4.440)	0	0	0
2020/09/08	2044	05/11/2020	10.36	Call	Bond Future	425.7500	0.4258	370.2100	0.3702	(13.045)	0	0	0
2020/09/08	2044	05/11/2020	11.06	Put	Bond Future	4,536.7000	4.5367	4,743.5300	4.7435	4.559	0	0	525
2020/09/08	2044	05/11/2020	11.43	Call	Bond Future	2,654.5000	2.6545	2,461.1400	2.4611	(7.284)	0	0	0
2020/09/08	2044	05/11/2020	9.72	Put	Bond Future	13,321.1700	13.3212	13,654.9800	13.6550	2.506	0	0	0
2020/09/08	2044	05/11/2020	9.97	Call	Bond Future	174.9000	0.1749	147.7800	0.1478	(15.506)	0	0	300
2020/09/08	2044	05/11/2020	9.29	Put	Bond Future	17,027.3500	17.0273	17,371.7400	17.3717	2.023	0	0	0
2020/09/08	2044	05/11/2020	9.96	Put	Bond Future	11,401.1300	11.4011	11,724.0300	11.7240	2.832	0	0	0
2020/09/08	2044	05/11/2020			Bond Future	11.4959	80.2911	11.5496	79.9416	0.468	0.0000	0.0000	47,298
2020/09/08	2044	05/11/2020	10.34	Call	Bond Future	408.2700	0.4083	354.5200	0.3545	(13.165)	0	0	0
2020/09/08	2044	05/11/2020	10.34	Put	Bond Future	8,617.4500	8.6175	8,913.1700	8.9132	3.432	0	0	0
2020/09/08	2044	05/11/2020	9.72	Call	Bond Future	90.8600	0.0909	75.2000	0.0752	(17.235)	0	0	1,815
2020/09/08	2044	05/11/2020	9.97	Put	Bond Future	11,323.6800	11.3237	11,646.0300	11.6460	2.847	0	0	0
2020/09/08	2044	05/11/2020	9.96	Call	Bond Future	170.6000	0.1706	144.0300	0.1440	(15.574)	0	0	0
2020/09/08	2044	05/11/2020	11.38	Call	Bond Future	2,497.3400	2.4973	2,310.6100	2.3106	(7.477)	0	0	0
2020/09/08	2044	05/11/2020	11.38	Put	Bond Future	3,259.1300	3.2591	3,421.8700	3.4219	4.993	0	0	300
2020/09/08	2044	05/11/2020	10.36	Put	Bond Future	8,480.6500	8.4807	8,774.5800	8.7746	3.466	0	0	0
2020/09/08	2044	05/11/2020	11.06	Call	Bond Future	1,603.1600	1.6032	1,460.5200	1.4605	(8.897)	0	0	0
2020/09/08	2044	05/11/2020	10.04	Put	Bond Future	10,787.5300	10.7875	11,105.7800	11.1058	2.950	0	0	0
2020/09/08	2044	05/11/2020	11.17	Put	Bond Future	4,063.8600	4.0639	4,255.2800	4.2553	4.710	0	0	1,815
2020/09/08	2044	05/11/2020	11.43	Put	Bond Future	3,085.9500	3.0860	3,242.0600	3.2421	5.059	0	0	1,815
2020/09/08	2044	05/11/2020	8.87	Put	Bond Future	20,943.7000	20.9437	21,291.8400	21.2918	1.662	0	0	0
2020/09/08	2044	05/11/2020	9.29	Call	Bond Future	24.8400	0.0248	19.7600	0.0198	(20.451)	0	0	300
2020/09/08	2044	05/11/2020	10.35	Call	Bond Future	416.9400	0.4169	362.3000	0.3623	(13.105)	0	0	0
2020/09/08	2044	05/11/2020	10.35	Put	Bond Future	8,548.9200	8.5489	8,843.7500	8.8438	3.449	0	0	0
2020/09/08	2044	05/11/2020	10.04	Call	Bond Future	207.5500	0.2075	176.3300	0.1763	(15.042)	0	0	525
2020/09/08	2044	05/11/2020	9.34	Put	Bond Future	16,580.1400	16.5801	16,923.7400	16.9237	2.072	0	0	0
2020/09/08	2044	05/11/2020	9.34	Call	Bond Future	29.2300	0.0292	23.3600	0.0234	(20.082)	0	0	525
2020/09/08	2044	05/11/2020	11.17	Call	Bond Future	1,888.2700	1.8883	1,730.2200	1.7302	(8.370)	0	0	0

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2020/09/08	2044	05/11/2020	8.87	Call	Bond Future	5.5700	0.0056	4.2400	0.0042	(23.878)	0	0	1,815
2020/09/08	2044	05/11/2020	10.02	Put	Bond Future	10,939.6300	10.9396	11,259.0900	11.2591	2.920	0	0	0
2020/09/08	2044	05/11/2020	10.02	Call	Bond Future	197.7500	0.1977	167.7400	0.1677	(15.176)	0	0	1,815
2020/09/08	2044	04/02/2021	10.04	Put	Bond Future	12,745.2500	12.7453	13,037.7200	13.0377	2.295	0	0	0
2020/09/08	2044	04/02/2021	10.37	Call	Bond Future	1,146.2000	1.1462	1,064.0200	1.0640	(7.170)	0	0	0
2020/09/08	2044	04/02/2021	10.35	Put	Bond Future	10,660.3800	10.6604	10,932.1100	10.9321	2.549	0	0	0
2020/09/08	2044	04/02/2021			Bond Future	11.7180	76.7342	11.7740	76.3818	0.479	0.0000	0.0000	0
2020/09/08	2044	04/02/2021	10.37	Put	Bond Future	10,533.2800	10.5333	10,803.5600	10.8036	2.566	0	0	0
2020/09/08	2044	04/02/2021	10.35	Call	Bond Future	1,119.5900	1.1196	1,038.8600	1.0389	(7.211)	0	0	0
2020/09/08	2044	04/02/2021	10.04	Call	Bond Future	762.2300	0.7622	702.2400	0.7022	(7.870)	0	0	0
2020/09/08	2044	04/02/2021	10.84	Call	Bond Future	1,928.2700	1.9283	1,808.3000	1.8083	(6.222)	0	0	0
2020/09/08	2044	04/02/2021	10.36	Put	Bond Future	10,596.7200	10.5967	10,867.7300	10.8677	2.557	0	0	0
2020/09/08	2044	04/02/2021	10.84	Put	Bond Future	7,831.0300	7.8310	8,063.5200	8.0635	2.969	0	0	265
2020/09/08	2044	04/02/2021	10.29	Call	Bond Future	1,042.4400	1.0424	965.9800	0.9660	(7.335)	0	0	0
2020/09/08	2044	04/02/2021	10.29	Put	Bond Future	11,047.1300	11.0471	11,323.1300	11.3231	2.498	0	0	265
2020/09/08	2044	04/02/2021	9.66	Put	Bond Future	15,586.6200	15.5866	15,899.7300	15.8997	2.009	0	0	0
2020/09/08	2044	04/02/2021	9.66	Call	Bond Future	450.1100	0.4501	410.7600	0.4108	(8.742)	0	0	265
2020/09/08	2044	04/02/2021	10.36	Call	Bond Future	1,132.8400	1.1328	1,051.3900	1.0514	(7.190)	0	0	0
2020/09/08	2044	06/05/2021	12.43	Put	Bond Future	3,897.0900	3.8971	4,021.3600	4.0214	3.189	0	0	0
2020/09/08	2044	06/05/2021	12.44	Call	Bond Future	6,792.2100	6.7922	6,565.9600	6.5660	(3.331)	0	0	0
2020/09/08	2044	06/05/2021			Bond Future	11.9456	77.5500	12.0032	77.2001	0.482	0.0000	0.0000	0
2020/09/08	2044	06/05/2021	12.45	Call	Bond Future	6,827.2100	6.8272	6,600.3900	6.6004	(3.322)	0	0	0
2020/09/08	2044	06/05/2021	12.45	Put	Bond Future	3,853.0300	3.8530	3,976.1400	3.9761	3.195	0	0	0
2020/09/08	2044	06/05/2021	12.43	Call	Bond Future	6,757.2500	6.7573	6,531.5900	6.5316	(3.340)	0	0	0
2020/09/08	2044	06/05/2021	12.44	Put	Bond Future	3,875.0000	3.8750	3,998.6800	3.9987	3.192	0	0	0
2020/09/08	2044	05/08/2021	12.60	Put	Bond Future	4,485.0100	4.4850	4,616.9700	4.6170	2.942	0	0	0
2020/09/08	2044	05/08/2021	12.61	Put	Bond Future	4,462.3300	4.4623	4,593.7500	4.5938	2.945	0	0	0
2020/09/08	2044	05/08/2021			Bond Future	12.1902	74.0095	12.2498	73.6595	0.489	0.0000	0.0000	0
2020/09/08	2044	05/08/2021	12.60	Call	Bond Future	6,834.0100	6.8340	6,616.0000	6.6160	(3.190)	0	0	0
2020/09/08	2044	05/08/2021	12.61	Call	Bond Future	6,867.0200	6.8670	6,648.4700	6.6485	(3.183)	0	0	0
2020/09/08	2044	05/08/2021	12.59	Call	Bond Future	6,801.0500	6.8011	6,583.5700	6.5836	(3.198)	0	0	0
2020/09/08	2044	05/08/2021	12.59	Put	Bond Future	4,507.8200	4.5078	4,640.3100	4.6403	2.939	0	0	0
2020/09/08	2046	05/11/2020			Bond Future	96.8924	96.8924	96.7480	96.7480	(0.149)	0.0000	0.0000	16,197
2020/09/08	2046	04/02/2021			Bond Future	97.9089	97.9089	97.7637	97.7637	(0.148)	0.0000	0.0000	0
2020/09/08	2046	06/05/2021			Bond Future	97.1812	97.1812	97.0424	97.0424	(0.143)	0.0000	0.0000	0
2020/09/08	2046	05/08/2021			Bond Future	98.2566	98.2566	98.1210	98.1210	(0.138)	0.0000	0.0000	0
2020/09/08	2050	05/11/2020			Bond Future	99.7613	99.7613	99.4133	99.4133	(0.349)	0.0000	0.0000	13,962
2020/09/08	2050	04/02/2021			Bond Future	98.9168	98.9168	98.5661	98.5661	(0.355)	0.0000	0.0000	0
2020/09/08	2050	06/05/2021			Bond Future	99.9909	99.9909	99.6446	99.6446	(0.346)	0.0000	0.0000	0
2020/09/08	2050	05/08/2021			Bond Future	99.1688	99.1688	98.8234	98.8234	(0.348)	0.0000	0.0000	0
2020/09/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	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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2020/09/08	AL37	05/11/2020			Index Future	754.3770	754.3770	754.9850	754.9850	0.081	0.0000	0.0000	0
2020/09/08	AL37	04/02/2021			Index Future	762.0990	762.0990	762.7190	762.7190	0.081	0.0000	0.0000	0
2020/09/08	AL37	06/05/2021			Index Future	770.1850	770.1850	770.8730	770.8730	0.089	0.0000	0.0000	0
2020/09/08	AL37	05/08/2021			Index Future	778.4340	778.4340	779.1670	779.1670	0.094	0.0000	0.0000	0
2020/09/08	AL7T	05/11/2020			Index Future	823.6570	823.6570	820.5780	820.5780	(0.374)	0.0000	0.0000	0
2020/09/08	AL7T	04/02/2021			Index Future	832.0880	832.0880	828.9840	828.9840	(0.373)	0.0000	0.0000	0
2020/09/08	AL7T	06/05/2021			Index Future	840.9170	840.9170	837.8470	837.8470	(0.365)	0.0000	0.0000	0
2020/09/08	AL7T	05/08/2021			Index Future	849.9240	849.9240	846.8620	846.8620	(0.360)	0.0000	0.0000	0
2020/09/08	ALBI	05/11/2020			Index Future	721.7640	721.7640	719.6560	719.6560	(0.292)	0.0000	0.0000	209
2020/09/08	ALBI	04/02/2021			Index Future	729.1510	729.1510	727.0290	727.0290	(0.291)	0.0000	0.0000	0
2020/09/08	ALBI	06/05/2021			Index Future	736.8880	736.8880	734.8010	734.8010	(0.283)	0.0000	0.0000	0
2020/09/08	ALBI	05/08/2021			Index Future	744.7810	744.7810	742.7070	742.7070	(0.278)	0.0000	0.0000	0
2020/09/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	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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2020/09/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/08	ES33	05/11/2020			Bond Future	11.8749	72.6673	11.9333	72.3688	0.492	0.0000	0.0000	350
2020/09/08	ES33	04/02/2021			Bond Future	12.1520	73.4116	12.2129	73.1106	0.501	0.0000	0.0000	0
2020/09/08	ES33	06/05/2021			Bond Future	12.4319	70.4167	12.4943	70.1183	0.502	0.0000	0.0000	0
2020/09/08	ES33	05/08/2021			Bond Future	12.7277	71.1795	12.7922	70.8813	0.506	0.0000	0.0000	0
2020/09/08	ES42	05/11/2020			Bond Future	12.2994	71.8583	12.3631	71.4986	0.518	0.0000	0.0000	4,789
2020/09/08	ES42	04/02/2021			Bond Future	12.5580	72.5951	12.6246	72.2323	0.530	0.0000	0.0000	0
2020/09/08	ES42	06/05/2021			Bond Future	12.8291	69.1084	12.8979	68.7475	0.536	0.0000	0.0000	0
2020/09/08	ES42	05/08/2021			Bond Future	13.1082	69.8575	13.1796	69.4960	0.545	0.0000	0.0000	0
2020/09/08	GOVI	05/11/2020	737.84	Put	GOVI	248,130.0000	24.8130	268,920.0000	26.8920	8.379	0	0	0
2020/09/08	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	05/11/2020			GOVI	713.0270	713.0270	710.9480	710.9480	(0.292)	0.0000	0.0000	1,008
2020/09/08	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	05/11/2020	737.83	Put	GOVI	248,030.0000	24.8030	268,820.0000	26.8820	8.382	0	0	0
2020/09/08	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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2020/09/08	GOVI	05/11/2020	737.85	Put	GOVI	248,230.0000	24.8230	269,020.0000	26.9020	8.375	0	0	0
2020/09/08	GOVI	04/02/2021	750.96	Put	GOVI	306,350.0000	30.6350	327,290.0000	32.7290	6.835	0	0	0
2020/09/08	GOVI	04/02/2021			GOVI	720.3250	720.3250	718.2310	718.2310	(0.291)	0.0000	0.0000	0
2020/09/08	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	04/02/2021	750.95	Put	GOVI	306,250.0000	30.6250	327,190.0000	32.7190	6.838	0	0	0
2020/09/08	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	04/02/2021	750.94	Put	GOVI	306,150.0000	30.6150	327,090.0000	32.7090	6.840	0	0	0
2020/09/08	GOVI	06/05/2021	678.67	Call	GOVI	492,980.0000	49.2980	472,400.0000	47.2400	(4.175)	0	0	0
2020/09/08	GOVI	06/05/2021			GOVI	727.9680	727.9680	725.9100	725.9100	(0.283)	0.0000	0.0000	0
2020/09/08	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	06/05/2021	678.68	Call	GOVI	492,880.0000	49.2880	472,300.0000	47.2300	(4.175)	0	0	0
2020/09/08	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	06/05/2021	678.69	Call	GOVI	492,780.0000	49.2780	472,200.0000	47.2200	(4.176)	0	0	0
2020/09/08	GOVI	05/08/2021	719.14	Call	GOVI	166,250.0000	16.6250	145,800.0000	14.5800	(12.301)	0	0	0
2020/09/08	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	05/08/2021			GOVI	735.7650	735.7650	733.7200	733.7200	(0.278)	0.0000	0.0000	0
2020/09/08	GOVI	05/08/2021	719.15	Call	GOVI	166,150.0000	16.6150	145,700.0000	14.5700	(12.308)	0	0	0
2020/09/08	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	GOVI	05/08/2021	719.13	Call	GOVI	166,350.0000	16.6350	145,900.0000	14.5900	(12.293)	0	0	0
2020/09/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/08	IGOV	05/11/2020			Index Future	261.6360	261.6360	261.3810	261.3810	(0.097)	0.0000	0.0000	1,203
2020/09/08	IGOV	04/02/2021			Index Future	264.3780	264.3780	264.1230	264.1230	(0.096)	0.0000	0.0000	0
2020/09/08	IGOV	06/05/2021			Index Future	267.2470	267.2470	267.0100	267.0100	(0.089)	0.0000	0.0000	0
2020/09/08	IGOV	05/08/2021			Index Future	270.1730	270.1730	269.9460	269.9460	(0.084)	0.0000	0.0000	0
2020/09/08	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/08	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2020/09/08	IS05	16/03/2021			Interest Rate Swap	92.2100	92.2100	92.1800	92.1800	(0.033)	0.0000	0.0000	0
2020/09/08	IS05	15/06/2021			Interest Rate Swap	90.3500	90.3500	90.3100	90.3100	(0.044)	0.0000	0.0000	0
2020/09/08	IS05	21/09/2021			Interest Rate Swap	89.2900	89.2900	89.2400	89.2400	(0.056)	0.0000	0.0000	0
2020/09/08	IS05	21/12/2021			Interest Rate Swap	90.5400	90.5400	90.4800	90.4800	(0.066)	0.0000	0.0000	51
2020/09/08	IS05	15/03/2022			Interest Rate Swap	89.9600	89.9600	89.8700	89.8700	(0.100)	0.0000	0.0000	0
2020/09/08	IS05	21/06/2022			Interest Rate Swap	90.0500	90.0500	89.9500	89.9500	(0.111)	0.0000	0.0000	0
2020/09/08	IS05	20/09/2022			Interest Rate Swap	93.1900	93.1900	93.0700	93.0700	(0.129)	0.0000	0.0000	0
2020/09/08	IS05	20/12/2022			Interest Rate Swap	93.6800	93.6800	93.5500	93.5500	(0.139)	0.0000	0.0000	0
2020/09/08	IS05	22/03/2023			Interest Rate Swap	86.0600	86.0600	85.9300	85.9300	(0.151)	0.0000	0.0000	0
2020/09/08	IS05	20/06/2023			Interest Rate Swap	91.5900	91.5900	91.4600	91.4600	(0.142)	0.0000	0.0000	0
2020/09/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/08	IS10	17/12/2025			Interest Rate Swap	79.9100	79.9100	79.7500	79.7500	(0.200)	0.0000	0.0000	0
2020/09/08	IS10	16/03/2026			Interest Rate Swap	76.5200	76.5200	76.3600	76.3600	(0.209)	0.0000	0.0000	0
2020/09/08	IS10	15/06/2026			Interest Rate Swap	75.0100	75.0100	74.8600	74.8600	(0.200)	0.0000	0.0000	0

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2020/09/08	IS10	21/09/2026			Interest Rate Swap	77.1300	77.1300	76.9800	76.9800	(0.194)	0.0000	0.0000	0
2020/09/08	IS10	21/12/2026			Interest Rate Swap	81.2600	81.2600	81.1100	81.1100	(0.185)	0.0000	0.0000	0
2020/09/08	IS10	15/03/2027			Interest Rate Swap	79.8800	79.8800	79.7100	79.7100	(0.213)	0.0000	0.0000	0
2020/09/08	IS10	21/06/2027			Interest Rate Swap	82.0800	82.0800	81.9100	81.9100	(0.207)	0.0000	0.0000	0
2020/09/08	IS10	20/09/2027			Interest Rate Swap	88.0200	88.0200	87.8500	87.8500	(0.193)	0.0000	0.0000	0
2020/09/08	IS10	20/12/2027			Interest Rate Swap	88.5600	88.5600	88.3800	88.3800	(0.203)	0.0000	0.0000	0
2020/09/08	IS10	22/03/2028			Interest Rate Swap	81.7300	81.7300	81.5300	81.5300	(0.245)	0.0000	0.0000	0
2020/09/08	IS10	20/06/2028			Interest Rate Swap	89.7000	89.7000	89.5100	89.5100	(0.212)	0.0000	0.0000	0
2020/09/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/08	JBAF	16/09/2020			Jibar Tradeable Future	3.4450	96.5550	3.4150	96.5850	(0.871)	0.0000	0.0000	10,000
2020/09/08	JBAF	21/10/2020			Jibar Tradeable Future	3.4150	96.5850	3.3450	96.6550	(2.050)	0.0000	0.0000	0
2020/09/08	JBAF	18/11/2020			Jibar Tradeable Future	3.4200	96.5800	3.3500	96.6500	(2.047)	0.0000	0.0000	0
2020/09/08	JBAF	15/12/2020			Jibar Tradeable Future	3.4100	96.5900	3.3200	96.6800	(2.639)	0.0000	0.0000	30,010
2020/09/08	JBAF	20/01/2021			Jibar Tradeable Future	3.4200	96.5800	3.3600	96.6400	(1.754)	0.0000	0.0000	0
2020/09/08	JBAF	17/02/2021			Jibar Tradeable Future	3.4400	96.5600	3.3900	96.6100	(1.453)	0.0000	0.0000	0
2020/09/08	JBAF	17/03/2021			Jibar Tradeable Future	3.4650	96.5350	3.3650	96.6350	(2.886)	0.0000	0.0000	0
2020/09/08	JBAF	15/06/2021			Jibar Tradeable Future	3.5550	96.4450	3.4550	96.5450	(2.813)	0.0000	0.0000	0
2020/09/08	JBAF	15/09/2021			Jibar Tradeable Future	3.6800	96.3200	3.6000	96.4000	(2.174)	0.0000	0.0000	30,000
2020/09/08	JBAF	15/12/2021			Jibar Tradeable Future	3.8700	96.1300	3.7800	96.2200	(2.326)	0.0000	0.0000	0
2020/09/08	JBAF	16/03/2022			Jibar Tradeable Future	4.0250	95.9750	3.9450	96.0550	(1.988)	0.0000	0.0000	0
2020/09/08	JBAF	15/06/2022			Jibar Tradeable Future	4.2500	95.7500	4.1600	95.8400	(2.118)	0.0000	0.0000	0
2020/09/08	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	R023	05/11/2020			Bond Future	4.5095	108.5258	4.4751	108.6038	(0.764)	0.0000	0.0000	34,474
2020/09/08	R023	05/11/2020	7.46	Call	Bond Future	6,419.0800	6.4191	6,497.0500	6.4971	1.215	0	0	0
2020/09/08	R023	05/11/2020	7.47	Call	Bond Future	6,440.0000	6.4400	6,517.9700	6.5180	1.211	0	0	0
2020/09/08	R023	05/11/2020	7.45	Call	Bond Future	6,398.1700	6.3982	6,476.1400	6.4761	1.219	0	0	0
2020/09/08	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/08	R023	04/02/2021	6.34	Call	Bond Future	3,510.1200	3.5101	3,588.4200	3.5884	2.231	0	0	0
2020/09/08	R023	04/02/2021	6.32	Put	Bond Future	9.9600	0.0100	8.5100	0.0085	(14.558)	0	0	0
2020/09/08	R023	04/02/2021			Bond Future	4.5650	109.6375	4.5255	109.7172	(0.866)	0.0000	0.0000	0
2020/09/08	R023	04/02/2021	6.34	Put	Bond Future	9.3100	0.0093	7.9400	0.0079	(14.715)	0	0	0
2020/09/08	R023	04/02/2021	6.32	Call	Bond Future	3,472.1600	3.4722	3,550.3800	3.5504	2.253	0	0	0
2020/09/08	R023	04/02/2021	6.33	Put	Bond Future	9.6300	0.0096	8.2200	0.0082	(14.642)	0	0	0
2020/09/08	R023	04/02/2021	6.33	Call	Bond Future	3,491.1400	3.4911	3,569.4000	3.5694	2.242	0	0	0
2020/09/08	R023	06/05/2021	7.58	Call	Bond Future	5,114.9400	5.1149	5,203.9600	5.2040	1.740	0	0	0
2020/09/08	R023	06/05/2021			Bond Future	4.6034	106.8947	4.5532	106.9839	(1.091)	0.0000	0.0000	0
2020/09/08	R023	06/05/2021	7.56	Call	Bond Future	5,081.7600	5.0818	5,170.7700	5.1708	1.752	0	0	0
2020/09/08	R023	06/05/2021	7.56	Put	Bond Future	1.2500	0.0013	1.0400	0.0010	(16.800)	0	0	0
2020/09/08	R023	06/05/2021	7.58	Put	Bond Future	1.1700	0.0012	0.9700	0.0010	(17.094)	0	0	0
2020/09/08	R023	06/05/2021	7.57	Call	Bond Future	5,098.3500	5.0983	5,187.3600	5.1874	1.746	0	0	0
2020/09/08	R023	06/05/2021	7.57	Put	Bond Future	1.2100	0.0012	1.0000	0.0010	(17.355)	0	0	0
2020/09/08	R023	05/08/2021	5.30	Call	Bond Future	1,261.2300	1.2612	1,331.2800	1.3313	5.554	0	0	0
2020/09/08	R023	05/08/2021	5.29	Put	Bond Future	271.0600	0.2711	245.4000	0.2454	(9.467)	0	0	0

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2020/09/08	R023	05/08/2021			Bond Future	4.6463	108.0523	4.5839	108.1478	(1.342)	0.0000	0.0000	0
2020/09/08	R023	05/08/2021	5.31	Call	Bond Future	1,272.9200	1.2729	1,343.2300	1.3432	5.524	0	0	0
2020/09/08	R023	05/08/2021	5.31	Put	Bond Future	264.1900	0.2642	239.0600	0.2391	(9.512)	0	0	0
2020/09/08	R023	05/08/2021	5.30	Put	Bond Future	267.6000	0.2676	242.2100	0.2422	(9.488)	0	0	0
2020/09/08	R023	05/08/2021	5.29	Call	Bond Future	1,249.5800	1.2496	1,319.3600	1.3194	5.584	0	0	0
2020/09/08	R035	05/11/2020	10.34	Put	Bond Future	5,220.2300	5.2202	5,549.3400	5.5493	6.305	0	0	0
2020/09/08	R035	05/11/2020			Bond Future	10.9802	86.6958	11.0543	86.2284	0.675	0.0000	0.0000	106,275
2020/09/08	R035	05/11/2020	10.33	Call	Bond Future	1,001.6700	1.0017	865.1600	0.8652	(13.628)	0	0	0
2020/09/08	R035	05/11/2020	10.33	Put	Bond Future	5,269.6500	5.2697	5,600.5400	5.6005	6.279	0	0	0
2020/09/08	R035	05/11/2020	10.34	Call	Bond Future	1,020.2500	1.0203	881.9600	0.8820	(13.555)	0	0	0
2020/09/08	R035	05/11/2020	10.32	Call	Bond Future	983.2000	0.9832	848.4700	0.8485	(13.703)	0	0	0
2020/09/08	R035	05/11/2020	10.32	Put	Bond Future	5,319.2600	5.3193	5,651.9300	5.6519	6.254	0	0	0
2020/09/08	R035	04/02/2021	10.14	Put	Bond Future	8,402.9400	8.4029	8,747.3100	8.7473	4.098	0	0	650
2020/09/08	R035	04/02/2021	11.14	Put	Bond Future	4,252.4100	4.2524	4,477.4300	4.4774	5.292	0	0	650
2020/09/08	R035	04/02/2021	10.05	Call	Bond Future	1,259.9000	1.2599	1,142.0700	1.1421	(9.352)	0	0	0
2020/09/08	R035	04/02/2021	10.04	Put	Bond Future	8,948.8200	8.9488	9,303.4700	9.3035	3.963	0	0	0
2020/09/08	R035	04/02/2021			Bond Future	11.2173	87.5838	11.2945	87.1123	0.688	0.0000	0.0000	0
2020/09/08	R035	04/02/2021	10.14	Call	Bond Future	1,393.4200	1.3934	1,266.3100	1.2663	(9.122)	0	0	0
2020/09/08	R035	04/02/2021	10.06	Call	Bond Future	1,274.2600	1.2743	1,155.4100	1.1554	(9.327)	0	0	0
2020/09/08	R035	04/02/2021	10.06	Put	Bond Future	8,838.0800	8.8381	9,190.7100	9.1907	3.990	0	0	0
2020/09/08	R035	04/02/2021	11.14	Call	Bond Future	3,776.2900	3.7763	3,529.8300	3.5298	(6.527)	0	0	0
2020/09/08	R035	04/02/2021	10.05	Put	Bond Future	8,893.3500	8.8934	9,247.0000	9.2470	3.977	0	0	0
2020/09/08	R035	04/02/2021	10.04	Call	Bond Future	1,245.6600	1.2457	1,128.8300	1.1288	(9.379)	0	0	0
2020/09/08	R035	06/05/2021	11.55	Call	Bond Future	5,147.6500	5.1476	4,883.9500	4.8839	(5.123)	0	0	0
2020/09/08	R035	06/05/2021	12.77	Call	Bond Future	9,462.9900	9.4630	9,106.2900	9.1063	(3.769)	0	0	0
2020/09/08	R035	06/05/2021	10.24	Put	Bond Future	9,622.5200	9.6225	9,953.3500	9.9534	3.438	0	0	0
2020/09/08	R035	06/05/2021	12.37	Call	Bond Future	8,011.5700	8.0116	7,681.5500	7.6815	(4.119)	0	0	0
2020/09/08	R035	06/05/2021	12.35	Put	Bond Future	2,843.8200	2.8438	2,984.8000	2.9848	4.957	0	0	0
2020/09/08	R035	06/05/2021			Bond Future	11.4523	84.0398	11.5316	83.5702	0.693	0.0000	0.0000	0
2020/09/08	R035	06/05/2021	12.37	Put	Bond Future	2,811.7000	2.8117	2,951.2900	2.9513	4.965	0	0	0
2020/09/08	R035	06/05/2021	12.35	Call	Bond Future	7,935.6400	7.9356	7,607.0100	7.6070	(4.141)	0	0	0
2020/09/08	R035	06/05/2021	11.55	Put	Bond Future	4,569.8900	4.5699	4,775.8000	4.7758	4.506	0	0	1,650
2020/09/08	R035	06/05/2021	12.77	Put	Bond Future	2,148.9200	2.1489	2,261.8300	2.2618	5.254	0	0	1,650
2020/09/08	R035	06/05/2021	10.24	Call	Bond Future	1,923.9400	1.9239	1,785.1600	1.7852	(7.213)	0	0	793
2020/09/08	R035	06/05/2021	12.36	Put	Bond Future	2,827.7100	2.8277	2,968.0000	2.9680	4.961	0	0	0
2020/09/08	R035	06/05/2021	10.81	Put	Bond Future	7,036.7800	7.0368	7,313.7300	7.3137	3.936	0	0	0
2020/09/08	R035	06/05/2021	10.81	Call	Bond Future	3,083.0900	3.0831	2,890.4300	2.8904	(6.249)	0	0	1,650
2020/09/08	R035	06/05/2021	11.32	Call	Bond Future	4,454.3800	4.4544	4,212.0200	4.2120	(5.441)	0	0	0
2020/09/08	R035	06/05/2021	11.32	Put	Bond Future	5,246.8400	5.2468	5,474.0900	5.4741	4.331	0	0	793
2020/09/08	R035	06/05/2021	12.02	Call	Bond Future	6,717.5600	6.7176	6,413.5600	6.4136	(4.525)	0	0	0
2020/09/08	R035	06/05/2021	12.02	Put	Bond Future	3,441.7200	3.4417	3,607.3300	3.6073	4.812	0	0	793
2020/09/08	R035	06/05/2021	12.36	Call	Bond Future	7,973.5800	7.9736	7,644.2600	7.6443	(4.130)	0	0	0
2020/09/08	R035	05/08/2021	5.31	Call	Bond Future	1.9400	0.0019	1.6400	0.0016	(15.464)	0	0	0
2020/09/08	R035	05/08/2021			Bond Future	11.7030	84.9502	11.7851	84.4796	0.702	0.0000	0.0000	0
2020/09/08	R035	05/08/2021	5.29	Call	Bond Future	1.8600	0.0019	1.5700	0.0016	(15.591)	0	0	0
2020/09/08	R035	05/08/2021	5.29	Put	Bond Future	53,375.6700	53.3757	53,845.9500	53.8460	0.881	0	0	0
2020/09/08	R035	05/08/2021	5.31	Put	Bond Future	53,142.4600	53.1425	53,612.7300	53.6127	0.885	0	0	0

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2020/09/08	R035	05/08/2021	5.30	Call	Bond Future	1.9000	0.0019	1.6000	0.0016	(15.789)	0	0	0
2020/09/08	R035	05/08/2021	5.30	Put	Bond Future	53,259.0000	53.2590	53,729.2700	53.7293	0.883	0	0	0
2020/09/08	R186	05/11/2020	8.65	Call	Bond Future	6,567.7100	6.5677	6,655.5200	6.6555	1.337	0	0	0
2020/09/08	R186	05/11/2020	8.64	Put	Bond Future	97.2500	0.0972	88.4000	0.0884	(9.100)	0	0	0
2020/09/08	R186	05/11/2020	7.50	Call	Bond Future	1,853.2700	1.8533	1,896.0100	1.8960	2.306	0	0	80
2020/09/08	R186	05/11/2020	8.00	Put	Bond Future	453.6000	0.4536	425.2400	0.4252	(6.252)	0	0	0
2020/09/08	R186	05/11/2020			Bond Future	7.3832	119.1689	7.3650	119.2654	(0.246)	0.0000	0.0000	89,894
2020/09/08	R186	05/11/2020	8.66	Call	Bond Future	6,614.1800	6.6142	6,702.2000	6.7022	1.331	0	0	0
2020/09/08	R186	05/11/2020	8.66	Put	Bond Future	91.6400	0.0916	83.2000	0.0832	(9.210)	0	0	0
2020/09/08	R186	05/11/2020	7.00	Put	Bond Future	2,751.8800	2.7519	2,673.4600	2.6735	(2.850)	0	0	0
2020/09/08	R186	05/11/2020	7.00	Call	Bond Future	697.8900	0.6979	715.9300	0.7159	2.585	0	0	1,200
2020/09/08	R186	05/11/2020	8.65	Put	Bond Future	94.4100	0.0944	85.7600	0.0858	(9.162)	0	0	0
2020/09/08	R186	05/11/2020	8.64	Call	Bond Future	6,521.2800	6.5213	6,608.8900	6.6089	1.343	0	0	0
2020/09/08	R186	05/11/2020	6.50	Put	Bond Future	4,983.7300	4.9837	4,891.6800	4.8917	(1.847)	0	0	0
2020/09/08	R186	05/11/2020	7.50	Put	Bond Future	1,236.5300	1.2365	1,182.8100	1.1828	(4.344)	0	0	0
2020/09/08	R186	05/11/2020	8.00	Call	Bond Future	3,664.6100	3.6646	3,732.7100	3.7327	1.858	0	0	1,200
2020/09/08	R186	05/11/2020	7.84	Put	Bond Future	636.3400	0.6363	600.6200	0.6006	(5.613)	0	0	0
2020/09/08	R186	05/11/2020	9.26	Put	Bond Future	12.3100	0.0123	10.7100	0.0107	(12.998)	0	0	3,500
2020/09/08	R186	05/11/2020	6.50	Call	Bond Future	180.0300	0.1800	184.4400	0.1844	2.450	0	0	80
2020/09/08	R186	05/11/2020	7.84	Call	Bond Future	3,025.3500	3.0254	3,086.0900	3.0861	2.008	0	0	3,500
2020/09/08	R186	05/11/2020	8.34	Put	Bond Future	212.1200	0.2121	195.8900	0.1959	(7.651)	0	0	0
2020/09/08	R186	05/11/2020	8.34	Call	Bond Future	5,144.8200	5.1448	5,225.0500	5.2250	1.559	0	0	3,500
2020/09/08	R186	05/11/2020	9.26	Call	Bond Future	9,438.0100	9.4380	9,532.8700	9.5329	1.005	0	0	0
2020/09/08	R186	04/02/2021	8.15	Call	Bond Future	4,057.5400	4.0575	4,119.9300	4.1199	1.538	0	0	0
2020/09/08	R186	04/02/2021			Bond Future	7.5661	115.1107	7.5467	115.2091	(0.257)	0.0000	0.0000	0
2020/09/08	R186	04/02/2021	8.15	Put	Bond Future	1,150.9200	1.1509	1,114.9500	1.1150	(3.125)	0	0	0
2020/09/08	R186	04/02/2021	8.00	Put	Bond Future	1,379.6200	1.3796	1,338.9400	1.3389	(2.949)	0	0	15,177
2020/09/08	R186	04/02/2021	8.16	Call	Bond Future	4,092.5400	4.0925	4,155.2300	4.1552	1.532	0	0	0
2020/09/08	R186	04/02/2021	8.17	Put	Bond Future	1,122.9100	1.1229	1,087.5500	1.0875	(3.149)	0	0	0
2020/09/08	R186	04/02/2021	8.00	Call	Bond Future	3,548.6000	3.5486	3,606.2800	3.6063	1.625	0	0	0
2020/09/08	R186	04/02/2021	8.16	Put	Bond Future	1,136.9700	1.1370	1,101.3000	1.1013	(3.137)	0	0	0
2020/09/08	R186	04/02/2021	8.17	Call	Bond Future	4,127.4100	4.1274	4,190.4100	4.1904	1.526	0	0	0
2020/09/08	R186	06/05/2021	10.77	Call	Bond Future	13,491.8100	13.4918	13,596.5400	13.5965	0.776	0	0	0
2020/09/08	R186	06/05/2021	10.76	Put	Bond Future	87.0700	0.0871	82.9500	0.0829	(4.732)	0	0	0
2020/09/08	R186	06/05/2021			Bond Future	7.7588	116.3337	7.7363	116.4425	(0.291)	0.0000	0.0000	0
2020/09/08	R186	06/05/2021	10.78	Call	Bond Future	13,531.4900	13.5315	13,636.2700	13.6363	0.774	0	0	0
2020/09/08	R186	06/05/2021	10.78	Put	Bond Future	84.3500	0.0844	80.3400	0.0803	(4.754)	0	0	0
2020/09/08	R186	06/05/2021	10.77	Put	Bond Future	85.7000	0.0857	81.6400	0.0816	(4.737)	0	0	0
2020/09/08	R186	06/05/2021	10.76	Call	Bond Future	13,452.1300	13.4521	13,556.8000	13.5568	0.778	0	0	0
2020/09/08	R186	05/08/2021	8.61	Call	Bond Future	4,775.4900	4.7755	4,847.4000	4.8474	1.506	0	0	0
2020/09/08	R186	05/08/2021	8.62	Put	Bond Future	1,870.5600	1.8706	1,827.1100	1.8271	(2.323)	0	0	0
2020/09/08	R186	05/08/2021			Bond Future	7.9689	112.3125	7.9437	112.4281	(0.316)	0.0000	0.0000	0
2020/09/08	R186	05/08/2021	8.61	Put	Bond Future	1,884.9100	1.8849	1,841.2200	1.8412	(2.318)	0	0	0
2020/09/08	R186	05/08/2021	8.62	Call	Bond Future	4,805.4800	4.8055	4,877.6300	4.8776	1.501	0	0	0
2020/09/08	R186	05/08/2021	8.63	Call	Bond Future	4,835.9200	4.8359	4,908.3100	4.9083	1.497	0	0	0
2020/09/08	R186	05/08/2021	8.63	Put	Bond Future	1,856.7000	1.8567	1,813.4900	1.8135	(2.327)	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
2020/09/08	R197	05/11/2020			Bond Future	314.8191	314.8191	314.8748	314.8748	0.018	0.0000	0.0000	2,936
2020/09/08	R197	04/02/2021			Bond Future	310.2657	310.2657	310.3244	310.3244	0.019	0.0000	0.0000	0
2020/09/08	R197	06/05/2021			Bond Future	313.6352	313.6352	313.7197	313.7197	0.027	0.0000	0.0000	0
2020/09/08	R197	05/08/2021			Bond Future	309.0988	309.0988	309.1995	309.1995	0.033	0.0000	0.0000	0
2020/09/08	R202	05/11/2020			Bond Future	217.8065	217.8065	217.4060	217.4060	(0.184)	0.0000	0.0000	7,870
2020/09/08	R202	04/02/2021			Bond Future	215.9188	215.9188	215.5156	215.5156	(0.187)	0.0000	0.0000	0
2020/09/08	R202	06/05/2021			Bond Future	218.2633	218.2633	217.8734	217.8734	(0.179)	0.0000	0.0000	0
2020/09/08	R202	05/08/2021			Bond Future	216.4256	216.4256	216.0419	216.0419	(0.177)	0.0000	0.0000	0
2020/09/08	R208	05/11/2020	4.78	Call	Bond Future	527.6900	0.5277	487.9800	0.4880	(7.525)	0	0	0
2020/09/08	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/09/08	R208	05/11/2020			Bond Future	3.4164	102.0284	3.5186	101.9887	2.991	0.0000	0.0000	7,525
2020/09/08	R208	05/11/2020	4.79	Call	Bond Future	531.5400	0.5315	491.8200	0.4918	(7.473)	0	0	0
2020/09/08	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/09/08	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/09/08	R208	05/11/2020	4.77	Call	Bond Future	523.8400	0.5238	484.1300	0.4841	(7.581)	0	0	0
2020/09/08	R209	05/11/2020	10.02	Call	Bond Future	652.8400	0.6528	572.7900	0.5728	(12.262)	0	0	0
2020/09/08	R209	05/11/2020			Bond Future	10.8306	66.7412	10.8895	66.4189	0.543	0.0000	0.0000	28,041
2020/09/08	R209	05/11/2020	10.00	Call	Bond Future	628.8400	0.6288	550.9700	0.5510	(12.383)	0	0	0
2020/09/08	R209	05/11/2020	10.00	Put	Bond Future	5,433.1500	5.4332	5,677.6300	5.6776	4.500	0	0	0
2020/09/08	R209	05/11/2020	10.02	Put	Bond Future	5,335.6400	5.3356	5,577.9400	5.5779	4.541	0	0	0
2020/09/08	R209	05/11/2020	10.01	Call	Bond Future	640.8000	0.6408	561.8400	0.5618	(12.322)	0	0	0
2020/09/08	R209	05/11/2020	10.01	Put	Bond Future	5,384.3200	5.3843	5,627.7100	5.6277	4.520	0	0	0
2020/09/08	R209	04/02/2021	10.12	Put	Bond Future	6,643.9300	6.6439	6,865.1500	6.8651	3.330	0	0	0
2020/09/08	R209	04/02/2021			Bond Future	11.0337	67.4251	11.0947	67.1000	0.553	0.0000	0.0000	0
2020/09/08	R209	04/02/2021	10.11	Call	Bond Future	1,463.2600	1.4633	1,360.0900	1.3601	(7.051)	0	0	0
2020/09/08	R209	04/02/2021	10.11	Put	Bond Future	6,688.4600	6.6885	6,910.4500	6.9104	3.319	0	0	0
2020/09/08	R209	04/02/2021	10.12	Call	Bond Future	1,478.4800	1.4785	1,374.5400	1.3745	(7.030)	0	0	0
2020/09/08	R209	04/02/2021	10.10	Call	Bond Future	1,448.1500	1.4481	1,345.7500	1.3457	(7.071)	0	0	0
2020/09/08	R209	04/02/2021	10.10	Put	Bond Future	6,733.1700	6.7332	6,955.9300	6.9559	3.308	0	0	0
2020/09/08	R209	06/05/2021	12.25	Put	Bond Future	2,386.9000	2.3869	2,475.9300	2.4759	3.730	0	0	4,000
2020/09/08	R209	06/05/2021	12.23	Put	Bond Future	2,413.6800	2.4137	2,503.6000	2.5036	3.725	0	0	0
2020/09/08	R209	06/05/2021	12.22	Call	Bond Future	7,243.2600	7.2433	7,010.3700	7.0104	(3.215)	0	0	0
2020/09/08	R209	06/05/2021			Bond Future	11.2408	65.0015	11.3031	64.6782	0.555	0.0000	0.0000	1,850
2020/09/08	R209	06/05/2021	10.25	Put	Bond Future	7,564.0600	7.5641	7,773.6300	7.7736	2.771	0	0	0
2020/09/08	R209	06/05/2021	10.25	Call	Bond Future	2,092.4400	2.0924	1,978.7500	1.9788	(5.433)	0	0	3,750
2020/09/08	R209	06/05/2021	11.25	Call	Bond Future	4,322.4900	4.3225	4,142.6400	4.1426	(4.161)	0	0	0
2020/09/08	R209	06/05/2021	11.25	Put	Bond Future	4,274.3600	4.2744	4,417.7700	4.4178	3.355	0	0	4,000
2020/09/08	R209	06/05/2021	12.25	Call	Bond Future	7,341.9300	7.3419	7,107.7000	7.1077	(3.190)	0	0	0
2020/09/08	R209	06/05/2021	12.23	Call	Bond Future	7,276.0600	7.2761	7,042.7200	7.0427	(3.207)	0	0	0
2020/09/08	R209	06/05/2021	12.22	Put	Bond Future	2,427.2800	2.4273	2,517.6500	2.5176	3.723	0	0	0
2020/09/08	R209	06/05/2021	12.24	Call	Bond Future	7,308.9000	7.3089	7,075.1100	7.0751	(3.199)	0	0	0
2020/09/08	R209	06/05/2021	12.24	Put	Bond Future	2,400.1600	2.4002	2,489.6300	2.4896	3.728	0	0	0
2020/09/08	R209	05/08/2021	11.81	Put	Bond Future	3,902.0600	3.9021	4,027.9200	4.0279	3.225	0	0	0
2020/09/08	R209	05/08/2021			Bond Future	11.4568	65.7057	11.5209	65.3821	0.560	0.0000	0.0000	0
2020/09/08	R209	05/08/2021	11.80	Call	Bond Future	5,625.5500	5.6255	5,428.3600	5.4284	(3.505)	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
2020/09/08	R209	05/08/2021	11.80	Put	Bond Future	3,921.9200	3.9219	4,048.3000	4.0483	3.222	0	0	0
2020/09/08	R209	05/08/2021	11.81	Call	Bond Future	5,654.3200	5.6543	5,456.6100	5.4566	(3.497)	0	0	0
2020/09/08	R209	05/08/2021	11.79	Call	Bond Future	5,597.0700	5.5971	5,400.4000	5.4004	(3.514)	0	0	0
2020/09/08	R209	05/08/2021	11.79	Put	Bond Future	3,942.1300	3.9421	4,069.0300	4.0690	3.219	0	0	0
2020/09/08	R210	05/11/2020			Bond Future	189.8699	189.8699	189.9070	189.9070	0.019	0.0000	0.0000	2,264
2020/09/08	R210	04/02/2021			Bond Future	191.8617	191.8617	191.9006	191.9006	0.020	0.0000	0.0000	0
2020/09/08	R210	06/05/2021			Bond Future	191.2303	191.2303	191.2851	191.2851	0.029	0.0000	0.0000	0
2020/09/08	R210	05/08/2021			Bond Future	193.3463	193.3463	193.4111	193.4111	0.033	0.0000	0.0000	0
2020/09/08	R212	05/11/2020			Bond Future	169.4198	169.4198	169.4395	169.4395	0.012	0.0000	0.0000	6,967
2020/09/08	R212	04/02/2021			Bond Future	168.8977	168.8977	168.9190	168.9190	0.013	0.0000	0.0000	0
2020/09/08	R212	06/05/2021			Bond Future	170.7319	170.7319	170.7670	170.7670	0.021	0.0000	0.0000	0
2020/09/08	R212	05/08/2021			Bond Future	170.2882	170.2882	170.3321	170.3321	0.026	0.0000	0.0000	0
2020/09/08	R213	05/11/2020	9.60	Put	Bond Future	2,662.6900	2.6627	2,803.0400	2.8030	5.271	0	0	0
2020/09/08	R213	05/11/2020	9.59	Call	Bond Future	1,586.4000	1.5864	1,455.0600	1.4551	(8.279)	0	0	0
2020/09/08	R213	05/11/2020			Bond Future	9.7854	83.5245	9.8340	83.2516	0.497	0.0000	0.0000	16,432
2020/09/08	R213	05/11/2020	9.60	Call	Bond Future	1,610.8400	1.6108	1,478.2700	1.4783	(8.230)	0	0	0
2020/09/08	R213	05/11/2020	9.59	Put	Bond Future	2,695.4800	2.6955	2,837.0600	2.8371	5.252	0	0	0
2020/09/08	R213	05/11/2020	9.61	Call	Bond Future	1,635.5100	1.6355	1,501.7100	1.5017	(8.181)	0	0	0
2020/09/08	R213	05/11/2020	9.61	Put	Bond Future	2,630.1800	2.6302	2,769.3000	2.7693	5.289	0	0	0
2020/09/08	R213	04/02/2021	9.40	Call	Bond Future	1,774.2100	1.7742	1,669.1900	1.6692	(5.919)	0	0	0
2020/09/08	R213	04/02/2021	9.39	Put	Bond Future	5,165.8500	5.1659	5,336.6700	5.3367	3.307	0	0	0
2020/09/08	R213	04/02/2021			Bond Future	9.9988	84.3800	10.0493	84.1050	0.506	0.0000	0.0000	0
2020/09/08	R213	04/02/2021	9.41	Call	Bond Future	1,793.8800	1.7939	1,688.0900	1.6881	(5.897)	0	0	0
2020/09/08	R213	04/02/2021	9.41	Put	Bond Future	5,089.8600	5.0899	5,259.1400	5.2591	3.326	0	0	0
2020/09/08	R213	04/02/2021	9.40	Put	Bond Future	5,127.6600	5.1277	5,297.7100	5.2977	3.316	0	0	0
2020/09/08	R213	04/02/2021	9.39	Call	Bond Future	1,754.8700	1.7549	1,650.6200	1.6506	(5.941)	0	0	0
2020/09/08	R213	06/05/2021	11.91	Put	Bond Future	1,164.8400	1.1648	1,210.3500	1.2103	3.907	0	0	0
2020/09/08	R213	06/05/2021			Bond Future	10.2110	81.7472	10.2624	81.4759	0.503	0.0000	0.0000	0
2020/09/08	R213	06/05/2021	11.90	Call	Bond Future	9,496.0700	9.4961	9,270.5500	9.2705	(2.375)	0	0	0
2020/09/08	R213	06/05/2021	11.90	Put	Bond Future	1,175.1200	1.1751	1,220.9500	1.2209	3.900	0	0	0
2020/09/08	R213	06/05/2021	11.91	Call	Bond Future	9,531.5700	9.5316	9,305.7300	9.3057	(2.369)	0	0	0
2020/09/08	R213	06/05/2021	11.89	Call	Bond Future	9,460.6100	9.4606	9,235.4200	9.2354	(2.380)	0	0	0
2020/09/08	R213	06/05/2021	11.89	Put	Bond Future	1,185.4800	1.1855	1,231.6400	1.2316	3.894	0	0	0
2020/09/08	R213	05/08/2021	10.85	Call	Bond Future	5,500.7500	5.5008	5,333.1000	5.3331	(3.048)	0	0	0
2020/09/08	R213	05/08/2021	10.84	Put	Bond Future	3,444.8100	3.4448	3,547.8600	3.5479	2.991	0	0	0
2020/09/08	R213	05/08/2021			Bond Future	10.4381	82.6326	10.4909	82.3624	0.506	0.0000	0.0000	0
2020/09/08	R213	05/08/2021	10.86	Call	Bond Future	5,530.9800	5.5310	5,362.8500	5.3628	(3.040)	0	0	0
2020/09/08	R213	05/08/2021	10.86	Put	Bond Future	3,405.8600	3.4059	3,507.9600	3.5080	2.998	0	0	0
2020/09/08	R213	05/08/2021	10.85	Put	Bond Future	3,425.1300	3.4251	3,527.7100	3.5277	2.995	0	0	0
2020/09/08	R213	05/08/2021	10.84	Call	Bond Future	5,470.8900	5.4709	5,303.7100	5.3037	(3.056)	0	0	0
2020/09/08	R214	05/11/2020	10.26	Put	Bond Future	5,670.4200	5.6704	5,941.9200	5.9419	4.788	0	0	0
2020/09/08	R214	05/11/2020			Bond Future	11.1086	64.3867	11.1728	64.0310	0.577	0.0000	0.0000	19,874
2020/09/08	R214	05/11/2020	10.25	Call	Bond Future	630.9000	0.6309	547.8100	0.5478	(13.170)	0	0	0
2020/09/08	R214	05/11/2020	10.25	Put	Bond Future	5,721.3400	5.7213	5,994.0200	5.9940	4.766	0	0	0



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2020/09/08	R214	05/11/2020	10.26	Call	Bond Future	642.9700	0.6430	558.7000	0.5587	(13.106)	0	0	0
2020/09/08	R214	05/11/2020	10.24	Call	Bond Future	619.5100	0.6195	537.5500	0.5376	(13.230)	0	0	0
2020/09/08	R214	05/11/2020	10.24	Put	Bond Future	5,773.0400	5.7730	6,046.8500	6.0468	4.743	0	0	0
2020/09/08	R214	04/02/2021	10.33	Call	Bond Future	1,442.8600	1.4429	1,333.2100	1.3332	(7.599)	0	0	0
2020/09/08	R214	04/02/2021			Bond Future	11.3116	65.0463	11.3783	64.6874	0.589	0.0000	0.0000	0
2020/09/08	R214	04/02/2021	10.31	Call	Bond Future	1,412.8900	1.4129	1,304.9000	1.3049	(7.643)	0	0	0
2020/09/08	R214	04/02/2021	10.31	Put	Bond Future	7,235.7100	7.2357	7,486.6300	7.4866	3.468	0	0	0
2020/09/08	R214	04/02/2021	10.33	Put	Bond Future	7,141.0600	7.1411	7,390.3200	7.3903	3.491	0	0	0
2020/09/08	R214	04/02/2021	10.32	Call	Bond Future	1,427.8200	1.4278	1,319.0000	1.3190	(7.621)	0	0	0
2020/09/08	R214	04/02/2021	10.32	Put	Bond Future	7,188.2900	7.1883	7,438.3800	7.4384	3.479	0	0	0
2020/09/08	R214	06/05/2021	12.26	Call	Bond Future	6,541.5400	6.5415	6,296.7100	6.2967	(3.743)	0	0	0
2020/09/08	R214	06/05/2021	12.25	Put	Bond Future	2,815.4800	2.8155	2,928.8100	2.9288	4.025	0	0	0
2020/09/08	R214	06/05/2021			Bond Future	11.5114	62.4602	11.5797	62.1026	0.593	0.0000	0.0000	0
2020/09/08	R214	06/05/2021	12.27	Call	Bond Future	6,573.2200	6.5732	6,327.8500	6.3278	(3.733)	0	0	0
2020/09/08	R214	06/05/2021	12.27	Put	Bond Future	2,783.8600	2.7839	2,896.1100	2.8961	4.032	0	0	0
2020/09/08	R214	06/05/2021	12.26	Put	Bond Future	2,799.6200	2.7996	2,912.4100	2.9124	4.029	0	0	0
2020/09/08	R214	06/05/2021	12.25	Call	Bond Future	6,509.8900	6.5099	6,265.6000	6.2656	(3.753)	0	0	0
2020/09/08	R214	05/08/2021	12.01	Call	Bond Future	5,598.0000	5.5980	5,383.0000	5.3830	(3.841)	0	0	0
2020/09/08	R214	05/08/2021			Bond Future	11.7229	63.1368	11.7934	62.7784	0.601	0.0000	0.0000	0
2020/09/08	R214	05/08/2021	12.01	Put	Bond Future	4,159.7400	4.1597	4,303.1600	4.3032	3.448	0	0	0
2020/09/08	R214	05/08/2021	12.03	Put	Bond Future	4,118.2200	4.1182	4,260.5000	4.2605	3.455	0	0	0
2020/09/08	R214	05/08/2021	12.02	Call	Bond Future	5,626.2600	5.6263	5,410.7000	5.4107	(3.831)	0	0	0
2020/09/08	R214	05/08/2021	12.02	Put	Bond Future	4,138.9200	4.1389	4,281.7800	4.2818	3.452	0	0	0
2020/09/08	R214	05/08/2021	12.03	Call	Bond Future	5,654.5800	5.6546	5,438.4400	5.4384	(3.822)	0	0	0
2020/09/08	R248	05/11/2020	10.03	Call	Bond Future	217.0400	0.2170	184.3500	0.1843	(15.062)	0	0	0
2020/09/08	R248	05/11/2020	10.02	Put	Bond Future	10,898.1900	10.8982	11,222.6800	11.2227	2.977	0	0	0
2020/09/08	R248	05/11/2020			Bond Future	11.4540	79.2078	11.5079	78.8513	0.470	0.0000	0.0000	112,233
2020/09/08	R248	05/11/2020	10.04	Call	Bond Future	222.3800	0.2224	189.0400	0.1890	(14.992)	0	0	0
2020/09/08	R248	05/11/2020	10.04	Put	Bond Future	10,742.2000	10.7422	11,065.3900	11.0654	3.009	0	0	0
2020/09/08	R248	05/11/2020	11.00	Put	Bond Future	4,689.2600	4.6893	4,903.6100	4.9036	4.571	0	0	0
2020/09/08	R248	05/11/2020	11.00	Call	Bond Future	1,564.2800	1.5643	1,422.1000	1.4221	(9.089)	0	0	950
2020/09/08	R248	05/11/2020	10.00	Put	Bond Future	11,055.1400	11.0551	11,380.9000	11.3809	2.947	0	0	0
2020/09/08	R248	05/11/2020	10.00	Call	Bond Future	201.6400	0.2016	170.8700	0.1709	(15.260)	0	0	950
2020/09/08	R248	05/11/2020	10.03	Put	Bond Future	10,820.0700	10.8201	11,143.9100	11.1439	2.993	0	0	0
2020/09/08	R248	05/11/2020	10.02	Call	Bond Future	211.8000	0.2118	179.7600	0.1798	(15.127)	0	0	0
2020/09/08	R248	04/02/2021	10.75	Call	Bond Future	1,812.7500	1.8128	1,696.3500	1.6963	(6.421)	0	0	2,590
2020/09/08	R248	04/02/2021	10.47	Put	Bond Future	9,831.6700	9.8317	10,098.2300	10.0982	2.711	0	0	0
2020/09/08	R248	04/02/2021	10.46	Call	Bond Future	1,319.3700	1.3194	1,227.1000	1.2271	(6.993)	0	0	0
2020/09/08	R248	04/02/2021			Bond Future	11.6742	80.0192	11.7304	79.6596	0.482	0.0000	0.0000	0
2020/09/08	R248	04/02/2021	10.75	Put	Bond Future	8,188.7500	8.1888	8,431.9700	8.4320	2.970	0	0	0
2020/09/08	R248	04/02/2021	11.50	Put	Bond Future	4,927.1300	4.9271	5,100.2900	5.1003	3.514	0	0	0
2020/09/08	R248	04/02/2021	11.50	Call	Bond Future	3,793.9400	3.7939	3,607.4800	3.6075	(4.915)	0	0	2,590
2020/09/08	R248	04/02/2021	10.47	Call	Bond Future	1,334.6400	1.3346	1,241.5800	1.2416	(6.973)	0	0	0
2020/09/08	R248	04/02/2021	10.46	Put	Bond Future	9,893.9200	9.8939	10,161.2700	10.1613	2.702	0	0	0
2020/09/08	R248	04/02/2021	10.48	Call	Bond Future	1,350.0300	1.3500	1,256.1700	1.2562	(6.952)	0	0	0
2020/09/08	R248	04/02/2021	10.48	Put	Bond Future	9,769.6700	9.7697	10,035.4300	10.0354	2.720	0	0	0
2020/09/08	R248	06/05/2021	12.36	Call	Bond Future	6,750.0300	6.7500	6,520.3600	6.5204	(3.403)	0	0	0

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2020/09/08	R248	06/05/2021			Bond Future	11.8916	76.4580	11.9493	76.1009	0.485	0.0000	0.0000	0
2020/09/08	R248	06/05/2021	12.34	Call	Bond Future	6,679.6800	6.6797	6,451.2100	6.4512	(3.420)	0	0	0
2020/09/08	R248	06/05/2021	12.34	Put	Bond Future	3,984.6900	3.9847	4,113.3200	4.1133	3.228	0	0	0
2020/09/08	R248	06/05/2021	12.36	Put	Bond Future	3,938.9500	3.9389	4,066.3800	4.0664	3.235	0	0	0
2020/09/08	R248	06/05/2021	12.35	Call	Bond Future	6,714.8300	6.7148	6,485.7600	6.4858	(3.411)	0	0	0
2020/09/08	R248	06/05/2021	12.35	Put	Bond Future	3,961.7500	3.9618	4,089.7800	4.0898	3.232	0	0	0
2020/09/08	R248	05/08/2021	12.51	Put	Bond Future	4,531.6100	4.5316	4,667.9900	4.6680	3.010	0	0	0
2020/09/08	R248	05/08/2021			Bond Future	12.1229	77.2862	12.1827	76.9290	0.493	0.0000	0.0000	0
2020/09/08	R248	05/08/2021	12.51	Call	Bond Future	6,789.0200	6.7890	6,568.1700	6.5682	(3.253)	0	0	0
2020/09/08	R248	05/08/2021	12.52	Call	Bond Future	6,822.6400	6.8226	6,601.2300	6.6012	(3.245)	0	0	0
2020/09/08	R248	05/08/2021	12.50	Put	Bond Future	4,554.7600	4.5548	4,691.7000	4.6917	3.007	0	0	0
2020/09/08	R248	05/08/2021	12.52	Put	Bond Future	4,508.5900	4.5086	4,644.4100	4.6444	3.012	0	0	0
2020/09/08	R248	05/08/2021	12.50	Call	Bond Future	6,755.4400	6.7554	6,535.1500	6.5351	(3.261)	0	0	0

**Total**

**1273238**