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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/09/2020 TO 11/09/2020

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
2020/09/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	2025	05/11/2020		Bond Future	144.4347	144.4347	144.1170	144.1170	(0.220)	0.0000	0.0000	3,891
2020/09/11	2025	04/02/2021		Bond Future	144.4405	144.4405	144.1184	144.1184	(0.223)	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
2020/09/11	2025	06/05/2021			Bond Future	146.0196	146.0196	145.6934	145.6934	(0.223)	0.0000	0.0000	0
2020/09/11	2025	05/08/2021			Bond Future	146.1110	146.1110	145.7810	145.7810	(0.226)	0.0000	0.0000	0
2020/09/11	2029	05/11/2020			Bond Future	102.6650	102.6650	102.1455	102.1455	(0.506)	0.0000	0.0000	5,004
2020/09/11	2029	04/02/2021			Bond Future	103.7417	103.7417	103.2160	103.2160	(0.507)	0.0000	0.0000	0
2020/09/11	2029	06/05/2021			Bond Future	103.7361	103.7361	103.2042	103.2042	(0.513)	0.0000	0.0000	0
2020/09/11	2029	05/08/2021			Bond Future	104.8887	104.8887	104.3508	104.3508	(0.513)	0.0000	0.0000	0
2020/09/11	2030	05/11/2020	9.39	Put	Bond Future	2,000.5000	2.0005	2,192.3300	2.1923	9.589	0	0	0
2020/09/11	2030	05/11/2020	9.38	Call	Bond Future	1,967.8400	1.9678	1,747.3600	1.7474	(11.204)	0	0	0
2020/09/11	2030	05/11/2020	9.60	Put	Bond Future	1,470.8800	1.4709	1,623.7400	1.6237	10.392	0	0	3,000
2020/09/11	2030	05/11/2020	9.99	Put	Bond Future	794.0400	0.7940	886.4500	0.8864	11.638	0	0	2,500
2020/09/11	2030	05/11/2020	8.10	Put	Bond Future	7,936.4200	7.9364	8,323.8900	8.3239	4.882	0	0	0
2020/09/11	2030	05/11/2020	8.73	Call	Bond Future	591.2800	0.5913	493.4500	0.4934	(16.545)	0	0	3,000
2020/09/11	2030	05/11/2020	10.06	Put	Bond Future	708.3600	0.7084	792.0200	0.7920	11.810	0	0	1,000
2020/09/11	2030	05/11/2020			Bond Future	9.3906	93.7385	9.4630	93.3242	0.770	0.0000	0.0000	92,820
2020/09/11	2030	05/11/2020	9.99	Call	Bond Future	4,152.9100	4.1529	3,831.0900	3.8311	(7.749)	0	0	0
2020/09/11	2030	05/11/2020	8.85	Put	Bond Future	3,943.2400	3.9432	4,238.9600	4.2390	7.499	0	0	0
2020/09/11	2030	05/11/2020	8.85	Call	Bond Future	768.9400	0.7689	650.4300	0.6504	(15.412)	0	0	3,000
2020/09/11	2030	05/11/2020	9.61	Call	Bond Future	2,697.1500	2.6971	2,434.0100	2.4340	(9.756)	0	0	0
2020/09/11	2030	05/11/2020	9.61	Put	Bond Future	1,448.7400	1.4487	1,599.8300	1.5998	10.429	0	0	3,000
2020/09/11	2030	05/11/2020	8.34	Put	Bond Future	6,528.8800	6.5289	6,896.7700	6.8968	5.635	0	0	0
2020/09/11	2030	05/11/2020	8.34	Call	Bond Future	228.0600	0.2281	181.7200	0.1817	(20.319)	0	0	1,000
2020/09/11	2030	05/11/2020	9.04	Put	Bond Future	3,163.0700	3.1631	3,423.2700	3.4233	8.226	0	0	0
2020/09/11	2030	05/11/2020	9.04	Call	Bond Future	1,120.4100	1.1204	966.3800	0.9664	(13.748)	0	0	1,000
2020/09/11	2030	05/11/2020	9.39	Call	Bond Future	1,996.8300	1.9968	1,774.4300	1.7744	(11.138)	0	0	0
2020/09/11	2030	05/11/2020	9.38	Put	Bond Future	2,028.9600	2.0290	2,222.7100	2.2227	9.549	0	0	0
2020/09/11	2030	05/11/2020	9.60	Call	Bond Future	2,662.8600	2.6629	2,401.4900	2.4015	(9.815)	0	0	0
2020/09/11	2030	05/11/2020	9.49	Call	Bond Future	2,300.5800	2.3006	2,059.2500	2.0593	(10.490)	0	0	0
2020/09/11	2030	05/11/2020	8.36	Put	Bond Future	6,415.8600	6.4159	6,781.7500	6.7817	5.703	0	0	0
2020/09/11	2030	05/11/2020	9.86	Put	Bond Future	979.9400	0.9799	1,090.3700	1.0904	11.269	0	0	14,160
2020/09/11	2030	05/11/2020	8.10	Call	Bond Future	118.1200	0.1181	91.3600	0.0914	(22.655)	0	0	3,000
2020/09/11	2030	05/11/2020	8.73	Put	Bond Future	4,489.4600	4.4895	4,805.8600	4.8059	7.048	0	0	0
2020/09/11	2030	05/11/2020	9.23	Put	Bond Future	2,488.7400	2.4887	2,711.7500	2.7118	8.961	0	0	0
2020/09/11	2030	05/11/2020	10.06	Call	Bond Future	4,448.9300	4.4489	4,118.3600	4.1184	(7.430)	0	0	0
2020/09/11	2030	05/11/2020	10.37	Put	Bond Future	421.5300	0.4215	473.9200	0.4739	12.429	0	0	8,000
2020/09/11	2030	05/11/2020	9.40	Call	Bond Future	2,026.2000	2.0262	1,801.8800	1.8019	(11.071)	0	0	0
2020/09/11	2030	05/11/2020	9.40	Put	Bond Future	1,972.4700	1.9725	2,162.3800	2.1624	9.628	0	0	0
2020/09/11	2030	05/11/2020	9.49	Put	Bond Future	1,732.3300	1.7323	1,905.2300	1.9052	9.981	0	0	2,500
2020/09/11	2030	05/11/2020	9.65	Call	Bond Future	2,836.2600	2.8363	2,566.1400	2.5661	(9.524)	0	0	0
2020/09/11	2030	05/11/2020	9.65	Put	Bond Future	1,362.6100	1.3626	1,506.7200	1.5067	10.576	0	0	2,500
2020/09/11	2030	05/11/2020	8.36	Call	Bond Future	240.1400	0.2401	191.8000	0.1918	(20.130)	0	0	14,160
2020/09/11	2030	05/11/2020	8.86	Put	Bond Future	3,899.5100	3.8995	4,193.4400	4.1934	7.538	0	0	0
2020/09/11	2030	05/11/2020	8.86	Call	Bond Future	785.2100	0.7852	664.9100	0.6649	(15.321)	0	0	14,160
2020/09/11	2030	05/11/2020	9.86	Call	Bond Future	3,624.1500	3.6242	3,320.3500	3.3204	(8.383)	0	0	0
2020/09/11	2030	05/11/2020	9.23	Call	Bond Future	1,560.2100	1.5602	1,368.9900	1.3690	(12.256)	0	0	3,000
2020/09/11	2030	05/11/2020	10.47	Call	Bond Future	6,288.3600	6.2884	5,918.8000	5.9188	(5.877)	0	0	0
2020/09/11	2030	05/11/2020	10.47	Put	Bond Future	355.1400	0.3551	399.8100	0.3998	12.578	0	0	3,000

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2020/09/11	2030	05/11/2020	8.53	Put	Bond Future	5,487.8600	5.4879	5,834.0900	5.8341	6.309	0	0	0
2020/09/11	2030	05/11/2020	8.53	Call	Bond Future	367.2100	0.3672	299.2100	0.2992	(18.518)	0	0	15,414
2020/09/11	2030	05/11/2020	9.03	Put	Bond Future	3,201.4300	3.2014	3,463.5600	3.4636	8.188	0	0	0
2020/09/11	2030	05/11/2020	9.03	Call	Bond Future	1,099.6500	1.0997	947.5500	0.9475	(13.832)	0	0	15,414
2020/09/11	2030	05/11/2020	10.37	Call	Bond Future	5,826.6600	5.8267	5,464.8200	5.4648	(6.210)	0	0	0
2020/09/11	2030	04/02/2021	9.20	Put	Bond Future	4,442.9100	4.4429	4,686.6800	4.6867	5.487	0	0	0
2020/09/11	2030	04/02/2021	8.20	Put	Bond Future	8,863.3000	8.8633	9,212.2500	9.2123	3.937	0	0	0
2020/09/11	2030	04/02/2021	9.12	Call	Bond Future	1,990.7900	1.9908	1,825.0700	1.8251	(8.324)	0	0	1,000
2020/09/11	2030	04/02/2021	8.36	Call	Bond Future	768.2200	0.7682	684.7900	0.6848	(10.860)	0	0	800
2020/09/11	2030	04/02/2021	9.16	Call	Bond Future	2,078.0700	2.0781	1,907.5800	1.9076	(8.204)	0	0	0
2020/09/11	2030	04/02/2021	9.15	Put	Bond Future	4,618.4800	4.6185	4,868.2400	4.8682	5.408	0	0	0
2020/09/11	2030	04/02/2021			Bond Future	9.6031	90.6944	9.6788	90.2754	0.788	0.0000	0.0000	0
2020/09/11	2030	04/02/2021	8.20	Call	Bond Future	615.9400	0.6159	545.8300	0.5458	(11.383)	0	0	1,600
2020/09/11	2030	04/02/2021	8.37	Put	Bond Future	7,976.4100	7.9764	8,311.1600	8.3112	4.197	0	0	0
2020/09/11	2030	04/02/2021	8.37	Call	Bond Future	778.6200	0.7786	694.3100	0.6943	(10.828)	0	0	1,000
2020/09/11	2030	04/02/2021	9.17	Call	Bond Future	2,100.4200	2.1004	1,928.7200	1.9287	(8.175)	0	0	0
2020/09/11	2030	04/02/2021	9.17	Put	Bond Future	4,547.7400	4.5477	4,795.1000	4.7951	5.439	0	0	0
2020/09/11	2030	04/02/2021	9.20	Call	Bond Future	2,167.8600	2.1679	1,992.5700	1.9926	(8.086)	0	0	1,600
2020/09/11	2030	04/02/2021	9.12	Put	Bond Future	4,726.1400	4.7261	4,979.4800	4.9795	5.360	0	0	0
2020/09/11	2030	04/02/2021	8.36	Put	Bond Future	8,027.3500	8.0274	8,362.9800	8.3630	4.181	0	0	0
2020/09/11	2030	04/02/2021	9.16	Put	Bond Future	4,582.9000	4.5829	4,831.4700	4.8315	5.424	0	0	0
2020/09/11	2030	04/02/2021	9.15	Call	Bond Future	2,056.0900	2.0561	1,886.7900	1.8868	(8.234)	0	0	0
2020/09/11	2030	04/02/2021	8.86	Put	Bond Future	5,728.9200	5.7289	6,012.8200	6.0128	4.956	0	0	0
2020/09/11	2030	04/02/2021	8.86	Call	Bond Future	1,477.0000	1.4770	1,341.8400	1.3418	(9.151)	0	0	800
2020/09/11	2030	04/02/2021	10.20	Call	Bond Future	5,143.2600	5.1433	4,855.7600	4.8558	(5.590)	0	0	0
2020/09/11	2030	04/02/2021	10.20	Put	Bond Future	1,906.2100	1.9062	2,037.7700	2.0378	6.902	0	0	1,800
2020/09/11	2030	06/05/2021	10.04	Put	Bond Future	3,295.0400	3.2950	3,473.6200	3.4736	5.420	0	0	0
2020/09/11	2030	06/05/2021	9.15	Call	Bond Future	2,197.4000	2.1974	2,038.7200	2.0387	(7.221)	0	0	0
2020/09/11	2030	06/05/2021	11.69	Call	Bond Future	10,210.1100	10.2101	9,848.7300	9.8487	(3.539)	0	0	0
2020/09/11	2030	06/05/2021	11.70	Put	Bond Future	868.7800	0.8688	930.9000	0.9309	7.150	0	0	0
2020/09/11	2030	06/05/2021			Bond Future	9.8234	91.6651	9.9026	91.2411	0.806	0.0000	0.0000	0
2020/09/11	2030	06/05/2021	10.74	Call	Bond Future	6,803.5900	6.8036	6,501.2400	6.5012	(4.444)	0	0	0
2020/09/11	2030	06/05/2021	10.74	Put	Bond Future	2,052.5800	2.0526	2,174.2200	2.1742	5.926	0	0	0
2020/09/11	2030	06/05/2021	7.97	Call	Bond Future	633.2500	0.6333	570.9400	0.5709	(9.840)	0	0	700
2020/09/11	2030	06/05/2021	10.04	Call	Bond Future	4,448.4300	4.4484	4,203.0200	4.2030	(5.517)	0	0	0
2020/09/11	2030	06/05/2021	9.15	Put	Bond Future	5,910.2700	5.9103	6,175.5800	6.1756	4.489	0	0	0
2020/09/11	2030	06/05/2021	9.92	Call	Bond Future	4,094.9000	4.0949	3,860.6400	3.8606	(5.721)	0	0	0
2020/09/11	2030	06/05/2021	11.69	Put	Bond Future	877.2800	0.8773	939.8900	0.9399	7.137	0	0	0
2020/09/11	2030	06/05/2021	11.70	Call	Bond Future	10,248.0900	10.2481	9,886.2200	9.8862	(3.531)	0	0	0
2020/09/11	2030	06/05/2021	9.22	Call	Bond Future	2,344.3200	2.3443	2,178.6700	2.1787	(7.066)	0	0	0
2020/09/11	2030	06/05/2021	9.22	Put	Bond Future	5,662.0700	5.6621	5,920.4100	5.9204	4.563	0	0	700
2020/09/11	2030	06/05/2021	7.97	Put	Bond Future	11,344.7900	11.3448	11,706.4700	11.7065	3.188	0	0	0
2020/09/11	2030	06/05/2021	9.92	Put	Bond Future	3,578.1100	3.5781	3,767.8400	3.7678	5.303	0	0	700
2020/09/11	2030	06/05/2021	11.71	Call	Bond Future	10,286.1000	10.2861	9,923.7400	9.9237	(3.523)	0	0	0
2020/09/11	2030	06/05/2021	11.71	Put	Bond Future	860.3500	0.8603	921.9800	0.9220	7.163	0	0	0
2020/09/11	2030	05/08/2021	10.42	Put	Bond Future	3,559.3000	3.5593	3,731.6200	3.7316	4.841	0	0	0
2020/09/11	2030	05/08/2021	10.41	Call	Bond Future	5,353.0800	5.3531	5,097.3900	5.0974	(4.777)	0	0	0
2020/09/11	2030	05/08/2021			Bond Future	10.0632	88.6570	10.1462	88.2283	0.825	0.0000	0.0000	0

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2020/09/11	2030	05/08/2021	10.42	Call	Bond Future	5,383.2500	5.3833	5,126.8000	5.1268	(4.764)	0	0	0
2020/09/11	2030	05/08/2021	10.41	Put	Bond Future	3,579.5800	3.5796	3,752.6600	3.7527	4.835	0	0	0
2020/09/11	2030	05/08/2021	10.43	Call	Bond Future	5,413.1600	5.4132	5,155.9500	5.1560	(4.752)	0	0	0
2020/09/11	2030	05/08/2021	10.43	Put	Bond Future	3,538.8000	3.5388	3,710.3600	3.7104	4.848	0	0	0
2020/09/11	2032	05/11/2020	9.77	Put	Bond Future	4,389.0700	4.3891	4,684.5600	4.6846	6.732	0	0	0
2020/09/11	2032	05/11/2020	9.61	Put	Bond Future	5,144.1100	5.1441	5,466.5200	5.4665	6.268	0	0	0
2020/09/11	2032	05/11/2020	10.99	Call	Bond Future	4,768.8800	4.7689	4,435.7000	4.4357	(6.987)	0	0	0
2020/09/11	2032	05/11/2020	9.44	Put	Bond Future	6,024.3200	6.0243	6,372.3200	6.3723	5.777	0	0	0
2020/09/11	2032	05/11/2020	11.08	Call	Bond Future	5,158.7300	5.1587	4,815.5000	4.8155	(6.653)	0	0	0
2020/09/11	2032	05/11/2020			Bond Future	10.3308	87.1662	10.4026	86.7392	0.695	0.0000	0.0000	119,908
2020/09/11	2032	05/11/2020	9.76	Call	Bond Future	932.5600	0.9326	802.7600	0.8028	(13.919)	0	0	0
2020/09/11	2032	05/11/2020	9.76	Put	Bond Future	4,434.2900	4.4343	4,731.5200	4.7315	6.703	0	0	0
2020/09/11	2032	05/11/2020	10.99	Put	Bond Future	954.1800	0.9542	1,048.0300	1.0480	9.836	0	0	3,000
2020/09/11	2032	05/11/2020	9.77	Call	Bond Future	950.3400	0.9503	818.8000	0.8188	(13.841)	0	0	0
2020/09/11	2032	05/11/2020	9.11	Call	Bond Future	213.4400	0.2134	171.5500	0.1716	(19.626)	0	0	3,000
2020/09/11	2032	05/11/2020	9.61	Call	Bond Future	689.9600	0.6900	585.3400	0.5853	(15.163)	0	0	3,000
2020/09/11	2032	05/11/2020	9.44	Call	Bond Future	474.0500	0.4741	395.0200	0.3950	(16.671)	0	0	1,000
2020/09/11	2032	05/11/2020	11.08	Put	Bond Future	841.4400	0.8414	925.2400	0.9252	9.959	0	0	1,000
2020/09/11	2032	05/11/2020	9.75	Call	Bond Future	914.8900	0.9149	786.8200	0.7868	(13.998)	0	0	0
2020/09/11	2032	05/11/2020	9.75	Put	Bond Future	4,479.6900	4.4797	4,778.6500	4.7787	6.674	0	0	0
2020/09/11	2032	05/11/2020	9.11	Put	Bond Future	7,943.3700	7.9434	8,328.5100	8.3285	4.849	0	0	0
2020/09/11	2032	05/11/2020	8.94	Put	Bond Future	9,017.9900	9.0180	9,415.9400	9.4159	4.413	0	0	0
2020/09/11	2032	05/11/2020	8.94	Call	Bond Future	137.8100	0.1378	108.7300	0.1087	(21.102)	0	0	1,000
2020/09/11	2032	04/02/2021	9.29	Call	Bond Future	964.1000	0.9641	869.5500	0.8695	(9.807)	0	0	800
2020/09/11	2032	04/02/2021	10.82	Put	Bond Future	2,957.4600	2.9575	3,128.2400	3.1282	5.775	0	0	800
2020/09/11	2032	04/02/2021	9.63	Call	Bond Future	1,448.9300	1.4489	1,320.9400	1.3209	(8.833)	0	0	0
2020/09/11	2032	04/02/2021			Bond Future	10.5583	88.0591	10.6332	87.6270	0.710	0.0000	0.0000	0
2020/09/11	2032	04/02/2021	8.79	Put	Bond Future	11,627.7400	11.6277	12,003.6600	12.0037	3.233	0	0	0
2020/09/11	2032	04/02/2021	8.79	Call	Bond Future	499.3800	0.4994	443.2200	0.4432	(11.246)	0	0	800
2020/09/11	2032	04/02/2021	9.61	Call	Bond Future	1,414.6400	1.4146	1,288.8100	1.2888	(8.895)	0	0	0
2020/09/11	2032	04/02/2021	9.61	Put	Bond Future	7,151.2300	7.1512	7,457.4800	7.4575	4.282	0	0	0
2020/09/11	2032	04/02/2021	9.29	Put	Bond Future	8,755.0700	8.7551	9,092.6000	9.0926	3.855	0	0	0
2020/09/11	2032	04/02/2021	10.82	Call	Bond Future	4,453.3800	4.4534	4,192.0800	4.1921	(5.867)	0	0	0
2020/09/11	2032	04/02/2021	9.63	Put	Bond Future	7,059.1800	7.0592	7,363.2700	7.3633	4.308	0	0	0
2020/09/11	2032	04/02/2021	9.62	Call	Bond Future	1,431.7200	1.4317	1,304.8100	1.3048	(8.864)	0	0	0
2020/09/11	2032	04/02/2021	9.62	Put	Bond Future	7,105.1100	7.1051	7,410.2800	7.4103	4.295	0	0	0
2020/09/11	2032	06/05/2021	12.57	Call	Bond Future	10,440.9200	10.4409	10,079.1000	10.0791	(3.465)	0	0	0
2020/09/11	2032	06/05/2021	12.12	Put	Bond Future	1,788.9500	1.7890	1,889.7800	1.8898	5.636	0	0	0
2020/09/11	2032	06/05/2021			Bond Future	10.7910	84.8562	10.8693	84.4192	0.725	0.0000	0.0000	0
2020/09/11	2032	06/05/2021	12.57	Put	Bond Future	1,233.3100	1.2333	1,308.5800	1.3086	6.103	0	0	736
2020/09/11	2032	06/05/2021	10.33	Put	Bond Future	5,736.3300	5.7363	5,981.5200	5.9815	4.274	0	0	0
2020/09/11	2032	06/05/2021	10.33	Call	Bond Future	3,096.8300	3.0968	2,904.9300	2.9049	(6.197)	0	0	736
2020/09/11	2032	06/05/2021	12.11	Call	Bond Future	8,769.8900	8.7699	8,434.2400	8.4342	(3.827)	0	0	0
2020/09/11	2032	06/05/2021	12.11	Put	Bond Future	1,803.2800	1.8033	1,904.7200	1.9047	5.625	0	0	0
2020/09/11	2032	06/05/2021	12.12	Call	Bond Future	8,805.2600	8.8053	8,469.0000	8.4690	(3.819)	0	0	0
2020/09/11	2032	06/05/2021	12.10	Call	Bond Future	8,734.5500	8.7346	8,399.5300	8.3995	(3.836)	0	0	0
2020/09/11	2032	06/05/2021	12.10	Put	Bond Future	1,817.7000	1.8177	1,919.7700	1.9198	5.615	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
2020/09/11	2032	05/08/2021	11.37	Put	Bond Future	4,130.9300	4.1309	4,309.6300	4.3096	4.326	0	0	0
2020/09/11	2032	05/08/2021			Bond Future	11.0368	85.7795	11.1186	85.3375	0.741	0.0000	0.0000	0
2020/09/11	2032	05/08/2021	11.36	Call	Bond Future	5,881.6900	5.8817	5,619.1400	5.6191	(4.464)	0	0	0
2020/09/11	2032	05/08/2021	11.36	Put	Bond Future	4,153.0000	4.1530	4,332.4400	4.3324	4.321	0	0	0
2020/09/11	2032	05/08/2021	11.37	Call	Bond Future	5,912.3100	5.9123	5,649.0200	5.6490	(4.453)	0	0	0
2020/09/11	2032	05/08/2021	11.35	Call	Bond Future	5,850.8200	5.8508	5,589.0000	5.5890	(4.475)	0	0	0
2020/09/11	2032	05/08/2021	11.35	Put	Bond Future	4,174.8700	4.1749	4,355.0400	4.3550	4.316	0	0	0
2020/09/11	2033	05/11/2020			Bond Future	96.6268	96.6268	95.8919	95.8919	(0.761)	0.0000	0.0000	10,355
2020/09/11	2033	04/02/2021			Bond Future	97.6401	97.6401	96.8969	96.8969	(0.761)	0.0000	0.0000	0
2020/09/11	2033	06/05/2021			Bond Future	97.4914	97.4914	96.7396	96.7396	(0.771)	0.0000	0.0000	0
2020/09/11	2033	05/08/2021			Bond Future	98.5747	98.5747	97.8143	97.8143	(0.771)	0.0000	0.0000	0
2020/09/11	2037	05/11/2020	10.18	Call	Bond Future	360.1000	0.3601	301.9000	0.3019	(16.162)	0	0	0
2020/09/11	2037	05/11/2020	10.17	Put	Bond Future	7,943.5400	7.9435	8,296.0300	8.2960	4.437	0	0	0
2020/09/11	2037	05/11/2020			Bond Future	11.3179	81.6026	11.3846	81.1929	0.589	0.0000	0.0000	139,139
2020/09/11	2037	05/11/2020	10.19	Call	Bond Future	367.9300	0.3679	308.7200	0.3087	(16.093)	0	0	0
2020/09/11	2037	05/11/2020	10.19	Put	Bond Future	7,817.5500	7.8175	8,168.0300	8.1680	4.483	0	0	0
2020/09/11	2037	05/11/2020	10.17	Call	Bond Future	352.4100	0.3524	295.2100	0.2952	(16.231)	0	0	0
2020/09/11	2037	05/11/2020	10.18	Put	Bond Future	7,880.4300	7.8804	8,231.9200	8.2319	4.460	0	0	0
2020/09/11	2037	04/02/2021	13.73	Call	Bond Future	12,170.6400	12.1706	11,798.0500	11.7981	(3.061)	0	0	0
2020/09/11	2037	04/02/2021	10.85	Call	Bond Future	2,250.7300	2.2507	2,093.3300	2.0933	(6.993)	0	0	0
2020/09/11	2037	04/02/2021	10.35	Call	Bond Future	1,320.7900	1.3208	1,212.4700	1.2125	(8.201)	0	0	0
2020/09/11	2037	04/02/2021	10.28	Put	Bond Future	9,421.7200	9.4217	9,733.9600	9.7340	3.314	0	0	0
2020/09/11	2037	04/02/2021	10.27	Call	Bond Future	1,210.3800	1.2104	1,108.9500	1.1089	(8.380)	0	0	0
2020/09/11	2037	04/02/2021			Bond Future	11.5511	78.1841	11.6208	77.7696	0.603	0.0000	0.0000	0
2020/09/11	2037	04/02/2021	11.97	Put	Bond Future	3,040.4300	3.0404	3,187.7500	3.1877	4.845	0	0	0
2020/09/11	2037	04/02/2021	11.97	Call	Bond Future	5,482.6100	5.4826	5,215.4100	5.2154	(4.874)	0	0	300
2020/09/11	2037	04/02/2021	9.65	Put	Bond Future	13,320.0900	13.3201	13,678.3300	13.6783	2.689	0	0	0
2020/09/11	2037	04/02/2021	9.65	Call	Bond Future	570.3600	0.5704	514.0800	0.5141	(9.867)	0	0	72
2020/09/11	2037	04/02/2021	11.90	Call	Bond Future	5,238.9500	5.2389	4,977.8200	4.9778	(4.984)	0	0	0
2020/09/11	2037	04/02/2021	13.73	Put	Bond Future	665.4200	0.6654	707.3500	0.7073	6.301	0	0	300
2020/09/11	2037	04/02/2021	10.85	Put	Bond Future	6,618.5200	6.6185	6,875.6400	6.8756	3.885	0	0	72
2020/09/11	2037	04/02/2021	10.35	Put	Bond Future	9,034.0800	9.0341	9,340.2800	9.3403	3.389	0	0	72
2020/09/11	2037	04/02/2021	10.28	Call	Bond Future	1,223.8000	1.2238	1,121.5200	1.1215	(8.358)	0	0	0
2020/09/11	2037	04/02/2021	10.27	Put	Bond Future	9,477.8700	9.4779	9,790.9600	9.7910	3.303	0	0	0
2020/09/11	2037	04/02/2021	11.90	Put	Bond Future	3,196.6300	3.1966	3,350.0200	3.3500	4.798	0	0	240
2020/09/11	2037	04/02/2021	10.48	Put	Bond Future	8,339.3100	8.3393	8,633.8900	8.6339	3.532	0	0	0
2020/09/11	2037	04/02/2021	10.48	Call	Bond Future	1,515.2600	1.5153	1,395.3200	1.3953	(7.915)	0	0	240
2020/09/11	2037	04/02/2021	10.29	Call	Bond Future	1,237.3300	1.2373	1,134.2000	1.1342	(8.335)	0	0	0
2020/09/11	2037	04/02/2021	10.29	Put	Bond Future	9,365.7700	9.3658	9,677.1600	9.6772	3.325	0	0	0
2020/09/11	2037	06/05/2021	12.42	Call	Bond Future	6,891.3700	6.8914	6,614.7300	6.6147	(4.014)	0	0	0
2020/09/11	2037	06/05/2021			Bond Future	11.7898	79.0211	11.8625	78.6019	0.616	0.0000	0.0000	0
2020/09/11	2037	06/05/2021	12.42	Put	Bond Future	3,370.6700	3.3707	3,513.2300	3.5132	4.229	0	0	0
2020/09/11	2037	06/05/2021	12.43	Call	Bond Future	6,926.5000	6.9265	6,649.1800	6.6492	(4.004)	0	0	0
2020/09/11	2037	06/05/2021	12.44	Put	Bond Future	3,333.3700	3.3334	3,474.5800	3.4746	4.236	0	0	0
2020/09/11	2037	06/05/2021	12.43	Put	Bond Future	3,351.9700	3.3520	3,493.8500	3.4938	4.233	0	0	0
2020/09/11	2037	06/05/2021	12.44	Call	Bond Future	6,961.6800	6.9617	6,683.6900	6.6837	(3.993)	0	0	0

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2020/09/11	2037	05/08/2021	12.26	Put	Bond Future	4,936.5200	4.9365	5,112.8800	5.1129	3.573	0	0	0
2020/09/11	2037	05/08/2021	12.27	Call	Bond Future	6,147.2400	6.1472	5,898.9600	5.8990	(4.039)	0	0	0
2020/09/11	2037	05/08/2021	12.28	Call	Bond Future	6,178.1700	6.1782	5,929.2300	5.9292	(4.029)	0	0	0
2020/09/11	2037	05/08/2021			Bond Future	12.0468	75.6253	12.1228	75.2013	0.631	0.0000	0.0000	0
2020/09/11	2037	05/08/2021	12.26	Call	Bond Future	6,116.6400	6.1166	5,869.0300	5.8690	(4.048)	0	0	0
2020/09/11	2037	05/08/2021	12.28	Put	Bond Future	4,888.8200	4.8888	5,063.8500	5.0638	3.580	0	0	0
2020/09/11	2037	05/08/2021	12.27	Put	Bond Future	4,912.4700	4.9125	5,088.1600	5.0882	3.576	0	0	0
2020/09/11	2038	05/11/2020			Bond Future	108.1782	108.1782	107.0594	107.0594	(1.034)	0.0000	0.0000	10,927
2020/09/11	2038	04/02/2021			Bond Future	107.6150	107.6150	106.4836	106.4836	(1.051)	0.0000	0.0000	0
2020/09/11	2038	06/05/2021			Bond Future	108.7917	108.7917	107.6476	107.6476	(1.052)	0.0000	0.0000	0
2020/09/11	2038	05/08/2021			Bond Future	108.2782	108.2782	107.1213	107.1213	(1.068)	0.0000	0.0000	0
2020/09/11	2040	05/11/2020	10.30	Call	Bond Future	343.0000	0.3430	289.8300	0.2898	(15.501)	0	0	0
2020/09/11	2040	05/11/2020	11.00	Put	Bond Future	4,662.6100	4.6626	4,912.1400	4.9121	5.352	0	0	0
2020/09/11	2040	05/11/2020	10.23	Call	Bond Future	293.1100	0.2931	246.2500	0.2463	(15.987)	0	0	2,000
2020/09/11	2040	05/11/2020	11.70	Put	Bond Future	2,166.5900	2.1666	2,308.0600	2.3081	6.530	0	0	2,000
2020/09/11	2040	05/11/2020	9.50	Call	Bond Future	41.6200	0.0416	32.6300	0.0326	(21.600)	0	0	2,000
2020/09/11	2040	05/11/2020	10.00	Call	Bond Future	168.8000	0.1688	139.0000	0.1390	(17.654)	0	0	2,380
2020/09/11	2040	05/11/2020			Bond Future	11.4869	83.3430	11.5486	82.9447	0.537	0.0000	0.0000	72,600
2020/09/11	2040	05/11/2020	10.30	Put	Bond Future	8,676.0400	8.6760	9,021.1600	9.0212	3.978	0	0	0
2020/09/11	2040	05/11/2020	9.73	Put	Bond Future	12,912.6600	12.9127	13,294.7400	13.2947	2.959	0	0	0
2020/09/11	2040	05/11/2020	9.73	Call	Bond Future	82.1200	0.0821	65.9100	0.0659	(19.739)	0	0	2,000
2020/09/11	2040	05/11/2020	10.23	Put	Bond Future	9,159.9700	9.1600	9,511.4000	9.5114	3.837	0	0	0
2020/09/11	2040	05/11/2020	10.31	Call	Bond Future	350.6500	0.3506	296.5400	0.2965	(15.431)	0	0	0
2020/09/11	2040	05/11/2020	10.32	Put	Bond Future	8,539.8700	8.5399	8,883.1000	8.8831	4.019	0	0	0
2020/09/11	2040	05/11/2020	11.00	Call	Bond Future	1,401.6200	1.4016	1,252.8600	1.2529	(10.613)	0	0	2,380
2020/09/11	2040	05/11/2020	11.70	Call	Bond Future	3,529.8700	3.5299	3,273.0500	3.2731	(7.276)	0	0	0
2020/09/11	2040	05/11/2020	9.50	Put	Bond Future	14,788.1300	14.7881	15,177.4300	15.1774	2.633	0	0	0
2020/09/11	2040	05/11/2020	10.00	Put	Bond Future	10,825.5900	10.8256	11,194.0800	11.1941	3.404	0	0	0
2020/09/11	2040	05/11/2020	10.31	Put	Bond Future	8,607.8400	8.6078	8,952.0200	8.9520	3.998	0	0	0
2020/09/11	2040	05/11/2020	10.32	Call	Bond Future	358.4300	0.3584	303.3700	0.3034	(15.361)	0	0	0
2020/09/11	2040	05/11/2020	11.50	Call	Bond Future	2,822.2500	2.8223	2,594.2400	2.5942	(8.079)	0	0	0
2020/09/11	2040	05/11/2020	11.50	Put	Bond Future	2,737.3500	2.7374	2,907.6300	2.9076	6.221	0	0	2,000
2020/09/11	2040	04/02/2021	9.49	Call	Bond Future	380.7900	0.3808	342.6400	0.3426	(10.019)	0	0	500
2020/09/11	2040	04/02/2021	9.57	Put	Bond Future	16,009.2200	16.0092	16,370.2000	16.3702	2.255	0	0	0
2020/09/11	2040	04/02/2021	10.07	Put	Bond Future	12,383.7800	12.3838	12,714.8600	12.7149	2.673	0	0	0
2020/09/11	2040	04/02/2021	10.42	Put	Bond Future	10,143.2200	10.1432	10,447.5000	10.4475	3.000	0	0	0
2020/09/11	2040	04/02/2021			Bond Future	11.7186	79.6920	11.7830	79.2891	0.550	0.0000	0.0000	0
2020/09/11	2040	04/02/2021	10.07	Call	Bond Future	835.7600	0.8358	763.8700	0.7639	(8.602)	0	0	800
2020/09/11	2040	04/02/2021	11.74	Call	Bond Future	4,420.3500	4.4204	4,194.0700	4.1941	(5.119)	0	0	0
2020/09/11	2040	04/02/2021	11.74	Put	Bond Future	4,285.8600	4.2859	4,462.5500	4.4625	4.123	0	0	800
2020/09/11	2040	04/02/2021	10.41	Call	Bond Future	1,247.3800	1.2474	1,149.5200	1.1495	(7.845)	0	0	0
2020/09/11	2040	04/02/2021	10.41	Put	Bond Future	10,203.6900	10.2037	10,508.8000	10.5088	2.990	0	0	0
2020/09/11	2040	04/02/2021	9.49	Put	Bond Future	16,633.2100	16.6332	16,998.0300	16.9980	2.193	0	0	0
2020/09/11	2040	04/02/2021	9.57	Call	Bond Future	427.8900	0.4279	385.9000	0.3859	(9.813)	0	0	800
2020/09/11	2040	04/02/2021	10.42	Call	Bond Future	1,261.3700	1.2614	1,162.6800	1.1627	(7.824)	0	0	0
2020/09/11	2040	04/02/2021	10.24	Put	Bond Future	11,263.8700	11.2639	11,582.5000	11.5825	2.829	0	0	0

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2020/09/11	2040	04/02/2021	10.24	Call	Bond Future	1,026.4400	1.0264	942.1000	0.9421	(8.217)	0	0	500
2020/09/11	2040	04/02/2021	11.57	Call	Bond Future	3,890.4900	3.8905	3,680.3200	3.6803	(5.402)	0	0	0
2020/09/11	2040	04/02/2021	11.57	Put	Bond Future	4,832.1100	4.8321	5,024.9100	5.0249	3.990	0	0	500
2020/09/11	2040	04/02/2021	10.40	Call	Bond Future	1,233.5100	1.2335	1,136.4700	1.1365	(7.867)	0	0	0
2020/09/11	2040	04/02/2021	10.40	Put	Bond Future	10,264.3800	10.2644	10,570.3100	10.5703	2.981	0	0	0
2020/09/11	2040	06/05/2021	12.44	Put	Bond Future	3,795.9900	3.7960	3,943.0300	3.9430	3.874	0	0	0
2020/09/11	2040	06/05/2021			Bond Future	11.9553	80.5452	12.0226	80.1376	0.563	0.0000	0.0000	0
2020/09/11	2040	06/05/2021	12.43	Call	Bond Future	6,619.8100	6.6198	6,359.9100	6.3599	(3.926)	0	0	0
2020/09/11	2040	06/05/2021	12.43	Put	Bond Future	3,818.1900	3.8182	3,965.9200	3.9659	3.869	0	0	0
2020/09/11	2040	06/05/2021	12.44	Call	Bond Future	6,654.8500	6.6549	6,394.2600	6.3943	(3.916)	0	0	0
2020/09/11	2040	06/05/2021	12.42	Call	Bond Future	6,584.5800	6.5846	6,325.3800	6.3254	(3.936)	0	0	0
2020/09/11	2040	06/05/2021	12.42	Put	Bond Future	3,840.2600	3.8403	3,988.6900	3.9887	3.865	0	0	0
2020/09/11	2040	05/08/2021	12.47	Call	Bond Future	6,486.1600	6.4862	6,241.2700	6.2413	(3.776)	0	0	0
2020/09/11	2040	05/08/2021			Bond Future	12.2102	76.9157	12.2807	76.5035	0.577	0.0000	0.0000	0
2020/09/11	2040	05/08/2021	12.47	Put	Bond Future	4,984.5100	4.9845	5,151.8400	5.1518	3.357	0	0	0
2020/09/11	2040	05/08/2021	12.48	Call	Bond Future	6,517.7200	6.5177	6,272.1800	6.2722	(3.767)	0	0	0
2020/09/11	2040	05/08/2021	12.49	Put	Bond Future	4,933.8000	4.9338	5,099.8400	5.0998	3.365	0	0	0
2020/09/11	2040	05/08/2021	12.48	Put	Bond Future	4,959.2400	4.9592	5,125.9200	5.1259	3.361	0	0	0
2020/09/11	2040	05/08/2021	12.49	Call	Bond Future	6,549.0400	6.5490	6,302.8600	6.3029	(3.759)	0	0	0
2020/09/11	2044	05/11/2020	10.36	Call	Bond Future	333.3500	0.3334	281.4900	0.2815	(15.557)	0	0	0
2020/09/11	2044	05/11/2020	11.06	Put	Bond Future	4,758.9700	4.7590	5,009.1600	5.0092	5.257	0	0	525
2020/09/11	2044	05/11/2020	11.43	Call	Bond Future	2,377.3300	2.3773	2,171.2900	2.1713	(8.667)	0	0	0
2020/09/11	2044	05/11/2020	9.72	Put	Bond Future	13,729.1800	13.7292	14,113.6900	14.1137	2.801	0	0	0
2020/09/11	2044	05/11/2020	9.97	Call	Bond Future	128.4900	0.1285	104.8200	0.1048	(18.422)	0	0	300
2020/09/11	2044	05/11/2020	9.29	Put	Bond Future	17,453.5600	17.4536	17,847.2400	17.8472	2.256	0	0	0
2020/09/11	2044	05/11/2020	9.96	Put	Bond Future	11,790.8400	11.7908	12,165.2000	12.1652	3.175	0	0	0
2020/09/11	2044	05/11/2020			Bond Future	11.5629	79.8559	11.6247	79.4584	0.535	0.0000	0.0000	47,298
2020/09/11	2044	05/11/2020	10.34	Call	Bond Future	318.7100	0.3187	268.6800	0.2687	(15.698)	0	0	0
2020/09/11	2044	05/11/2020	10.34	Put	Bond Future	8,963.0900	8.9631	9,310.5600	9.3106	3.877	0	0	0
2020/09/11	2044	05/11/2020	9.72	Call	Bond Future	63.6700	0.0637	50.6800	0.0507	(20.402)	0	0	1,815
2020/09/11	2044	05/11/2020	9.97	Put	Bond Future	11,712.4700	11.7125	12,086.3000	12.0863	3.192	0	0	0
2020/09/11	2044	05/11/2020	9.96	Call	Bond Future	125.1100	0.1251	101.9700	0.1020	(18.496)	0	0	0
2020/09/11	2044	05/11/2020	11.38	Call	Bond Future	2,228.2500	2.2282	2,029.9800	2.0300	(8.898)	0	0	0
2020/09/11	2044	05/11/2020	11.38	Put	Bond Future	3,425.2400	3.4252	3,624.4700	3.6245	5.817	0	0	300
2020/09/11	2044	05/11/2020	10.36	Put	Bond Future	8,823.4500	8.8235	9,169.0900	9.1691	3.917	0	0	0
2020/09/11	2044	05/11/2020	11.06	Call	Bond Future	1,390.2300	1.3902	1,242.9200	1.2429	(10.596)	0	0	0
2020/09/11	2044	05/11/2020	10.04	Put	Bond Future	11,169.5500	11.1695	11,539.4400	11.5394	3.312	0	0	0
2020/09/11	2044	05/11/2020	11.17	Put	Bond Future	4,266.1600	4.2662	4,498.6900	4.4987	5.451	0	0	1,815
2020/09/11	2044	05/11/2020	11.43	Put	Bond Future	3,243.9800	3.2440	3,435.4400	3.4354	5.902	0	0	1,815
2020/09/11	2044	05/11/2020	8.87	Put	Bond Future	21,376.5200	21.3765	21,773.1300	21.7731	1.855	0	0	0
2020/09/11	2044	05/11/2020	9.29	Call	Bond Future	15.8500	0.0159	12.0300	0.0120	(24.101)	0	0	300
2020/09/11	2044	05/11/2020	10.35	Call	Bond Future	325.9700	0.3260	275.0200	0.2750	(15.630)	0	0	0
2020/09/11	2044	05/11/2020	10.35	Put	Bond Future	8,893.1500	8.8932	9,239.7000	9.2397	3.897	0	0	0
2020/09/11	2044	05/11/2020	10.04	Call	Bond Future	154.3700	0.1544	126.7600	0.1268	(17.886)	0	0	525
2020/09/11	2044	05/11/2020	9.34	Put	Bond Future	17,004.9700	17.0050	17,398.0100	17.3980	2.311	0	0	0
2020/09/11	2044	05/11/2020	9.34	Call	Bond Future	18.8600	0.0189	14.4000	0.0144	(23.648)	0	0	525
2020/09/11	2044	05/11/2020	11.17	Call	Bond Future	1,655.3700	1.6554	1,490.4000	1.4904	(9.966)	0	0	0

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2020/09/11	2044	05/11/2020	8.87	Call	Bond Future	3.1900	0.0032	2.3000	0.0023	(27.900)	0	0	1,815
2020/09/11	2044	05/11/2020	10.02	Put	Bond Future	11,323.6400	11.3236	11,694.7100	11.6947	3.277	0	0	0
2020/09/11	2044	05/11/2020	10.02	Call	Bond Future	146.5600	0.1466	120.1300	0.1201	(18.034)	0	0	1,815
2020/09/11	2044	04/02/2021	10.04	Put	Bond Future	13,159.9400	13.1599	13,497.0000	13.4970	2.561	0	0	0
2020/09/11	2044	04/02/2021	10.37	Call	Bond Future	1,104.9600	1.1050	1,015.7800	1.0158	(8.071)	0	0	0
2020/09/11	2044	04/02/2021	10.35	Put	Bond Future	11,060.1400	11.0601	11,374.6600	11.3747	2.844	0	0	0
2020/09/11	2044	04/02/2021			Bond Future	11.7880	76.2943	11.8527	75.8922	0.549	0.0000	0.0000	0
2020/09/11	2044	04/02/2021	10.37	Put	Bond Future	10,931.9200	10.9319	11,244.8600	11.2449	2.863	0	0	0
2020/09/11	2044	04/02/2021	10.35	Call	Bond Future	1,079.4700	1.0795	991.8700	0.9919	(8.115)	0	0	0
2020/09/11	2044	04/02/2021	10.04	Call	Bond Future	737.0400	0.7370	671.9800	0.6720	(8.827)	0	0	0
2020/09/11	2044	04/02/2021	10.84	Call	Bond Future	1,855.4800	1.8555	1,724.8800	1.7249	(7.039)	0	0	0
2020/09/11	2044	04/02/2021	10.36	Put	Bond Future	10,995.9200	10.9959	11,309.6500	11.3096	2.853	0	0	0
2020/09/11	2044	04/02/2021	10.84	Put	Bond Future	8,198.1200	8.1981	8,469.6400	8.4696	3.312	0	0	265
2020/09/11	2044	04/02/2021	10.29	Call	Bond Future	1,005.5700	1.0056	922.6200	0.9226	(8.249)	0	0	0
2020/09/11	2044	04/02/2021	10.29	Put	Bond Future	11,450.1400	11.4501	11,769.3100	11.7693	2.787	0	0	265
2020/09/11	2044	04/02/2021	9.66	Put	Bond Future	16,013.7800	16.0138	16,373.1900	16.3732	2.244	0	0	0
2020/09/11	2044	04/02/2021	9.66	Call	Bond Future	437.3900	0.4374	394.6800	0.3947	(9.765)	0	0	265
2020/09/11	2044	04/02/2021	10.36	Call	Bond Future	1,092.1600	1.0922	1,003.7700	1.0038	(8.093)	0	0	0
2020/09/11	2044	06/05/2021	12.43	Put	Bond Future	3,991.1700	3.9912	4,142.6400	4.1426	3.795	0	0	0
2020/09/11	2044	06/05/2021	12.44	Call	Bond Future	6,446.8000	6.4468	6,190.8200	6.1908	(3.971)	0	0	0
2020/09/11	2044	06/05/2021			Bond Future	12.0179	77.1112	12.0855	76.7044	0.563	0.0000	0.0000	0
2020/09/11	2044	06/05/2021	12.45	Call	Bond Future	6,481.3800	6.4814	6,224.7000	6.2247	(3.960)	0	0	0
2020/09/11	2044	06/05/2021	12.45	Put	Bond Future	3,946.0200	3.9460	4,096.1000	4.0961	3.803	0	0	0
2020/09/11	2044	06/05/2021	12.43	Call	Bond Future	6,412.5100	6.4125	6,157.2200	6.1572	(3.981)	0	0	0
2020/09/11	2044	06/05/2021	12.44	Put	Bond Future	3,968.4100	3.9684	4,119.1900	4.1192	3.800	0	0	0
2020/09/11	2044	05/08/2021	12.60	Put	Bond Future	4,828.4800	4.8285	4,990.1100	4.9901	3.347	0	0	0
2020/09/11	2044	05/08/2021	12.61	Put	Bond Future	4,804.9500	4.8050	4,965.9500	4.9660	3.351	0	0	0
2020/09/11	2044	05/08/2021			Bond Future	12.2652	73.5694	12.3361	73.1581	0.578	0.0000	0.0000	0
2020/09/11	2044	05/08/2021	12.60	Call	Bond Future	6,737.4500	6.7375	6,487.7300	6.4877	(3.706)	0	0	0
2020/09/11	2044	05/08/2021	12.61	Call	Bond Future	6,769.6100	6.7696	6,519.2600	6.5193	(3.698)	0	0	0
2020/09/11	2044	05/08/2021	12.59	Call	Bond Future	6,705.3300	6.7053	6,456.2400	6.4562	(3.715)	0	0	0
2020/09/11	2044	05/08/2021	12.59	Put	Bond Future	4,852.1300	4.8521	5,014.3900	5.0144	3.344	0	0	0
2020/09/11	2046	05/11/2020			Bond Future	96.0628	96.0628	94.8005	94.8005	(1.314)	0.0000	0.0000	16,197
2020/09/11	2046	04/02/2021			Bond Future	97.0703	97.0703	95.7941	95.7941	(1.315)	0.0000	0.0000	0
2020/09/11	2046	06/05/2021			Bond Future	96.3409	96.3409	95.0501	95.0501	(1.340)	0.0000	0.0000	0
2020/09/11	2046	05/08/2021			Bond Future	97.4114	97.4114	96.1063	96.1063	(1.340)	0.0000	0.0000	0
2020/09/11	2050	05/11/2020			Bond Future	98.1917	98.1917	97.2407	97.2407	(0.969)	0.0000	0.0000	13,962
2020/09/11	2050	04/02/2021			Bond Future	97.3306	97.3306	96.3689	96.3689	(0.988)	0.0000	0.0000	0
2020/09/11	2050	06/05/2021			Bond Future	98.3948	98.3948	97.4222	97.4222	(0.988)	0.0000	0.0000	0
2020/09/11	2050	05/08/2021			Bond Future	97.5596	97.5596	96.5760	96.5760	(1.008)	0.0000	0.0000	0
2020/09/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	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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2020/09/11	AL37	05/11/2020			Index Future	757.3030	757.3030	756.2300	756.2300	(0.142)	0.0000	0.0000	0
2020/09/11	AL37	04/02/2021			Index Future	765.0580	765.0580	763.9690	763.9690	(0.142)	0.0000	0.0000	0
2020/09/11	AL37	06/05/2021			Index Future	773.2360	773.2360	772.1320	772.1320	(0.143)	0.0000	0.0000	0
2020/09/11	AL37	05/08/2021			Index Future	781.5540	781.5540	780.4370	780.4370	(0.143)	0.0000	0.0000	0
2020/09/11	AL7T	05/11/2020			Index Future	819.1940	819.1940	815.5370	815.5370	(0.446)	0.0000	0.0000	0
2020/09/11	AL7T	04/02/2021			Index Future	827.5830	827.5830	823.8830	823.8830	(0.447)	0.0000	0.0000	0
2020/09/11	AL7T	06/05/2021			Index Future	836.4290	836.4290	832.6860	832.6860	(0.447)	0.0000	0.0000	0
2020/09/11	AL7T	05/08/2021			Index Future	845.4280	845.4280	841.6430	841.6430	(0.448)	0.0000	0.0000	0
2020/09/11	ALBI	05/11/2020			Index Future	719.4150	719.4150	716.6520	716.6520	(0.384)	0.0000	0.0000	209
2020/09/11	ALBI	04/02/2021			Index Future	726.7820	726.7820	723.9860	723.9860	(0.385)	0.0000	0.0000	0
2020/09/11	ALBI	06/05/2021			Index Future	734.5500	734.5500	731.7220	731.7220	(0.385)	0.0000	0.0000	0
2020/09/11	ALBI	05/08/2021			Index Future	742.4530	742.4530	739.5930	739.5930	(0.385)	0.0000	0.0000	0
2020/09/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	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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2020/09/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/11	ES33	05/11/2020			Bond Future	11.9399	72.3349	12.0109	71.9745	0.595	0.0000	0.0000	350
2020/09/11	ES33	04/02/2021			Bond Future	12.2199	73.0757	12.2942	72.7111	0.608	0.0000	0.0000	0
2020/09/11	ES33	06/05/2021			Bond Future	12.5018	70.0824	12.5794	69.7137	0.621	0.0000	0.0000	0
2020/09/11	ES33	05/08/2021			Bond Future	12.8001	70.8449	12.8813	70.4720	0.635	0.0000	0.0000	0
2020/09/11	ES42	05/11/2020			Bond Future	12.3749	71.4326	12.4410	71.0634	0.534	0.0000	0.0000	4,789
2020/09/11	ES42	04/02/2021			Bond Future	12.6370	72.1647	12.7063	71.7913	0.548	0.0000	0.0000	0
2020/09/11	ES42	06/05/2021			Bond Future	12.9110	68.6788	12.9838	68.3010	0.563	0.0000	0.0000	0
2020/09/11	ES42	05/08/2021			Bond Future	13.1934	69.4263	13.2698	69.0443	0.579	0.0000	0.0000	0
2020/09/11	GOVI	05/11/2020	737.84	Put	GOVI	271,620.0000	27.1620	298,760.0000	29.8760	9.992	0	0	0
2020/09/11	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	05/11/2020			GOVI	710.6780	710.6780	707.9640	707.9640	(0.382)	0.0000	0.0000	1,008
2020/09/11	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	05/11/2020	737.83	Put	GOVI	271,520.0000	27.1520	298,660.0000	29.8660	9.996	0	0	0
2020/09/11	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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2020/09/11	GOVI	05/11/2020	737.85	Put	GOVI	271,720.0000	27.1720	298,860.0000	29.8860	9.988	0	0	0
2020/09/11	GOVI	04/02/2021	750.96	Put	GOVI	330,040.0000	33.0040	357,510.0000	35.7510	8.323	0	0	0
2020/09/11	GOVI	04/02/2021			GOVI	717.9560	717.9560	715.2090	715.2090	(0.383)	0.0000	0.0000	0
2020/09/11	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	04/02/2021	750.95	Put	GOVI	329,940.0000	32.9940	357,410.0000	35.7410	8.326	0	0	0
2020/09/11	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	04/02/2021	750.94	Put	GOVI	329,840.0000	32.9840	357,310.0000	35.7310	8.328	0	0	0
2020/09/11	GOVI	06/05/2021	678.67	Call	GOVI	469,600.0000	46.9600	441,810.0000	44.1810	(5.918)	0	0	0
2020/09/11	GOVI	06/05/2021			GOVI	725.6300	725.6300	722.8510	722.8510	(0.383)	0.0000	0.0000	0
2020/09/11	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	06/05/2021	678.68	Call	GOVI	469,500.0000	46.9500	441,710.0000	44.1710	(5.919)	0	0	0
2020/09/11	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	06/05/2021	678.69	Call	GOVI	469,400.0000	46.9400	441,610.0000	44.1610	(5.920)	0	0	0
2020/09/11	GOVI	05/08/2021	719.14	Call	GOVI	142,970.0000	14.2970	114,860.0000	11.4860	(19.661)	0	0	0
2020/09/11	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	05/08/2021			GOVI	733.4370	733.4370	730.6260	730.6260	(0.383)	0.0000	0.0000	0
2020/09/11	GOVI	05/08/2021	719.15	Call	GOVI	142,870.0000	14.2870	114,760.0000	11.4760	(19.675)	0	0	0
2020/09/11	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	GOVI	05/08/2021	719.13	Call	GOVI	143,070.0000	14.3070	114,960.0000	11.4960	(19.648)	0	0	0
2020/09/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/11	IGOV	05/11/2020			Index Future	260.5910	260.5910	259.2910	259.2910	(0.499)	0.0000	0.0000	1,203
2020/09/11	IGOV	04/02/2021			Index Future	263.3240	263.3240	262.0080	262.0080	(0.500)	0.0000	0.0000	0
2020/09/11	IGOV	06/05/2021			Index Future	266.2020	266.2020	264.8710	264.8710	(0.500)	0.0000	0.0000	0
2020/09/11	IGOV	05/08/2021			Index Future	269.1280	269.1280	267.7830	267.7830	(0.500)	0.0000	0.0000	0
2020/09/11	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/11	IS05	17/12/2020			Interest Rate Swap	93.9800	93.9800	93.9700	93.9700	(0.011)	0.0000	0.0000	0
2020/09/11	IS05	16/03/2021			Interest Rate Swap	92.1600	92.1600	92.1500	92.1500	(0.011)	0.0000	0.0000	0
2020/09/11	IS05	15/06/2021			Interest Rate Swap	90.2700	90.2700	90.2700	90.2700	0.000	0.0000	0.0000	0
2020/09/11	IS05	21/09/2021			Interest Rate Swap	89.1800	89.1800	89.1900	89.1900	0.011	0.0000	0.0000	0
2020/09/11	IS05	21/12/2021			Interest Rate Swap	90.4000	90.4000	90.4200	90.4200	0.022	0.0000	0.0000	51
2020/09/11	IS05	15/03/2022			Interest Rate Swap	89.7800	89.7800	89.8100	89.8100	0.033	0.0000	0.0000	0
2020/09/11	IS05	21/06/2022			Interest Rate Swap	89.8300	89.8300	89.8700	89.8700	0.045	0.0000	0.0000	0
2020/09/11	IS05	20/09/2022			Interest Rate Swap	92.9200	92.9200	92.9800	92.9800	0.065	0.0000	0.0000	0
2020/09/11	IS05	20/12/2022			Interest Rate Swap	93.3800	93.3800	93.4500	93.4500	0.075	0.0000	0.0000	0
2020/09/11	IS05	22/03/2023			Interest Rate Swap	85.7200	85.7200	85.8200	85.8200	0.117	0.0000	0.0000	0
2020/09/11	IS05	20/06/2023			Interest Rate Swap	91.2300	91.2300	91.3500	91.3500	0.132	0.0000	0.0000	0
2020/09/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/11	IS10	17/12/2025			Interest Rate Swap	79.3800	79.3800	79.6000	79.6000	0.277	0.0000	0.0000	0
2020/09/11	IS10	16/03/2026			Interest Rate Swap	75.9900	75.9900	76.2300	76.2300	0.316	0.0000	0.0000	0
2020/09/11	IS10	15/06/2026			Interest Rate Swap	74.5000	74.5000	74.7400	74.7400	0.322	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
2020/09/11	IS10	21/09/2026			Interest Rate Swap	76.6300	76.6300	76.8800	76.8800	0.326	0.0000	0.0000	0
2020/09/11	IS10	21/12/2026			Interest Rate Swap	80.7800	80.7800	81.0000	81.0000	0.272	0.0000	0.0000	0
2020/09/11	IS10	15/03/2027			Interest Rate Swap	79.4000	79.4000	79.6000	79.6000	0.252	0.0000	0.0000	0
2020/09/11	IS10	21/06/2027			Interest Rate Swap	81.6100	81.6100	81.7900	81.7900	0.221	0.0000	0.0000	0
2020/09/11	IS10	20/09/2027			Interest Rate Swap	87.5600	87.5600	87.7400	87.7400	0.206	0.0000	0.0000	0
2020/09/11	IS10	20/12/2027			Interest Rate Swap	88.0800	88.0800	88.3000	88.3000	0.250	0.0000	0.0000	0
2020/09/11	IS10	22/03/2028			Interest Rate Swap	81.2100	81.2100	81.5000	81.5000	0.357	0.0000	0.0000	0
2020/09/11	IS10	20/06/2028			Interest Rate Swap	89.1800	89.1800	89.5100	89.5100	0.370	0.0000	0.0000	0
2020/09/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/11	JBAF	16/09/2020			Jibar Tradeable Future	3.3550	96.6450	3.3550	96.6450	0.000	0.0000	0.0000	10,000
2020/09/11	JBAF	21/10/2020			Jibar Tradeable Future	3.2650	96.7350	3.2650	96.7350	0.000	0.0000	0.0000	0
2020/09/11	JBAF	18/11/2020			Jibar Tradeable Future	3.2600	96.7400	3.2600	96.7400	0.000	0.0000	0.0000	0
2020/09/11	JBAF	15/12/2020			Jibar Tradeable Future	3.2200	96.7800	3.2200	96.7800	0.000	0.0000	0.0000	30,010
2020/09/11	JBAF	20/01/2021			Jibar Tradeable Future	3.2400	96.7600	3.2400	96.7600	0.000	0.0000	0.0000	0
2020/09/11	JBAF	17/02/2021			Jibar Tradeable Future	3.2600	96.7400	3.2600	96.7400	0.000	0.0000	0.0000	0
2020/09/11	JBAF	17/03/2021			Jibar Tradeable Future	3.2850	96.7150	3.2950	96.7050	0.304	0.0000	0.0000	0
2020/09/11	JBAF	15/06/2021			Jibar Tradeable Future	3.4250	96.5750	3.4350	96.5650	0.292	0.0000	0.0000	0
2020/09/11	JBAF	15/09/2021			Jibar Tradeable Future	3.5400	96.4600	3.5400	96.4600	0.000	0.0000	0.0000	30,000
2020/09/11	JBAF	15/12/2021			Jibar Tradeable Future	3.7300	96.2700	3.7300	96.2700	0.000	0.0000	0.0000	0
2020/09/11	JBAF	16/03/2022			Jibar Tradeable Future	3.8950	96.1050	3.8950	96.1050	0.000	0.0000	0.0000	0
2020/09/11	JBAF	15/06/2022			Jibar Tradeable Future	4.1200	95.8800	4.1300	95.8700	0.243	0.0000	0.0000	0
2020/09/11	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	R023	05/11/2020			Bond Future	4.4406	108.6820	4.4927	108.5640	1.174	0.0000	0.0000	34,474
2020/09/11	R023	05/11/2020	7.46	Call	Bond Future	6,575.2700	6.5753	6,457.2300	6.4572	(1.795)	0	0	0
2020/09/11	R023	05/11/2020	7.47	Call	Bond Future	6,596.1900	6.5962	6,478.1500	6.4782	(1.790)	0	0	0
2020/09/11	R023	05/11/2020	7.45	Call	Bond Future	6,554.3600	6.5544	6,436.3200	6.4363	(1.801)	0	0	0
2020/09/11	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/11	R023	04/02/2021	6.34	Call	Bond Future	3,666.0600	3.6661	3,547.5500	3.5475	(3.233)	0	0	0
2020/09/11	R023	04/02/2021	6.32	Put	Bond Future	8.2600	0.0083	9.8500	0.0099	19.249	0	0	0
2020/09/11	R023	04/02/2021			Bond Future	4.4869	109.7950	4.5464	109.6750	1.326	0.0000	0.0000	0
2020/09/11	R023	04/02/2021	6.34	Put	Bond Future	7.7200	0.0077	9.2200	0.0092	19.430	0	0	0
2020/09/11	R023	04/02/2021	6.32	Call	Bond Future	3,627.9900	3.6280	3,509.5700	3.5096	(3.264)	0	0	0
2020/09/11	R023	04/02/2021	6.33	Put	Bond Future	7.9800	0.0080	9.5300	0.0095	19.424	0	0	0
2020/09/11	R023	04/02/2021	6.33	Call	Bond Future	3,647.0200	3.6470	3,528.5600	3.5286	(3.248)	0	0	0
2020/09/11	R023	06/05/2021	7.58	Call	Bond Future	5,281.5600	5.2816	5,159.9200	5.1599	(2.303)	0	0	0
2020/09/11	R023	06/05/2021			Bond Future	4.5093	107.0618	4.5779	106.9401	1.520	0.0000	0.0000	0
2020/09/11	R023	06/05/2021	7.56	Call	Bond Future	5,248.3400	5.2483	5,126.7200	5.1267	(2.317)	0	0	0
2020/09/11	R023	06/05/2021	7.56	Put	Bond Future	0.6500	0.0007	0.8100	0.0008	24.615	0	0	0
2020/09/11	R023	06/05/2021	7.58	Put	Bond Future	0.6100	0.0006	0.7500	0.0008	22.951	0	0	0
2020/09/11	R023	06/05/2021	7.57	Call	Bond Future	5,264.9500	5.2650	5,143.3200	5.1433	(2.310)	0	0	0
2020/09/11	R023	06/05/2021	7.57	Put	Bond Future	0.6300	0.0006	0.7800	0.0008	23.810	0	0	0
2020/09/11	R023	05/08/2021	5.30	Call	Bond Future	1,434.9500	1.4350	1,343.0800	1.3431	(6.402)	0	0	0
2020/09/11	R023	05/08/2021	5.29	Put	Bond Future	270.5900	0.2706	302.3400	0.3023	11.734	0	0	0

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2020/09/11	R023	05/08/2021			Bond Future	4.5327	108.2263	4.6131	108.1030	1.776	0.0000	0.0000	0
2020/09/11	R023	05/08/2021	5.31	Call	Bond Future	1,446.8600	1.4469	1,354.6700	1.3547	(6.372)	0	0	0
2020/09/11	R023	05/08/2021	5.31	Put	Bond Future	264.1600	0.2642	295.2800	0.2953	11.781	0	0	0
2020/09/11	R023	05/08/2021	5.30	Put	Bond Future	267.3500	0.2673	298.7900	0.2988	11.760	0	0	0
2020/09/11	R023	05/08/2021	5.29	Call	Bond Future	1,423.0800	1.4231	1,331.5200	1.3315	(6.434)	0	0	0
2020/09/11	R035	05/11/2020	10.34	Put	Bond Future	5,553.7900	5.5538	5,858.5500	5.8586	5.487	0	0	0
2020/09/11	R035	05/11/2020			Bond Future	11.0619	86.1804	11.1285	85.7642	0.602	0.0000	0.0000	106,275
2020/09/11	R035	05/11/2020	10.33	Call	Bond Future	821.8900	0.8219	711.9600	0.7120	(13.375)	0	0	0
2020/09/11	R035	05/11/2020	10.33	Put	Bond Future	5,605.2300	5.6052	5,911.5600	5.9116	5.465	0	0	0
2020/09/11	R035	05/11/2020	10.34	Call	Bond Future	838.4500	0.8384	726.9500	0.7269	(13.298)	0	0	0
2020/09/11	R035	05/11/2020	10.32	Call	Bond Future	805.6400	0.8056	697.2700	0.6973	(13.451)	0	0	0
2020/09/11	R035	05/11/2020	10.32	Put	Bond Future	5,657.0600	5.6571	5,964.9500	5.9650	5.443	0	0	0
2020/09/11	R035	04/02/2021	10.14	Put	Bond Future	8,854.6900	8.8547	9,165.8000	9.1658	3.514	0	0	650
2020/09/11	R035	04/02/2021	11.14	Put	Bond Future	4,595.1900	4.5952	4,802.0700	4.8021	4.502	0	0	650
2020/09/11	R035	04/02/2021	10.05	Call	Bond Future	1,197.9400	1.1979	1,095.9400	1.0959	(8.515)	0	0	0
2020/09/11	R035	04/02/2021	10.04	Put	Bond Future	9,408.5300	9.4085	9,728.5000	9.7285	3.401	0	0	0
2020/09/11	R035	04/02/2021			Bond Future	11.3027	87.0629	11.3722	86.6418	0.616	0.0000	0.0000	0
2020/09/11	R035	04/02/2021	10.14	Call	Bond Future	1,324.2700	1.3243	1,214.2800	1.2143	(8.306)	0	0	0
2020/09/11	R035	04/02/2021	10.06	Call	Bond Future	1,211.5300	1.2115	1,108.6500	1.1086	(8.492)	0	0	0
2020/09/11	R035	04/02/2021	10.06	Put	Bond Future	9,296.2500	9.2963	9,614.4700	9.6145	3.423	0	0	0
2020/09/11	R035	04/02/2021	11.14	Call	Bond Future	3,598.1700	3.5982	3,383.9500	3.3839	(5.954)	0	0	0
2020/09/11	R035	04/02/2021	10.05	Put	Bond Future	9,352.2900	9.3523	9,671.3900	9.6714	3.412	0	0	0
2020/09/11	R035	04/02/2021	10.04	Call	Bond Future	1,184.4700	1.1845	1,083.3400	1.0833	(8.538)	0	0	0
2020/09/11	R035	06/05/2021	11.55	Call	Bond Future	4,826.8100	4.8268	4,593.7000	4.5937	(4.829)	0	0	0
2020/09/11	R035	06/05/2021	12.77	Call	Bond Future	9,055.9200	9.0559	8,736.3100	8.7363	(3.529)	0	0	0
2020/09/11	R035	06/05/2021	10.24	Put	Bond Future	9,945.4300	9.9454	10,252.7500	10.2528	3.090	0	0	0
2020/09/11	R035	06/05/2021	12.37	Call	Bond Future	7,631.8700	7.6319	7,337.1200	7.3371	(3.862)	0	0	0
2020/09/11	R035	06/05/2021	12.35	Put	Bond Future	2,985.4500	2.9855	3,118.0400	3.1180	4.441	0	0	0
2020/09/11	R035	06/05/2021			Bond Future	11.5402	83.5197	11.6128	83.0937	0.629	0.0000	0.0000	0
2020/09/11	R035	06/05/2021	12.37	Put	Bond Future	2,952.0600	2.9521	3,083.3500	3.0833	4.447	0	0	0
2020/09/11	R035	06/05/2021	12.35	Call	Bond Future	7,557.2100	7.5572	7,263.7600	7.2638	(3.883)	0	0	0
2020/09/11	R035	06/05/2021	11.55	Put	Bond Future	4,769.1100	4.7691	4,962.0400	4.9620	4.045	0	0	1,650
2020/09/11	R035	06/05/2021	12.77	Put	Bond Future	2,261.9100	2.2619	2,368.3400	2.3683	4.705	0	0	1,650
2020/09/11	R035	06/05/2021	10.24	Call	Bond Future	1,726.7900	1.7268	1,608.0700	1.6081	(6.875)	0	0	793
2020/09/11	R035	06/05/2021	12.36	Put	Bond Future	2,968.5800	2.9686	3,100.5200	3.1005	4.445	0	0	0
2020/09/11	R035	06/05/2021	10.81	Put	Bond Future	7,302.4700	7.3025	7,560.8400	7.5608	3.538	0	0	0
2020/09/11	R035	06/05/2021	10.81	Call	Bond Future	2,828.7200	2.8287	2,661.0500	2.6611	(5.927)	0	0	1,650
2020/09/11	R035	06/05/2021	11.32	Call	Bond Future	4,152.7500	4.1527	3,939.3600	3.9394	(5.139)	0	0	0
2020/09/11	R035	06/05/2021	11.32	Put	Bond Future	5,465.2700	5.4653	5,677.9200	5.6779	3.891	0	0	793
2020/09/11	R035	06/05/2021	12.02	Call	Bond Future	6,360.4700	6.3605	6,089.9800	6.0900	(4.253)	0	0	0
2020/09/11	R035	06/05/2021	12.02	Put	Bond Future	3,604.6900	3.6047	3,760.2400	3.7602	4.315	0	0	793
2020/09/11	R035	06/05/2021	12.36	Call	Bond Future	7,594.3900	7.5944	7,300.2900	7.3003	(3.873)	0	0	0
2020/09/11	R035	05/08/2021	5.31	Call	Bond Future	2.9300	0.0029	2.5300	0.0025	(13.652)	0	0	0
2020/09/11	R035	05/08/2021			Bond Future	11.7941	84.4283	11.8700	83.9975	0.643	0.0000	0.0000	0
2020/09/11	R035	05/08/2021	5.29	Call	Bond Future	2.8200	0.0028	2.4300	0.0024	(13.830)	0	0	0
2020/09/11	R035	05/08/2021	5.29	Put	Bond Future	53,898.4800	53.8985	54,328.9100	54.3289	0.799	0	0	0
2020/09/11	R035	05/08/2021	5.31	Put	Bond Future	53,665.3000	53.6653	54,095.7200	54.0957	0.802	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
2020/09/11	R035	05/08/2021	5.30	Call	Bond Future	2.8800	0.0029	2.4800	0.0025	(13.889)	0	0	0
2020/09/11	R035	05/08/2021	5.30	Put	Bond Future	53,781.8300	53.7818	54,212.2500	54.2123	0.800	0	0	0
2020/09/11	R186	05/11/2020	8.65	Call	Bond Future	7,018.5200	7.0185	6,850.2600	6.8503	(2.397)	0	0	0
2020/09/11	R186	05/11/2020	8.64	Put	Bond Future	60.8200	0.0608	64.4100	0.0644	5.903	0	0	0
2020/09/11	R186	05/11/2020	7.50	Call	Bond Future	2,103.1800	2.1032	1,984.9000	1.9849	(5.624)	0	0	80
2020/09/11	R186	05/11/2020	8.00	Put	Bond Future	349.8500	0.3498	370.1200	0.3701	5.794	0	0	0
2020/09/11	R186	05/11/2020			Bond Future	7.2917	119.6553	7.3240	119.4835	0.442	0.0000	0.0000	89,509
2020/09/11	R186	05/11/2020	8.66	Call	Bond Future	7,065.8600	7.0659	6,897.4900	6.8975	(2.383)	0	0	0
2020/09/11	R186	05/11/2020	8.66	Put	Bond Future	56.9700	0.0570	60.3300	0.0603	5.898	0	0	0
2020/09/11	R186	05/11/2020	7.00	Put	Bond Future	2,379.5300	2.3795	2,482.6000	2.4826	4.332	0	0	0
2020/09/11	R186	05/11/2020	7.00	Call	Bond Future	811.8900	0.8119	743.2300	0.7432	(8.457)	0	0	1,200
2020/09/11	R186	05/11/2020	8.65	Put	Bond Future	58.8700	0.0589	62.3400	0.0623	5.894	0	0	0
2020/09/11	R186	05/11/2020	8.64	Call	Bond Future	6,971.2000	6.9712	6,803.0600	6.8031	(2.412)	0	0	0
2020/09/11	R186	05/11/2020	6.50	Put	Bond Future	4,520.9200	4.5209	4,667.2000	4.6672	3.236	0	0	0
2020/09/11	R186	05/11/2020	7.50	Put	Bond Future	1,000.0900	1.0001	1,053.5400	1.0535	5.345	0	0	0
2020/09/11	R186	05/11/2020	8.00	Call	Bond Future	4,047.2100	4.0472	3,895.7500	3.8957	(3.742)	0	0	1,200
2020/09/11	R186	05/11/2020	7.84	Put	Bond Future	498.1000	0.4981	526.5900	0.5266	5.720	0	0	0
2020/09/11	R186	05/11/2020	9.26	Put	Bond Future	6.2700	0.0063	6.6100	0.0066	5.423	0	0	3,500
2020/09/11	R186	05/11/2020	6.50	Call	Bond Future	203.5700	0.2036	178.1200	0.1781	(12.502)	0	0	80
2020/09/11	R186	05/11/2020	7.84	Call	Bond Future	3,373.4600	3.3735	3,230.2200	3.2302	(4.246)	0	0	3,500
2020/09/11	R186	05/11/2020	8.34	Put	Bond Future	152.2500	0.1522	161.1300	0.1611	5.833	0	0	0
2020/09/11	R186	05/11/2020	8.34	Call	Bond Future	5,571.3000	5.5713	5,408.4500	5.4085	(2.923)	0	0	3,500
2020/09/11	R186	05/11/2020	9.26	Call	Bond Future	9,918.3200	9.9183	9,746.9300	9.7469	(1.728)	0	0	0
2020/09/11	R186	04/02/2021	8.15	Call	Bond Future	4,478.5500	4.4786	4,346.3900	4.3464	(2.951)	0	0	0
2020/09/11	R186	04/02/2021			Bond Future	7.4693	115.6017	7.5036	115.4274	0.459	0.0000	0.0000	0
2020/09/11	R186	04/02/2021	8.15	Put	Bond Future	1,080.9700	1.0810	1,123.1400	1.1231	3.901	0	0	0
2020/09/11	R186	04/02/2021	8.00	Put	Bond Future	1,288.5700	1.2886	1,337.6100	1.3376	3.806	0	0	15,177
2020/09/11	R186	04/02/2021	8.16	Call	Bond Future	4,514.8000	4.5148	4,382.2100	4.3822	(2.937)	0	0	0
2020/09/11	R186	04/02/2021	8.17	Put	Bond Future	1,055.7000	1.0557	1,097.0000	1.0970	3.912	0	0	0
2020/09/11	R186	04/02/2021	8.00	Call	Bond Future	3,948.5100	3.9485	3,823.2200	3.8232	(3.173)	0	0	0
2020/09/11	R186	04/02/2021	8.16	Put	Bond Future	1,068.2700	1.0683	1,110.0100	1.1100	3.907	0	0	0
2020/09/11	R186	04/02/2021	8.17	Call	Bond Future	4,551.1600	4.5512	4,418.1300	4.4181	(2.923)	0	0	0
2020/09/11	R186	06/05/2021	10.77	Call	Bond Future	13,969.4500	13.9694	13,795.7400	13.7957	(1.243)	0	0	0
2020/09/11	R186	06/05/2021	10.76	Put	Bond Future	59.5600	0.0596	62.6000	0.0626	5.104	0	0	0
2020/09/11	R186	06/05/2021			Bond Future	7.6544	116.8385	7.6909	116.6618	0.477	0.0000	0.0000	0
2020/09/11	R186	06/05/2021	10.78	Call	Bond Future	14,009.4900	14.0095	13,835.7300	13.8357	(1.240)	0	0	0
2020/09/11	R186	06/05/2021	10.78	Put	Bond Future	57.5600	0.0576	60.5100	0.0605	5.125	0	0	0
2020/09/11	R186	06/05/2021	10.77	Put	Bond Future	58.5500	0.0586	61.5500	0.0616	5.124	0	0	0
2020/09/11	R186	06/05/2021	10.76	Call	Bond Future	13,929.4100	13.9294	13,755.7400	13.7557	(1.247)	0	0	0
2020/09/11	R186	05/08/2021	8.61	Call	Bond Future	5,203.0500	5.2030	5,078.2400	5.0782	(2.399)	0	0	0
2020/09/11	R186	05/08/2021	8.62	Put	Bond Future	1,783.7500	1.7838	1,837.4200	1.8374	3.009	0	0	0
2020/09/11	R186	05/08/2021			Bond Future	7.8567	112.8281	7.8956	112.6493	0.494	0.0000	0.0000	0
2020/09/11	R186	05/08/2021	8.61	Put	Bond Future	1,796.9100	1.7969	1,850.9100	1.8509	3.005	0	0	0
2020/09/11	R186	05/08/2021	8.62	Call	Bond Future	5,234.2300	5.2342	5,109.0900	5.1091	(2.391)	0	0	0
2020/09/11	R186	05/08/2021	8.63	Call	Bond Future	5,265.4700	5.2655	5,139.9900	5.1400	(2.383)	0	0	0
2020/09/11	R186	05/08/2021	8.63	Put	Bond Future	1,770.6900	1.7707	1,824.0200	1.8240	3.012	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
2020/09/11	R197	05/11/2020			Bond Future	314.7933	314.7933	314.9157	314.9157	0.039	0.0000	0.0000	2,936
2020/09/11	R197	04/02/2021			Bond Future	310.2388	310.2388	310.3603	310.3603	0.039	0.0000	0.0000	0
2020/09/11	R197	06/05/2021			Bond Future	313.6311	313.6311	313.7525	313.7525	0.039	0.0000	0.0000	0
2020/09/11	R197	05/08/2021			Bond Future	309.1092	309.1092	309.2313	309.2313	0.040	0.0000	0.0000	0
2020/09/11	R202	05/11/2020			Bond Future	217.0812	217.0812	215.6113	215.6113	(0.677)	0.0000	0.0000	7,870
2020/09/11	R202	04/02/2021			Bond Future	215.1851	215.1851	213.6984	213.6984	(0.691)	0.0000	0.0000	0
2020/09/11	R202	06/05/2021			Bond Future	217.5378	217.5378	216.0339	216.0339	(0.691)	0.0000	0.0000	0
2020/09/11	R202	05/08/2021			Bond Future	215.7021	215.7021	214.1811	214.1811	(0.705)	0.0000	0.0000	0
2020/09/11	R208	05/11/2020	4.78	Call	Bond Future	436.7400	0.4367	416.9400	0.4169	(4.534)	0	0	0
2020/09/11	R208	05/11/2020	4.77	Put	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	0
2020/09/11	R208	05/11/2020			Bond Future	3.6507	101.9374	3.7018	101.9175	1.401	0.0000	0.0000	7,525
2020/09/11	R208	05/11/2020	4.79	Call	Bond Future	440.5900	0.4406	420.7800	0.4208	(4.496)	0	0	0
2020/09/11	R208	05/11/2020	4.79	Put	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	0
2020/09/11	R208	05/11/2020	4.78	Put	Bond Future	0.1100	0.0001	0.1600	0.0002	45.455	0	0	0
2020/09/11	R208	05/11/2020	4.77	Call	Bond Future	432.9000	0.4329	413.1000	0.4131	(4.574)	0	0	0
2020/09/11	R209	05/11/2020	10.02	Call	Bond Future	531.2900	0.5313	449.1400	0.4491	(15.462)	0	0	0
2020/09/11	R209	05/11/2020			Bond Future	10.8979	66.3730	10.9700	65.9818	0.661	0.0000	0.0000	28,041
2020/09/11	R209	05/11/2020	10.00	Call	Bond Future	510.0200	0.5100	430.3800	0.4304	(15.615)	0	0	0
2020/09/11	R209	05/11/2020	10.00	Put	Bond Future	5,682.6100	5.6826	5,994.1500	5.9941	5.482	0	0	0
2020/09/11	R209	05/11/2020	10.02	Put	Bond Future	5,582.3700	5.5824	5,891.4000	5.8914	5.536	0	0	0
2020/09/11	R209	05/11/2020	10.01	Call	Bond Future	520.5800	0.5206	439.6800	0.4397	(15.540)	0	0	0
2020/09/11	R209	05/11/2020	10.01	Put	Bond Future	5,632.3800	5.6324	5,942.6600	5.9427	5.509	0	0	0
2020/09/11	R209	04/02/2021	10.12	Put	Bond Future	6,997.2100	6.9972	7,271.8200	7.2718	3.925	0	0	0
2020/09/11	R209	04/02/2021			Bond Future	11.1036	67.0528	11.1785	66.6572	0.675	0.0000	0.0000	0
2020/09/11	R209	04/02/2021	10.11	Call	Bond Future	1,443.7600	1.4438	1,323.6000	1.3236	(8.323)	0	0	0
2020/09/11	R209	04/02/2021	10.11	Put	Bond Future	7,041.2400	7.0412	7,316.7800	7.3168	3.913	0	0	0
2020/09/11	R209	04/02/2021	10.12	Call	Bond Future	1,459.4800	1.4595	1,338.3900	1.3384	(8.297)	0	0	0
2020/09/11	R209	04/02/2021	10.10	Call	Bond Future	1,428.0000	1.4280	1,308.7800	1.3088	(8.349)	0	0	0
2020/09/11	R209	04/02/2021	10.10	Put	Bond Future	7,085.3000	7.0853	7,361.7800	7.3618	3.902	0	0	0
2020/09/11	R209	06/05/2021	12.25	Put	Bond Future	2,475.6800	2.4757	2,592.5000	2.5925	4.719	0	0	4,000
2020/09/11	R209	06/05/2021	12.23	Put	Bond Future	2,503.0900	2.5031	2,621.0500	2.6211	4.713	0	0	0
2020/09/11	R209	06/05/2021	12.22	Call	Bond Future	6,961.4200	6.9614	6,679.7600	6.6798	(4.046)	0	0	0
2020/09/11	R209	06/05/2021			Bond Future	11.3124	64.6301	11.3903	64.2299	0.689	0.0000	0.0000	1,850
2020/09/11	R209	06/05/2021	10.25	Put	Bond Future	7,748.2100	7.7482	8,017.1500	8.0172	3.471	0	0	0
2020/09/11	R209	06/05/2021	10.25	Call	Bond Future	1,905.2000	1.9052	1,773.9500	1.7740	(6.889)	0	0	3,750
2020/09/11	R209	06/05/2021	11.25	Call	Bond Future	4,083.0800	4.0831	3,868.8700	3.8689	(5.246)	0	0	0
2020/09/11	R209	06/05/2021	11.25	Put	Bond Future	4,406.3400	4.4063	4,592.3200	4.5923	4.221	0	0	4,000
2020/09/11	R209	06/05/2021	12.25	Call	Bond Future	7,059.3200	7.0593	6,775.9500	6.7760	(4.014)	0	0	0
2020/09/11	R209	06/05/2021	12.23	Call	Bond Future	6,994.0800	6.9941	6,711.8500	6.7118	(4.035)	0	0	0
2020/09/11	R209	06/05/2021	12.22	Put	Bond Future	2,516.8300	2.5168	2,635.3600	2.6354	4.709	0	0	0
2020/09/11	R209	06/05/2021	12.24	Call	Bond Future	7,026.6000	7.0266	6,743.8000	6.7438	(4.025)	0	0	0
2020/09/11	R209	06/05/2021	12.24	Put	Bond Future	2,489.2500	2.4893	2,606.6400	2.6066	4.716	0	0	0
2020/09/11	R209	05/08/2021	11.81	Put	Bond Future	4,239.3000	4.2393	4,403.6000	4.4036	3.876	0	0	0
2020/09/11	R209	05/08/2021			Bond Future	11.5307	65.3333	11.6116	64.9286	0.702	0.0000	0.0000	0
2020/09/11	R209	05/08/2021	11.80	Call	Bond Future	5,591.3700	5.5914	5,351.6600	5.3517	(4.287)	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
2020/09/11	R209	05/08/2021	11.80	Put	Bond Future	4,260.1800	4.2602	4,425.1000	4.4251	3.871	0	0	0
2020/09/11	R209	05/08/2021	11.81	Call	Bond Future	5,619.1200	5.6191	5,378.7900	5.3788	(4.277)	0	0	0
2020/09/11	R209	05/08/2021	11.79	Call	Bond Future	5,563.8900	5.5639	5,324.8200	5.3248	(4.297)	0	0	0
2020/09/11	R209	05/08/2021	11.79	Put	Bond Future	4,281.3900	4.2814	4,446.9500	4.4469	3.867	0	0	0
2020/09/11	R210	05/11/2020			Bond Future	190.0024	190.0024	189.6175	189.6175	(0.203)	0.0000	0.0000	2,264
2020/09/11	R210	04/02/2021			Bond Future	191.9952	191.9952	191.6049	191.6049	(0.203)	0.0000	0.0000	0
2020/09/11	R210	06/05/2021			Bond Future	191.3793	191.3793	190.9839	190.9839	(0.207)	0.0000	0.0000	0
2020/09/11	R210	05/08/2021			Bond Future	193.5059	193.5059	193.1058	193.1058	(0.207)	0.0000	0.0000	0
2020/09/11	R212	05/11/2020			Bond Future	169.5074	169.5074	169.4917	169.4917	(0.009)	0.0000	0.0000	6,967
2020/09/11	R212	04/02/2021			Bond Future	168.9858	168.9858	168.9687	168.9687	(0.010)	0.0000	0.0000	0
2020/09/11	R212	06/05/2021			Bond Future	170.8335	170.8335	170.8155	170.8155	(0.011)	0.0000	0.0000	0
2020/09/11	R212	05/08/2021			Bond Future	170.3990	170.3990	170.3805	170.3805	(0.011)	0.0000	0.0000	0
2020/09/11	R213	05/11/2020	9.60	Put	Bond Future	2,850.6500	2.8506	3,079.7300	3.0797	8.036	0	0	0
2020/09/11	R213	05/11/2020	9.59	Call	Bond Future	1,398.7500	1.3988	1,227.3900	1.2274	(12.251)	0	0	0
2020/09/11	R213	05/11/2020			Bond Future	9.8527	83.1472	9.9249	82.7449	0.732	0.0000	0.0000	16,458
2020/09/11	R213	05/11/2020	9.60	Call	Bond Future	1,421.4600	1.4215	1,248.3000	1.2483	(12.182)	0	0	0
2020/09/11	R213	05/11/2020	9.59	Put	Bond Future	2,885.1700	2.8852	3,116.0500	3.1161	8.002	0	0	0
2020/09/11	R213	05/11/2020	9.61	Call	Bond Future	1,444.2700	1.4443	1,269.3100	1.2693	(12.114)	0	0	0
2020/09/11	R213	05/11/2020	9.61	Put	Bond Future	2,816.2800	2.8163	3,043.5600	3.0436	8.070	0	0	0
2020/09/11	R213	04/02/2021	9.40	Call	Bond Future	1,724.9400	1.7249	1,580.2200	1.5802	(8.390)	0	0	0
2020/09/11	R213	04/02/2021	9.39	Put	Bond Future	5,498.3600	5.4984	5,761.6700	5.7617	4.789	0	0	0
2020/09/11	R213	04/02/2021			Bond Future	10.0689	83.9987	10.1443	83.5917	0.748	0.0000	0.0000	0
2020/09/11	R213	04/02/2021	9.41	Call	Bond Future	1,744.0100	1.7440	1,598.2100	1.5982	(8.360)	0	0	0
2020/09/11	R213	04/02/2021	9.41	Put	Bond Future	5,421.3800	5.4214	5,682.5200	5.6825	4.817	0	0	0
2020/09/11	R213	04/02/2021	9.40	Put	Bond Future	5,459.7800	5.4598	5,722.0000	5.7220	4.803	0	0	0
2020/09/11	R213	04/02/2021	9.39	Call	Bond Future	1,705.9900	1.7060	1,562.3600	1.5624	(8.419)	0	0	0
2020/09/11	R213	06/05/2021	11.91	Put	Bond Future	1,210.0600	1.2101	1,286.0700	1.2861	6.282	0	0	0
2020/09/11	R213	06/05/2021			Bond Future	10.2829	81.3678	10.3614	80.9562	0.764	0.0000	0.0000	0
2020/09/11	R213	06/05/2021	11.90	Call	Bond Future	9,162.2600	9.1623	8,827.2000	8.8272	(3.657)	0	0	0
2020/09/11	R213	06/05/2021	11.90	Put	Bond Future	1,220.7200	1.2207	1,297.2600	1.2973	6.270	0	0	0
2020/09/11	R213	06/05/2021	11.91	Call	Bond Future	9,197.3800	9.1974	8,861.7900	8.8618	(3.649)	0	0	0
2020/09/11	R213	06/05/2021	11.89	Call	Bond Future	9,127.1800	9.1272	8,792.6500	8.7926	(3.665)	0	0	0
2020/09/11	R213	06/05/2021	11.89	Put	Bond Future	1,231.4600	1.2315	1,308.5300	1.3085	6.258	0	0	0
2020/09/11	R213	05/08/2021	10.85	Call	Bond Future	5,424.5300	5.4245	5,176.4700	5.1765	(4.573)	0	0	0
2020/09/11	R213	05/08/2021	10.84	Put	Bond Future	3,749.1300	3.7491	3,918.0000	3.9180	4.504	0	0	0
2020/09/11	R213	05/08/2021			Bond Future	10.5124	82.2529	10.5943	81.8367	0.780	0.0000	0.0000	0
2020/09/11	R213	05/08/2021	10.86	Call	Bond Future	5,453.6300	5.4536	5,204.8600	5.2049	(4.562)	0	0	0
2020/09/11	R213	05/08/2021	10.86	Put	Bond Future	3,708.2300	3.7082	3,875.6800	3.8757	4.516	0	0	0
2020/09/11	R213	05/08/2021	10.85	Put	Bond Future	3,728.6300	3.7286	3,896.7900	3.8968	4.510	0	0	0
2020/09/11	R213	05/08/2021	10.84	Call	Bond Future	5,395.4900	5.3955	5,148.1400	5.1481	(4.584)	0	0	0
2020/09/11	R214	05/11/2020	10.26	Put	Bond Future	5,973.6200	5.9736	6,266.9400	6.2669	4.910	0	0	0
2020/09/11	R214	05/11/2020			Bond Future	11.1866	63.9548	11.2538	63.5864	0.601	0.0000	0.0000	19,028
2020/09/11	R214	05/11/2020	10.25	Call	Bond Future	503.6700	0.5037	429.7100	0.4297	(14.684)	0	0	0
2020/09/11	R214	05/11/2020	10.25	Put	Bond Future	6,026.0500	6.0261	6,320.5400	6.3205	4.887	0	0	0



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2020/09/11	R214	05/11/2020	10.26	Call	Bond Future	514.2300	0.5142	439.1000	0.4391	(14.610)	0	0	0
2020/09/11	R214	05/11/2020	10.24	Call	Bond Future	493.9200	0.4939	421.0500	0.4210	(14.753)	0	0	0
2020/09/11	R214	05/11/2020	10.24	Put	Bond Future	6,079.3900	6.0794	6,374.9700	6.3750	4.862	0	0	0
2020/09/11	R214	04/02/2021	10.33	Call	Bond Future	1,397.8900	1.3979	1,288.1100	1.2881	(7.853)	0	0	0
2020/09/11	R214	04/02/2021			Bond Future	11.3928	64.6097	11.4628	64.2370	0.615	0.0000	0.0000	0
2020/09/11	R214	04/02/2021	10.31	Call	Bond Future	1,369.2400	1.3692	1,261.1200	1.2611	(7.896)	0	0	0
2020/09/11	R214	04/02/2021	10.31	Put	Bond Future	7,628.6100	7.6286	7,893.1900	7.8932	3.468	0	0	0
2020/09/11	R214	04/02/2021	10.33	Put	Bond Future	7,532.6400	7.5326	7,795.5600	7.7956	3.490	0	0	0
2020/09/11	R214	04/02/2021	10.32	Call	Bond Future	1,383.5100	1.3835	1,274.5600	1.2746	(7.875)	0	0	0
2020/09/11	R214	04/02/2021	10.32	Put	Bond Future	7,580.5300	7.5805	7,844.2800	7.8443	3.479	0	0	0
2020/09/11	R214	06/05/2021	12.26	Call	Bond Future	6,321.0300	6.3210	6,068.9800	6.0690	(3.987)	0	0	0
2020/09/11	R214	06/05/2021	12.25	Put	Bond Future	3,031.7100	3.0317	3,157.2000	3.1572	4.139	0	0	0
2020/09/11	R214	06/05/2021			Bond Future	11.5949	62.0237	11.6677	61.6468	0.628	0.0000	0.0000	0
2020/09/11	R214	06/05/2021	12.27	Call	Bond Future	6,352.4600	6.3525	6,099.8300	6.0998	(3.977)	0	0	0
2020/09/11	R214	06/05/2021	12.27	Put	Bond Future	2,999.5900	2.9996	3,123.9100	3.1239	4.145	0	0	0
2020/09/11	R214	06/05/2021	12.26	Put	Bond Future	3,015.6000	3.0156	3,140.5000	3.1405	4.142	0	0	0
2020/09/11	R214	06/05/2021	12.25	Call	Bond Future	6,289.6300	6.2896	6,038.1700	6.0382	(3.998)	0	0	0
2020/09/11	R214	05/08/2021	12.01	Call	Bond Future	5,549.1400	5.5491	5,325.8800	5.3259	(4.023)	0	0	0
2020/09/11	R214	05/08/2021			Bond Future	11.8092	62.6985	11.8851	62.3173	0.643	0.0000	0.0000	0
2020/09/11	R214	05/08/2021	12.01	Put	Bond Future	4,549.2400	4.5492	4,707.1300	4.7071	3.471	0	0	0
2020/09/11	R214	05/08/2021	12.03	Put	Bond Future	4,505.7600	4.5058	4,662.4800	4.6625	3.478	0	0	0
2020/09/11	R214	05/08/2021	12.02	Call	Bond Future	5,576.5400	5.5765	5,352.7000	5.3527	(4.014)	0	0	0
2020/09/11	R214	05/08/2021	12.02	Put	Bond Future	4,527.5600	4.5276	4,684.8700	4.6849	3.474	0	0	0
2020/09/11	R214	05/08/2021	12.03	Call	Bond Future	5,603.7600	5.6038	5,379.3300	5.3793	(4.005)	0	0	0
2020/09/11	R248	05/11/2020	10.03	Call	Bond Future	161.5800	0.1616	130.9600	0.1310	(18.950)	0	0	0
2020/09/11	R248	05/11/2020	10.02	Put	Bond Future	11,288.2900	11.2883	11,697.0200	11.6970	3.621	0	0	0
2020/09/11	R248	05/11/2020			Bond Future	11.5212	78.7634	11.5883	78.3247	0.582	0.0000	0.0000	112,233
2020/09/11	R248	05/11/2020	10.04	Call	Bond Future	165.8500	0.1659	134.5500	0.1346	(18.872)	0	0	0
2020/09/11	R248	05/11/2020	10.04	Put	Bond Future	11,130.1600	11.1302	11,537.5500	11.5376	3.660	0	0	0
2020/09/11	R248	05/11/2020	11.00	Put	Bond Future	4,920.9900	4.9210	5,203.5000	5.2035	5.741	0	0	0
2020/09/11	R248	05/11/2020	11.00	Call	Bond Future	1,351.5200	1.3515	1,195.3400	1.1953	(11.556)	0	0	950
2020/09/11	R248	05/11/2020	10.00	Put	Bond Future	11,447.3200	11.4473	11,857.3500	11.8573	3.582	0	0	0
2020/09/11	R248	05/11/2020	10.00	Call	Bond Future	149.3300	0.1493	120.6700	0.1207	(19.192)	0	0	950
2020/09/11	R248	05/11/2020	10.03	Put	Bond Future	11,209.1000	11.2091	11,617.1700	11.6172	3.641	0	0	0
2020/09/11	R248	05/11/2020	10.02	Call	Bond Future	157.4100	0.1574	127.4500	0.1274	(19.033)	0	0	0
2020/09/11	R248	04/02/2021	10.75	Call	Bond Future	1,745.2700	1.7453	1,609.5500	1.6096	(7.776)	0	0	2,590
2020/09/11	R248	04/02/2021	10.47	Put	Bond Future	10,233.5200	10.2335	10,569.0000	10.5690	3.278	0	0	0
2020/09/11	R248	04/02/2021	10.46	Call	Bond Future	1,272.5800	1.2726	1,165.2800	1.1653	(8.432)	0	0	0
2020/09/11	R248	04/02/2021			Bond Future	11.7445	79.5700	11.8147	79.1263	0.598	0.0000	0.0000	0
2020/09/11	R248	04/02/2021	10.75	Put	Bond Future	8,570.5500	8.5705	8,878.5400	8.8785	3.594	0	0	0
2020/09/11	R248	04/02/2021	11.50	Put	Bond Future	5,239.6400	5.2396	5,463.5700	5.4636	4.274	0	0	0
2020/09/11	R248	04/02/2021	11.50	Call	Bond Future	3,657.1700	3.6572	3,437.3900	3.4374	(6.010)	0	0	2,590
2020/09/11	R248	04/02/2021	10.47	Call	Bond Future	1,287.2100	1.2872	1,178.9800	1.1790	(8.408)	0	0	0
2020/09/11	R248	04/02/2021	10.46	Put	Bond Future	10,296.4100	10.2964	10,632.8200	10.6328	3.267	0	0	0
2020/09/11	R248	04/02/2021	10.48	Call	Bond Future	1,301.9600	1.3020	1,192.7900	1.1928	(8.385)	0	0	0
2020/09/11	R248	04/02/2021	10.48	Put	Bond Future	10,170.8800	10.1709	10,505.4200	10.5054	3.289	0	0	0
2020/09/11	R248	06/05/2021	12.36	Call	Bond Future	6,386.7900	6.3868	6,107.0600	6.1071	(4.380)	0	0	0

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2020/09/11	R248	06/05/2021			Bond Future	11.9641	76.0097	12.0376	75.5609	0.614	0.0000	0.0000	0
2020/09/11	R248	06/05/2021	12.34	Call	Bond Future	6,317.3300	6.3173	6,039.1600	6.0392	(4.403)	0	0	0
2020/09/11	R248	06/05/2021	12.34	Put	Bond Future	4,070.6200	4.0706	4,241.2600	4.2413	4.192	0	0	0
2020/09/11	R248	06/05/2021	12.36	Put	Bond Future	4,023.9900	4.0240	4,193.0700	4.1931	4.202	0	0	0
2020/09/11	R248	06/05/2021	12.35	Call	Bond Future	6,352.0400	6.3520	6,073.0900	6.0731	(4.392)	0	0	0
2020/09/11	R248	06/05/2021	12.35	Put	Bond Future	4,047.2400	4.0472	4,217.1000	4.2171	4.197	0	0	0
2020/09/11	R248	05/08/2021	12.51	Put	Bond Future	4,865.4000	4.8654	5,046.9000	5.0469	3.730	0	0	0
2020/09/11	R248	05/08/2021			Bond Future	12.1983	76.8366	12.2752	76.3828	0.631	0.0000	0.0000	0
2020/09/11	R248	05/08/2021	12.51	Call	Bond Future	6,673.2100	6.6732	6,400.8600	6.4009	(4.081)	0	0	0
2020/09/11	R248	05/08/2021	12.52	Call	Bond Future	6,705.6900	6.7057	6,432.6300	6.4326	(4.072)	0	0	0
2020/09/11	R248	05/08/2021	12.50	Put	Bond Future	4,889.4100	4.8894	5,071.6100	5.0716	3.726	0	0	0
2020/09/11	R248	05/08/2021	12.52	Put	Bond Future	4,841.2400	4.8412	5,022.0300	5.0220	3.734	0	0	0
2020/09/11	R248	05/08/2021	12.50	Call	Bond Future	6,640.4900	6.6405	6,368.8400	6.3688	(4.091)	0	0	0

**Total** **1272528**