



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/09/2020 TO 16/09/2020

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
2020/09/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	2025	05/11/2020		Bond Future	144.1807	144.1807	144.2721	144.2721	0.063	0.0000	0.0000	3,891
2020/09/16	2025	04/02/2021		Bond Future	144.1698	144.1698	144.2607	144.2607	0.063	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
2020/09/16	2025	06/05/2021			Bond Future	145.7467	145.7467	145.8374	145.8374	0.062	0.0000	0.0000	0
2020/09/16	2025	05/08/2021			Bond Future	145.8289	145.8289	145.9202	145.9202	0.063	0.0000	0.0000	0
2020/09/16	2029	05/11/2020			Bond Future	102.7296	102.7296	102.5461	102.5461	(0.179)	0.0000	0.0000	5,004
2020/09/16	2029	04/02/2021			Bond Future	103.7970	103.7970	103.6105	103.6105	(0.180)	0.0000	0.0000	0
2020/09/16	2029	06/05/2021			Bond Future	103.7925	103.7925	103.6030	103.6030	(0.183)	0.0000	0.0000	0
2020/09/16	2029	05/08/2021			Bond Future	104.9413	104.9413	104.7495	104.7495	(0.183)	0.0000	0.0000	0
2020/09/16	2030	05/11/2020	9.39	Put	Bond Future	1,759.4800	1.7595	1,782.3400	1.7823	1.299	0	0	0
2020/09/16	2030	05/11/2020	9.38	Call	Bond Future	2,039.1700	2.0392	2,130.6900	2.1307	4.488	0	0	0
2020/09/16	2030	05/11/2020	9.60	Put	Bond Future	1,262.4800	1.2625	1,295.1200	1.2951	2.585	0	0	3,000
2020/09/16	2030	05/11/2020	9.99	Put	Bond Future	647.3200	0.6473	688.4100	0.6884	6.348	0	0	2,500
2020/09/16	2030	05/11/2020	8.10	Put	Bond Future	7,615.6600	7.6157	7,559.1000	7.5591	(0.743)	0	0	0
2020/09/16	2030	05/11/2020	8.73	Call	Bond Future	596.0400	0.5960	659.0100	0.6590	10.565	0	0	3,000
2020/09/16	2030	05/11/2020	10.06	Put	Bond Future	571.8500	0.5719	611.7900	0.6118	6.984	0	0	1,000
2020/09/16	2030	05/11/2020			Bond Future	9.3361	94.0523	9.3241	94.1215	(0.128)	0.0000	0.0000	92,820
2020/09/16	2030	05/11/2020	9.99	Call	Bond Future	4,320.0100	4.3200	4,430.3000	4.4303	2.553	0	0	0
2020/09/16	2030	05/11/2020	8.85	Put	Bond Future	3,641.6300	3.6416	3,643.6500	3.6437	0.055	0	0	0
2020/09/16	2030	05/11/2020	8.85	Call	Bond Future	781.1500	0.7811	852.3700	0.8524	9.117	0	0	3,000
2020/09/16	2030	05/11/2020	9.61	Call	Bond Future	2,804.1800	2.8042	2,906.5900	2.9066	3.652	0	0	0
2020/09/16	2030	05/11/2020	9.61	Put	Bond Future	1,241.9500	1.2419	1,275.1600	1.2752	2.674	0	0	3,000
2020/09/16	2030	05/11/2020	8.34	Put	Bond Future	6,208.5800	6.2086	6,164.1300	6.1641	(0.716)	0	0	0
2020/09/16	2030	05/11/2020	8.34	Call	Bond Future	221.5800	0.2216	246.3300	0.2463	11.170	0	0	1,000
2020/09/16	2030	05/11/2020	9.04	Put	Bond Future	2,877.9000	2.8779	2,889.7600	2.8898	0.412	0	0	0
2020/09/16	2030	05/11/2020	9.04	Call	Bond Future	1,149.0600	1.1491	1,230.1200	1.2301	7.054	0	0	1,000
2020/09/16	2030	05/11/2020	9.39	Call	Bond Future	2,069.6300	2.0696	2,161.6900	2.1617	4.448	0	0	0
2020/09/16	2030	05/11/2020	9.38	Put	Bond Future	1,786.4700	1.7865	1,808.7900	1.8088	1.249	0	0	0
2020/09/16	2030	05/11/2020	9.60	Call	Bond Future	2,768.2800	2.7683	2,870.1200	2.8701	3.679	0	0	0
2020/09/16	2030	05/11/2020	9.49	Call	Bond Future	2,388.6000	2.3886	2,483.8400	2.4838	3.987	0	0	0
2020/09/16	2030	05/11/2020	8.36	Put	Bond Future	6,095.7600	6.0958	6,053.1600	6.0532	(0.699)	0	0	0
2020/09/16	2030	05/11/2020	9.86	Put	Bond Future	813.2800	0.8133	854.3200	0.8543	5.046	0	0	14,160
2020/09/16	2030	05/11/2020	8.10	Call	Bond Future	111.1800	0.1112	123.8200	0.1238	11.369	0	0	3,000
2020/09/16	2030	05/11/2020	8.73	Put	Bond Future	4,180.4000	4.1804	4,174.1700	4.1742	(0.149)	0	0	0
2020/09/16	2030	05/11/2020	9.23	Put	Bond Future	2,225.5100	2.2255	2,242.1800	2.2422	0.749	0	0	0
2020/09/16	2030	05/11/2020	10.06	Call	Bond Future	4,626.2400	4.6262	4,735.3800	4.7354	2.359	0	0	0
2020/09/16	2030	05/11/2020	10.37	Put	Bond Future	325.2600	0.3253	343.4800	0.3435	5.602	0	0	8,000
2020/09/16	2030	05/11/2020	9.40	Call	Bond Future	2,100.4900	2.1005	2,192.7900	2.1928	4.394	0	0	0
2020/09/16	2030	05/11/2020	9.40	Put	Bond Future	1,732.9400	1.7329	1,756.0400	1.7560	1.333	0	0	0
2020/09/16	2030	05/11/2020	9.49	Put	Bond Future	1,506.5300	1.5065	1,532.5700	1.5326	1.728	0	0	2,500
2020/09/16	2030	05/11/2020	9.65	Call	Bond Future	2,949.7600	2.9498	3,054.3700	3.0544	3.546	0	0	0
2020/09/16	2030	05/11/2020	9.65	Put	Bond Future	1,162.2900	1.1623	1,197.7000	1.1977	3.047	0	0	2,500
2020/09/16	2030	05/11/2020	8.36	Call	Bond Future	233.8600	0.2339	260.4600	0.2605	11.374	0	0	14,160
2020/09/16	2030	05/11/2020	8.86	Put	Bond Future	3,598.6200	3.5986	3,601.3000	3.6013	0.074	0	0	0
2020/09/16	2030	05/11/2020	8.86	Call	Bond Future	798.1400	0.7981	870.0200	0.8700	9.006	0	0	14,160
2020/09/16	2030	05/11/2020	9.86	Call	Bond Future	3,771.3100	3.7713	3,881.5500	3.8815	2.923	0	0	0
2020/09/16	2030	05/11/2020	9.23	Call	Bond Future	1,610.8000	1.6108	1,696.6700	1.6967	5.331	0	0	3,000
2020/09/16	2030	05/11/2020	10.47	Call	Bond Future	6,516.9500	6.5170	6,592.6900	6.5927	1.162	0	0	0
2020/09/16	2030	05/11/2020	10.47	Put	Bond Future	269.9100	0.2699	276.4500	0.2764	2.423	0	0	3,000

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2020/09/16	2030	05/11/2020	8.53	Put	Bond Future	5,170.9400	5.1709	5,146.1600	5.1462	(0.479)	0	0	0
2020/09/16	2030	05/11/2020	8.53	Call	Bond Future	364.1100	0.3641	408.5300	0.4085	12.200	0	0	15,414
2020/09/16	2030	05/11/2020	9.03	Put	Bond Future	2,915.2400	2.9152	2,926.9600	2.9270	0.402	0	0	0
2020/09/16	2030	05/11/2020	9.03	Call	Bond Future	1,127.2800	1.1273	1,208.2000	1.2082	7.178	0	0	15,414
2020/09/16	2030	05/11/2020	10.37	Call	Bond Future	6,044.2100	6.0442	6,131.6300	6.1316	1.446	0	0	0
2020/09/16	2030	04/02/2021	9.20	Put	Bond Future	4,208.8800	4.2089	4,177.6300	4.1776	(0.742)	0	0	0
2020/09/16	2030	04/02/2021	8.20	Put	Bond Future	8,573.2100	8.5732	8,521.8900	8.5219	(0.599)	0	0	0
2020/09/16	2030	04/02/2021	9.12	Call	Bond Future	2,058.7400	2.0587	2,093.8700	2.0939	1.706	0	0	1,000
2020/09/16	2030	04/02/2021	8.36	Call	Bond Future	792.0100	0.7920	812.5500	0.8125	2.593	0	0	800
2020/09/16	2030	04/02/2021	9.16	Call	Bond Future	2,149.0100	2.1490	2,185.6300	2.1856	1.704	0	0	0
2020/09/16	2030	04/02/2021	9.15	Put	Bond Future	4,380.6700	4.3807	4,347.9400	4.3479	(0.747)	0	0	0
2020/09/16	2030	04/02/2021			Bond Future	9.5478	91.0024	9.5354	91.0713	(0.129)	0.0000	0.0000	0
2020/09/16	2030	04/02/2021	8.20	Call	Bond Future	633.8500	0.6338	651.4500	0.6514	2.777	0	0	1,600
2020/09/16	2030	04/02/2021	8.37	Put	Bond Future	7,692.6100	7.6926	7,644.4100	7.6444	(0.627)	0	0	0
2020/09/16	2030	04/02/2021	8.37	Call	Bond Future	802.8200	0.8028	823.5400	0.8235	2.581	0	0	1,000
2020/09/16	2030	04/02/2021	9.17	Call	Bond Future	2,172.1100	2.1721	2,208.7100	2.2087	1.685	0	0	0
2020/09/16	2030	04/02/2021	9.17	Put	Bond Future	4,311.4300	4.3114	4,279.1100	4.2791	(0.750)	0	0	0
2020/09/16	2030	04/02/2021	9.20	Call	Bond Future	2,241.8300	2.2418	2,279.5000	2.2795	1.680	0	0	1,600
2020/09/16	2030	04/02/2021	9.12	Put	Bond Future	4,486.0900	4.4861	4,452.3000	4.4523	(0.753)	0	0	0
2020/09/16	2030	04/02/2021	8.36	Put	Bond Future	7,743.1400	7.7431	7,694.7600	7.6948	(0.625)	0	0	0
2020/09/16	2030	04/02/2021	9.16	Put	Bond Future	4,345.8400	4.3458	4,313.5400	4.3135	(0.743)	0	0	0
2020/09/16	2030	04/02/2021	9.15	Call	Bond Future	2,126.2800	2.1263	2,162.4700	2.1625	1.702	0	0	0
2020/09/16	2030	04/02/2021	8.86	Put	Bond Future	5,470.9300	5.4709	5,431.8900	5.4319	(0.714)	0	0	0
2020/09/16	2030	04/02/2021	8.86	Call	Bond Future	1,527.0100	1.5270	1,556.8900	1.5569	1.957	0	0	800
2020/09/16	2030	04/02/2021	10.20	Call	Bond Future	5,300.5900	5.3006	5,351.6800	5.3517	0.964	0	0	0
2020/09/16	2030	04/02/2021	10.20	Put	Bond Future	1,755.5400	1.7555	1,737.7100	1.7377	(1.016)	0	0	1,800
2020/09/16	2030	06/05/2021	10.04	Put	Bond Future	3,122.3300	3.1223	3,016.8400	3.0168	(3.379)	0	0	0
2020/09/16	2030	06/05/2021	9.15	Call	Bond Future	2,276.1700	2.2762	2,228.8900	2.2289	(2.077)	0	0	0
2020/09/16	2030	06/05/2021	11.69	Call	Bond Future	10,449.5200	10.4495	10,463.8800	10.4639	0.137	0	0	0
2020/09/16	2030	06/05/2021	11.70	Put	Bond Future	796.9500	0.7969	742.7200	0.7427	(6.805)	0	0	0
2020/09/16	2030	06/05/2021			Bond Future	9.7655	91.9769	9.7527	92.0458	(0.131)	0.0000	0.0000	0
2020/09/16	2030	06/05/2021	10.74	Call	Bond Future	6,987.1700	6.9872	6,969.6300	6.9696	(0.251)	0	0	0
2020/09/16	2030	06/05/2021	10.74	Put	Bond Future	1,924.4200	1.9244	1,837.9600	1.8380	(4.493)	0	0	0
2020/09/16	2030	06/05/2021	7.97	Call	Bond Future	656.6300	0.6566	622.0000	0.6220	(5.274)	0	0	700
2020/09/16	2030	06/05/2021	10.04	Call	Bond Future	4,587.4600	4.5875	4,550.8900	4.5509	(0.797)	0	0	0
2020/09/16	2030	06/05/2021	9.15	Put	Bond Future	5,677.3000	5.6773	5,561.1000	5.5611	(2.047)	0	0	0
2020/09/16	2030	06/05/2021	9.92	Call	Bond Future	4,225.6200	4.2256	4,187.2300	4.1872	(0.909)	0	0	0
2020/09/16	2030	06/05/2021	11.69	Put	Bond Future	804.9500	0.8050	750.3900	0.7504	(6.778)	0	0	0
2020/09/16	2030	06/05/2021	11.70	Call	Bond Future	10,488.0000	10.4880	10,502.6900	10.5027	0.140	0	0	0
2020/09/16	2030	06/05/2021	9.22	Call	Bond Future	2,427.5400	2.4275	2,379.8700	2.3799	(1.964)	0	0	0
2020/09/16	2030	06/05/2021	9.22	Put	Bond Future	5,433.5500	5.4336	5,316.9600	5.3170	(2.146)	0	0	700
2020/09/16	2030	06/05/2021	7.97	Put	Bond Future	11,056.4300	11.0564	10,952.8800	10.9529	(0.937)	0	0	0
2020/09/16	2030	06/05/2021	9.92	Put	Bond Future	3,397.0900	3.3971	3,289.7800	3.2898	(3.159)	0	0	700
2020/09/16	2030	06/05/2021	11.71	Call	Bond Future	10,526.5100	10.5265	10,541.5200	10.5415	0.143	0	0	0
2020/09/16	2030	06/05/2021	11.71	Put	Bond Future	789.0200	0.7890	735.1100	0.7351	(6.833)	0	0	0
2020/09/16	2030	05/08/2021	10.42	Put	Bond Future	3,400.3800	3.4004	3,285.4900	3.2855	(3.379)	0	0	0
2020/09/16	2030	05/08/2021	10.41	Call	Bond Future	5,504.8100	5.5048	5,459.1100	5.4591	(0.830)	0	0	0
2020/09/16	2030	05/08/2021			Bond Future	10.0032	88.9683	9.9899	89.0377	(0.133)	0.0000	0.0000	0

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2020/09/16	2030	05/08/2021	10.42	Call	Bond Future	5,535.5400	5.5355	5,490.0600	5.4901	(0.822)	0	0	0
2020/09/16	2030	05/08/2021	10.41	Put	Bond Future	3,420.1000	3.4201	3,304.9900	3.3050	(3.366)	0	0	0
2020/09/16	2030	05/08/2021	10.43	Call	Bond Future	5,566.0200	5.5660	5,520.7600	5.5208	(0.813)	0	0	0
2020/09/16	2030	05/08/2021	10.43	Put	Bond Future	3,380.4500	3.3805	3,265.7800	3.2658	(3.392)	0	0	0
2020/09/16	2032	05/11/2020	9.77	Put	Bond Future	4,108.8800	4.1089	4,118.0100	4.1180	0.222	0	0	0
2020/09/16	2032	05/11/2020	9.61	Put	Bond Future	4,858.6200	4.8586	4,864.4200	4.8644	0.119	0	0	0
2020/09/16	2032	05/11/2020	10.99	Call	Bond Future	4,887.8400	4.8878	4,923.9600	4.9240	0.739	0	0	0
2020/09/16	2032	05/11/2020	9.44	Put	Bond Future	5,736.4400	5.7364	5,737.7500	5.7377	0.023	0	0	0
2020/09/16	2032	05/11/2020	11.08	Call	Bond Future	5,288.6200	5.2886	5,323.5900	5.3236	0.661	0	0	0
2020/09/16	2032	05/11/2020			Bond Future	10.2855	87.4373	10.2819	87.4585	(0.035)	0.0000	0.0000	120,650
2020/09/16	2032	05/11/2020	9.76	Call	Bond Future	923.0200	0.9230	953.2000	0.9532	3.270	0	0	0
2020/09/16	2032	05/11/2020	9.76	Put	Bond Future	4,153.6800	4.1537	4,162.5700	4.1626	0.214	0	0	0
2020/09/16	2032	05/11/2020	10.99	Put	Bond Future	802.0700	0.8021	816.9000	0.8169	1.849	0	0	3,000
2020/09/16	2032	05/11/2020	9.77	Call	Bond Future	941.2200	0.9412	971.6400	0.9716	3.232	0	0	0
2020/09/16	2032	05/11/2020	9.11	Call	Bond Future	198.1800	0.1982	211.6100	0.2116	6.777	0	0	3,000
2020/09/16	2032	05/11/2020	9.61	Call	Bond Future	675.5400	0.6755	702.6300	0.7026	4.010	0	0	3,000
2020/09/16	2032	05/11/2020	9.44	Call	Bond Future	457.2400	0.4572	479.8400	0.4798	4.943	0	0	1,000
2020/09/16	2032	05/11/2020	11.08	Put	Bond Future	700.2600	0.7003	713.9400	0.7139	1.954	0	0	1,000
2020/09/16	2032	05/11/2020	9.75	Call	Bond Future	904.9300	0.9049	934.8900	0.9349	3.311	0	0	0
2020/09/16	2032	05/11/2020	9.75	Put	Bond Future	4,198.6600	4.1987	4,207.3300	4.2073	0.206	0	0	0
2020/09/16	2032	05/11/2020	9.11	Put	Bond Future	7,657.0400	7.6570	7,649.1800	7.6492	(0.103)	0	0	0
2020/09/16	2032	05/11/2020	8.94	Put	Bond Future	8,734.0100	8.7340	8,722.5900	8.7226	(0.131)	0	0	0
2020/09/16	2032	05/11/2020	8.94	Call	Bond Future	124.9000	0.1249	134.7700	0.1348	7.902	0	0	1,000
2020/09/16	2032	04/02/2021	9.29	Call	Bond Future	977.0000	0.9770	994.9400	0.9949	1.836	0	0	800
2020/09/16	2032	04/02/2021	10.82	Put	Bond Future	2,787.3400	2.7873	2,794.3100	2.7943	0.250	0	0	800
2020/09/16	2032	04/02/2021	9.63	Call	Bond Future	1,473.9100	1.4739	1,495.7800	1.4958	1.484	0	0	0
2020/09/16	2032	04/02/2021			Bond Future	10.5125	88.3244	10.5090	88.3448	(0.033)	0.0000	0.0000	0
2020/09/16	2032	04/02/2021	8.79	Put	Bond Future	11,364.9000	11.3649	11,356.6800	11.3567	(0.072)	0	0	0
2020/09/16	2032	04/02/2021	8.79	Call	Bond Future	501.8200	0.5018	514.0000	0.5140	2.427	0	0	800
2020/09/16	2032	04/02/2021	9.61	Call	Bond Future	1,438.8000	1.4388	1,460.4500	1.4604	1.505	0	0	0
2020/09/16	2032	04/02/2021	9.61	Put	Bond Future	6,910.1100	6.9101	6,911.3600	6.9114	0.018	0	0	0
2020/09/16	2032	04/02/2021	9.29	Put	Bond Future	8,502.6900	8.5027	8,500.2300	8.5002	(0.029)	0	0	0
2020/09/16	2032	04/02/2021	10.82	Call	Bond Future	4,548.5400	4.5485	4,575.9100	4.5759	0.602	0	0	0
2020/09/16	2032	04/02/2021	9.63	Put	Bond Future	6,818.8800	6.8189	6,820.3500	6.8203	0.022	0	0	0
2020/09/16	2032	04/02/2021	9.62	Call	Bond Future	1,456.2900	1.4563	1,478.0500	1.4781	1.494	0	0	0
2020/09/16	2032	04/02/2021	9.62	Put	Bond Future	6,864.4000	6.8644	6,865.7600	6.8658	0.020	0	0	0
2020/09/16	2032	06/05/2021	12.57	Call	Bond Future	10,629.5100	10.6295	10,601.4000	10.6014	(0.264)	0	0	0
2020/09/16	2032	06/05/2021	12.12	Put	Bond Future	1,686.9400	1.6869	1,629.2400	1.6292	(3.420)	0	0	0
2020/09/16	2032	06/05/2021			Bond Future	10.7432	85.1248	10.7397	85.1446	(0.033)	0.0000	0.0000	0
2020/09/16	2032	06/05/2021	12.57	Put	Bond Future	1,153.3400	1.1533	1,105.4700	1.1055	(4.151)	0	0	736
2020/09/16	2032	06/05/2021	10.33	Put	Bond Future	5,539.6900	5.5397	5,462.7200	5.4627	(1.389)	0	0	0
2020/09/16	2032	06/05/2021	10.33	Call	Bond Future	3,168.7500	3.1688	3,111.5400	3.1115	(1.805)	0	0	736
2020/09/16	2032	06/05/2021	12.11	Call	Bond Future	8,935.9200	8.9359	8,897.7600	8.8978	(0.427)	0	0	0
2020/09/16	2032	06/05/2021	12.11	Put	Bond Future	1,700.7500	1.7007	1,642.8300	1.6428	(3.406)	0	0	0
2020/09/16	2032	06/05/2021	12.12	Call	Bond Future	8,971.8100	8.9718	8,933.8700	8.9339	(0.423)	0	0	0
2020/09/16	2032	06/05/2021	12.10	Call	Bond Future	8,900.0600	8.9001	8,861.6900	8.8617	(0.431)	0	0	0
2020/09/16	2032	06/05/2021	12.10	Put	Bond Future	1,714.6500	1.7147	1,656.5200	1.6565	(3.390)	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
2020/09/16	2032	05/08/2021	11.37	Put	Bond Future	3,983.6500	3.9837	3,874.0300	3.8740	(2.752)	0	0	0
2020/09/16	2032	05/08/2021			Bond Future	10.9876	86.0474	10.9839	86.0670	(0.033)	0.0000	0.0000	0
2020/09/16	2032	05/08/2021	11.36	Call	Bond Future	6,001.8000	6.0018	5,911.7200	5.9117	(1.501)	0	0	0
2020/09/16	2032	05/08/2021	11.36	Put	Bond Future	4,005.2700	4.0053	3,895.5100	3.8955	(2.740)	0	0	0
2020/09/16	2032	05/08/2021	11.37	Call	Bond Future	6,032.8700	6.0329	5,942.9300	5.9429	(1.491)	0	0	0
2020/09/16	2032	05/08/2021	11.35	Call	Bond Future	5,970.4700	5.9705	5,880.2600	5.8803	(1.511)	0	0	0
2020/09/16	2032	05/08/2021	11.35	Put	Bond Future	4,026.6800	4.0267	3,916.7900	3.9168	(2.729)	0	0	0
2020/09/16	2033	05/11/2020			Bond Future	96.1282	96.1282	95.7733	95.7733	(0.369)	0.0000	0.0000	10,355
2020/09/16	2033	04/02/2021			Bond Future	97.1269	97.1269	96.7675	96.7675	(0.370)	0.0000	0.0000	0
2020/09/16	2033	06/05/2021			Bond Future	96.9731	96.9731	96.6089	96.6089	(0.376)	0.0000	0.0000	0
2020/09/16	2033	05/08/2021			Bond Future	98.0465	98.0465	97.6780	97.6780	(0.376)	0.0000	0.0000	0
2020/09/16	2037	05/11/2020	10.18	Call	Bond Future	323.0800	0.3231	333.2600	0.3333	3.151	0	0	0
2020/09/16	2037	05/11/2020	10.17	Put	Bond Future	7,753.8100	7.7538	7,780.3100	7.7803	0.342	0	0	0
2020/09/16	2037	05/11/2020			Bond Future	11.2932	81.7557	11.2958	81.7393	0.024	0.0000	0.0000	138,919
2020/09/16	2037	05/11/2020	10.19	Call	Bond Future	330.5300	0.3305	340.8400	0.3408	3.119	0	0	0
2020/09/16	2037	05/11/2020	10.19	Put	Bond Future	7,627.0600	7.6271	7,653.8200	7.6538	0.351	0	0	0
2020/09/16	2037	05/11/2020	10.17	Call	Bond Future	315.7700	0.3158	325.8200	0.3258	3.183	0	0	0
2020/09/16	2037	05/11/2020	10.18	Put	Bond Future	7,690.3200	7.6903	7,716.9500	7.7170	0.346	0	0	0
2020/09/16	2037	04/02/2021	13.73	Call	Bond Future	12,264.5100	12.2645	12,253.6200	12.2536	(0.089)	0	0	0
2020/09/16	2037	04/02/2021	10.85	Call	Bond Future	2,239.7100	2.2397	2,247.8300	2.2478	0.363	0	0	0
2020/09/16	2037	04/02/2021	10.35	Call	Bond Future	1,304.2200	1.3042	1,313.8000	1.3138	0.735	0	0	0
2020/09/16	2037	04/02/2021	10.28	Put	Bond Future	9,257.9900	9.2580	9,284.8700	9.2849	0.290	0	0	0
2020/09/16	2037	04/02/2021	10.27	Call	Bond Future	1,193.3900	1.1934	1,202.7300	1.2027	0.783	0	0	0
2020/09/16	2037	04/02/2021			Bond Future	11.5266	78.3309	11.5295	78.3134	0.025	0.0000	0.0000	0
2020/09/16	2037	04/02/2021	11.97	Put	Bond Future	2,915.9600	2.9160	2,934.6300	2.9346	0.640	0	0	0
2020/09/16	2037	04/02/2021	11.97	Call	Bond Future	5,504.9200	5.5049	5,506.0900	5.5061	0.021	0	0	300
2020/09/16	2037	04/02/2021	9.65	Put	Bond Future	13,157.3400	13.1573	13,181.6900	13.1817	0.185	0	0	0
2020/09/16	2037	04/02/2021	9.65	Call	Bond Future	554.3900	0.5544	561.2400	0.5612	1.236	0	0	72
2020/09/16	2037	04/02/2021	11.90	Call	Bond Future	5,258.6600	5.2587	5,260.8600	5.2609	0.042	0	0	0
2020/09/16	2037	04/02/2021	13.73	Put	Bond Future	612.5100	0.6125	619.1200	0.6191	1.079	0	0	300
2020/09/16	2037	04/02/2021	10.85	Put	Bond Future	6,460.7200	6.4607	6,486.3400	6.4863	0.397	0	0	72
2020/09/16	2037	04/02/2021	10.35	Put	Bond Future	8,870.7300	8.8707	8,897.8100	8.8978	0.305	0	0	72
2020/09/16	2037	04/02/2021	10.28	Call	Bond Future	1,206.8500	1.2069	1,216.2300	1.2162	0.777	0	0	0
2020/09/16	2037	04/02/2021	10.27	Put	Bond Future	9,314.1000	9.3141	9,340.9400	9.3409	0.288	0	0	0
2020/09/16	2037	04/02/2021	11.90	Put	Bond Future	3,069.5600	3.0696	3,089.2600	3.0893	0.642	0	0	240
2020/09/16	2037	04/02/2021	10.48	Put	Bond Future	8,177.0000	8.1770	8,204.3800	8.2044	0.335	0	0	0
2020/09/16	2037	04/02/2021	10.48	Call	Bond Future	1,499.7300	1.4997	1,509.6100	1.5096	0.659	0	0	240
2020/09/16	2037	04/02/2021	10.29	Call	Bond Future	1,229.4300	1.2204	1,229.8300	1.2298	0.770	0	0	0
2020/09/16	2037	04/02/2021	10.29	Put	Bond Future	9,202.0900	9.2021	9,228.9900	9.2290	0.292	0	0	0
2020/09/16	2037	06/05/2021	12.42	Call	Bond Future	6,937.5800	6.9376	6,878.1900	6.8782	(0.856)	0	0	0
2020/09/16	2037	06/05/2021			Bond Future	11.7641	79.1700	11.7673	79.1516	0.027	0.0000	0.0000	0
2020/09/16	2037	06/05/2021	12.42	Put	Bond Future	3,267.9700	3.2680	3,226.9400	3.2269	(1.256)	0	0	0
2020/09/16	2037	06/05/2021	12.43	Call	Bond Future	6,972.9800	6.9730	6,913.6300	6.9136	(0.851)	0	0	0
2020/09/16	2037	06/05/2021	12.44	Put	Bond Future	3,231.2200	3.2312	3,190.2700	3.1903	(1.267)	0	0	0
2020/09/16	2037	06/05/2021	12.43	Put	Bond Future	3,249.5400	3.2495	3,208.5500	3.2086	(1.261)	0	0	0
2020/09/16	2037	06/05/2021	12.44	Call	Bond Future	7,008.4400	7.0084	6,949.1300	6.9491	(0.846)	0	0	0

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2020/09/16	2037	05/08/2021	12.26	Put	Bond Future	4,831.9000	4.8319	4,758.8400	4.7588	(1.512)	0	0	0
2020/09/16	2037	05/08/2021	12.27	Call	Bond Future	6,189.9700	6.1900	6,098.2200	6.0982	(1.482)	0	0	0
2020/09/16	2037	05/08/2021	12.28	Call	Bond Future	6,221.1300	6.2211	6,129.4200	6.1294	(1.474)	0	0	0
2020/09/16	2037	05/08/2021			Bond Future	12.0206	75.7724	12.0239	75.7537	0.028	0.0000	0.0000	0
2020/09/16	2037	05/08/2021	12.26	Call	Bond Future	6,159.1300	6.1591	6,067.3600	6.0674	(1.490)	0	0	0
2020/09/16	2037	05/08/2021	12.28	Put	Bond Future	4,784.6700	4.7847	4,711.6700	4.7117	(1.526)	0	0	0
2020/09/16	2037	05/08/2021	12.27	Put	Bond Future	4,808.0900	4.8081	4,735.0500	4.7350	(1.519)	0	0	0
2020/09/16	2038	05/11/2020			Bond Future	106.6641	106.6641	106.8692	106.8692	0.192	0.0000	0.0000	11,137
2020/09/16	2038	04/02/2021			Bond Future	106.0747	106.0747	106.2809	106.2809	0.194	0.0000	0.0000	0
2020/09/16	2038	06/05/2021			Bond Future	107.2351	107.2351	107.4426	107.4426	0.193	0.0000	0.0000	0
2020/09/16	2038	05/08/2021			Bond Future	106.6998	106.6998	106.9094	106.9094	0.196	0.0000	0.0000	0
2020/09/16	2040	05/11/2020	10.30	Call	Bond Future	323.9900	0.3240	314.3100	0.3143	(2.988)	0	0	0
2020/09/16	2040	05/11/2020	11.00	Put	Bond Future	4,332.9800	4.3330	4,388.4900	4.3885	1.281	0	0	0
2020/09/16	2040	05/11/2020	10.23	Call	Bond Future	274.6300	0.2746	266.1800	0.2662	(3.077)	0	0	2,000
2020/09/16	2040	05/11/2020	11.70	Put	Bond Future	1,912.2700	1.9123	1,944.4200	1.9444	1.681	0	0	2,000
2020/09/16	2040	05/11/2020	9.50	Call	Bond Future	34.7700	0.0348	33.3600	0.0334	(4.055)	0	0	2,000
2020/09/16	2040	05/11/2020	10.00	Call	Bond Future	153.4800	0.1535	148.3100	0.1483	(3.369)	0	0	2,380
2020/09/16	2040	05/11/2020			Bond Future	11.4365	83.6707	11.4495	83.5860	0.113	0.0000	0.0000	72,526
2020/09/16	2040	05/11/2020	10.30	Put	Bond Future	8,329.3000	8.3293	8,404.3000	8.4043	0.900	0	0	0
2020/09/16	2040	05/11/2020	9.73	Put	Bond Future	12,574.3900	12.5744	12,656.4000	12.6564	0.652	0	0	0
2020/09/16	2040	05/11/2020	9.73	Call	Bond Future	71.5800	0.0716	68.9100	0.0689	(3.730)	0	0	2,000
2020/09/16	2040	05/11/2020	10.23	Put	Bond Future	8,813.7600	8.8138	8,889.9900	8.8900	0.865	0	0	0
2020/09/16	2040	05/11/2020	10.31	Call	Bond Future	331.5900	0.3316	321.7200	0.3217	(2.977)	0	0	0
2020/09/16	2040	05/11/2020	10.32	Put	Bond Future	8,193.0400	8.1930	8,267.6600	8.2677	0.911	0	0	0
2020/09/16	2040	05/11/2020	11.00	Call	Bond Future	1,399.7200	1.3997	1,370.5500	1.3706	(2.084)	0	0	2,380
2020/09/16	2040	05/11/2020	11.70	Call	Bond Future	3,603.2800	3.6033	3,550.7500	3.5507	(1.458)	0	0	0
2020/09/16	2040	05/11/2020	9.50	Put	Bond Future	14,453.5500	14.4536	14,536.8200	14.5368	0.576	0	0	0
2020/09/16	2040	05/11/2020	10.00	Put	Bond Future	10,482.5400	10.4825	10,562.0500	10.5620	0.758	0	0	0
2020/09/16	2040	05/11/2020	10.31	Put	Bond Future	8,261.0500	8.2611	8,335.8600	8.3359	0.906	0	0	0
2020/09/16	2040	05/11/2020	10.32	Call	Bond Future	339.3300	0.3393	329.2700	0.3293	(2.965)	0	0	0
2020/09/16	2040	05/11/2020	11.50	Call	Bond Future	2,869.2900	2.8693	2,823.4200	2.8234	(1.599)	0	0	0
2020/09/16	2040	05/11/2020	11.50	Put	Bond Future	2,456.6600	2.4567	2,495.4700	2.4955	1.580	0	0	2,000
2020/09/16	2040	04/02/2021	9.49	Call	Bond Future	380.7400	0.3807	372.4600	0.3725	(2.175)	0	0	500
2020/09/16	2040	04/02/2021	9.57	Put	Bond Future	15,686.9300	15.6869	15,764.2300	15.7642	0.493	0	0	0
2020/09/16	2040	04/02/2021	10.07	Put	Bond Future	12,070.0500	12.0701	12,140.7700	12.1408	0.586	0	0	0
2020/09/16	2040	04/02/2021	10.42	Put	Bond Future	9,840.4000	9.8404	9,905.2200	9.9052	0.659	0	0	0
2020/09/16	2040	04/02/2021			Bond Future	11.6673	80.0151	11.6810	79.9286	0.117	0.0000	0.0000	0
2020/09/16	2040	04/02/2021	10.07	Call	Bond Future	845.0400	0.8450	829.3200	0.8293	(1.860)	0	0	800
2020/09/16	2040	04/02/2021	11.74	Call	Bond Future	4,519.5200	4.5195	4,469.4000	4.4694	(1.109)	0	0	0
2020/09/16	2040	04/02/2021	11.74	Put	Bond Future	4,062.0200	4.0620	4,098.3400	4.0983	0.894	0	0	800
2020/09/16	2040	04/02/2021	10.41	Call	Bond Future	1,267.2000	1.2672	1,245.7600	1.2458	(1.692)	0	0	0
2020/09/16	2040	04/02/2021	10.41	Put	Bond Future	9,900.5000	9.9005	9,965.5000	9.9655	0.657	0	0	0
2020/09/16	2040	04/02/2021	9.49	Put	Bond Future	16,310.1500	16.3102	16,388.3100	16.3883	0.479	0	0	0
2020/09/16	2040	04/02/2021	9.57	Call	Bond Future	428.6100	0.4286	419.4700	0.4195	(2.132)	0	0	800
2020/09/16	2040	04/02/2021	10.42	Call	Bond Future	1,281.5600	1.2816	1,259.9400	1.2599	(1.687)	0	0	0
2020/09/16	2040	04/02/2021	10.24	Put	Bond Future	10,954.8600	10.9549	11,022.8400	11.0228	0.621	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
2020/09/16	2040	04/02/2021	10.24	Call	Bond Future	1,040.4400	1.0404	1,021.9800	1.0220	(1.774)	0	0	500
2020/09/16	2040	04/02/2021	11.57	Call	Bond Future	3,977.1000	3.9771	3,930.5600	3.9306	(1.170)	0	0	0
2020/09/16	2040	04/02/2021	11.57	Put	Bond Future	4,595.7100	4.5957	4,635.6100	4.6356	0.868	0	0	500
2020/09/16	2040	04/02/2021	10.40	Call	Bond Future	1,252.9500	1.2530	1,231.7000	1.2317	(1.696)	0	0	0
2020/09/16	2040	04/02/2021	10.40	Put	Bond Future	9,960.8100	9.9608	10,026.0000	10.0260	0.654	0	0	0
2020/09/16	2040	06/05/2021	12.44	Put	Bond Future	3,620.9700	3.6210	3,635.8400	3.6358	0.411	0	0	0
2020/09/16	2040	06/05/2021			Bond Future	11.9017	80.8723	11.9161	80.7842	0.121	0.0000	0.0000	0
2020/09/16	2040	06/05/2021	12.43	Call	Bond Future	6,771.1900	6.7712	6,698.1900	6.6982	(1.078)	0	0	0
2020/09/16	2040	06/05/2021	12.43	Put	Bond Future	3,642.5700	3.6426	3,657.5800	3.6576	0.412	0	0	0
2020/09/16	2040	06/05/2021	12.44	Call	Bond Future	6,806.8300	6.8068	6,733.6900	6.7337	(1.075)	0	0	0
2020/09/16	2040	06/05/2021	12.42	Call	Bond Future	6,735.3700	6.7354	6,662.5000	6.6625	(1.082)	0	0	0
2020/09/16	2040	06/05/2021	12.42	Put	Bond Future	3,664.0500	3.6640	3,679.1900	3.6792	0.413	0	0	0
2020/09/16	2040	05/08/2021	12.47	Call	Bond Future	6,633.7800	6.6338	6,532.9300	6.5329	(1.520)	0	0	0
2020/09/16	2040	05/08/2021			Bond Future	12.1547	77.2428	12.1698	77.1536	0.124	0.0000	0.0000	0
2020/09/16	2040	05/08/2021	12.47	Put	Bond Future	4,805.0700	4.8051	4,793.3900	4.7934	(0.243)	0	0	0
2020/09/16	2040	05/08/2021	12.48	Call	Bond Future	6,665.8700	6.6659	6,564.9200	6.5649	(1.514)	0	0	0
2020/09/16	2040	05/08/2021	12.49	Put	Bond Future	4,755.4300	4.7554	4,743.5400	4.7435	(0.250)	0	0	0
2020/09/16	2040	05/08/2021	12.48	Put	Bond Future	4,780.3300	4.7803	4,768.5500	4.7686	(0.246)	0	0	0
2020/09/16	2040	05/08/2021	12.49	Call	Bond Future	6,697.7300	6.6977	6,596.6700	6.5967	(1.509)	0	0	0
2020/09/16	2044	05/11/2020	10.36	Call	Bond Future	310.3300	0.3103	317.5300	0.3175	2.320	0	0	0
2020/09/16	2044	05/11/2020	11.06	Put	Bond Future	4,451.7700	4.4518	4,423.3900	4.4234	(0.637)	0	0	525
2020/09/16	2044	05/11/2020	11.43	Call	Bond Future	2,389.0700	2.3891	2,415.3700	2.4154	1.101	0	0	0
2020/09/16	2044	05/11/2020	9.72	Put	Bond Future	13,427.6600	13.4277	13,382.0800	13.3821	(0.339)	0	0	0
2020/09/16	2044	05/11/2020	9.97	Call	Bond Future	113.2700	0.1133	116.5200	0.1165	2.869	0	0	300
2020/09/16	2044	05/11/2020	9.29	Put	Bond Future	17,158.3200	17.1583	17,111.4700	17.1115	(0.273)	0	0	0
2020/09/16	2044	05/11/2020	9.96	Put	Bond Future	11,484.2600	11.4843	11,440.1000	11.4401	(0.385)	0	0	0
2020/09/16	2044	05/11/2020			Bond Future	11.5179	80.1475	11.5106	80.1948	(0.063)	0.0000	0.0000	47,319
2020/09/16	2044	05/11/2020	10.34	Call	Bond Future	295.9800	0.2960	302.9300	0.3029	2.348	0	0	0
2020/09/16	2044	05/11/2020	10.34	Put	Bond Future	8,648.7800	8.6488	8,608.3900	8.6084	(0.467)	0	0	0
2020/09/16	2044	05/11/2020	9.72	Call	Bond Future	53.7300	0.0537	55.4900	0.0555	3.276	0	0	1,815
2020/09/16	2044	05/11/2020	9.97	Put	Bond Future	11,405.6700	11.4057	11,361.5800	11.3616	(0.387)	0	0	0
2020/09/16	2044	05/11/2020	9.96	Call	Bond Future	110.1100	0.1101	113.2900	0.1133	2.888	0	0	0
2020/09/16	2044	05/11/2020	11.38	Call	Bond Future	2,235.3100	2.2353	2,260.7400	2.2607	1.138	0	0	0
2020/09/16	2044	05/11/2020	11.38	Put	Bond Future	3,140.7200	3.1407	3,118.8100	3.1188	(0.698)	0	0	300
2020/09/16	2044	05/11/2020	10.36	Put	Bond Future	8,508.8500	8.5088	8,468.7100	8.4687	(0.472)	0	0	0
2020/09/16	2044	05/11/2020	11.06	Call	Bond Future	1,374.6100	1.3746	1,393.5700	1.3936	1.379	0	0	0
2020/09/16	2044	05/11/2020	10.04	Put	Bond Future	10,861.1800	10.8612	10,817.6500	10.8177	(0.401)	0	0	0
2020/09/16	2044	05/11/2020	11.17	Put	Bond Future	3,965.2300	3.9652	3,939.2600	3.9393	(0.655)	0	0	1,815
2020/09/16	2044	05/11/2020	11.43	Put	Bond Future	2,964.1400	2.9641	2,943.1000	2.9431	(0.710)	0	0	1,815
2020/09/16	2044	05/11/2020	8.87	Put	Bond Future	21,083.9400	21.0839	21,036.7100	21.0367	(0.224)	0	0	0
2020/09/16	2044	05/11/2020	9.29	Call	Bond Future	12.1900	0.0122	12.6800	0.0127	4.020	0	0	300
2020/09/16	2044	05/11/2020	10.35	Call	Bond Future	303.0900	0.3031	310.1600	0.3102	2.333	0	0	0
2020/09/16	2044	05/11/2020	10.35	Put	Bond Future	8,578.6900	8.5787	8,538.4200	8.5384	(0.469)	0	0	0
2020/09/16	2044	05/11/2020	10.04	Call	Bond Future	137.5800	0.1376	141.3900	0.1414	2.769	0	0	525
2020/09/16	2044	05/11/2020	9.34	Put	Bond Future	16,709.2100	16.7092	16,662.4600	16.6625	(0.280)	0	0	0
2020/09/16	2044	05/11/2020	9.34	Call	Bond Future	14.6800	0.0147	15.2700	0.0153	4.019	0	0	525
2020/09/16	2044	05/11/2020	11.17	Call	Bond Future	1,646.0200	1.6460	1,667.3900	1.6674	1.298	0	0	0

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2020/09/16	2044	05/11/2020	8.87	Call	Bond Future	2.1900	0.0022	2.3000	0.0023	5.023	0	0	1,815
2020/09/16	2044	05/11/2020	10.02	Put	Bond Future	11,015.7300	11.0157	10,972.0300	10.9720	(0.397)	0	0	0
2020/09/16	2044	05/11/2020	10.02	Call	Bond Future	130.2300	0.1302	133.8700	0.1339	2.795	0	0	1,815
2020/09/16	2044	04/02/2021	10.04	Put	Bond Future	12,874.6100	12.8746	12,836.3100	12.8363	(0.297)	0	0	0
2020/09/16	2044	04/02/2021	10.37	Call	Bond Future	1,113.4400	1.1134	1,125.1800	1.1252	1.054	0	0	0
2020/09/16	2044	04/02/2021	10.35	Put	Bond Future	10,781.2600	10.7813	10,745.8600	10.7459	(0.328)	0	0	0
2020/09/16	2044	04/02/2021			Bond Future	11.7423	76.5812	11.7348	76.6281	(0.064)	0.0000	0.0000	0
2020/09/16	2044	04/02/2021	10.37	Put	Bond Future	10,653.5600	10.6536	10,618.3700	10.6184	(0.330)	0	0	0
2020/09/16	2044	04/02/2021	10.35	Call	Bond Future	1,087.4300	1.0874	1,098.9600	1.0990	1.060	0	0	0
2020/09/16	2044	04/02/2021	10.04	Call	Bond Future	738.5500	0.7386	747.1800	0.7472	1.169	0	0	0
2020/09/16	2044	04/02/2021	10.84	Call	Bond Future	1,880.4600	1.8805	1,897.3100	1.8973	0.896	0	0	0
2020/09/16	2044	04/02/2021	10.36	Put	Bond Future	10,717.3000	10.7173	10,682.0000	10.6820	(0.329)	0	0	0
2020/09/16	2044	04/02/2021	10.84	Put	Bond Future	7,936.2600	7.9363	7,906.1800	7.9062	(0.379)	0	0	265
2020/09/16	2044	04/02/2021	10.29	Call	Bond Future	1,012.0300	1.0120	1,022.9700	1.0230	1.081	0	0	0
2020/09/16	2044	04/02/2021	10.29	Put	Bond Future	11,169.7600	11.1698	11,133.7700	11.1338	(0.322)	0	0	265
2020/09/16	2044	04/02/2021	9.66	Put	Bond Future	15,724.2900	15.7243	15,683.0800	15.6831	(0.262)	0	0	0
2020/09/16	2044	04/02/2021	9.66	Call	Bond Future	434.7400	0.4347	440.4600	0.4405	1.316	0	0	265
2020/09/16	2044	04/02/2021	10.36	Call	Bond Future	1,100.3800	1.1004	1,112.0100	1.1120	1.057	0	0	0
2020/09/16	2044	06/05/2021	12.43	Put	Bond Future	3,825.7500	3.8257	3,790.1600	3.7902	(0.930)	0	0	0
2020/09/16	2044	06/05/2021	12.44	Call	Bond Future	6,572.3000	6.5723	6,583.6300	6.5836	0.172	0	0	0
2020/09/16	2044	06/05/2021			Bond Future	11.9700	77.4016	11.9623	77.4484	(0.064)	0.0000	0.0000	0
2020/09/16	2044	06/05/2021	12.45	Call	Bond Future	6,607.4000	6.6074	6,618.8300	6.6188	0.173	0	0	0
2020/09/16	2044	06/05/2021	12.45	Put	Bond Future	3,781.6500	3.7817	3,746.2600	3.7463	(0.936)	0	0	0
2020/09/16	2044	06/05/2021	12.43	Call	Bond Future	6,537.4800	6.5375	6,548.7100	6.5487	0.172	0	0	0
2020/09/16	2044	06/05/2021	12.44	Put	Bond Future	3,803.5200	3.8035	3,768.0300	3.7680	(0.933)	0	0	0
2020/09/16	2044	05/08/2021	12.60	Put	Bond Future	4,667.9000	4.6679	4,598.5000	4.5985	(1.487)	0	0	0
2020/09/16	2044	05/08/2021	12.61	Put	Bond Future	4,644.8200	4.6448	4,575.5400	4.5755	(1.492)	0	0	0
2020/09/16	2044	05/08/2021			Bond Future	12.2157	73.8597	12.2076	73.9068	(0.066)	0.0000	0.0000	0
2020/09/16	2044	05/08/2021	12.60	Call	Bond Future	6,867.1300	6.8671	6,844.8700	6.8449	(0.324)	0	0	0
2020/09/16	2044	05/08/2021	12.61	Call	Bond Future	6,899.7400	6.8997	6,877.6000	6.8776	(0.321)	0	0	0
2020/09/16	2044	05/08/2021	12.59	Call	Bond Future	6,834.5600	6.8346	6,812.1900	6.8122	(0.327)	0	0	0
2020/09/16	2044	05/08/2021	12.59	Put	Bond Future	4,691.1000	4.6911	4,621.5900	4.6216	(1.482)	0	0	0
2020/09/16	2046	05/11/2020			Bond Future	95.0751	95.0751	95.0535	95.0535	(0.023)	0.0000	0.0000	16,197
2020/09/16	2046	04/02/2021			Bond Future	96.0631	96.0631	96.0401	96.0401	(0.024)	0.0000	0.0000	0
2020/09/16	2046	06/05/2021			Bond Future	95.3228	95.3228	95.2989	95.2989	(0.025)	0.0000	0.0000	0
2020/09/16	2046	05/08/2021			Bond Future	96.3780	96.3780	96.3536	96.3536	(0.025)	0.0000	0.0000	0
2020/09/16	2050	05/11/2020			Bond Future	97.2734	97.2734	97.3295	97.3295	0.058	0.0000	0.0000	13,962
2020/09/16	2050	04/02/2021			Bond Future	96.3932	96.3932	96.4491	96.4491	0.058	0.0000	0.0000	0
2020/09/16	2050	06/05/2021			Bond Future	97.4476	97.4476	97.5034	97.5034	0.057	0.0000	0.0000	0
2020/09/16	2050	05/08/2021			Bond Future	96.5978	96.5978	96.6539	96.6539	0.058	0.0000	0.0000	0
2020/09/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	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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2020/09/16	AL37	05/11/2020			Index Future	759.2520	759.2520	759.3200	759.3200	0.009	0.0000	0.0000	0
2020/09/16	AL37	04/02/2021			Index Future	766.9480	766.9480	767.0150	767.0150	0.009	0.0000	0.0000	0
2020/09/16	AL37	06/05/2021			Index Future	775.1450	775.1450	775.2100	775.2100	0.008	0.0000	0.0000	0
2020/09/16	AL37	05/08/2021			Index Future	783.4500	783.4500	783.5150	783.5150	0.008	0.0000	0.0000	0
2020/09/16	AL7T	05/11/2020			Index Future	822.0690	822.0690	822.2370	822.2370	0.020	0.0000	0.0000	0
2020/09/16	AL7T	04/02/2021			Index Future	830.4020	830.4020	830.5690	830.5690	0.020	0.0000	0.0000	0
2020/09/16	AL7T	06/05/2021			Index Future	839.2770	839.2770	839.4440	839.4440	0.020	0.0000	0.0000	0
2020/09/16	AL7T	05/08/2021			Index Future	848.2690	848.2690	848.4370	848.4370	0.020	0.0000	0.0000	0
2020/09/16	ALBI	05/11/2020			Index Future	721.5660	721.5660	721.5000	721.5000	(0.009)	0.0000	0.0000	226
2020/09/16	ALBI	04/02/2021			Index Future	728.8800	728.8800	728.8120	728.8120	(0.009)	0.0000	0.0000	0
2020/09/16	ALBI	06/05/2021			Index Future	736.6700	736.6700	736.5990	736.5990	(0.010)	0.0000	0.0000	0
2020/09/16	ALBI	05/08/2021			Index Future	744.5630	744.5630	744.4900	744.4900	(0.010)	0.0000	0.0000	0
2020/09/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	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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2020/09/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/16	ES33	05/11/2020			Bond Future	11.9031	72.5228	11.8992	72.5426	(0.033)	0.0000	0.0000	350
2020/09/16	ES33	04/02/2021			Bond Future	12.1829	73.2585	12.1790	73.2777	(0.032)	0.0000	0.0000	0
2020/09/16	ES33	06/05/2021			Bond Future	12.4630	70.2676	12.4591	70.2864	(0.032)	0.0000	0.0000	0
2020/09/16	ES33	05/08/2021			Bond Future	12.7602	71.0291	12.7561	71.0479	(0.032)	0.0000	0.0000	0
2020/09/16	ES42	05/11/2020			Bond Future	12.3329	71.6687	12.3292	71.6897	(0.030)	0.0000	0.0000	4,789
2020/09/16	ES42	04/02/2021			Bond Future	12.5944	72.3963	12.5907	72.4166	(0.030)	0.0000	0.0000	0
2020/09/16	ES42	06/05/2021			Bond Future	12.8663	68.9131	12.8625	68.9330	(0.029)	0.0000	0.0000	0
2020/09/16	ES42	05/08/2021			Bond Future	13.1470	69.6603	13.1431	69.6802	(0.030)	0.0000	0.0000	0
2020/09/16	GOVI	05/11/2020	737.84	Put	GOVI	250,260.0000	25.0260	250,840.0000	25.0840	0.232	0	0	0
2020/09/16	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	05/11/2020			GOVI	712.8140	712.8140	712.7560	712.7560	(0.008)	0.0000	0.0000	1,008
2020/09/16	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	05/11/2020	737.83	Put	GOVI	250,160.0000	25.0160	250,740.0000	25.0740	0.232	0	0	0
2020/09/16	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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2020/09/16	GOVI	05/11/2020	737.85	Put	GOVI	250,360.0000	25.0360	250,940.0000	25.0940	0.232	0	0	0
2020/09/16	GOVI	04/02/2021	750.96	Put	GOVI	309,200.0000	30.9200	309,820.0000	30.9820	0.201	0	0	0
2020/09/16	GOVI	04/02/2021			GOVI	720.0400	720.0400	719.9780	719.9780	(0.009)	0.0000	0.0000	0
2020/09/16	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	04/02/2021	750.95	Put	GOVI	309,100.0000	30.9100	309,720.0000	30.9720	0.201	0	0	0
2020/09/16	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	04/02/2021	750.94	Put	GOVI	309,000.0000	30.9000	309,620.0000	30.9620	0.201	0	0	0
2020/09/16	GOVI	06/05/2021	678.67	Call	GOVI	490,650.0000	49.0650	490,010.0000	49.0010	(0.130)	0	0	0
2020/09/16	GOVI	06/05/2021			GOVI	727.7350	727.7350	727.6710	727.6710	(0.009)	0.0000	0.0000	0
2020/09/16	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	06/05/2021	678.68	Call	GOVI	490,550.0000	49.0550	489,910.0000	48.9910	(0.130)	0	0	0
2020/09/16	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	06/05/2021	678.69	Call	GOVI	490,450.0000	49.0450	489,810.0000	48.9810	(0.130)	0	0	0
2020/09/16	GOVI	05/08/2021	719.14	Call	GOVI	163,920.0000	16.3920	163,270.0000	16.3270	(0.397)	0	0	0
2020/09/16	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	05/08/2021			GOVI	735.5320	735.5320	735.4670	735.4670	(0.009)	0.0000	0.0000	0
2020/09/16	GOVI	05/08/2021	719.15	Call	GOVI	163,820.0000	16.3820	163,170.0000	16.3170	(0.397)	0	0	0
2020/09/16	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	GOVI	05/08/2021	719.13	Call	GOVI	164,020.0000	16.4020	163,370.0000	16.3370	(0.396)	0	0	0
2020/09/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/16	IGOV	05/11/2020			Index Future	259.5200	259.5200	259.2530	259.2530	(0.103)	0.0000	0.0000	1,203
2020/09/16	IGOV	04/02/2021			Index Future	262.2150	262.2150	261.9440	261.9440	(0.103)	0.0000	0.0000	0
2020/09/16	IGOV	06/05/2021			Index Future	265.0810	265.0810	264.8060	264.8060	(0.104)	0.0000	0.0000	0
2020/09/16	IGOV	05/08/2021			Index Future	267.9830	267.9830	267.7060	267.7060	(0.103)	0.0000	0.0000	0
2020/09/16	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/16	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/16	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/09/16	IS05	15/06/2021			Interest Rate Swap	90.2600	90.2600	90.2600	90.2600	0.000	0.0000	0.0000	0
2020/09/16	IS05	21/09/2021			Interest Rate Swap	89.1600	89.1600	89.1600	89.1600	0.000	0.0000	0.0000	0
2020/09/16	IS05	21/12/2021			Interest Rate Swap	90.3800	90.3800	90.3700	90.3700	(0.011)	0.0000	0.0000	51
2020/09/16	IS05	15/03/2022			Interest Rate Swap	89.7600	89.7600	89.7500	89.7500	(0.011)	0.0000	0.0000	0
2020/09/16	IS05	21/06/2022			Interest Rate Swap	89.8100	89.8100	89.8000	89.8000	(0.011)	0.0000	0.0000	0
2020/09/16	IS05	20/09/2022			Interest Rate Swap	92.9100	92.9100	92.9000	92.9000	(0.011)	0.0000	0.0000	0
2020/09/16	IS05	20/12/2022			Interest Rate Swap	93.3700	93.3700	93.3500	93.3500	(0.021)	0.0000	0.0000	0
2020/09/16	IS05	22/03/2023			Interest Rate Swap	85.7300	85.7300	85.6900	85.6900	(0.047)	0.0000	0.0000	0
2020/09/16	IS05	20/06/2023			Interest Rate Swap	91.2500	91.2500	91.1900	91.1900	(0.066)	0.0000	0.0000	0
2020/09/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/16	IS10	17/12/2025			Interest Rate Swap	79.4100	79.4100	79.2300	79.2300	(0.227)	0.0000	0.0000	0
2020/09/16	IS10	16/03/2026			Interest Rate Swap	76.0100	76.0100	75.8300	75.8300	(0.237)	0.0000	0.0000	0
2020/09/16	IS10	15/06/2026			Interest Rate Swap	74.5100	74.5100	74.3200	74.3200	(0.255)	0.0000	0.0000	0

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2020/09/16	IS10	21/09/2026			Interest Rate Swap	76.6400	76.6400	76.4400	76.4400	(0.261)	0.0000	0.0000	0
2020/09/16	IS10	21/12/2026			Interest Rate Swap	80.7800	80.7800	80.5600	80.5600	(0.272)	0.0000	0.0000	0
2020/09/16	IS10	15/03/2027			Interest Rate Swap	79.3900	79.3900	79.1500	79.1500	(0.302)	0.0000	0.0000	0
2020/09/16	IS10	21/06/2027			Interest Rate Swap	81.6000	81.6000	81.3300	81.3300	(0.331)	0.0000	0.0000	0
2020/09/16	IS10	20/09/2027			Interest Rate Swap	87.5300	87.5300	87.2600	87.2600	(0.308)	0.0000	0.0000	0
2020/09/16	IS10	20/12/2027			Interest Rate Swap	88.0600	88.0600	87.7600	87.7600	(0.341)	0.0000	0.0000	0
2020/09/16	IS10	22/03/2028			Interest Rate Swap	81.1900	81.1900	80.8700	80.8700	(0.394)	0.0000	0.0000	0
2020/09/16	IS10	20/06/2028			Interest Rate Swap	89.1500	89.1500	88.8400	88.8400	(0.348)	0.0000	0.0000	0
2020/09/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/16	JBAF	16/09/2020			Jibar Tradeable Future	3.3450	96.6550	3.3580	96.6420	0.389	0.0000	0.0000	0
2020/09/16	JBAF	21/10/2020			Jibar Tradeable Future	3.2750	96.7250	3.2750	96.7250	0.000	0.0000	0.0000	0
2020/09/16	JBAF	18/11/2020			Jibar Tradeable Future	3.2600	96.7400	3.2600	96.7400	0.000	0.0000	0.0000	0
2020/09/16	JBAF	15/12/2020			Jibar Tradeable Future	3.2200	96.7800	3.2400	96.7600	0.621	0.0000	0.0000	30,010
2020/09/16	JBAF	20/01/2021			Jibar Tradeable Future	3.2500	96.7500	3.2500	96.7500	0.000	0.0000	0.0000	0
2020/09/16	JBAF	17/02/2021			Jibar Tradeable Future	3.2700	96.7300	3.2800	96.7200	0.306	0.0000	0.0000	0
2020/09/16	JBAF	17/03/2021			Jibar Tradeable Future	3.3050	96.6950	3.3050	96.6950	0.000	0.0000	0.0000	0
2020/09/16	JBAF	15/06/2021			Jibar Tradeable Future	3.4050	96.5950	3.3950	96.6050	(0.294)	0.0000	0.0000	0
2020/09/16	JBAF	15/09/2021			Jibar Tradeable Future	3.5300	96.4700	3.5100	96.4900	(0.567)	0.0000	0.0000	30,000
2020/09/16	JBAF	15/12/2021			Jibar Tradeable Future	3.7300	96.2700	3.7100	96.2900	(0.536)	0.0000	0.0000	0
2020/09/16	JBAF	16/03/2022			Jibar Tradeable Future	3.8850	96.1150	3.8650	96.1350	(0.515)	0.0000	0.0000	0
2020/09/16	JBAF	15/06/2022			Jibar Tradeable Future	4.1200	95.8800	4.1000	95.9000	(0.485)	0.0000	0.0000	0
2020/09/16	JBAF	21/09/2022			Jibar Tradeable Future	4.4000	4.4000	4.4000	95.6000	0.000	0.0000	0.0000	0
2020/09/16	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	R023	05/11/2020			Bond Future	4.4614	108.6349	4.4750	108.6041	0.305	0.0000	0.0000	34,442
2020/09/16	R023	05/11/2020	7.46	Call	Bond Future	6,528.1200	6.5281	6,497.3400	6.4973	(0.471)	0	0	0
2020/09/16	R023	05/11/2020	7.47	Call	Bond Future	6,549.0400	6.5490	6,518.2600	6.5183	(0.470)	0	0	0
2020/09/16	R023	05/11/2020	7.45	Call	Bond Future	6,507.2100	6.5072	6,476.4300	6.4764	(0.473)	0	0	0
2020/09/16	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/16	R023	04/02/2021	6.34	Call	Bond Future	3,607.7200	3.6077	3,575.2300	3.5752	(0.901)	0	0	0
2020/09/16	R023	04/02/2021	6.32	Put	Bond Future	8.0400	0.0080	7.8000	0.0078	(2.985)	0	0	0
2020/09/16	R023	04/02/2021			Bond Future	4.5157	109.7369	4.5317	109.7046	0.354	0.0000	0.0000	0
2020/09/16	R023	04/02/2021	6.34	Put	Bond Future	7.5100	0.0075	7.2800	0.0073	(3.063)	0	0	0
2020/09/16	R023	04/02/2021	6.32	Call	Bond Future	3,569.6400	3.5696	3,537.1400	3.5371	(0.910)	0	0	0
2020/09/16	R023	04/02/2021	6.33	Put	Bond Future	7.7700	0.0078	7.5400	0.0075	(2.960)	0	0	0
2020/09/16	R023	04/02/2021	6.33	Call	Bond Future	3,588.6800	3.5887	3,556.1900	3.5562	(0.905)	0	0	0
2020/09/16	R023	06/05/2021	7.58	Call	Bond Future	5,223.3400	5.2233	5,190.0400	5.1900	(0.638)	0	0	0
2020/09/16	R023	06/05/2021			Bond Future	4.5421	107.0036	4.5609	106.9702	0.415	0.0000	0.0000	0
2020/09/16	R023	06/05/2021	7.56	Call	Bond Future	5,190.1300	5.1901	5,156.8400	5.1568	(0.641)	0	0	0
2020/09/16	R023	06/05/2021	7.56	Put	Bond Future	0.6500	0.0007	0.8400	0.0008	29.231	0	0	0
2020/09/16	R023	06/05/2021	7.58	Put	Bond Future	0.6000	0.0006	0.7800	0.0008	30.000	0	0	0
2020/09/16	R023	06/05/2021	7.57	Call	Bond Future	5,206.7300	5.2067	5,173.4400	5.1734	(0.639)	0	0	0
2020/09/16	R023	06/05/2021	7.57	Put	Bond Future	0.6200	0.0006	0.8100	0.0008	30.645	0	0	0
2020/09/16	R023	05/08/2021	5.30	Call	Bond Future	1,383.4200	1.3834	1,364.1200	1.3641	(1.395)	0	0	0

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2020/09/16	R023	05/08/2021	5.29	Put	Bond Future	282.6200	0.2826	297.5600	0.2976	5.286	0	0	0
2020/09/16	R023	05/08/2021			Bond Future	4.5740	108.1629	4.5963	108.1288	0.487	0.0000	0.0000	0
2020/09/16	R023	05/08/2021	5.31	Call	Bond Future	1,395.1800	1.3952	1,375.7600	1.3758	(1.392)	0	0	0
2020/09/16	R023	05/08/2021	5.31	Put	Bond Future	275.9000	0.2759	290.6000	0.2906	5.328	0	0	0
2020/09/16	R023	05/08/2021	5.30	Put	Bond Future	279.2400	0.2792	294.0600	0.2941	5.307	0	0	0
2020/09/16	R023	05/08/2021	5.29	Call	Bond Future	1,371.6900	1.3717	1,352.5100	1.3525	(1.398)	0	0	0
2020/09/16	R035	05/11/2020	10.34	Put	Bond Future	5,272.9400	5.2729	5,294.5500	5.2946	0.410	0	0	0
2020/09/16	R035	05/11/2020			Bond Future	11.0215	86.4345	11.0240	86.4190	0.022	0.0000	0.0000	106,261
2020/09/16	R035	05/11/2020	10.33	Call	Bond Future	795.0700	0.7951	801.1000	0.8011	0.758	0	0	0
2020/09/16	R035	05/11/2020	10.33	Put	Bond Future	5,324.2700	5.3243	5,345.8700	5.3459	0.406	0	0	0
2020/09/16	R035	05/11/2020	10.34	Call	Bond Future	811.7400	0.8117	817.7800	0.8178	0.744	0	0	0
2020/09/16	R035	05/11/2020	10.32	Call	Bond Future	778.7300	0.7787	784.7500	0.7847	0.773	0	0	0
2020/09/16	R035	05/11/2020	10.32	Put	Bond Future	5,376.0100	5.3760	5,397.6000	5.3976	0.402	0	0	0
2020/09/16	R035	04/02/2021	10.14	Put	Bond Future	8,615.1900	8.6152	8,632.4900	8.6325	0.201	0	0	650
2020/09/16	R035	04/02/2021	11.14	Put	Bond Future	4,398.5700	4.3986	4,411.4900	4.4115	0.294	0	0	650
2020/09/16	R035	04/02/2021	11.05	Call	Bond Future	1,204.4200	1.2044	1,205.2400	1.2052	0.068	0	0	0
2020/09/16	R035	04/02/2021	10.04	Put	Bond Future	9,166.3800	9.1664	9,183.8100	9.1838	0.190	0	0	0
2020/09/16	R035	04/02/2021			Bond Future	11.2619	87.3113	11.2646	87.2947	0.024	0.0000	0.0000	0
2020/09/16	R035	04/02/2021	10.14	Call	Bond Future	1,333.1400	1.3331	1,333.8500	1.3338	0.053	0	0	0
2020/09/16	R035	04/02/2021	10.06	Call	Bond Future	1,218.2500	1.2183	1,219.0600	1.2191	0.066	0	0	0
2020/09/16	R035	04/02/2021	10.06	Put	Bond Future	9,054.6000	9.0546	9,072.0000	9.0720	0.192	0	0	0
2020/09/16	R035	04/02/2021	11.14	Call	Bond Future	3,649.9200	3.6499	3,646.2500	3.6463	(0.101)	0	0	0
2020/09/16	R035	04/02/2021	11.05	Put	Bond Future	9,110.4000	9.1104	9,127.8100	9.1278	0.191	0	0	0
2020/09/16	R035	04/02/2021	10.04	Call	Bond Future	1,190.6900	1.1907	1,191.5300	1.1915	0.071	0	0	0
2020/09/16	R035	06/05/2021	11.55	Call	Bond Future	4,910.6500	4.9106	4,854.4300	4.8544	(1.145)	0	0	0
2020/09/16	R035	06/05/2021	12.77	Call	Bond Future	9,197.1900	9.1972	9,145.1600	9.1452	(0.566)	0	0	0
2020/09/16	R035	06/05/2021	10.24	Put	Bond Future	9,722.0100	9.7220	9,695.8700	9.6959	(0.269)	0	0	0
2020/09/16	R035	06/05/2021	12.37	Call	Bond Future	7,754.3100	7.7543	7,697.9500	7.6979	(0.727)	0	0	0
2020/09/16	R035	06/05/2021	12.35	Put	Bond Future	2,855.5600	2.8556	2,816.6000	2.8166	(1.364)	0	0	0
2020/09/16	R035	06/05/2021			Bond Future	11.4976	83.7712	11.5006	83.7537	0.026	0.0000	0.0000	0
2020/09/16	R035	06/05/2021	12.37	Put	Bond Future	2,823.0400	2.8230	2,784.1900	2.7842	(1.376)	0	0	0
2020/09/16	R035	06/05/2021	12.35	Call	Bond Future	7,678.7800	7.6788	7,622.3100	7.6223	(0.735)	0	0	0
2020/09/16	R035	06/05/2021	11.55	Put	Bond Future	4,601.4900	4.6015	4,562.7800	4.5628	(0.841)	0	0	1,650
2020/09/16	R035	06/05/2021	12.77	Put	Bond Future	2,151.7200	2.1517	2,117.2000	2.1172	(1.604)	0	0	1,650
2020/09/16	R035	06/05/2021	10.24	Call	Bond Future	1,754.8300	1.7548	1,711.1800	1.7112	(2.487)	0	0	793
2020/09/16	R035	06/05/2021	12.36	Put	Bond Future	2,839.1300	2.8391	2,800.4700	2.8005	(1.362)	0	0	0
2020/09/16	R035	06/05/2021	10.81	Put	Bond Future	7,100.5300	7.1005	7,066.1500	7.0662	(0.484)	0	0	0
2020/09/16	R035	06/05/2021	10.81	Call	Bond Future	2,878.2400	2.8782	2,826.3500	2.8263	(1.803)	0	0	1,650
2020/09/16	R035	06/05/2021	11.32	Call	Bond Future	4,225.4400	4.2254	4,169.4200	4.1694	(1.326)	0	0	0
2020/09/16	R035	06/05/2021	11.32	Put	Bond Future	5,286.5000	5.2865	5,247.9900	5.2480	(0.728)	0	0	793
2020/09/16	R035	06/05/2021	12.02	Call	Bond Future	6,467.1000	6.4671	6,410.4700	6.4105	(0.876)	0	0	0
2020/09/16	R035	06/05/2021	12.02	Put	Bond Future	3,459.8600	3.4599	3,420.7400	3.4207	(1.131)	0	0	793
2020/09/16	R035	06/05/2021	12.36	Call	Bond Future	7,716.4000	7.7164	7,660.2300	7.6602	(0.728)	0	0	0
2020/09/16	R035	05/08/2021	5.31	Call	Bond Future	2.8600	0.0029	2.3300	0.0023	(18.531)	0	0	0
2020/09/16	R035	05/08/2021			Bond Future	11.7503	84.6790	11.7534	84.6610	0.027	0.0000	0.0000	0
2020/09/16	R035	05/08/2021	5.29	Call	Bond Future	2.7500	0.0028	2.2300	0.0022	(18.909)	0	0	0
2020/09/16	R035	05/08/2021	5.29	Put	Bond Future	53,647.7600	53.6478	53,665.1700	53.6652	0.032	0	0	0

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2020/09/16	R035	05/08/2021	5.31	Put	Bond Future	53,414.5800	53.4146	53,431.9800	53.4320	0.033	0	0	0
2020/09/16	R035	05/08/2021	5.30	Call	Bond Future	2.8000	0.0028	2.2800	0.0023	(18.571)	0	0	0
2020/09/16	R035	05/08/2021	5.30	Put	Bond Future	53,531.1000	53.5311	53,548.5100	53.5485	0.033	0	0	0
2020/09/16	R186	05/11/2020	8.65	Call	Bond Future	7,281.2900	7.2813	7,311.2700	7.3113	0.412	0	0	0
2020/09/16	R186	05/11/2020	8.64	Put	Bond Future	38.7800	0.0388	37.2900	0.0373	(3.842)	0	0	0
2020/09/16	R186	05/11/2020	7.50	Call	Bond Future	2,220.8600	2.2209	2,241.6500	2.2416	0.936	0	0	80
2020/09/16	R186	05/11/2020	8.00	Put	Bond Future	264.8200	0.2648	259.2400	0.2592	(2.107)	0	0	0
2020/09/16	R186	05/11/2020			Bond Future	7.2385	119.9395	7.2326	119.9709	(0.081)	0.0000	0.0000	91,059
2020/09/16	R186	05/11/2020	8.66	Call	Bond Future	7,329.2000	7.3292	7,359.2300	7.3592	0.410	0	0	0
2020/09/16	R186	05/11/2020	8.66	Put	Bond Future	36.0900	0.0361	34.6900	0.0347	(3.879)	0	0	0
2020/09/16	R186	05/11/2020	7.00	Put	Bond Future	2,133.2800	2.1333	2,113.7400	2.1137	(0.916)	0	0	0
2020/09/16	R186	05/11/2020	7.00	Call	Bond Future	849.8600	0.8499	861.7500	0.8617	1.399	0	0	1,200
2020/09/16	R186	05/11/2020	8.65	Put	Bond Future	37.4200	0.0374	35.9700	0.0360	(3.875)	0	0	0
2020/09/16	R186	05/11/2020	8.64	Call	Bond Future	7,233.3800	7.2334	7,263.3200	7.2633	0.414	0	0	0
2020/09/16	R186	05/11/2020	6.50	Put	Bond Future	4,238.4900	4.2385	4,211.4200	4.2114	(0.639)	0	0	0
2020/09/16	R186	05/11/2020	7.50	Put	Bond Future	833.5500	0.8336	822.9100	0.8229	(1.276)	0	0	0
2020/09/16	R186	05/11/2020	8.00	Call	Bond Future	4,246.4000	4.2464	4,272.2500	4.2723	0.609	0	0	1,200
2020/09/16	R186	05/11/2020	7.84	Put	Bond Future	389.6600	0.3897	382.3200	0.3823	(1.884)	0	0	0
2020/09/16	R186	05/11/2020	9.26	Put	Bond Future	3.1700	0.0032	2.9900	0.0030	(5.678)	0	0	3,500
2020/09/16	R186	05/11/2020	6.50	Call	Bond Future	205.3600	0.2054	209.7200	0.2097	2.123	0	0	80
2020/09/16	R186	05/11/2020	7.84	Call	Bond Future	3,549.2400	3.5492	3,573.3300	3.5733	0.679	0	0	3,500
2020/09/16	R186	05/11/2020	8.34	Put	Bond Future	106.4300	0.1064	103.0900	0.1031	(3.138)	0	0	0
2020/09/16	R186	05/11/2020	8.34	Call	Bond Future	5,809.7000	5.8097	5,837.7900	5.8378	0.484	0	0	3,500
2020/09/16	R186	05/11/2020	9.26	Call	Bond Future	10,199.4400	10.1994	10,230.6900	10.2307	0.306	0	0	0
2020/09/16	R186	04/02/2021	8.15	Call	Bond Future	4,645.4800	4.6455	4,644.9400	4.6449	(0.012)	0	0	0
2020/09/16	R186	04/02/2021			Bond Future	7.4152	115.8774	7.4092	115.9079	(0.081)	0.0000	0.0000	0
2020/09/16	R186	04/02/2021	8.15	Put	Bond Future	972.1600	0.9722	941.1500	0.9411	(3.190)	0	0	0
2020/09/16	R186	04/02/2021	8.00	Put	Bond Future	1,166.6000	1.1666	1,132.7400	1.1327	(2.902)	0	0	15,177
2020/09/16	R186	04/02/2021	8.16	Call	Bond Future	4,682.5800	4.6826	4,682.2300	4.6822	(0.007)	0	0	0
2020/09/16	R186	04/02/2021	8.17	Put	Bond Future	948.5800	0.9486	917.9600	0.9180	(3.228)	0	0	0
2020/09/16	R186	04/02/2021	8.00	Call	Bond Future	4,102.2800	4.1023	4,098.8900	4.0989	(0.083)	0	0	0
2020/09/16	R186	04/02/2021	8.16	Put	Bond Future	960.3100	0.9603	929.4900	0.9295	(3.209)	0	0	0
2020/09/16	R186	04/02/2021	8.17	Call	Bond Future	4,719.7800	4.7198	4,719.6300	4.7196	(0.003)	0	0	0
2020/09/16	R186	06/05/2021	10.77	Call	Bond Future	14,239.5200	14.2395	14,262.6400	14.2626	0.162	0	0	0
2020/09/16	R186	06/05/2021	10.76	Put	Bond Future	50.2500	0.0503	43.4100	0.0434	(13.612)	0	0	0
2020/09/16	R186	06/05/2021			Bond Future	7.5969	117.1177	7.5908	117.1476	(0.081)	0.0000	0.0000	0
2020/09/16	R186	06/05/2021	10.78	Call	Bond Future	14,279.6900	14.2797	14,302.9000	14.3029	0.163	0	0	0
2020/09/16	R186	06/05/2021	10.78	Put	Bond Future	48.5200	0.0485	41.8600	0.0419	(13.726)	0	0	0
2020/09/16	R186	06/05/2021	10.77	Put	Bond Future	49.3800	0.0494	42.6300	0.0426	(13.670)	0	0	0
2020/09/16	R186	06/05/2021	10.76	Call	Bond Future	14,199.3400	14.1993	14,222.3700	14.2224	0.162	0	0	0
2020/09/16	R186	05/08/2021	8.61	Call	Bond Future	5,370.3800	5.3704	5,391.8000	5.3918	0.399	0	0	0
2020/09/16	R186	05/08/2021	8.62	Put	Bond Future	1,674.1900	1.6742	1,666.1900	1.6662	(0.478)	0	0	0
2020/09/16	R186	05/08/2021			Bond Future	7.7967	113.1055	7.7902	113.1354	(0.083)	0.0000	0.0000	0
2020/09/16	R186	05/08/2021	8.61	Put	Bond Future	1,686.7900	1.6868	1,678.3700	1.6784	(0.499)	0	0	0
2020/09/16	R186	05/08/2021	8.62	Call	Bond Future	5,402.1200	5.4021	5,423.9600	5.4240	0.404	0	0	0
2020/09/16	R186	05/08/2021	8.63	Call	Bond Future	5,433.9100	5.4339	5,455.8000	5.4558	0.403	0	0	0
2020/09/16	R186	05/08/2021	8.63	Put	Bond Future	1,661.6800	1.6617	1,653.7300	1.6537	(0.478)	0	0	0

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2020/09/16	R197	05/11/2020			Bond Future	315.0318	315.0318	314.8693	314.8693	(0.052)	0.0000	0.0000	2,902
2020/09/16	R197	04/02/2021			Bond Future	310.4498	310.4498	310.2824	310.2824	(0.054)	0.0000	0.0000	0
2020/09/16	R197	06/05/2021			Bond Future	313.8458	313.8458	313.6740	313.6740	(0.055)	0.0000	0.0000	0
2020/09/16	R197	05/08/2021			Bond Future	309.3131	309.3131	309.1387	309.1387	(0.056)	0.0000	0.0000	0
2020/09/16	R202	05/11/2020			Bond Future	215.6815	215.6815	214.5950	214.5950	(0.504)	0.0000	0.0000	7,870
2020/09/16	R202	04/02/2021			Bond Future	213.7502	213.7502	212.6501	212.6501	(0.515)	0.0000	0.0000	0
2020/09/16	R202	06/05/2021			Bond Future	216.0883	216.0883	214.9745	214.9745	(0.515)	0.0000	0.0000	0
2020/09/16	R202	05/08/2021			Bond Future	214.2274	214.2274	213.1005	213.1005	(0.526)	0.0000	0.0000	0
2020/09/16	R208	05/11/2020	4.78	Call	Bond Future	517.9900	0.5180	462.6400	0.4626	(10.686)	0	0	0
2020/09/16	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2020/09/16	R208	05/11/2020			Bond Future	3.4414	102.0188	3.5838	101.9634	4.138	0.0000	0.0000	7,525
2020/09/16	R208	05/11/2020	4.79	Call	Bond Future	521.8400	0.5218	466.4900	0.4665	(10.607)	0	0	0
2020/09/16	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/09/16	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2020/09/16	R208	05/11/2020	4.77	Call	Bond Future	514.1400	0.5141	458.8000	0.4588	(10.764)	0	0	0
2020/09/16	R209	05/11/2020	10.02	Call	Bond Future	501.1300	0.5011	541.4100	0.5414	8.038	0	0	0
2020/09/16	R209	05/11/2020			Bond Future	10.8637	66.5598	10.8609	66.5750	(0.026)	0.0000	0.0000	28,041
2020/09/16	R209	05/11/2020	10.00	Call	Bond Future	480.1000	0.4801	518.8800	0.5189	8.077	0	0	0
2020/09/16	R209	05/11/2020	10.00	Put	Bond Future	5,465.8600	5.4659	5,489.4200	5.4894	0.431	0	0	0
2020/09/16	R209	05/11/2020	10.02	Put	Bond Future	5,365.3800	5.3654	5,390.4400	5.3904	0.467	0	0	0
2020/09/16	R209	05/11/2020	10.01	Call	Bond Future	490.5300	0.4905	530.0600	0.5301	8.059	0	0	0
2020/09/16	R209	05/11/2020	10.01	Put	Bond Future	5,415.5000	5.4155	5,439.8100	5.4398	0.449	0	0	0
2020/09/16	R209	04/02/2021	10.12	Put	Bond Future	6,817.3900	6.8174	6,822.0500	6.8221	0.068	0	0	0
2020/09/16	R209	04/02/2021			Bond Future	11.0693	67.2351	11.0665	67.2496	(0.025)	0.0000	0.0000	0
2020/09/16	R209	04/02/2021	10.11	Call	Bond Future	1,445.9900	1.4460	1,465.0500	1.4650	1.318	0	0	0
2020/09/16	R209	04/02/2021	10.11	Put	Bond Future	6,861.2100	6.8612	6,865.7800	6.8658	0.067	0	0	0
2020/09/16	R209	04/02/2021	10.12	Call	Bond Future	1,461.9200	1.4619	1,481.0700	1.4811	1.310	0	0	0
2020/09/16	R209	04/02/2021	10.10	Call	Bond Future	1,430.0200	1.4300	1,449.1400	1.4491	1.337	0	0	0
2020/09/16	R209	04/02/2021	10.10	Put	Bond Future	6,905.0600	6.9051	6,909.6900	6.9097	0.067	0	0	0
2020/09/16	R209	06/05/2021	12.25	Put	Bond Future	2,377.4000	2.3774	2,323.4600	2.3235	(2.269)	0	0	5,000
2020/09/16	R209	06/05/2021	12.23	Put	Bond Future	2,404.1800	2.4042	2,350.0000	2.3500	(2.254)	0	0	0
2020/09/16	R209	06/05/2021	12.22	Call	Bond Future	7,046.6900	7.0467	7,006.6200	7.0066	(0.569)	0	0	0
2020/09/16	R209	06/05/2021			Bond Future	11.2767	64.8146	11.2740	64.8286	(0.024)	0.0000	0.0000	2,175
2020/09/16	R209	06/05/2021	10.25	Put	Bond Future	7,584.4700	7.5845	7,528.4400	7.5284	(0.739)	0	0	0
2020/09/16	R209	06/05/2021	10.25	Call	Bond Future	1,925.9600	1.9260	1,883.9800	1.8840	(2.180)	0	0	4,250
2020/09/16	R209	06/05/2021	11.25	Call	Bond Future	4,135.0200	4.1350	4,090.2200	4.0902	(1.083)	0	0	0
2020/09/16	R209	06/05/2021	11.25	Put	Bond Future	4,273.7800	4.2738	4,214.9300	4.2149	(1.377)	0	0	5,000
2020/09/16	R209	06/05/2021	12.25	Call	Bond Future	7,145.5400	7.1455	7,105.6500	7.1057	(0.558)	0	0	0
2020/09/16	R209	06/05/2021	12.23	Call	Bond Future	7,079.6700	7.0797	7,039.5400	7.0395	(0.567)	0	0	0
2020/09/16	R209	06/05/2021	12.22	Put	Bond Future	2,417.6000	2.4176	2,363.4800	2.3635	(2.239)	0	0	0
2020/09/16	R209	06/05/2021	12.24	Call	Bond Future	7,112.5100	7.1125	7,072.6800	7.0727	(0.560)	0	0	0
2020/09/16	R209	06/05/2021	12.24	Put	Bond Future	2,390.6600	2.3907	2,336.7800	2.3368	(2.254)	0	0	0
2020/09/16	R209	05/08/2021	11.81	Put	Bond Future	4,126.0400	4.1260	4,052.8900	4.0529	(1.773)	0	0	0
2020/09/16	R209	05/08/2021			Bond Future	11.4941	65.5170	11.4913	65.5310	(0.024)	0.0000	0.0000	0

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2020/09/16	R209	05/08/2021	11.80	Call	Bond Future	5,661.5700	5.6616	5,602.3000	5.6023	(1.047)	0	0	0
2020/09/16	R209	05/08/2021	11.80	Put	Bond Future	4,146.6200	4.1466	4,073.3900	4.0734	(1.766)	0	0	0
2020/09/16	R209	05/08/2021	11.81	Call	Bond Future	5,689.6200	5.6896	5,630.4300	5.6304	(1.040)	0	0	0
2020/09/16	R209	05/08/2021	11.79	Call	Bond Future	5,633.8000	5.6338	5,574.4600	5.5745	(1.053)	0	0	0
2020/09/16	R209	05/08/2021	11.79	Put	Bond Future	4,167.5400	4.1675	4,094.2400	4.0942	(1.759)	0	0	0
2020/09/16	R210	05/11/2020			Bond Future	189.8001	189.8001	189.8234	189.8234	0.012	0.0000	0.0000	2,243
2020/09/16	R210	04/02/2021			Bond Future	191.7723	191.7723	191.7938	191.7938	0.011	0.0000	0.0000	0
2020/09/16	R210	06/05/2021			Bond Future	191.1548	191.1548	191.1750	191.1750	0.011	0.0000	0.0000	0
2020/09/16	R210	05/08/2021			Bond Future	193.2707	193.2707	193.2907	193.2907	0.010	0.0000	0.0000	0
2020/09/16	R212	05/11/2020			Bond Future	169.5362	169.5362	169.5816	169.5816	0.027	0.0000	0.0000	6,967
2020/09/16	R212	04/02/2021			Bond Future	168.9986	168.9986	169.0427	169.0427	0.026	0.0000	0.0000	0
2020/09/16	R212	06/05/2021			Bond Future	170.8472	170.8472	170.8904	170.8904	0.025	0.0000	0.0000	0
2020/09/16	R212	05/08/2021			Bond Future	170.4055	170.4055	170.4488	170.4488	0.025	0.0000	0.0000	0
2020/09/16	R213	05/11/2020	9.60	Put	Bond Future	2,612.7200	2.6127	2,621.7000	2.6217	0.344	0	0	0
2020/09/16	R213	05/11/2020	9.59	Call	Bond Future	1,408.9900	1.4090	1,457.0400	1.4570	3.410	0	0	0
2020/09/16	R213	05/11/2020			Bond Future	9.8083	83.3961	9.8013	83.4355	(0.071)	0.0000	0.0000	16,453
2020/09/16	R213	05/11/2020	9.60	Call	Bond Future	1,432.5100	1.4325	1,480.8000	1.4808	3.371	0	0	0
2020/09/16	R213	05/11/2020	9.59	Put	Bond Future	2,646.4300	2.6464	2,655.1700	2.6552	0.330	0	0	0
2020/09/16	R213	05/11/2020	9.61	Call	Bond Future	1,456.1400	1.4561	1,504.6800	1.5047	3.333	0	0	0
2020/09/16	R213	05/11/2020	9.61	Put	Bond Future	2,579.1700	2.5792	2,588.4000	2.5884	0.358	0	0	0
2020/09/16	R213	04/02/2021	9.40	Call	Bond Future	1,758.3600	1.7584	1,784.9600	1.7850	1.513	0	0	0
2020/09/16	R213	04/02/2021	9.39	Put	Bond Future	5,287.8500	5.2878	5,275.5000	5.2755	(0.234)	0	0	0
2020/09/16	R213	04/02/2021			Bond Future	10.0241	84.2421	10.0170	84.2809	(0.071)	0.0000	0.0000	0
2020/09/16	R213	04/02/2021	9.41	Call	Bond Future	1,777.9200	1.7779	1,804.6400	1.8046	1.503	0	0	0
2020/09/16	R213	04/02/2021	9.41	Put	Bond Future	5,211.8300	5.2118	5,199.7400	5.1997	(0.232)	0	0	0
2020/09/16	R213	04/02/2021	9.40	Put	Bond Future	5,249.7400	5.2497	5,237.5300	5.2375	(0.233)	0	0	0
2020/09/16	R213	04/02/2021	9.39	Call	Bond Future	1,738.9400	1.7389	1,765.4000	1.7654	1.522	0	0	0
2020/09/16	R213	06/05/2021	11.91	Put	Bond Future	1,132.8700	1.1329	1,083.4400	1.0834	(4.363)	0	0	0
2020/09/16	R213	06/05/2021			Bond Future	10.2361	81.6143	10.2288	81.6529	(0.071)	0.0000	0.0000	0
2020/09/16	R213	06/05/2021	11.90	Call	Bond Future	9,331.1400	9.3311	9,320.0900	9.3201	(0.118)	0	0	0
2020/09/16	R213	06/05/2021	11.90	Put	Bond Future	1,143.0800	1.1431	1,093.4200	1.0934	(4.344)	0	0	0
2020/09/16	R213	06/05/2021	11.91	Call	Bond Future	9,366.7100	9.3667	9,355.8900	9.3559	(0.116)	0	0	0
2020/09/16	R213	06/05/2021	11.89	Call	Bond Future	9,295.6000	9.2956	9,284.3100	9.2843	(0.121)	0	0	0
2020/09/16	R213	06/05/2021	11.89	Put	Bond Future	1,153.3600	1.1534	1,103.4600	1.1035	(4.326)	0	0	0
2020/09/16	R213	05/08/2021	10.85	Call	Bond Future	5,535.7300	5.5357	5,488.8600	5.4889	(0.847)	0	0	0
2020/09/16	R213	05/08/2021	10.84	Put	Bond Future	3,614.1400	3.6141	3,528.4100	3.5284	(2.372)	0	0	0
2020/09/16	R213	05/08/2021			Bond Future	10.4642	82.4986	10.4567	82.5374	(0.072)	0.0000	0.0000	0
2020/09/16	R213	05/08/2021	10.86	Call	Bond Future	5,565.2500	5.5652	5,518.5300	5.5185	(0.839)	0	0	0
2020/09/16	R213	05/08/2021	10.86	Put	Bond Future	3,574.0900	3.5741	3,488.6400	3.4886	(2.391)	0	0	0
2020/09/16	R213	05/08/2021	10.85	Put	Bond Future	3,594.0700	3.5941	3,508.4700	3.5085	(2.382)	0	0	0
2020/09/16	R213	05/08/2021	10.84	Call	Bond Future	5,506.2600	5.5063	5,459.2600	5.4593	(0.854)	0	0	0
2020/09/16	R214	05/11/2020	10.26	Put	Bond Future	5,731.0600	5.7311	5,748.4900	5.7485	0.304	0	0	0
2020/09/16	R214	05/11/2020			Bond Future	11.1475	64.1705	11.1460	64.1792	(0.014)	0.0000	0.0000	19,028
2020/09/16	R214	05/11/2020	10.25	Call	Bond Future	476.8900	0.4769	502.7400	0.5027	5.421	0	0	0

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2020/09/16	R214	05/11/2020	10.25	Put	Bond Future	5,783.5700	5.7836	5,800.7200	5.8007	0.297	0	0	0
2020/09/16	R214	05/11/2020	10.26	Call	Bond Future	487.3700	0.4874	513.5000	0.5135	5.361	0	0	0
2020/09/16	R214	05/11/2020	10.24	Call	Bond Future	467.1800	0.4672	492.7600	0.4928	5.475	0	0	0
2020/09/16	R214	05/11/2020	10.24	Put	Bond Future	5,836.9500	5.8370	5,853.8300	5.8538	0.289	0	0	0
2020/09/16	R214	04/02/2021	10.33	Call	Bond Future	1,405.8400	1.4058	1,434.0400	1.4340	2.006	0	0	0
2020/09/16	R214	04/02/2021			Bond Future	11.3533	64.8215	11.3518	64.8296	(0.013)	0.0000	0.0000	0
2020/09/16	R214	04/02/2021	10.31	Call	Bond Future	1,376.6700	1.3767	1,402.4700	1.4025	1.874	0	0	0
2020/09/16	R214	04/02/2021	10.31	Put	Bond Future	7,424.3300	7.4243	7,442.0100	7.4420	0.238	0	0	0
2020/09/16	R214	04/02/2021	10.33	Put	Bond Future	7,328.8800	7.3289	7,348.9600	7.3490	0.274	0	0	0
2020/09/16	R214	04/02/2021	10.32	Call	Bond Future	1,391.2000	1.3912	1,418.1900	1.4182	1.940	0	0	0
2020/09/16	R214	04/02/2021	10.32	Put	Bond Future	7,376.5100	7.3765	7,395.3800	7.3954	0.256	0	0	0
2020/09/16	R214	06/05/2021	12.26	Call	Bond Future	6,416.2800	6.4163	6,365.0300	6.3650	(0.799)	0	0	0
2020/09/16	R214	06/05/2021	12.25	Put	Bond Future	2,912.3100	2.9123	2,853.2100	2.8532	(2.029)	0	0	0
2020/09/16	R214	06/05/2021			Bond Future	11.5538	62.2380	11.5523	62.2458	(0.013)	0.0000	0.0000	0
2020/09/16	R214	06/05/2021	12.27	Call	Bond Future	6,448.0700	6.4481	6,396.9200	6.3969	(0.793)	0	0	0
2020/09/16	R214	06/05/2021	12.27	Put	Bond Future	2,880.9100	2.8809	2,822.0200	2.8220	(2.044)	0	0	0
2020/09/16	R214	06/05/2021	12.26	Put	Bond Future	2,896.5600	2.8966	2,837.5700	2.8376	(2.037)	0	0	0
2020/09/16	R214	06/05/2021	12.25	Call	Bond Future	6,384.5200	6.3845	6,333.1600	6.3332	(0.804)	0	0	0
2020/09/16	R214	05/08/2021	12.01	Call	Bond Future	5,634.0300	5.6340	5,566.1700	5.5662	(1.204)	0	0	0
2020/09/16	R214	05/08/2021			Bond Future	11.7669	62.9125	11.7654	62.9201	(0.013)	0.0000	0.0000	0
2020/09/16	R214	05/08/2021	12.01	Put	Bond Future	4,420.1400	4.4201	4,344.6600	4.3447	(1.708)	0	0	0
2020/09/16	R214	05/08/2021	12.03	Put	Bond Future	4,377.3300	4.3773	4,302.2100	4.3022	(1.716)	0	0	0
2020/09/16	R214	05/08/2021	12.02	Call	Bond Future	5,661.7700	5.6618	5,593.9700	5.5940	(1.198)	0	0	0
2020/09/16	R214	05/08/2021	12.02	Put	Bond Future	4,398.8000	4.3988	4,323.3800	4.3234	(1.715)	0	0	0
2020/09/16	R214	05/08/2021	12.03	Call	Bond Future	5,689.3200	5.6893	5,621.8200	5.6218	(1.186)	0	0	0
2020/09/16	R248	05/11/2020	10.03	Call	Bond Future	144.4000	0.1444	146.1400	0.1461	1.205	0	0	0
2020/09/16	R248	05/11/2020	10.02	Put	Bond Future	10,974.8400	10.9748	10,928.9500	10.9289	(0.418)	0	0	0
2020/09/16	R248	05/11/2020			Bond Future	11.4763	79.0598	11.4691	79.1074	(0.063)	0.0000	0.0000	112,159
2020/09/16	R248	05/11/2020	10.04	Call	Bond Future	148.4400	0.1484	150.2300	0.1502	1.206	0	0	0
2020/09/16	R248	05/11/2020	10.04	Put	Bond Future	10,816.2500	10.8163	10,770.4700	10.7705	(0.423)	0	0	0
2020/09/16	R248	05/11/2020	11.00	Put	Bond Future	4,608.2600	4.6083	4,574.1800	4.5742	(0.740)	0	0	0
2020/09/16	R248	05/11/2020	11.00	Call	Bond Future	1,335.2900	1.3353	1,348.7800	1.3488	1.010	0	0	950
2020/09/16	R248	05/11/2020	10.00	Put	Bond Future	11,134.3200	11.1343	11,088.3500	11.0884	(0.413)	0	0	0
2020/09/16	R248	05/11/2020	10.00	Call	Bond Future	132.8300	0.1328	134.4300	0.1344	1.205	0	0	950
2020/09/16	R248	05/11/2020	10.03	Put	Bond Future	10,895.4200	10.8954	10,849.5900	10.8496	(0.421)	0	0	0
2020/09/16	R248	05/11/2020	10.02	Call	Bond Future	140.4600	0.1405	142.1400	0.1421	1.196	0	0	0
2020/09/16	R248	04/02/2021	10.75	Call	Bond Future	1,768.5200	1.7685	1,781.8500	1.7819	0.754	0	0	2,590
2020/09/16	R248	04/02/2021	10.47	Put	Bond Future	9,954.2700	9.9543	9,917.5200	9.9175	(0.369)	0	0	0
2020/09/16	R248	04/02/2021	10.46	Call	Bond Future	1,284.8900	1.2849	1,295.2800	1.2953	0.809	0	0	0
2020/09/16	R248	04/02/2021			Bond Future	11.6987	79.8618	11.6913	79.9091	(0.063)	0.0000	0.0000	0
2020/09/16	R248	04/02/2021	10.75	Put	Bond Future	8,301.9200	8.3019	8,268.0100	8.2680	(0.408)	0	0	0
2020/09/16	R248	04/02/2021	11.50	Put	Bond Future	5,011.5400	5.0115	4,987.6600	4.9877	(0.477)	0	0	0
2020/09/16	R248	04/02/2021	11.50	Call	Bond Future	3,720.9500	3.7210	3,744.3100	3.7443	0.628	0	0	2,590
2020/09/16	R248	04/02/2021	10.47	Call	Bond Future	1,299.8400	1.2998	1,310.3300	1.3103	0.807	0	0	0
2020/09/16	R248	04/02/2021	10.46	Put	Bond Future	10,016.8400	10.0168	9,979.9900	9.9800	(0.368)	0	0	0
2020/09/16	R248	04/02/2021	10.48	Call	Bond Future	1,314.9100	1.3149	1,325.5000	1.3255	0.805	0	0	0
2020/09/16	R248	04/02/2021	10.48	Put	Bond Future	9,891.9500	9.8920	9,855.3000	9.8553	(0.371)	0	0	0

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2020/09/16	R248	06/05/2021	12.36	Call	Bond Future	6,514.3300	6.5143	6,539.7100	6.5397	0.390	0	0	0
2020/09/16	R248	06/05/2021			Bond Future	11.9162	76.3051	11.9086	76.3522	(0.064)	0.0000	0.0000	0
2020/09/16	R248	06/05/2021	12.34	Call	Bond Future	6,443.7700	6.4438	6,468.9900	6.4690	0.391	0	0	0
2020/09/16	R248	06/05/2021	12.34	Put	Bond Future	3,901.6300	3.9016	3,879.7200	3.8797	(0.562)	0	0	0
2020/09/16	R248	06/05/2021	12.36	Put	Bond Future	3,856.1000	3.8561	3,834.3500	3.8344	(0.564)	0	0	0
2020/09/16	R248	06/05/2021	12.35	Call	Bond Future	6,479.0300	6.4790	6,504.3200	6.5043	0.390	0	0	0
2020/09/16	R248	06/05/2021	12.35	Put	Bond Future	3,878.8000	3.8788	3,856.9600	3.8570	(0.563)	0	0	0
2020/09/16	R248	05/08/2021	12.51	Put	Bond Future	4,701.5000	4.7015	4,653.9700	4.6540	(1.011)	0	0	0
2020/09/16	R248	05/08/2021			Bond Future	12.1487	77.1320	12.1407	77.1794	(0.065)	0.0000	0.0000	0
2020/09/16	R248	05/08/2021	12.51	Call	Bond Future	6,804.6700	6.8047	6,804.6200	6.8046	(0.001)	0	0	0
2020/09/16	R248	05/08/2021	12.52	Call	Bond Future	6,837.6200	6.8376	6,837.6600	6.8377	0.001	0	0	0
2020/09/16	R248	05/08/2021	12.50	Put	Bond Future	4,725.0400	4.7250	4,677.4100	4.6774	(1.008)	0	0	0
2020/09/16	R248	05/08/2021	12.52	Put	Bond Future	4,677.8100	4.6778	4,630.3700	4.6304	(1.014)	0	0	0
2020/09/16	R248	05/08/2021	12.50	Call	Bond Future	6,771.4800	6.7715	6,771.3300	6.7713	(0.002)	0	0	0

Total

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