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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/08/2020 TO 17/08/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	2025	05/11/2020		Bond Future	140.0802	140.0802	140.3741	140.3741	0.210	0.0000	0.0000	3,967
2020/08/17	2025	04/02/2021		Bond Future	140.0914	140.0914	140.3877	140.3877	0.212	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/17	2025	06/05/2021			Bond Future	141.6254	141.6254	141.9247	141.9247	0.211	0.0000	0.0000	0
2020/08/17	2025	05/08/2021			Bond Future	141.7033	141.7033	142.0059	142.0059	0.214	0.0000	0.0000	0
2020/08/17	2029	05/11/2020			Bond Future	98.7448	98.7448	98.7258	98.7258	(0.019)	0.0000	0.0000	5,004
2020/08/17	2029	04/02/2021			Bond Future	99.8067	99.8067	99.7871	99.7871	(0.020)	0.0000	0.0000	0
2020/08/17	2029	06/05/2021			Bond Future	99.7704	99.7704	99.7504	99.7504	(0.020)	0.0000	0.0000	0
2020/08/17	2029	05/08/2021			Bond Future	100.8938	100.8938	100.8735	100.8735	(0.020)	0.0000	0.0000	0
2020/08/17	2030	05/11/2020	9.39	Put	Bond Future	2,788.9200	2.7889	3,046.3500	3.0463	9.230	0	0	0
2020/08/17	2030	05/11/2020	9.38	Call	Bond Future	3,093.4600	3.0935	2,709.7400	2.7097	(12.404)	0	0	0
2020/08/17	2030	05/11/2020	9.99	Put	Bond Future	1,492.1400	1.4921	1,642.5500	1.6425	10.080	0	0	5,000
2020/08/17	2030	05/11/2020	8.10	Put	Bond Future	8,100.2800	8.1003	8,613.1200	8.6131	6.331	0	0	0
2020/08/17	2030	05/11/2020	8.73	Call	Bond Future	1,496.8100	1.4968	1,250.6200	1.2506	(16.448)	0	0	3,000
2020/08/17	2030	05/11/2020	10.06	Put	Bond Future	1,384.4400	1.3844	1,524.6100	1.5246	10.125	0	0	1,000
2020/08/17	2030	05/11/2020			Bond Future	9.3319	94.0765	9.4439	93.4333	1.200	0.0000	0.0000	101,028
2020/08/17	2030	05/11/2020	9.99	Call	Bond Future	5,189.0600	5.1891	4,696.3000	4.6963	(9.496)	0	0	0
2020/08/17	2030	05/11/2020	8.85	Put	Bond Future	4,575.1600	4.5752	4,946.6700	4.9467	8.120	0	0	0
2020/08/17	2030	05/11/2020	8.85	Call	Bond Future	1,738.9100	1.7389	1,467.2500	1.4672	(15.622)	0	0	3,000
2020/08/17	2030	05/11/2020	9.61	Call	Bond Future	3,818.1400	3.8181	3,389.6500	3.3896	(11.222)	0	0	0
2020/08/17	2030	05/11/2020	9.61	Put	Bond Future	2,231.6800	2.2317	2,446.3600	2.4464	9.620	0	0	3,000
2020/08/17	2030	05/11/2020	8.34	Put	Bond Future	6,846.2900	6.8463	7,319.4700	7.3195	6.911	0	0	0
2020/08/17	2030	05/11/2020	8.34	Call	Bond Future	883.5200	0.8835	713.5300	0.7135	(19.240)	0	0	1,000
2020/08/17	2030	05/11/2020	9.04	Put	Bond Future	3,876.0100	3.8760	4,206.7500	4.2068	8.533	0	0	0
2020/08/17	2030	05/11/2020	9.04	Call	Bond Future	2,171.4000	2.1714	1,858.9700	1.8590	(14.388)	0	0	1,000
2020/08/17	2030	05/11/2020	9.39	Call	Bond Future	3,123.3000	3.1233	2,737.5600	2.7376	(12.350)	0	0	0
2020/08/17	2030	05/11/2020	9.38	Put	Bond Future	2,816.5300	2.8165	3,075.9800	3.0760	9.212	0	0	0
2020/08/17	2030	05/11/2020	8.36	Put	Bond Future	6,746.4600	6.7465	7,216.0900	7.2161	6.961	0	0	0
2020/08/17	2030	05/11/2020	9.86	Put	Bond Future	1,715.1600	1.7152	1,885.9700	1.8860	9.959	0	0	14,160
2020/08/17	2030	05/11/2020	8.10	Call	Bond Future	620.0300	0.6200	489.7000	0.4897	(21.020)	0	0	3,000
2020/08/17	2030	05/11/2020	8.73	Put	Bond Future	5,056.9400	5.0569	5,453.9200	5.4539	7.850	0	0	0
2020/08/17	2030	05/11/2020	9.23	Put	Bond Future	3,254.8600	3.2549	3,545.2100	3.5452	8.921	0	0	0
2020/08/17	2030	05/11/2020	10.06	Call	Bond Future	5,463.0600	5.4631	4,960.0600	4.9601	(9.207)	0	0	0
2020/08/17	2030	05/11/2020	10.37	Put	Bond Future	988.7800	0.9888	1,089.7400	1.0897	10.211	0	0	8,000
2020/08/17	2030	05/11/2020	9.40	Call	Bond Future	3,153.2800	3.1533	2,765.5400	2.7655	(12.296)	0	0	0
2020/08/17	2030	05/11/2020	9.40	Put	Bond Future	2,761.5000	2.7615	3,016.9300	3.0169	9.250	0	0	0
2020/08/17	2030	05/11/2020	9.65	Call	Bond Future	3,952.1600	3.9522	3,516.2800	3.5163	(11.029)	0	0	0
2020/08/17	2030	05/11/2020	9.65	Put	Bond Future	2,140.4600	2.1405	2,347.7500	2.3478	9.684	0	0	2,500
2020/08/17	2030	05/11/2020	8.36	Call	Bond Future	908.7900	0.9088	735.2500	0.7353	(19.096)	0	0	14,160
2020/08/17	2030	05/11/2020	8.86	Put	Bond Future	4,536.4300	4.5364	4,905.8000	4.9058	8.142	0	0	0
2020/08/17	2030	05/11/2020	8.86	Call	Bond Future	1,760.1800	1.7602	1,486.3800	1.4864	(15.555)	0	0	14,160
2020/08/17	2030	05/11/2020	9.86	Call	Bond Future	4,697.4200	4.6974	4,225.0600	4.2251	(10.056)	0	0	0
2020/08/17	2030	05/11/2020	9.23	Call	Bond Future	2,664.3800	2.6644	2,311.5600	2.3116	(13.242)	0	0	3,000
2020/08/17	2030	05/11/2020	10.47	Call	Bond Future	7,157.4300	7.1574	6,604.6400	6.6046	(7.723)	0	0	0
2020/08/17	2030	05/11/2020	10.47	Put	Bond Future	886.1600	0.8862	976.5400	0.9765	10.199	0	0	3,000
2020/08/17	2030	05/11/2020	8.53	Put	Bond Future	5,930.7300	5.9307	6,368.5800	6.3686	7.383	0	0	0
2020/08/17	2030	05/11/2020	8.53	Call	Bond Future	1,148.1300	1.1481	942.8100	0.9428	(17.883)	0	0	15,414
2020/08/17	2030	05/11/2020	9.03	Put	Bond Future	3,910.8900	3.9109	4,243.7800	4.2438	8.512	0	0	0
2020/08/17	2030	05/11/2020	9.03	Call	Bond Future	2,147.1600	2.1472	1,836.8800	1.8369	(14.451)	0	0	15,414

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2020/08/17	2030	05/11/2020	10.37	Call	Bond Future	6,731.9600	6.7320	6,189.7500	6.1898	(8.054)	0	0	0
2020/08/17	2030	04/02/2021	9.20	Put	Bond Future	5,029.3900	5.0294	5,364.6800	5.3647	6.667	0	0	0
2020/08/17	2030	04/02/2021	8.20	Put	Bond Future	9,167.8100	9.1678	9,646.5100	9.6465	5.222	0	0	0
2020/08/17	2030	04/02/2021	9.12	Call	Bond Future	2,928.1200	2.9281	2,625.2300	2.6252	(10.344)	0	0	1,000
2020/08/17	2030	04/02/2021	8.36	Call	Bond Future	1,502.4200	1.5024	1,310.0600	1.3101	(12.803)	0	0	800
2020/08/17	2030	04/02/2021	9.16	Call	Bond Future	3,023.7400	3.0237	2,714.7400	2.7147	(10.219)	0	0	0
2020/08/17	2030	04/02/2021	9.15	Put	Bond Future	5,195.4700	5.1955	5,538.3800	5.5384	6.600	0	0	0
2020/08/17	2030	04/02/2021			Bond Future	9.5373	91.0609	9.6543	90.4106	1.227	0.0000	0.0000	0
2020/08/17	2030	04/02/2021	8.20	Call	Bond Future	1,286.9800	1.2870	1,115.2900	1.1153	(13.341)	0	0	1,600
2020/08/17	2030	04/02/2021	8.37	Put	Bond Future	8,347.9600	8.3480	8,804.6700	8.8047	5.471	0	0	0
2020/08/17	2030	04/02/2021	8.37	Call	Bond Future	1,516.7000	1.5167	1,323.0200	1.3230	(12.770)	0	0	1,000
2020/08/17	2030	04/02/2021	9.17	Call	Bond Future	3,047.7300	3.0477	2,737.2100	2.7372	(10.189)	0	0	0
2020/08/17	2030	04/02/2021	9.17	Put	Bond Future	5,128.5200	5.1285	5,468.3900	5.4684	6.627	0	0	0
2020/08/17	2030	04/02/2021	9.20	Call	Bond Future	3,120.8700	3.1209	2,805.7700	2.8058	(10.097)	0	0	1,600
2020/08/17	2030	04/02/2021	9.12	Put	Bond Future	5,296.9400	5.2969	5,644.4400	5.6444	6.560	0	0	0
2020/08/17	2030	04/02/2021	8.36	Put	Bond Future	8,395.0200	8.3950	8,853.0500	8.8530	5.456	0	0	0
2020/08/17	2030	04/02/2021	9.16	Put	Bond Future	5,162.0400	5.1620	5,503.4300	5.5034	6.613	0	0	0
2020/08/17	2030	04/02/2021	9.15	Call	Bond Future	2,999.6100	2.9996	2,692.1300	2.6921	(10.251)	0	0	0
2020/08/17	2030	04/02/2021	8.86	Put	Bond Future	6,239.0600	6.2391	6,626.2000	6.6262	6.205	0	0	0
2020/08/17	2030	04/02/2021	8.86	Call	Bond Future	2,353.6700	2.3537	2,090.4200	2.0904	(11.185)	0	0	800
2020/08/17	2030	04/02/2021	10.20	Call	Bond Future	6,097.9000	6.0979	5,642.9000	5.6429	(7.462)	0	0	0
2020/08/17	2030	04/02/2021	10.20	Put	Bond Future	2,494.3200	2.4943	2,689.7100	2.6897	7.833	0	0	1,800
2020/08/17	2030	06/05/2021	10.04	Put	Bond Future	3,824.6200	3.8246	4,084.0400	4.0840	6.783	0	0	0
2020/08/17	2030	06/05/2021	9.15	Call	Bond Future	3,021.5600	3.0216	2,737.8800	2.7379	(9.389)	0	0	0
2020/08/17	2030	06/05/2021	11.69	Call	Bond Future	10,998.4800	10.9985	10,446.6700	10.4467	(5.017)	0	0	0
2020/08/17	2030	06/05/2021	11.70	Put	Bond Future	1,283.4000	1.2834	1,388.4200	1.3884	8.183	0	0	0
2020/08/17	2030	06/05/2021			Bond Future	9.7543	92.0372	9.8767	91.3797	1.255	0.0000	0.0000	0
2020/08/17	2030	06/05/2021	10.74	Call	Bond Future	7,644.1400	7.6441	7,170.3500	7.1703	(6.198)	0	0	0
2020/08/17	2030	06/05/2021	10.74	Put	Bond Future	2,521.0600	2.5211	2,704.8000	2.7048	7.288	0	0	0
2020/08/17	2030	06/05/2021	7.97	Call	Bond Future	1,186.5800	1.1866	1,041.8100	1.0418	(12.201)	0	0	700
2020/08/17	2030	06/05/2021	10.04	Call	Bond Future	5,350.0800	5.3501	4,951.9700	4.9520	(7.441)	0	0	0
2020/08/17	2030	06/05/2021	9.15	Put	Bond Future	6,362.3600	6.3624	6,736.2100	6.7362	5.876	0	0	0
2020/08/17	2030	06/05/2021	9.92	Call	Bond Future	4,997.5900	4.9976	4,614.0400	4.6140	(7.675)	0	0	0
2020/08/17	2030	06/05/2021	11.69	Put	Bond Future	1,293.5800	1.2936	1,399.3000	1.3993	8.173	0	0	0
2020/08/17	2030	06/05/2021	11.70	Call	Bond Future	11,034.7800	11.0348	10,482.2700	10.4823	(5.007)	0	0	0
2020/08/17	2030	06/05/2021	9.22	Call	Bond Future	3,178.6100	3.1786	2,885.6100	2.8856	(9.218)	0	0	0
2020/08/17	2030	06/05/2021	9.22	Put	Bond Future	6,124.2900	6.1243	6,488.8200	6.4888	5.952	0	0	700
2020/08/17	2030	06/05/2021	9.97	Put	Bond Future	11,526.0500	11.5261	12,038.8100	12.0388	4.449	0	0	0
2020/08/17	2030	06/05/2021	9.92	Put	Bond Future	4,108.7300	4.1087	4,382.7100	4.3827	6.668	0	0	700
2020/08/17	2030	06/05/2021	11.71	Call	Bond Future	11,071.1000	11.0711	10,517.9100	10.5179	(4.997)	0	0	0
2020/08/17	2030	06/05/2021	11.71	Put	Bond Future	1,273.2800	1.2733	1,377.6200	1.3776	8.195	0	0	0
2020/08/17	2030	05/08/2021	10.42	Put	Bond Future	4,054.2000	4.0542	4,307.5100	4.3075	6.248	0	0	0
2020/08/17	2030	05/08/2021	10.41	Call	Bond Future	6,238.6000	6.2386	5,828.0100	5.8280	(6.581)	0	0	0
2020/08/17	2030	05/08/2021			Bond Future	9.9881	89.0471	10.1163	88.3822	1.284	0.0000	0.0000	0
2020/08/17	2030	05/08/2021	10.42	Call	Bond Future	6,268.2000	6.2682	5,856.5900	5.8566	(6.567)	0	0	0
2020/08/17	2030	05/08/2021	10.41	Put	Bond Future	4,075.0500	4.0750	4,329.3800	4.3294	6.241	0	0	0
2020/08/17	2030	05/08/2021	10.43	Call	Bond Future	6,297.5100	6.2975	5,884.8800	5.8849	(6.552)	0	0	0
2020/08/17	2030	05/08/2021	10.43	Put	Bond Future	4,033.1000	4.0331	4,285.3900	4.2854	6.255	0	0	0

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2020/08/17	2032	05/11/2020	9.77	Put	Bond Future	5,176.3800	5.1764	5,533.1300	5.5331	6.892	0	0	0
2020/08/17	2032	05/11/2020	9.61	Put	Bond Future	5,856.4400	5.8564	6,244.9300	6.2449	6.634	0	0	0
2020/08/17	2032	05/11/2020	10.99	Call	Bond Future	5,766.3300	5.7663	5,273.5700	5.2736	(8.545)	0	0	0
2020/08/17	2032	05/11/2020	9.44	Put	Bond Future	6,646.6000	6.6466	7,067.5000	7.0675	6.333	0	0	0
2020/08/17	2032	05/11/2020	11.08	Call	Bond Future	6,125.6600	6.1257	5,621.2700	5.6213	(8.234)	0	0	0
2020/08/17	2032	05/11/2020			Bond Future	10.2941	87.3857	10.4005	86.7513	1.034	0.0000	0.0000	115,007
2020/08/17	2032	05/11/2020	9.76	Call	Bond Future	1,934.9200	1.9349	1,659.2100	1.6592	(14.249)	0	0	0
2020/08/17	2032	05/11/2020	9.76	Put	Bond Future	5,217.1200	5.2171	5,575.8700	5.5759	6.876	0	0	0
2020/08/17	2032	05/11/2020	10.99	Put	Bond Future	1,732.1000	1.7321	1,873.8000	1.8738	8.181	0	0	3,000
2020/08/17	2032	05/11/2020	9.77	Call	Bond Future	1,957.1800	1.9572	1,679.4700	1.6795	(14.189)	0	0	0
2020/08/17	2032	05/11/2020	9.11	Call	Bond Future	860.3200	0.8603	702.9300	0.7029	(18.294)	0	0	3,000
2020/08/17	2032	05/11/2020	9.61	Call	Bond Future	1,621.8200	1.6218	1,375.8500	1.3759	(15.166)	0	0	3,000
2020/08/17	2032	05/11/2020	9.44	Call	Bond Future	1,315.8600	1.3159	1,102.3000	1.1023	(16.230)	0	0	1,000
2020/08/17	2032	05/11/2020	11.08	Put	Bond Future	1,588.8400	1.5888	1,718.9100	1.7189	8.186	0	0	1,000
2020/08/17	2032	05/11/2020	9.75	Call	Bond Future	1,912.8100	1.9128	1,639.1000	1.6391	(14.309)	0	0	0
2020/08/17	2032	05/11/2020	9.75	Put	Bond Future	5,258.0800	5.2581	5,618.8300	5.6188	6.861	0	0	0
2020/08/17	2032	05/11/2020	9.11	Put	Bond Future	8,370.7200	8.3707	8,847.7900	8.8478	5.699	0	0	0
2020/08/17	2032	05/11/2020	8.94	Put	Bond Future	9,338.9200	9.3389	9,841.6400	9.8416	5.383	0	0	0
2020/08/17	2032	05/11/2020	8.94	Call	Bond Future	678.2700	0.6783	546.5300	0.5465	(19.423)	0	0	1,000
2020/08/17	2032	04/02/2021	9.29	Call	Bond Future	1,780.7500	1.7807	1,578.3000	1.5783	(11.369)	0	0	800
2020/08/17	2032	04/02/2021	10.82	Put	Bond Future	3,738.4200	3.7384	3,971.8300	3.9718	6.244	0	0	800
2020/08/17	2032	04/02/2021	9.63	Call	Bond Future	2,361.4800	2.3615	2,114.9000	2.1149	(10.442)	0	0	0
2020/08/17	2032	04/02/2021			Bond Future	10.5159	88.3047	10.6269	87.6632	1.056	0.0000	0.0000	60
2020/08/17	2032	04/02/2021	8.79	Put	Bond Future	12,004.6200	12.0046	12,502.0600	12.5021	4.144	0	0	0
2020/08/17	2032	04/02/2021	8.79	Call	Bond Future	1,121.8500	1.1219	977.7600	0.9778	(12.844)	0	0	800
2020/08/17	2032	04/02/2021	9.61	Call	Bond Future	2,324.1800	2.3242	2,080.2700	2.0803	(10.494)	0	0	0
2020/08/17	2032	04/02/2021	9.61	Put	Bond Future	7,815.1800	7.8152	8,212.8000	8.2128	5.088	0	0	0
2020/08/17	2032	04/02/2021	9.29	Put	Bond Future	9,326.1300	9.3261	9,765.2100	9.7652	4.708	0	0	0
2020/08/17	2032	04/02/2021	10.82	Call	Bond Future	5,479.9300	5.4799	5,071.8100	5.0718	(7.448)	0	0	0
2020/08/17	2032	04/02/2021	9.63	Put	Bond Future	7,726.1400	7.7261	8,121.0900	8.1211	5.112	0	0	0
2020/08/17	2032	04/02/2021	9.62	Call	Bond Future	2,342.7800	2.3428	2,097.5300	2.0975	(10.468)	0	0	0
2020/08/17	2032	04/02/2021	9.62	Put	Bond Future	7,770.5800	7.7706	8,166.8600	8.1669	5.100	0	0	0
2020/08/17	2032	06/05/2021	12.57	Call	Bond Future	11,245.8400	11.2458	10,714.8000	10.7148	(4.722)	0	0	0
2020/08/17	2032	06/05/2021	12.12	Put	Bond Future	2,423.5600	2.4236	2,573.8600	2.5739	6.202	0	0	0
2020/08/17	2032	06/05/2021			Bond Future	10.7465	85.1062	10.8624	84.4576	1.078	0.0000	0.0000	0
2020/08/17	2032	06/05/2021	12.57	Put	Bond Future	1,788.2400	1.7882	1,905.8100	1.9058	6.575	0	0	736
2020/08/17	2032	06/05/2021	10.33	Put	Bond Future	6,394.8600	6.3949	6,726.6500	6.7266	5.188	0	0	0
2020/08/17	2032	06/05/2021	10.33	Call	Bond Future	4,005.3500	4.0054	3,688.5300	3.6885	(7.910)	0	0	736
2020/08/17	2032	06/05/2021	12.11	Call	Bond Future	9,656.1100	9.6561	9,158.5800	9.1586	(5.152)	0	0	0
2020/08/17	2032	06/05/2021	12.11	Put	Bond Future	2,439.5100	2.4395	2,590.5900	2.5906	6.193	0	0	0
2020/08/17	2032	06/05/2021	12.12	Call	Bond Future	9,689.8600	9.6899	9,191.5500	9.1915	(5.143)	0	0	0
2020/08/17	2032	06/05/2021	12.10	Call	Bond Future	9,622.3900	9.6224	9,125.6500	9.1257	(5.162)	0	0	0
2020/08/17	2032	06/05/2021	12.10	Put	Bond Future	2,455.5500	2.4556	2,607.4200	2.6074	6.185	0	0	0
2020/08/17	2032	05/08/2021	11.37	Put	Bond Future	4,777.4700	4.7775	5,028.3500	5.0283	5.251	0	0	0
2020/08/17	2032	05/08/2021			Bond Future	10.9879	86.0453	11.1089	85.3895	1.101	0.0000	0.0000	0
2020/08/17	2032	05/08/2021	11.36	Call	Bond Future	6,794.8500	6.7949	6,390.8100	6.3908	(5.946)	0	0	0
2020/08/17	2032	05/08/2021	11.36	Put	Bond Future	4,800.3400	4.8003	5,052.1500	5.0521	5.246	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/17	2032	05/08/2021	11.37	Call	Bond Future	6,824.6700	6.8247	6,419.7000	6.4197	(5.934)	0	0	0
2020/08/17	2032	05/08/2021	11.35	Call	Bond Future	6,765.0700	6.7651	6,361.9800	6.3620	(5.958)	0	0	0
2020/08/17	2032	05/08/2021	11.35	Put	Bond Future	4,823.3000	4.8233	5,076.0600	5.0761	5.240	0	0	0
2020/08/17	2033	05/11/2020			Bond Future	93.7153	93.7153	93.6982	93.6982	(0.018)	0.0000	0.0000	9,716
2020/08/17	2033	04/02/2021			Bond Future	94.7230	94.7230	94.7052	94.7052	(0.019)	0.0000	0.0000	0
2020/08/17	2033	06/05/2021			Bond Future	94.5553	94.5553	94.5373	94.5373	(0.019)	0.0000	0.0000	0
2020/08/17	2033	05/08/2021			Bond Future	95.6200	95.6200	95.6016	95.6016	(0.019)	0.0000	0.0000	0
2020/08/17	2037	05/11/2020	10.18	Call	Bond Future	1,192.9000	1.1929	990.9900	0.9910	(16.926)	0	0	0
2020/08/17	2037	05/11/2020	10.17	Put	Bond Future	8,570.7400	8.5707	9,056.6500	9.0566	5.669	0	0	0
2020/08/17	2037	05/11/2020			Bond Future	11.2857	81.8016	11.3973	81.1155	0.989	0.0000	0.0000	139,017
2020/08/17	2037	05/11/2020	10.19	Call	Bond Future	1,207.3800	1.2074	1,003.7200	1.0037	(16.868)	0	0	0
2020/08/17	2037	05/11/2020	10.19	Put	Bond Future	8,458.0600	8.4581	8,940.4800	8.9405	5.704	0	0	0
2020/08/17	2037	05/11/2020	10.17	Call	Bond Future	1,178.5500	1.1786	978.3800	0.9784	(16.984)	0	0	0
2020/08/17	2037	05/11/2020	10.18	Put	Bond Future	8,514.2900	8.5143	8,998.4600	8.9985	5.687	0	0	0
2020/08/17	2037	04/02/2021	13.73	Call	Bond Future	12,950.2300	12.9502	12,339.5200	12.3395	(4.716)	0	0	0
2020/08/17	2037	04/02/2021	10.85	Call	Bond Future	3,302.9300	3.3029	2,989.3900	2.9894	(9.493)	0	0	0
2020/08/17	2037	04/02/2021	10.35	Call	Bond Future	2,284.7700	2.2848	2,039.8600	2.0399	(10.719)	0	0	0
2020/08/17	2037	04/02/2021	10.28	Put	Bond Future	10,138.4400	10.1384	10,596.4500	10.5964	4.518	0	0	0
2020/08/17	2037	04/02/2021	10.27	Call	Bond Future	2,146.2000	2.1462	1,911.8100	1.9118	(10.921)	0	0	0
2020/08/17	2037	04/02/2021			Bond Future	11.5139	78.4068	11.6303	77.7131	1.011	0.0000	0.0000	0
2020/08/17	2037	04/02/2021	11.97	Put	Bond Future	3,900.3800	3.9004	4,131.4700	4.1315	5.925	0	0	0
2020/08/17	2037	04/02/2021	11.97	Call	Bond Future	6,565.2500	6.5652	6,102.6300	6.1026	(7.046)	0	0	300
2020/08/17	2037	04/02/2021	9.65	Put	Bond Future	13,789.3400	13.7893	14,324.0300	14.3240	3.878	0	0	0
2020/08/17	2037	04/02/2021	9.65	Call	Bond Future	1,262.3000	1.2623	1,103.2800	1.1033	(12.598)	0	0	72
2020/08/17	2037	04/02/2021	11.90	Call	Bond Future	6,334.1200	6.3341	5,879.7300	5.8797	(7.174)	0	0	0
2020/08/17	2037	04/02/2021	13.73	Put	Bond Future	1,222.3200	1.2223	1,305.3200	1.3053	6.790	0	0	300
2020/08/17	2037	04/02/2021	10.85	Put	Bond Future	7,448.0300	7.4480	7,828.2000	7.8282	5.104	0	0	72
2020/08/17	2037	04/02/2021	10.35	Put	Bond Future	9,775.3700	9.7754	10,224.1700	10,2242	4.591	0	0	72
2020/08/17	2037	04/02/2021	10.28	Call	Bond Future	2,163.2100	2.1632	1,927.5100	1.9275	(10.896)	0	0	0
2020/08/17	2037	04/02/2021	10.27	Put	Bond Future	10,191.0000	10.1910	10,650.3200	10,6503	4.507	0	0	0
2020/08/17	2037	04/02/2021	11.90	Put	Bond Future	4,069.1100	4.0691	4,308.4300	4.3084	5.881	0	0	240
2020/08/17	2037	04/02/2021	10.48	Put	Bond Future	9,123.7200	9.1237	9,555.1600	9,5552	4.729	0	0	0
2020/08/17	2037	04/02/2021	10.48	Call	Bond Future	2,522.3600	2.5224	2,260.0900	2.2601	(10.398)	0	0	240
2020/08/17	2037	04/02/2021	10.29	Call	Bond Future	2,180.3000	2.1803	1,943.2900	1,9433	(10.871)	0	0	0
2020/08/17	2037	04/02/2021	10.29	Put	Bond Future	10,086.0500	10.0861	10,542.7500	10,5428	4.528	0	0	0
2020/08/17	2037	06/05/2021	12.42	Call	Bond Future	7,867.2800	7.8673	7,394.5600	7.3946	(6.009)	0	0	0
2020/08/17	2037	06/05/2021			Bond Future	11.7508	79.2476	11.8721	78.5463	1.033	0.0000	0.0000	0
2020/08/17	2037	06/05/2021	12.42	Put	Bond Future	4,120.0600	4.1201	4,348.6300	4.3486	5.548	0	0	0
2020/08/17	2037	06/05/2021	12.43	Call	Bond Future	7,901.0100	7.9010	7,427.3300	7.4273	(5.995)	0	0	0
2020/08/17	2037	06/05/2021	12.44	Put	Bond Future	4,079.9500	4.0800	4,306.6000	4.3066	5.555	0	0	0
2020/08/17	2037	06/05/2021	12.43	Put	Bond Future	4,099.9600	4.1000	4,327.5700	4.3276	5.552	0	0	0
2020/08/17	2037	06/05/2021	12.44	Call	Bond Future	7,934.7800	7.9348	7,460.1400	7.4601	(5.982)	0	0	0
2020/08/17	2037	05/08/2021	12.26	Put	Bond Future	5,727.2900	5.7273	6,006.1800	6.0062	4.869	0	0	0
2020/08/17	2037	05/08/2021	12.27	Call	Bond Future	7,177.9700	7.1780	6,746.8300	6.7468	(6.006)	0	0	0
2020/08/17	2037	05/08/2021	12.28	Call	Bond Future	7,207.8800	7.2079	6,775.7900	6.7758	(5.995)	0	0	0
2020/08/17	2037	05/08/2021			Bond Future	12.0039	75.8663	12.1307	75.1572	1.057	0.0000	0.0000	0

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2020/08/17	2037	05/08/2021	12.26	Call	Bond Future	7,148.3800	7.1484	6,718.2000	6.7182	(6.018)	0	0	0
2020/08/17	2037	05/08/2021	12.28	Put	Bond Future	5,677.5600	5.6776	5,954.5400	5.9545	4.879	0	0	0
2020/08/17	2037	05/08/2021	12.27	Put	Bond Future	5,702.2300	5.7022	5,980.1600	5.9802	4.874	0	0	0
2020/08/17	2038	05/11/2020			Bond Future	104.8526	104.8526	105.3298	105.3298	0.455	0.0000	0.0000	11,074
2020/08/17	2038	04/02/2021			Bond Future	104.2982	104.2982	104.7801	104.7801	0.462	0.0000	0.0000	0
2020/08/17	2038	06/05/2021			Bond Future	105.4405	105.4405	105.9274	105.9274	0.462	0.0000	0.0000	0
2020/08/17	2038	05/08/2021			Bond Future	104.9214	104.9214	105.4138	105.4138	0.469	0.0000	0.0000	0
2020/08/17	2040	05/11/2020	10.30	Call	Bond Future	1,065.5500	1.0656	907.9500	0.9080	(14.790)	0	0	0
2020/08/17	2040	05/11/2020	11.00	Put	Bond Future	5,921.8200	5.9218	6,202.8100	6.2028	4.745	0	0	0
2020/08/17	2040	05/11/2020	10.23	Call	Bond Future	973.7100	0.9737	825.9400	0.8259	(15.176)	0	0	2,000
2020/08/17	2040	05/11/2020	11.70	Put	Bond Future	3,423.8300	3.4238	3,595.7700	3.5958	5.022	0	0	2,000
2020/08/17	2040	05/11/2020	9.50	Call	Bond Future	331.5800	0.3316	266.4100	0.2664	(19.654)	0	0	2,000
2020/08/17	2040	05/11/2020	10.00	Call	Bond Future	712.9300	0.7129	595.3200	0.5953	(16.497)	0	0	2,380
2020/08/17	2040	05/11/2020			Bond Future	11.5268	83.0845	11.6126	82.5345	0.744	0.0000	0.0000	69,212
2020/08/17	2040	05/11/2020	10.30	Put	Bond Future	9,657.0500	9.6571	10,049.5100	10,0495	4.064	0	0	0
2020/08/17	2040	05/11/2020	9.73	Put	Bond Future	13,567.9200	13.5679	14,031.0400	14.0310	3.413	0	0	0
2020/08/17	2040	05/11/2020	9.73	Call	Bond Future	478.9200	0.4789	391.9800	0.3920	(18.153)	0	0	2,000
2020/08/17	2040	05/11/2020	10.23	Put	Bond Future	10,099.0300	10.0990	10,501.3200	10.5013	3.983	0	0	0
2020/08/17	2040	05/11/2020	10.31	Call	Bond Future	1,079.1700	1.0792	920.1400	0.9201	(14.736)	0	0	0
2020/08/17	2040	05/11/2020	10.32	Put	Bond Future	9,532.8200	9.5328	9,922.4200	9.9224	4.087	0	0	0
2020/08/17	2040	05/11/2020	11.00	Call	Bond Future	2,402.3700	2.4024	2,133.3000	2.1333	(11.200)	0	0	2,380
2020/08/17	2040	05/11/2020	11.70	Call	Bond Future	4,528.6500	4.5287	4,150.5300	4.1505	(8.350)	0	0	0
2020/08/17	2040	05/11/2020	9.50	Put	Bond Future	15,336.5500	15.3365	15,821.4400	15.8214	3.162	0	0	0
2020/08/17	2040	05/11/2020	10.00	Put	Bond Future	11,628.1800	11.6282	12,060.6300	12.0606	3.719	0	0	0
2020/08/17	2040	05/11/2020	10.31	Put	Bond Future	9,594.8200	9.5948	9,985.8500	9.9859	4.075	0	0	0
2020/08/17	2040	05/11/2020	10.32	Call	Bond Future	1,092.9200	1.0929	932.4600	0.9325	(14.682)	0	0	0
2020/08/17	2040	05/11/2020	11.50	Call	Bond Future	3,860.8100	3.8608	3,511.2100	3.5112	(9.055)	0	0	0
2020/08/17	2040	05/11/2020	11.50	Put	Bond Future	4,034.3700	4.0344	4,234.8300	4.2348	4.969	0	0	2,000
2020/08/17	2040	04/02/2021	9.49	Call	Bond Future	886.8700	0.8869	786.1600	0.7862	(11.356)	0	0	500
2020/08/17	2040	04/02/2021	9.57	Put	Bond Future	16,783.1000	16.7831	17,232.1400	17.2321	2.676	0	0	0
2020/08/17	2040	04/02/2021	10.07	Put	Bond Future	13,337.1700	13.3372	13,740.6000	13.7406	3.025	0	0	0
2020/08/17	2040	04/02/2021	10.42	Put	Bond Future	11,209.6200	11.2096	11,577.0000	11.5770	3.277	0	0	0
2020/08/17	2040	04/02/2021			Bond Future	11.7567	79.4530	11.8463	78.8967	0.762	0.0000	0.0000	0
2020/08/17	2040	04/02/2021	10.07	Call	Bond Future	1,550.0900	1.5501	1,397.2500	1.3972	(9.860)	0	0	800
2020/08/17	2040	04/02/2021	11.74	Call	Bond Future	5,324.1100	5.3241	4,987.2400	4.9872	(6.327)	0	0	0
2020/08/17	2040	04/02/2021	11.74	Put	Bond Future	5,428.6800	5.4287	5,648.0800	5.6481	4.041	0	0	800
2020/08/17	2040	04/02/2021	10.41	Call	Bond Future	2,071.7700	2.0718	1,883.9500	1.8840	(9.066)	0	0	0
2020/08/17	2040	04/02/2021	10.41	Put	Bond Future	11,267.1400	11.2671	11,635.5900	11.6356	3.270	0	0	0
2020/08/17	2040	04/02/2021	9.49	Put	Bond Future	17,378.3500	17.3784	17,833.9100	17.8339	2.621	0	0	0
2020/08/17	2040	04/02/2021	9.57	Call	Bond Future	962.7100	0.9627	855.4800	0.8555	(11.138)	0	0	800
2020/08/17	2040	04/02/2021	10.42	Call	Bond Future	2,088.7100	2.0887	1,899.8200	1.8998	(9.043)	0	0	0
2020/08/17	2040	04/02/2021	10.24	Put	Bond Future	12,274.4000	12.2744	12,660.6700	12.6607	3.147	0	0	0
2020/08/17	2040	04/02/2021	10.24	Call	Bond Future	1,797.9100	1.7979	1,627.9100	1.6279	(9.455)	0	0	500
2020/08/17	2040	04/02/2021	11.57	Call	Bond Future	4,802.6000	4.8026	4,483.9700	4.4840	(6.635)	0	0	0
2020/08/17	2040	04/02/2021	11.57	Put	Bond Future	5,983.2800	5.9833	6,220.9200	6.2209	3.972	0	0	500
2020/08/17	2040	04/02/2021	10.40	Call	Bond Future	2,054.9300	2.0549	1,868.1700	1.8682	(9.088)	0	0	0

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2020/08/17	2040	04/02/2021	10.40	Put	Bond Future	11,324.8600	11.3249	11,694.3700	11.6944	3.263	0	0	0
2020/08/17	2040	06/05/2021	12.44	Put	Bond Future	4,829.3100	4.8293	5,021.1300	5.0211	3.972	0	0	0
2020/08/17	2040	06/05/2021			Bond Future	11.9949	80.3051	12.0884	79.7427	0.780	0.0000	0.0000	0
2020/08/17	2040	06/05/2021	12.43	Call	Bond Future	7,415.3100	7.4153	7,045.5700	7.0456	(4.986)	0	0	0
2020/08/17	2040	06/05/2021	12.43	Put	Bond Future	4,853.8600	4.8539	5,046.4900	5.0465	3.969	0	0	0
2020/08/17	2040	06/05/2021	12.44	Call	Bond Future	7,448.0000	7.4480	7,077.4500	7.0775	(4.975)	0	0	0
2020/08/17	2040	06/05/2021	12.42	Call	Bond Future	7,382.4000	7.3824	7,013.4800	7.0135	(4.997)	0	0	0
2020/08/17	2040	06/05/2021	12.42	Put	Bond Future	4,878.2500	4.8782	5,071.7000	5.0717	3.966	0	0	0
2020/08/17	2040	05/08/2021	12.47	Call	Bond Future	7,329.4300	7.3294	6,979.0000	6.9790	(4.781)	0	0	0
2020/08/17	2040	05/08/2021			Bond Future	12.2495	76.6851	12.3474	76.1165	0.799	0.0000	0.0000	0
2020/08/17	2040	05/08/2021	12.47	Put	Bond Future	6,058.4100	6.0584	6,276.5900	6.2766	3.601	0	0	0
2020/08/17	2040	05/08/2021	12.48	Call	Bond Future	7,360.0700	7.3601	7,008.8700	7.0089	(4.772)	0	0	0
2020/08/17	2040	05/08/2021	12.49	Put	Bond Future	6,005.8500	6.0059	6,222.4900	6.2225	3.607	0	0	0
2020/08/17	2040	05/08/2021	12.48	Put	Bond Future	6,032.2200	6.0322	6,249.6300	6.2496	3.604	0	0	0
2020/08/17	2040	05/08/2021	12.49	Call	Bond Future	7,390.4600	7.3905	7,038.4900	7.0385	(4.762)	0	0	0
2020/08/17	2044	05/11/2020	10.36	Call	Bond Future	1,050.3800	1.0504	888.6600	0.8887	(15.396)	0	0	0
2020/08/17	2044	05/11/2020	11.06	Put	Bond Future	6,034.7900	6.0348	6,336.6900	6.3367	5.003	0	0	525
2020/08/17	2044	05/11/2020	11.43	Call	Bond Future	3,419.1300	3.4191	3,077.0500	3.0770	(10.005)	0	0	0
2020/08/17	2044	05/11/2020	9.72	Put	Bond Future	14,363.1500	14.3632	14,862.8800	14.8629	3.479	0	0	0
2020/08/17	2044	05/11/2020	9.97	Call	Bond Future	614.5300	0.6145	505.7200	0.5057	(17.706)	0	0	300
2020/08/17	2044	05/11/2020	9.29	Put	Bond Future	17,916.4100	17.9164	18,452.4200	18.4524	2.992	0	0	0
2020/08/17	2044	05/11/2020	9.96	Put	Bond Future	12,550.1900	12.5502	13,023.2200	13.0232	3.769	0	0	0
2020/08/17	2044	05/11/2020			Bond Future	11.6062	79.5770	11.6973	78.9963	0.784	0.0000	0.0000	49,380
2020/08/17	2044	05/11/2020	10.34	Call	Bond Future	1,023.6900	1.0237	864.9400	0.8649	(15.508)	0	0	0
2020/08/17	2044	05/11/2020	10.34	Put	Bond Future	9,946.9800	9.9470	10,368.8600	10.3689	4.241	0	0	0
2020/08/17	2044	05/11/2020	9.72	Call	Bond Future	418.7300	0.4187	337.8300	0.3378	(19.320)	0	0	1,815
2020/08/17	2044	05/11/2020	9.97	Put	Bond Future	12,477.4200	12.4774	12,949.2400	12.9492	3.781	0	0	0
2020/08/17	2044	05/11/2020	9.96	Call	Bond Future	605.5500	0.6055	497.9500	0.4980	(17.769)	0	0	0
2020/08/17	2044	05/11/2020	11.38	Call	Bond Future	3,269.0600	3.2691	2,935.2100	2.9352	(10.212)	0	0	0
2020/08/17	2044	05/11/2020	11.38	Put	Bond Future	4,744.9600	4.7450	4,991.7400	4.9917	5.201	0	0	300
2020/08/17	2044	05/11/2020	10.36	Put	Bond Future	9,819.3900	9.8194	10,238.3000	10.2383	4.266	0	0	0
2020/08/17	2044	05/11/2020	11.06	Call	Bond Future	2,387.1400	2.3871	2,108.4100	2.1084	(11.676)	0	0	0
2020/08/17	2044	05/11/2020	10.04	Put	Bond Future	11,974.3900	11.9744	12,437.5000	12.4375	3.868	0	0	0
2020/08/17	2044	05/11/2020	11.17	Put	Bond Future	5,564.3400	5.5643	5,846.8800	5.8469	5.078	0	0	1,815
2020/08/17	2044	05/11/2020	11.43	Put	Bond Future	4,564.6900	4.5647	4,803.2400	4.8032	5.226	0	0	1,815
2020/08/17	2044	05/11/2020	8.87	Put	Bond Future	21,739.4000	21.7394	22,297.7600	22.2978	2.568	0	0	0
2020/08/17	2044	05/11/2020	9.29	Call	Bond Future	199.7900	0.1998	155.1700	0.1552	(22.333)	0	0	300
2020/08/17	2044	05/11/2020	10.35	Call	Bond Future	1,036.9700	1.0370	876.7400	0.8767	(15.452)	0	0	0
2020/08/17	2044	05/11/2020	10.35	Put	Bond Future	9,883.0600	9.8831	10,303.4600	10.3035	4.254	0	0	0
2020/08/17	2044	05/11/2020	10.04	Call	Bond Future	680.3000	0.6803	562.7800	0.5628	(17.275)	0	0	525
2020/08/17	2044	05/11/2020	9.34	Put	Bond Future	17,483.9600	17.4840	18,016.4900	18.0165	3.046	0	0	0
2020/08/17	2044	05/11/2020	9.34	Call	Bond Future	218.9400	0.2189	170.8400	0.1708	(21.969)	0	0	525
2020/08/17	2044	05/11/2020	11.17	Call	Bond Future	2,674.6400	2.6746	2,376.5500	2.3766	(11.145)	0	0	0
2020/08/17	2044	05/11/2020	8.87	Call	Bond Future	87.1600	0.0872	64.8900	0.0649	(25.551)	0	0	1,815
2020/08/17	2044	05/11/2020	10.02	Put	Bond Future	12,116.9800	12.1170	12,582.6100	12.5826	3.843	0	0	0
2020/08/17	2044	05/11/2020	10.02	Call	Bond Future	660.9900	0.6610	545.9900	0.5460	(17.398)	0	0	1,815
2020/08/17	2044	04/02/2021	10.04	Put	Bond Future	14,099.2600	14.0993	14,537.0900	14.5371	3.105	0	0	0

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2020/08/17	2044	04/02/2021	10.37	Call	Bond Future	1,895.2300	1.8952	1,710.9200	1.7109	(9.725)	0	0	0
2020/08/17	2044	04/02/2021	10.35	Put	Bond Future	12,104.7900	12.1048	12,509.7700	12.5098	3.346	0	0	0
2020/08/17	2044	04/02/2021			Bond Future	11.8299	76.0336	11.9251	75.4465	0.805	0.0000	0.0000	0
2020/08/17	2044	04/02/2021	10.37	Put	Bond Future	11,982.9000	11.9829	12,385.6800	12.3857	3.361	0	0	0
2020/08/17	2044	04/02/2021	10.35	Call	Bond Future	1,863.4100	1.8634	1,681.3000	1.6813	(9.773)	0	0	0
2020/08/17	2044	04/02/2021	10.04	Call	Bond Future	1,415.6500	1.4156	1,266.3900	1.2664	(10.544)	0	0	0
2020/08/17	2044	04/02/2021	10.84	Call	Bond Future	2,748.7000	2.7487	2,510.6400	2.5106	(8.661)	0	0	0
2020/08/17	2044	04/02/2021	10.36	Put	Bond Future	12,043.7400	12.0437	12,447.6300	12.4476	3.354	0	0	0
2020/08/17	2044	04/02/2021	10.84	Put	Bond Future	9,352.0500	9.3521	9,701.0800	9.7011	3.732	0	0	265
2020/08/17	2044	04/02/2021	10.29	Call	Bond Future	1,770.1100	1.7701	1,594.5500	1.5946	(9.918)	0	0	0
2020/08/17	2044	04/02/2021	10.29	Put	Bond Future	12,475.3900	12.4754	12,886.9200	12.8869	3.299	0	0	265
2020/08/17	2044	04/02/2021	9.66	Put	Bond Future	16,814.6200	16.8146	17,288.6800	17.2887	2.819	0	0	0
2020/08/17	2044	04/02/2021	9.66	Call	Bond Future	977.5200	0.9775	864.4900	0.8645	(11.563)	0	0	265
2020/08/17	2044	04/02/2021	10.36	Call	Bond Future	1,879.2700	1.8793	1,696.0700	1.6961	(9.748)	0	0	0
2020/08/17	2044	06/05/2021	12.43	Put	Bond Future	5,040.8500	5.0408	5,251.2700	5.2513	4.174	0	0	0
2020/08/17	2044	06/05/2021	12.44	Call	Bond Future	7,232.4000	7.2324	6,848.4500	6.8485	(5.309)	0	0	0
2020/08/17	2044	06/05/2021			Bond Future	12.0613	76.8491	12.1608	76.2556	0.825	0.0000	0.0000	0
2020/08/17	2044	06/05/2021	12.45	Call	Bond Future	7,264.4900	7.2645	6,879.6700	6.8797	(5.297)	0	0	0
2020/08/17	2044	06/05/2021	12.45	Put	Bond Future	4,991.2200	4.9912	5,199.9100	5.1999	4.181	0	0	0
2020/08/17	2044	06/05/2021	12.43	Call	Bond Future	7,200.1000	7.2001	6,817.0100	6.8170	(5.321)	0	0	0
2020/08/17	2044	06/05/2021	12.44	Put	Bond Future	5,016.1000	5.0161	5,225.6600	5.2257	4.178	0	0	0
2020/08/17	2044	05/08/2021	12.60	Put	Bond Future	5,892.4800	5.8925	6,117.8100	6.1178	3.824	0	0	0
2020/08/17	2044	05/08/2021	12.61	Put	Bond Future	5,867.1100	5.8671	6,091.6500	6.0916	3.827	0	0	0
2020/08/17	2044	05/08/2021			Bond Future	12.3088	73.3162	12.4130	72.7160	0.847	0.0000	0.0000	0
2020/08/17	2044	05/08/2021	12.60	Call	Bond Future	7,548.1900	7.5482	7,173.4000	7.1734	(4.965)	0	0	0
2020/08/17	2044	05/08/2021	12.61	Call	Bond Future	7,578.5100	7.5785	7,202.9300	7.2029	(4.956)	0	0	0
2020/08/17	2044	05/08/2021	12.59	Call	Bond Future	7,517.9000	7.5179	7,143.9000	7.1439	(4.975)	0	0	0
2020/08/17	2044	05/08/2021	12.59	Put	Bond Future	5,917.9600	5.9180	6,144.0800	6.1441	3.821	0	0	0
2020/08/17	2046	05/11/2020			Bond Future	92.3553	92.3553	92.0270	92.0270	(0.355)	0.0000	0.0000	15,660
2020/08/17	2046	04/02/2021			Bond Future	93.3485	93.3485	93.0162	93.0162	(0.356)	0.0000	0.0000	0
2020/08/17	2046	06/05/2021			Bond Future	92.5967	92.5967	92.2606	92.2606	(0.363)	0.0000	0.0000	0
2020/08/17	2046	05/08/2021			Bond Future	93.6395	93.6395	93.2996	93.2996	(0.363)	0.0000	0.0000	0
2020/08/17	2050	05/11/2020			Bond Future	93.6888	93.6888	94.8746	94.8746	1.266	0.0000	0.0000	14,181
2020/08/17	2050	04/02/2021			Bond Future	92.8229	92.8229	94.0210	94.0210	1.291	0.0000	0.0000	0
2020/08/17	2050	06/05/2021			Bond Future	93.8393	93.8393	95.0504	95.0504	1.291	0.0000	0.0000	0
2020/08/17	2050	05/08/2021			Bond Future	92.9855	92.9855	94.2102	94.2102	1.317	0.0000	0.0000	0
2020/08/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	AL37	05/11/2020			Index Future	749.8550	749.8550	746.4420	746.4420	(0.455)	0.0000	0.0000	0
2020/08/17	AL37	04/02/2021			Index Future	757.7330	757.7330	754.2740	754.2740	(0.456)	0.0000	0.0000	0



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2020/08/17	AL37	06/05/2021			Index Future	765.8460	765.8460	762.3460	762.3460	(0.457)	0.0000	0.0000	0
2020/08/17	AL37	05/08/2021			Index Future	774.1990	774.1990	770.6580	770.6580	(0.457)	0.0000	0.0000	0
2020/08/17	AL7T	05/11/2020			Index Future	821.2860	821.2860	815.9200	815.9200	(0.653)	0.0000	0.0000	0
2020/08/17	AL7T	04/02/2021			Index Future	829.9150	829.9150	824.4810	824.4810	(0.655)	0.0000	0.0000	0
2020/08/17	AL7T	06/05/2021			Index Future	838.8010	838.8010	833.3040	833.3040	(0.655)	0.0000	0.0000	0
2020/08/17	AL7T	05/08/2021			Index Future	847.9500	847.9500	842.3900	842.3900	(0.656)	0.0000	0.0000	0
2020/08/17	ALBI	05/11/2020			Index Future	717.8900	717.8900	713.7710	713.7710	(0.574)	0.0000	0.0000	209
2020/08/17	ALBI	04/02/2021			Index Future	725.4330	725.4330	721.2610	721.2610	(0.575)	0.0000	0.0000	0
2020/08/17	ALBI	06/05/2021			Index Future	733.2000	733.2000	728.9790	728.9790	(0.576)	0.0000	0.0000	0
2020/08/17	ALBI	05/08/2021			Index Future	741.1970	741.1970	736.9280	736.9280	(0.576)	0.0000	0.0000	0
2020/08/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2020/08/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/17	ES33	05/11/2020			Bond Future	11.9482	72.2929	12.0542	71.7563	0.888	0.0000	0.0000	350
2020/08/17	ES33	04/02/2021			Bond Future	12.2245	73.0530	12.3354	72.5103	0.907	0.0000	0.0000	0
2020/08/17	ES33	06/05/2021			Bond Future	12.5063	70.0609	12.6221	69.5123	0.926	0.0000	0.0000	0
2020/08/17	ES33	05/08/2021			Bond Future	12.8025	70.8340	12.9236	70.2793	0.946	0.0000	0.0000	0
2020/08/17	ES42	05/11/2020			Bond Future	12.3639	71.4944	12.4548	70.9867	0.735	0.0000	0.0000	4,919
2020/08/17	ES42	04/02/2021			Bond Future	12.6219	72.2469	12.7171	71.7336	0.754	0.0000	0.0000	0
2020/08/17	ES42	06/05/2021			Bond Future	12.8948	68.7633	12.9947	68.2443	0.775	0.0000	0.0000	0
2020/08/17	ES42	05/08/2021			Bond Future	13.1743	69.5226	13.2791	68.9978	0.795	0.0000	0.0000	0
2020/08/17	GOVI	05/11/2020	737.84	Put	GOVI	287,000.0000	28.7000	327,520.0000	32.7520	14.118	0	0	0
2020/08/17	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	05/11/2020			GOVI	709.1400	709.1400	705.0880	705.0880	(0.571)	0.0000	0.0000	1,017
2020/08/17	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	05/11/2020	737.83	Put	GOVI	286,900.0000	28.6900	327,420.0000	32.7420	14.123	0	0	0
2020/08/17	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	05/11/2020	737.85	Put	GOVI	287,100.0000	28.7100	327,620.0000	32.7620	14.114	0	0	0
2020/08/17	GOVI	04/02/2021	750.96	Put	GOVI	343,700.0000	34.3700	384,740.0000	38.4740	11.941	0	0	0
2020/08/17	GOVI	04/02/2021			GOVI	716.5900	716.5900	712.4860	712.4860	(0.573)	0.0000	0.0000	0

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2020/08/17	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	04/02/2021	750.95	Put	GOVI	343,600.0000	34.3600	384,640.0000	38.4640	11.944	0	0	0
2020/08/17	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	04/02/2021	750.94	Put	GOVI	343,500.0000	34.3500	384,540.0000	38.4540	11.948	0	0	0
2020/08/17	GOVI	06/05/2021	678.67	Call	GOVI	455,930.0000	45.5930	414,410.0000	41.4410	(9.107)	0	0	0
2020/08/17	GOVI	06/05/2021			GOVI	724.2630	724.2630	720.1110	720.1110	(0.573)	0.0000	0.0000	0
2020/08/17	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	06/05/2021	678.68	Call	GOVI	455,830.0000	45.5830	414,310.0000	41.4310	(9.109)	0	0	0
2020/08/17	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	06/05/2021	678.69	Call	GOVI	455,730.0000	45.5730	414,210.0000	41.4210	(9.111)	0	0	0
2020/08/17	GOVI	05/08/2021	719.14	Call	GOVI	130,220.0000	13.0220	88,230.0000	8.8230	(32.245)	0	0	0
2020/08/17	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	05/08/2021			GOVI	732.1620	732.1620	727.9630	727.9630	(0.574)	0.0000	0.0000	0
2020/08/17	GOVI	05/08/2021	719.15	Call	GOVI	130,120.0000	13.0120	88,130.0000	8.8130	(32.270)	0	0	0
2020/08/17	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	GOVI	05/08/2021	719.13	Call	GOVI	130,320.0000	13.0320	88,330.0000	8.8330	(32.221)	0	0	0
2020/08/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/17	IGOV	05/11/2020			Index Future	252.6650	252.6650	253.3340	253.3340	0.265	0.0000	0.0000	1,258
2020/08/17	IGOV	04/02/2021			Index Future	255.3810	255.3810	256.0540	256.0540	0.264	0.0000	0.0000	0
2020/08/17	IGOV	06/05/2021			Index Future	258.1770	258.1770	258.8560	258.8560	0.263	0.0000	0.0000	0
2020/08/17	IGOV	05/08/2021			Index Future	261.0530	261.0530	261.7390	261.7390	0.263	0.0000	0.0000	0
2020/08/17	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/17	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	94.0000	94.0000	0.011	0.0000	0.0000	0
2020/08/17	IS05	16/03/2021			Interest Rate Swap	92.2000	92.2000	92.2200	92.2200	0.022	0.0000	0.0000	0
2020/08/17	IS05	15/06/2021			Interest Rate Swap	90.3300	90.3300	90.3700	90.3700	0.044	0.0000	0.0000	0
2020/08/17	IS05	21/09/2021			Interest Rate Swap	89.2700	89.2700	89.3300	89.3300	0.067	0.0000	0.0000	0
2020/08/17	IS05	21/12/2021			Interest Rate Swap	90.5300	90.5300	90.6100	90.6100	0.088	0.0000	0.0000	51
2020/08/17	IS05	15/03/2022			Interest Rate Swap	89.9500	89.9500	90.0400	90.0400	0.100	0.0000	0.0000	0
2020/08/17	IS05	21/06/2022			Interest Rate Swap	90.0600	90.0600	90.1800	90.1800	0.133	0.0000	0.0000	0
2020/08/17	IS05	20/09/2022			Interest Rate Swap	93.2100	93.2100	93.3300	93.3300	0.129	0.0000	0.0000	0
2020/08/17	IS05	20/12/2022			Interest Rate Swap	93.7100	93.7100	93.8500	93.8500	0.149	0.0000	0.0000	0
2020/08/17	IS05	22/03/2023			Interest Rate Swap	86.1000	86.1000	86.2700	86.2700	0.197	0.0000	0.0000	0
2020/08/17	IS05	20/06/2023			Interest Rate Swap	91.6500	91.6500	91.8400	91.8400	0.207	0.0000	0.0000	0
2020/08/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/17	IS10	17/12/2025			Interest Rate Swap	79.9400	79.9400	80.2600	80.2600	0.400	0.0000	0.0000	0
2020/08/17	IS10	16/03/2026			Interest Rate Swap	76.5600	76.5600	76.9000	76.9000	0.444	0.0000	0.0000	0
2020/08/17	IS10	15/06/2026			Interest Rate Swap	75.0700	75.0700	75.4200	75.4200	0.466	0.0000	0.0000	0
2020/08/17	IS10	21/09/2026			Interest Rate Swap	77.2000	77.2000	77.5700	77.5700	0.479	0.0000	0.0000	0
2020/08/17	IS10	21/12/2026			Interest Rate Swap	81.3500	81.3500	81.7100	81.7100	0.443	0.0000	0.0000	0
2020/08/17	IS10	15/03/2027			Interest Rate Swap	79.9800	79.9800	80.3500	80.3500	0.463	0.0000	0.0000	0

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2020/08/17	IS10	21/06/2027			Interest Rate Swap	82.1900	82.1900	82.5600	82.5600	0.450	0.0000	0.0000	0
2020/08/17	IS10	20/09/2027			Interest Rate Swap	88.1200	88.1200	88.4800	88.4800	0.409	0.0000	0.0000	0
2020/08/17	IS10	20/12/2027			Interest Rate Swap	88.6400	88.6400	88.9900	88.9900	0.395	0.0000	0.0000	0
2020/08/17	IS10	22/03/2028			Interest Rate Swap	81.7800	81.7800	82.1200	82.1200	0.416	0.0000	0.0000	0
2020/08/17	IS10	20/06/2028			Interest Rate Swap	89.7200	89.7200	90.0400	90.0400	0.357	0.0000	0.0000	0
2020/08/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/17	JBAF	19/08/2020			Jibar Tradeable Future	3.4450	96.5550	3.4450	96.5550	0.000	0.0000	0.0000	0
2020/08/17	JBAF	16/09/2020			Jibar Tradeable Future	3.4250	96.5750	3.4650	96.5350	1.168	0.0000	0.0000	0
2020/08/17	JBAF	21/10/2020			Jibar Tradeable Future	3.3950	96.6050	3.4450	96.5550	1.473	0.0000	0.0000	0
2020/08/17	JBAF	18/11/2020			Jibar Tradeable Future	3.3850	96.6150	3.4450	96.5550	1.773	0.0000	0.0000	0
2020/08/17	JBAF	15/12/2020			Jibar Tradeable Future	3.3650	96.6350	3.4450	96.5550	2.377	0.0000	0.0000	10
2020/08/17	JBAF	20/01/2021			Jibar Tradeable Future	3.3750	96.6250	3.4650	96.5350	2.667	0.0000	0.0000	0
2020/08/17	JBAF	17/03/2021			Jibar Tradeable Future	3.4100	96.5900	3.5000	96.5000	2.639	0.0000	0.0000	0
2020/08/17	JBAF	15/06/2021			Jibar Tradeable Future	3.5800	96.4200	3.6600	96.3400	2.235	0.0000	0.0000	0
2020/08/17	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.7650	96.2350	2.449	0.0000	0.0000	0
2020/08/17	JBAF	15/12/2021			Jibar Tradeable Future	3.9200	96.0800	4.0100	95.9900	2.296	0.0000	0.0000	0
2020/08/17	JBAF	16/03/2022			Jibar Tradeable Future	4.0350	95.9650	4.1350	95.8650	2.478	0.0000	0.0000	0
2020/08/17	JBAF	15/06/2022			Jibar Tradeable Future	4.3650	95.6350	4.4350	95.5650	1.604	0.0000	0.0000	0
2020/08/17	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	R023	05/11/2020			Bond Future	4.4997	108.5480	4.5599	108.4120	1.337	0.0000	0.0000	34,215
2020/08/17	R023	05/11/2020	7.46	Call	Bond Future	6,441.2900	6.4413	6,305.2400	6.3052	(2.112)	0	0	0
2020/08/17	R023	05/11/2020	7.47	Call	Bond Future	6,462.2100	6.4622	6,326.1600	6.3262	(2.105)	0	0	0
2020/08/17	R023	05/11/2020	7.45	Call	Bond Future	6,420.3800	6.4204	6,284.3300	6.2843	(2.119)	0	0	0
2020/08/17	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/17	R023	04/02/2021	6.34	Call	Bond Future	3,570.8700	3.5709	3,435.6900	3.4357	(3.786)	0	0	0
2020/08/17	R023	04/02/2021	6.32	Put	Bond Future	19.8800	0.0199	22.8600	0.0229	14.990	0	0	0
2020/08/17	R023	04/02/2021			Bond Future	4.5395	109.6888	4.6080	109.5507	1.509	0.0000	0.0000	0
2020/08/17	R023	04/02/2021	6.34	Put	Bond Future	18.7900	0.0188	21.6300	0.0216	15.114	0	0	0
2020/08/17	R023	04/02/2021	6.32	Call	Bond Future	3,533.3500	3.5333	3,398.3100	3.3983	(3.822)	0	0	0
2020/08/17	R023	04/02/2021	6.33	Put	Bond Future	19.3300	0.0193	22.2400	0.0222	15.054	0	0	0
2020/08/17	R023	04/02/2021	6.33	Call	Bond Future	3,552.1100	3.5521	3,417.0000	3.4170	(3.804)	0	0	0
2020/08/17	R023	06/05/2021	7.58	Call	Bond Future	5,177.2800	5.1773	5,037.9300	5.0379	(2.692)	0	0	0
2020/08/17	R023	06/05/2021			Bond Future	4.5686	106.9565	4.6473	106.8168	1.723	0.0000	0.0000	0
2020/08/17	R023	06/05/2021	7.56	Call	Bond Future	5,144.1200	5.1441	5,004.8000	5.0048	(2.708)	0	0	0
2020/08/17	R023	06/05/2021	7.56	Put	Bond Future	1.8200	0.0018	2.1900	0.0022	20.330	0	0	0
2020/08/17	R023	06/05/2021	7.58	Put	Bond Future	1.7200	0.0017	2.0600	0.0021	19.767	0	0	0
2020/08/17	R023	06/05/2021	7.57	Call	Bond Future	5,160.7000	5.1607	5,021.3600	5.0214	(2.700)	0	0	0
2020/08/17	R023	06/05/2021	7.57	Put	Bond Future	1.7700	0.0018	2.1200	0.0021	19.774	0	0	0
2020/08/17	R023	05/08/2021	5.30	Call	Bond Future	1,391.6200	1.3916	1,288.3100	1.2883	(7.424)	0	0	0
2020/08/17	R023	05/08/2021	5.29	Put	Bond Future	317.8700	0.3179	356.2700	0.3563	12.080	0	0	0
2020/08/17	R023	05/08/2021			Bond Future	4.5916	108.1360	4.6840	107.9947	2.012	0.0000	0.0000	0
2020/08/17	R023	05/08/2021	5.31	Call	Bond Future	1,403.2100	1.4032	1,299.5400	1.2995	(7.388)	0	0	0
2020/08/17	R023	05/08/2021	5.31	Put	Bond Future	310.8100	0.3108	348.4900	0.3485	12.123	0	0	0

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2020/08/17	R023	05/08/2021	5.30	Put	Bond Future	314.3200	0.3143	352.3600	0.3524	12.102	0	0	0
2020/08/17	R023	05/08/2021	5.29	Call	Bond Future	1,380.0600	1.3801	1,277.1100	1.2771	(7.460)	0	0	0
2020/08/17	R035	05/11/2020	10.34	Put	Bond Future	6,290.2300	6.2902	6,617.7100	6.6177	5.206	0	0	0
2020/08/17	R035	05/11/2020			Bond Future	11.0112	86.4993	11.1020	85.9293	0.824	0.0000	0.0000	103,857
2020/08/17	R035	05/11/2020	10.33	Call	Bond Future	1,871.7700	1.8718	1,631.0600	1.6311	(12.860)	0	0	0
2020/08/17	R035	05/11/2020	10.33	Put	Bond Future	6,336.2000	6.3362	6,665.4700	6.6655	5.197	0	0	0
2020/08/17	R035	05/11/2020	10.34	Call	Bond Future	1,893.8000	1.8938	1,651.3000	1.6513	(12.805)	0	0	0
2020/08/17	R035	05/11/2020	10.32	Call	Bond Future	1,849.9000	1.8499	1,610.9700	1.6110	(12.916)	0	0	0
2020/08/17	R035	05/11/2020	10.32	Put	Bond Future	6,382.4100	6.3824	6,713.4600	6.7135	5.187	0	0	0
2020/08/17	R035	04/02/2021	10.14	Put	Bond Future	9,485.2100	9.4852	9,849.9500	9.8500	3.845	0	0	650
2020/08/17	R035	04/02/2021	11.14	Put	Bond Future	5,400.2400	5.4002	5,645.3300	5.6453	4.539	0	0	650
2020/08/17	R035	04/02/2021	10.05	Call	Bond Future	2,140.2100	2.1402	1,938.8100	1.9388	(9.410)	0	0	0
2020/08/17	R035	04/02/2021	10.04	Put	Bond Future	10,001.5400	10.0015	10,377.6500	10.3777	3.761	0	0	0
2020/08/17	R035	04/02/2021			Bond Future	11.2460	87.4083	11.3408	86.8320	0.843	0.0000	0.0000	0
2020/08/17	R035	04/02/2021	10.14	Call	Bond Future	2,300.2200	2.3002	2,088.5800	2.0886	(9.201)	0	0	0
2020/08/17	R035	04/02/2021	10.06	Call	Bond Future	2,157.6000	2.1576	1,955.0800	1.9551	(9.386)	0	0	0
2020/08/17	R035	04/02/2021	10.06	Put	Bond Future	9,896.8900	9.8969	10,270.7500	10.2708	3.778	0	0	0
2020/08/17	R035	04/02/2021	11.14	Call	Bond Future	4,748.6500	4.7487	4,417.3600	4.4174	(6.977)	0	0	0
2020/08/17	R035	04/02/2021	10.05	Put	Bond Future	9,949.1300	9.9491	10,324.1100	10.3241	3.769	0	0	0
2020/08/17	R035	04/02/2021	10.04	Call	Bond Future	2,122.9100	2.1229	1,922.6400	1.9226	(9.434)	0	0	0
2020/08/17	R035	06/05/2021	11.55	Call	Bond Future	5,920.0300	5.9200	5,574.6500	5.5747	(5.834)	0	0	0
2020/08/17	R035	06/05/2021	12.77	Call	Bond Future	10,130.7900	10.1308	9,686.3500	9.6863	(4.387)	0	0	0
2020/08/17	R035	06/05/2021	10.24	Put	Bond Future	10,548.4100	10.5484	10,919.8200	10.9198	3.521	0	0	0
2020/08/17	R035	06/05/2021	12.37	Call	Bond Future	8,653.7000	8.6537	8,237.2300	8.2372	(4.813)	0	0	0
2020/08/17	R035	06/05/2021	12.35	Put	Bond Future	3,658.9300	3.6589	3,826.6800	3.8267	4.585	0	0	0
2020/08/17	R035	06/05/2021			Bond Future	11.4809	83.8704	11.5797	83.2877	0.861	0.0000	0.0000	0
2020/08/17	R035	06/05/2021	12.37	Put	Bond Future	3,623.2200	3.6232	3,789.4500	3.7894	4.588	0	0	0
2020/08/17	R035	06/05/2021	12.35	Call	Bond Future	8,581.3600	8.5814	8,166.4100	8.1664	(4.835)	0	0	0
2020/08/17	R035	06/05/2021	11.55	Put	Bond Future	5,511.6600	5.5117	5,748.9800	5.7490	4.306	0	0	1,650
2020/08/17	R035	06/05/2021	12.77	Put	Bond Future	2,986.1100	2.9861	3,124.3700	3.1244	4.630	0	0	1,650
2020/08/17	R035	06/05/2021	10.24	Call	Bond Future	2,680.4400	2.6804	2,469.1500	2.4691	(7.883)	0	0	793
2020/08/17	R035	06/05/2021	12.36	Put	Bond Future	3,641.1600	3.6412	3,808.1500	3.8081	4.586	0	0	0
2020/08/17	R035	06/05/2021	10.81	Put	Bond Future	7,975.8200	7.9758	8,289.2700	8.2893	3.930	0	0	0
2020/08/17	R035	06/05/2021	10.81	Call	Bond Future	3,852.7400	3.8527	3,583.4900	3.5835	(6.989)	0	0	1,650
2020/08/17	R035	06/05/2021	11.32	Call	Bond Future	5,234.5200	5.2345	4,911.8400	4.9118	(6.164)	0	0	0
2020/08/17	R035	06/05/2021	11.32	Put	Bond Future	6,196.3700	6.1964	6,456.3900	6.4564	4.196	0	0	793
2020/08/17	R035	06/05/2021	12.02	Call	Bond Future	7,424.3300	7.4243	7,036.1300	7.0361	(5.229)	0	0	0
2020/08/17	R035	06/05/2021	12.02	Put	Bond Future	4,317.8800	4.3179	4,512.3800	4.5124	4.505	0	0	793
2020/08/17	R035	06/05/2021	12.36	Call	Bond Future	8,617.6400	8.6176	8,201.9300	8.2019	(4.824)	0	0	0
2020/08/17	R035	05/08/2021	5.31	Call	Bond Future	22.1400	0.0221	18.6600	0.0187	(15.718)	0	0	0
2020/08/17	R035	05/08/2021			Bond Future	11.7299	84.7957	11.8331	84.2064	0.880	0.0000	0.0000	0
2020/08/17	R035	05/08/2021	5.29	Call	Bond Future	21.5000	0.0215	18.1100	0.0181	(15.767)	0	0	0
2020/08/17	R035	05/08/2021	5.29	Put	Bond Future	53,549.7700	53.5498	54,135.6900	54.1357	1.094	0	0	0
2020/08/17	R035	05/08/2021	5.31	Put	Bond Future	53,317.1200	53.3171	53,902.9500	53.9030	1.099	0	0	0
2020/08/17	R035	05/08/2021	5.30	Call	Bond Future	21.8200	0.0218	18.3800	0.0184	(15.765)	0	0	0
2020/08/17	R035	05/08/2021	5.30	Put	Bond Future	53,433.3800	53.4334	54,019.2500	54.0193	1.096	0	0	0

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2020/08/17	R186	05/11/2020	8.65	Call	Bond Future	6,256.4800	6.2565	5,753.3000	5.7533	(8.043)	0	0	0
2020/08/17	R186	05/11/2020	8.64	Put	Bond Future	473.3500	0.4734	538.9700	0.5390	13.863	0	0	0
2020/08/17	R186	05/11/2020	7.50	Call	Bond Future	2,167.8700	2.1679	1,853.2800	1.8533	(14.511)	0	0	80
2020/08/17	R186	05/11/2020	8.00	Put	Bond Future	1,189.7400	1.1897	1,341.9500	1.3419	12.794	0	0	0
2020/08/17	R186	05/11/2020			Bond Future	7.5124	118.4868	7.6207	117.9190	1.441	0.0000	0.0000	88,479
2020/08/17	R186	05/11/2020	8.66	Call	Bond Future	6,297.8100	6.2978	5,793.6400	5.7936	(8.005)	0	0	0
2020/08/17	R186	05/11/2020	8.66	Put	Bond Future	457.4200	0.4574	521.0500	0.5210	13.911	0	0	0
2020/08/17	R186	05/11/2020	7.00	Put	Bond Future	3,825.4200	3.8254	4,190.3500	4.1904	9.540	0	0	0
2020/08/17	R186	05/11/2020	7.00	Call	Bond Future	1,089.2800	1.0893	886.4100	0.8864	(18.624)	0	0	1,200
2020/08/17	R186	05/11/2020	8.65	Put	Bond Future	465.3300	0.4653	529.9500	0.5299	13.887	0	0	0
2020/08/17	R186	05/11/2020	8.64	Call	Bond Future	6,215.2300	6.2152	5,713.0500	5.7130	(8.080)	0	0	0
2020/08/17	R186	05/11/2020	6.50	Put	Bond Future	5,946.8400	5.9468	6,406.6700	6.4067	7.732	0	0	0
2020/08/17	R186	05/11/2020	7.50	Put	Bond Future	2,233.2800	2.2333	2,486.4900	2.4865	11.338	0	0	0
2020/08/17	R186	05/11/2020	8.00	Call	Bond Future	3,718.6000	3.7186	3,303.0100	3.3030	(11.176)	0	0	1,200
2020/08/17	R186	05/11/2020	7.84	Put	Bond Future	1,466.5000	1.4665	1,648.3500	1.6484	12.400	0	0	0
2020/08/17	R186	05/11/2020	9.26	Put	Bond Future	147.8700	0.1479	170.0400	0.1700	14.993	0	0	3,500
2020/08/17	R186	05/11/2020	6.50	Call	Bond Future	460.9900	0.4610	353.0200	0.3530	(23.421)	0	0	80
2020/08/17	R186	05/11/2020	7.84	Call	Bond Future	3,173.3600	3.1734	2,787.4100	2.7874	(12.162)	0	0	3,500
2020/08/17	R186	05/11/2020	8.34	Put	Bond Future	749.4200	0.7494	849.5800	0.8496	13.365	0	0	0
2020/08/17	R186	05/11/2020	8.34	Call	Bond Future	4,999.9700	5.0000	4,532.3300	4.5323	(9.353)	0	0	3,500
2020/08/17	R186	05/11/2020	9.26	Call	Bond Future	8,891.4200	8.8914	8,345.7900	8.3458	(6.137)	0	0	0
2020/08/17	R186	04/02/2021	8.15	Call	Bond Future	4,238.0500	4.2381	3,859.0500	3.8590	(8.943)	0	0	0
2020/08/17	R186	04/02/2021			Bond Future	7.6967	114.4525	7.8114	113.8782	1.490	0.0000	0.0000	50
2020/08/17	R186	04/02/2021	8.15	Put	Bond Future	1,989.6600	1.9897	2,184.9300	2.1849	9.814	0	0	0
2020/08/17	R186	04/02/2021	8.00	Put	Bond Future	2,270.8600	2.2709	2,487.6600	2.4877	9.547	0	0	15,177
2020/08/17	R186	04/02/2021	8.16	Call	Bond Future	4,269.2400	4.2692	3,888.8600	3.8889	(8.910)	0	0	0
2020/08/17	R186	04/02/2021	8.17	Put	Bond Future	1,954.2800	1.9543	2,146.7700	2.1468	9.850	0	0	0
2020/08/17	R186	04/02/2021	8.00	Call	Bond Future	3,781.6100	3.7816	3,424.1400	3.4241	(9.453)	0	0	0
2020/08/17	R186	04/02/2021	8.16	Put	Bond Future	1,971.9000	1.9719	2,165.7900	2.1658	9.833	0	0	0
2020/08/17	R186	04/02/2021	8.17	Call	Bond Future	4,300.5500	4.3006	3,918.7700	3.9188	(8.877)	0	0	0
2020/08/17	R186	06/05/2021	10.77	Call	Bond Future	12,995.8900	12.9959	12,446.3700	12.4464	(4.228)	0	0	0
2020/08/17	R186	06/05/2021	10.76	Put	Bond Future	247.2300	0.2472	278.7200	0.2787	12.737	0	0	0
2020/08/17	R186	06/05/2021			Bond Future	7.8951	115.6792	8.0168	115.0985	1.542	0.0000	0.0000	0
2020/08/17	R186	06/05/2021	10.78	Call	Bond Future	13,034.0200	13.0340	12,484.1700	12.4842	(4.219)	0	0	0
2020/08/17	R186	06/05/2021	10.78	Put	Bond Future	241.4000	0.2414	272.2200	0.2722	12.767	0	0	0
2020/08/17	R186	06/05/2021	10.77	Put	Bond Future	244.3000	0.2443	275.4500	0.2755	12.751	0	0	0
2020/08/17	R186	06/05/2021	10.76	Call	Bond Future	12,957.7700	12.9578	12,408.5900	12.4086	(4.238)	0	0	0
2020/08/17	R186	05/08/2021	8.61	Call	Bond Future	5,004.1400	5.0041	4,636.9300	4.6369	(7.338)	0	0	0
2020/08/17	R186	05/08/2021	8.62	Put	Bond Future	2,735.9600	2.7360	2,954.9200	2.9549	8.003	0	0	0
2020/08/17	R186	05/08/2021			Bond Future	8.1088	111.6735	8.2383	111.0863	1.597	0.0000	0.0000	0
2020/08/17	R186	05/08/2021	8.61	Put	Bond Future	2,752.5400	2.7525	2,972.5500	2.9725	7.993	0	0	0
2020/08/17	R186	05/08/2021	8.62	Call	Bond Future	5,031.9000	5.0319	4,663.6400	4.6636	(7.319)	0	0	0
2020/08/17	R186	05/08/2021	8.63	Call	Bond Future	5,059.2900	5.0593	4,689.9900	4.6900	(7.299)	0	0	0
2020/08/17	R186	05/08/2021	8.63	Put	Bond Future	2,719.0500	2.7190	2,936.9700	2.9370	8.015	0	0	0
2020/08/17	R197	05/11/2020			Bond Future	307.7212	307.7212	307.5587	307.5587	(0.053)	0.0000	0.0000	2,902
2020/08/17	R197	04/02/2021			Bond Future	303.2472	303.2472	303.0815	303.0815	(0.055)	0.0000	0.0000	0
2020/08/17	R197	06/05/2021			Bond Future	306.5683	306.5683	306.4002	306.4002	(0.055)	0.0000	0.0000	0

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2020/08/17	R197	05/08/2021			Bond Future	302.0881	302.0881	301.9177	301.9177	(0.056)	0.0000	0.0000	0
2020/08/17	R202	05/11/2020			Bond Future	208.1186	208.1186	210.2230	210.2230	1.011	0.0000	0.0000	8,104
2020/08/17	R202	04/02/2021			Bond Future	206.2225	206.2225	208.3486	208.3486	1.031	0.0000	0.0000	0
2020/08/17	R202	06/05/2021			Bond Future	208.4807	208.4807	210.6297	210.6297	1.031	0.0000	0.0000	0
2020/08/17	R202	05/08/2021			Bond Future	206.6148	206.6148	208.7878	208.7878	1.052	0.0000	0.0000	0
2020/08/17	R208	05/11/2020	4.78	Call	Bond Future	545.3700	0.5454	544.5400	0.5445	(0.152)	0	0	0
2020/08/17	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/17	R208	05/11/2020			Bond Future	3.3710	102.0461	3.3731	102.0453	0.064	0.0000	0.0000	7,525
2020/08/17	R208	05/11/2020	4.79	Call	Bond Future	549.2200	0.5492	548.3900	0.5484	(0.151)	0	0	0
2020/08/17	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/17	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/17	R208	05/11/2020	4.77	Call	Bond Future	541.5200	0.5415	540.6900	0.5407	(0.153)	0	0	0
2020/08/17	R209	05/11/2020	10.02	Call	Bond Future	1,410.8300	1.4108	1,199.4700	1.1995	(14.981)	0	0	0
2020/08/17	R209	05/11/2020			Bond Future	10.8864	66.4355	10.9927	65.8589	0.976	0.0000	0.0000	26,289
2020/08/17	R209	05/11/2020	10.00	Call	Bond Future	1,379.2300	1.3792	1,171.0900	1.1711	(15.091)	0	0	0
2020/08/17	R209	05/11/2020	10.00	Put	Bond Future	6,489.3000	6.4893	6,857.7500	6.8577	5.678	0	0	0
2020/08/17	R209	05/11/2020	10.02	Put	Bond Future	6,399.3900	6.3994	6,764.6200	6.7646	5.707	0	0	0
2020/08/17	R209	05/11/2020	10.01	Call	Bond Future	1,394.9700	1.3950	1,185.2200	1.1852	(15.036)	0	0	0
2020/08/17	R209	05/11/2020	10.01	Put	Bond Future	6,444.2500	6.4442	6,811.0900	6.8111	5.693	0	0	0
2020/08/17	R209	04/02/2021	10.12	Put	Bond Future	7,758.0300	7.7580	8,112.2900	8.1123	4.566	0	0	0
2020/08/17	R209	04/02/2021			Bond Future	11.0883	67.1341	11.1987	66.5512	0.996	0.0000	0.0000	0
2020/08/17	R209	04/02/2021	10.11	Call	Bond Future	2,284.4400	2.2844	2,056.9600	2.0570	(9.958)	0	0	0
2020/08/17	R209	04/02/2021	10.11	Put	Bond Future	7,800.6900	7.8007	8,156.1100	8.1561	4.556	0	0	0
2020/08/17	R209	04/02/2021	10.12	Call	Bond Future	2,301.5300	2.3015	2,072.8900	2.0729	(9.934)	0	0	0
2020/08/17	R209	04/02/2021	10.10	Call	Bond Future	2,267.4400	2.2674	2,041.1100	2.0411	(9.982)	0	0	0
2020/08/17	R209	04/02/2021	10.10	Put	Bond Future	7,843.5100	7.8435	8,200.0800	8.2001	4.546	0	0	0
2020/08/17	R209	06/05/2021	12.25	Put	Bond Future	3,143.1000	3.1431	3,309.4000	3.3094	5.291	0	0	2,000
2020/08/17	R209	06/05/2021	12.23	Put	Bond Future	3,173.4000	3.1734	3,341.1800	3.3412	5.287	0	0	0
2020/08/17	R209	06/05/2021	12.22	Call	Bond Future	7,716.6900	7.7167	7,295.9400	7.2959	(5.452)	0	0	0
2020/08/17	R209	06/05/2021			Bond Future	11.2963	64.7135	11.4110	64.1243	1.016	0.0000	0.0000	940
2020/08/17	R209	06/05/2021	10.25	Put	Bond Future	8,510.9400	8.5109	8,866.5100	8.8665	4.178	0	0	0
2020/08/17	R209	06/05/2021	10.25	Call	Bond Future	2,751.3700	2.7514	2,517.6700	2.5177	(8.494)	0	0	2,000
2020/08/17	R209	06/05/2021	11.25	Call	Bond Future	4,950.5600	4.9506	4,614.2600	4.6143	(6.793)	0	0	0
2020/08/17	R209	06/05/2021	11.25	Put	Bond Future	5,190.3800	5.1904	5,443.3500	5.4434	4.874	0	0	2,000
2020/08/17	R209	06/05/2021	12.25	Call	Bond Future	7,810.1800	7.8102	7,387.2100	7.3872	(5.416)	0	0	0
2020/08/17	R209	06/05/2021	12.23	Call	Bond Future	7,747.8300	7.7478	7,326.3400	7.3263	(5.440)	0	0	0
2020/08/17	R209	06/05/2021	12.22	Put	Bond Future	3,188.6600	3.1887	3,357.1800	3.3572	5.285	0	0	0
2020/08/17	R209	06/05/2021	12.24	Call	Bond Future	7,778.9900	7.7790	7,356.7700	7.3568	(5.428)	0	0	0
2020/08/17	R209	06/05/2021	12.24	Put	Bond Future	3,158.2000	3.1582	3,325.2500	3.3252	5.289	0	0	0
2020/08/17	R209	05/08/2021	11.81	Put	Bond Future	4,972.4500	4.9725	5,201.0900	5.2011	4.598	0	0	0
2020/08/17	R209	05/08/2021			Bond Future	11.5119	65.4276	11.6311	64.8318	1.036	0.0000	0.0000	0
2020/08/17	R209	05/08/2021	11.80	Call	Bond Future	6,419.9700	6.4200	6,053.5600	6.0536	(5.707)	0	0	0
2020/08/17	R209	05/08/2021	11.80	Put	Bond Future	4,994.4100	4.9944	5,223.8600	5.2239	4.594	0	0	0
2020/08/17	R209	05/08/2021	11.81	Call	Bond Future	6,446.6400	6.4466	6,079.4200	6.0794	(5.696)	0	0	0
2020/08/17	R209	05/08/2021	11.79	Call	Bond Future	6,393.3400	6.3933	6,027.7300	6.0277	(5.719)	0	0	0

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2020/08/17	R209	05/08/2021	11.79	Put	Bond Future	5,016.4700	5.0165	5,246.7200	5.2467	4.590	0	0	0
2020/08/17	R210	05/11/2020			Bond Future	182.8586	182.8586	182.8233	182.8233	(0.019)	0.0000	0.0000	2,243
2020/08/17	R210	04/02/2021			Bond Future	184.8252	184.8252	184.7885	184.7885	(0.020)	0.0000	0.0000	0
2020/08/17	R210	06/05/2021			Bond Future	184.1595	184.1595	184.1223	184.1223	(0.020)	0.0000	0.0000	0
2020/08/17	R210	05/08/2021			Bond Future	186.2333	186.2333	186.1954	186.1954	(0.020)	0.0000	0.0000	0
2020/08/17	R212	05/11/2020			Bond Future	167.0370	167.0370	167.1131	167.1131	0.046	0.0000	0.0000	6,967
2020/08/17	R212	04/02/2021			Bond Future	166.5552	166.5552	166.6314	166.6314	0.046	0.0000	0.0000	0
2020/08/17	R212	06/05/2021			Bond Future	168.3791	168.3791	168.4558	168.4558	0.046	0.0000	0.0000	0
2020/08/17	R212	05/08/2021			Bond Future	167.9640	167.9640	168.0414	168.0414	0.046	0.0000	0.0000	0
2020/08/17	R213	05/11/2020	9.60	Put	Bond Future	3,677.4700	3.6775	3,958.2200	3.9582	7.634	0	0	0
2020/08/17	R213	05/11/2020	9.59	Call	Bond Future	2,429.3100	2.4293	2,117.2000	2.1172	(12.848)	0	0	0
2020/08/17	R213	05/11/2020			Bond Future	9.8160	83.3530	9.9225	82.7583	1.085	0.0000	0.0000	16,316
2020/08/17	R213	05/11/2020	9.60	Call	Bond Future	2,454.1100	2.4541	2,140.1200	2.1401	(12.794)	0	0	0
2020/08/17	R213	05/11/2020	9.59	Put	Bond Future	3,709.9000	3.7099	3,992.5300	3.9925	7.618	0	0	0
2020/08/17	R213	05/11/2020	9.61	Call	Bond Future	2,479.0500	2.4791	2,163.2000	2.1632	(12.741)	0	0	0
2020/08/17	R213	05/11/2020	9.61	Put	Bond Future	3,645.2300	3.6452	3,924.1200	3.9241	7.651	0	0	0
2020/08/17	R213	04/02/2021	9.40	Call	Bond Future	2,592.2100	2.5922	2,332.0100	2.3320	(10.038)	0	0	0
2020/08/17	R213	04/02/2021	9.39	Put	Bond Future	6,133.3600	6.1334	6,475.9700	6.4760	5.586	0	0	0
2020/08/17	R213	04/02/2021			Bond Future	10.0265	84.2290	10.1376	83.6275	1.108	0.0000	0.0000	0
2020/08/17	R213	04/02/2021	9.41	Call	Bond Future	2,613.1800	2.6132	2,351.6400	2.3516	(10.008)	0	0	0
2020/08/17	R213	04/02/2021	9.41	Put	Bond Future	6,060.2100	6.0602	6,400.1300	6.4001	5.609	0	0	0
2020/08/17	R213	04/02/2021	9.40	Put	Bond Future	6,096.7100	6.0967	6,437.9700	6.4380	5.597	0	0	0
2020/08/17	R213	04/02/2021	9.39	Call	Bond Future	2,571.3300	2.5713	2,312.4800	2.3125	(10.067)	0	0	0
2020/08/17	R213	06/05/2021	11.91	Put	Bond Future	1,735.4500	1.7354	1,852.9800	1.8530	6.772	0	0	0
2020/08/17	R213	06/05/2021			Bond Future	10.2384	81.6022	10.3542	80.9941	1.131	0.0000	0.0000	0
2020/08/17	R213	06/05/2021	11.90	Call	Bond Future	9,923.7700	9.9238	9,433.9500	9.4339	(4.936)	0	0	0
2020/08/17	R213	06/05/2021	11.90	Put	Bond Future	1,747.8600	1.7479	1,866.0800	1.8661	6.764	0	0	0
2020/08/17	R213	06/05/2021	11.91	Call	Bond Future	9,957.1400	9.9571	9,466.6300	9.4666	(4.926)	0	0	0
2020/08/17	R213	06/05/2021	11.89	Call	Bond Future	9,890.4400	9.8904	9,401.3000	9.4013	(4.946)	0	0	0
2020/08/17	R213	06/05/2021	11.89	Put	Bond Future	1,760.3500	1.7603	1,879.2500	1.8793	6.754	0	0	0
2020/08/17	R213	05/08/2021	10.85	Call	Bond Future	6,325.9600	6.3260	5,946.5100	5.9465	(5.998)	0	0	0
2020/08/17	R213	05/08/2021	10.84	Put	Bond Future	4,401.3900	4.4014	4,637.6800	4.6377	5.369	0	0	0
2020/08/17	R213	05/08/2021			Bond Future	10.4635	82.5022	10.5843	81.8874	1.154	0.0000	0.0000	0
2020/08/17	R213	05/08/2021	10.86	Call	Bond Future	6,354.8700	6.3549	5,974.5200	5.9745	(5.985)	0	0	0
2020/08/17	R213	05/08/2021	10.86	Put	Bond Future	4,360.1300	4.3601	4,594.6200	4.5946	5.378	0	0	0
2020/08/17	R213	05/08/2021	10.85	Put	Bond Future	4,380.7200	4.3807	4,616.1100	4.6161	5.373	0	0	0
2020/08/17	R213	05/08/2021	10.84	Call	Bond Future	6,297.0900	6.2971	5,918.5400	5.9185	(6.012)	0	0	0
2020/08/17	R214	05/11/2020	10.26	Put	Bond Future	6,725.3600	6.7254	7,034.8900	7.0349	4.602	0	0	0
2020/08/17	R214	05/11/2020			Bond Future	11.1578	64.1139	11.2487	63.6140	0.815	0.0000	0.0000	15,786
2020/08/17	R214	05/11/2020	10.25	Call	Bond Future	1,408.9000	1.4089	1,220.0300	1.2200	(13.405)	0	0	0
2020/08/17	R214	05/11/2020	10.25	Put	Bond Future	6,772.2200	6.7722	7,083.1800	7.0832	4.592	0	0	0
2020/08/17	R214	05/11/2020	10.26	Call	Bond Future	1,425.0300	1.4250	1,234.7300	1.2347	(13.354)	0	0	0
2020/08/17	R214	05/11/2020	10.24	Call	Bond Future	1,393.4100	1.3934	1,205.9300	1.2059	(13.455)	0	0	0
2020/08/17	R214	05/11/2020	10.24	Put	Bond Future	6,819.8200	6.8198	7,132.1700	7.1322	4.580	0	0	0



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2020/08/17	R214	04/02/2021	10.33	Call	Bond Future	2,290.6900	2.2907	2,090.0000	2.0900	(8.761)	0	0	0
2020/08/17	R214	04/02/2021			Bond Future	11.3596	64.7877	11.4543	64.2822	0.833	0.0000	0.0000	0
2020/08/17	R214	04/02/2021	10.31	Call	Bond Future	2,256.4800	2.2565	2,057.8000	2.0578	(8.805)	0	0	0
2020/08/17	R214	04/02/2021	10.31	Put	Bond Future	8,337.9000	8.3379	8,644.6700	8.6447	3.679	0	0	0
2020/08/17	R214	04/02/2021	10.33	Put	Bond Future	8,247.4900	8.2475	8,552.2500	8.5523	3.695	0	0	0
2020/08/17	R214	04/02/2021	10.32	Call	Bond Future	2,273.5400	2.2735	2,073.8600	2.0739	(8.783)	0	0	0
2020/08/17	R214	04/02/2021	10.32	Put	Bond Future	8,292.6100	8.2926	8,598.3800	8.5984	3.687	0	0	0
2020/08/17	R214	06/05/2021	12.26	Call	Bond Future	7,171.4400	7.1714	6,816.3600	6.8164	(4.951)	0	0	0
2020/08/17	R214	06/05/2021	12.25	Put	Bond Future	3,702.3200	3.7023	3,858.8800	3.8589	4.229	0	0	0
2020/08/17	R214	06/05/2021			Bond Future	11.5602	62.2047	11.6586	61.6938	0.852	0.0000	0.0000	0
2020/08/17	R214	06/05/2021	12.27	Call	Bond Future	7,201.8700	7.2019	6,846.1200	6.8461	(4.940)	0	0	0
2020/08/17	R214	06/05/2021	12.27	Put	Bond Future	3,668.0100	3.6680	3,823.2200	3.8232	4.231	0	0	0
2020/08/17	R214	06/05/2021	12.26	Put	Bond Future	3,685.0200	3.6850	3,840.9000	3.8409	4.230	0	0	0
2020/08/17	R214	06/05/2021	12.25	Call	Bond Future	7,141.2300	7.1412	6,786.8300	6.7868	(4.963)	0	0	0
2020/08/17	R214	05/08/2021	12.01	Call	Bond Future	6,438.5700	6.4386	6,118.7000	6.1187	(4.968)	0	0	0
2020/08/17	R214	05/08/2021			Bond Future	11.7712	62.8910	11.8737	62.3743	0.871	0.0000	0.0000	0
2020/08/17	R214	05/08/2021	12.01	Put	Bond Future	5,246.1500	5.2462	5,442.9600	5.4430	3.752	0	0	0
2020/08/17	R214	05/08/2021	12.03	Put	Bond Future	5,200.9200	5.2009	5,396.3500	5.3963	3.758	0	0	0
2020/08/17	R214	05/08/2021	12.02	Call	Bond Future	6,465.1100	6.4651	6,144.5500	6.1446	(4.958)	0	0	0
2020/08/17	R214	05/08/2021	12.02	Put	Bond Future	5,223.6100	5.2236	5,419.7300	5.4197	3.754	0	0	0
2020/08/17	R214	05/08/2021	12.03	Call	Bond Future	6,491.4400	6.4914	6,170.1900	6.1702	(4.949)	0	0	0
2020/08/17	R248	05/11/2020	10.03	Call	Bond Future	666.8800	0.6669	554.3800	0.5544	(16.870)	0	0	0
2020/08/17	R248	05/11/2020	10.02	Put	Bond Future	12,240.4900	12.2405	12,684.7300	12.6847	3.629	0	0	0
2020/08/17	R248	05/11/2020			Bond Future	11.5904	78.3109	11.6763	77.7553	0.741	0.0000	0.0000	110,559
2020/08/17	R248	05/11/2020	10.04	Call	Bond Future	676.7600	0.6768	563.0100	0.5630	(16.808)	0	0	0
2020/08/17	R248	05/11/2020	10.04	Put	Bond Future	12,093.5600	12.0936	12,535.3200	12.5353	3.653	0	0	0
2020/08/17	R248	05/11/2020	11.00	Put	Bond Future	6,294.7100	6.2947	6,588.3900	6.5884	4.666	0	0	0
2020/08/17	R248	05/11/2020	11.00	Call	Bond Future	2,272.7500	2.2728	2,010.9200	2.0109	(11.520)	0	0	950
2020/08/17	R248	05/11/2020	10.00	Put	Bond Future	12,388.3900	12.3884	12,835.1000	12.8351	3.606	0	0	0
2020/08/17	R248	05/11/2020	10.00	Call	Bond Future	637.9100	0.6379	529.1100	0.5291	(17.056)	0	0	950
2020/08/17	R248	05/11/2020	10.03	Put	Bond Future	12,166.8900	12.1669	12,609.9000	12.6099	3.641	0	0	0
2020/08/17	R248	05/11/2020	10.02	Call	Bond Future	657.1200	0.6571	545.8500	0.5459	(16.933)	0	0	0
2020/08/17	R248	04/02/2021	10.75	Call	Bond Future	2,577.7200	2.5777	2,358.4200	2.3584	(8.508)	0	0	2,590
2020/08/17	R248	04/02/2021	10.47	Put	Bond Future	11,437.5100	11.4375	11,811.4500	11.8114	3.269	0	0	0
2020/08/17	R248	04/02/2021	10.46	Call	Bond Future	2,037.8600	2.0379	1,851.1700	1.8512	(9.161)	0	0	0
2020/08/17	R248	04/02/2021			Bond Future	11.8135	79.1339	11.9035	78.5722	0.762	0.0000	0.0000	0
2020/08/17	R248	04/02/2021	10.75	Put	Bond Future	9,839.0500	9.8390	10,181.4800	10.1815	3.480	0	0	0
2020/08/17	R248	04/02/2021	11.50	Put	Bond Future	6,483.9100	6.4839	6,737.9800	6.7380	3.918	0	0	0
2020/08/17	R248	04/02/2021	11.50	Call	Bond Future	4,465.3900	4.4654	4,157.7300	4.1577	(6.890)	0	0	2,590
2020/08/17	R248	04/02/2021	10.47	Call	Bond Future	2,055.1500	2.0551	1,867.3600	1.8674	(9.138)	0	0	0
2020/08/17	R248	04/02/2021	10.46	Put	Bond Future	11,497.7400	11.4977	11,872.7800	11.8728	3.262	0	0	0
2020/08/17	R248	04/02/2021	10.48	Call	Bond Future	2,072.5300	2.0725	1,883.6300	1.8836	(9.114)	0	0	0
2020/08/17	R248	04/02/2021	10.48	Put	Bond Future	11,377.5000	11.3775	11,750.3300	11.7503	3.277	0	0	0
2020/08/17	R248	06/05/2021	12.36	Call	Bond Future	7,085.7100	7.0857	6,720.4800	6.7205	(5.154)	0	0	0
2020/08/17	R248	06/05/2021			Bond Future	12.0360	75.5703	12.1301	75.0025	0.781	0.0000	0.0000	0
2020/08/17	R248	06/05/2021	12.34	Call	Bond Future	7,021.2300	7.0212	6,657.6900	6.6577	(5.178)	0	0	0
2020/08/17	R248	06/05/2021	12.34	Put	Bond Future	5,213.8500	5.2138	5,418.1700	5.4182	3.919	0	0	0

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2020/08/17	R248	06/05/2021	12.36	Put	Bond Future	5,162.2400	5.1622	5,364.8700	5.3649	3.925	0	0	0
2020/08/17	R248	06/05/2021	12.35	Call	Bond Future	7,053.4500	7.0535	6,689.0700	6.6891	(5.166)	0	0	0
2020/08/17	R248	06/05/2021	12.35	Put	Bond Future	5,187.9800	5.1880	5,391.4600	5.3915	3.922	0	0	0
2020/08/17	R248	05/08/2021	12.51	Put	Bond Future	6,021.1400	6.0211	6,240.2200	6.2402	3.639	0	0	0
2020/08/17	R248	05/08/2021			Bond Future	12.2716	76.4042	12.3701	75.8299	0.803	0.0000	0.0000	0
2020/08/17	R248	05/08/2021	12.51	Call	Bond Future	7,396.5200	7.3965	7,041.3300	7.0413	(4.802)	0	0	0
2020/08/17	R248	05/08/2021	12.52	Call	Bond Future	7,426.8800	7.4269	7,070.9300	7.0709	(4.793)	0	0	0
2020/08/17	R248	05/08/2021	12.50	Put	Bond Future	6,047.2400	6.0472	6,267.1000	6.2671	3.636	0	0	0
2020/08/17	R248	05/08/2021	12.52	Put	Bond Future	5,994.8600	5.9949	6,213.1800	6.2132	3.642	0	0	0
2020/08/17	R248	05/08/2021	12.50	Call	Bond Future	7,365.8900	7.3659	7,011.4800	7.0115	(4.812)	0	0	0

**Total**

**1183979**