



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 18/08/2020 TO 18/08/2020

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
2020/08/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	2025	05/11/2020		Bond Future	140.3741	140.3741	140.3391	140.3391	(0.025)	0.0000	0.0000	3,967
2020/08/18	2025	04/02/2021		Bond Future	140.3877	140.3877	140.3384	140.3384	(0.035)	0.0000	0.0000	0

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2020/08/18	2025	06/05/2021			Bond Future	141.9247	141.9247	141.8620	141.8620	(0.044)	0.0000	0.0000	0
2020/08/18	2025	05/08/2021			Bond Future	142.0059	142.0059	141.9170	141.9170	(0.063)	0.0000	0.0000	0
2020/08/18	2029	05/11/2020			Bond Future	98.7258	98.7258	98.7416	98.7416	0.016	0.0000	0.0000	5,004
2020/08/18	2029	04/02/2021			Bond Future	99.7871	99.7871	99.7931	99.7931	0.006	0.0000	0.0000	0
2020/08/18	2029	06/05/2021			Bond Future	99.7504	99.7504	99.7474	99.7474	(0.003)	0.0000	0.0000	0
2020/08/18	2029	05/08/2021			Bond Future	100.8735	100.8735	100.8525	100.8525	(0.021)	0.0000	0.0000	0
2020/08/18	2030	05/11/2020	9.39	Put	Bond Future	3,046.3500	3.0463	3,023.3900	3.0234	(0.754)	0	0	0
2020/08/18	2030	05/11/2020	9.38	Call	Bond Future	2,709.7400	2.7097	2,696.4700	2.6965	(0.490)	0	0	0
2020/08/18	2030	05/11/2020	9.99	Put	Bond Future	1,642.5500	1.6425	1,622.6500	1.6226	(1.212)	0	0	5,000
2020/08/18	2030	05/11/2020	8.10	Put	Bond Future	8,613.1200	8.6131	8,594.9600	8.5950	(0.211)	0	0	0
2020/08/18	2030	05/11/2020	8.73	Call	Bond Future	1,250.6200	1.2506	1,238.2600	1.2383	(0.988)	0	0	3,000
2020/08/18	2030	05/11/2020	10.06	Put	Bond Future	1,524.6100	1.5246	1,505.2200	1.5052	(1.272)	0	0	1,000
2020/08/18	2030	05/11/2020			Bond Future	9.4439	93.4333	9.4422	93.4431	(0.018)	0.0000	0.0000	101,028
2020/08/18	2030	05/11/2020	9.99	Call	Bond Future	4,696.3000	4.6963	4,686.1200	4.6861	(0.217)	0	0	0
2020/08/18	2030	05/11/2020	8.85	Put	Bond Future	4,946.6700	4.9467	4,924.0900	4.9241	(0.456)	0	0	0
2020/08/18	2030	05/11/2020	8.85	Call	Bond Future	1,467.2500	1.4672	1,454.3900	1.4544	(0.876)	0	0	3,000
2020/08/18	2030	05/11/2020	9.61	Call	Bond Future	3,389.6500	3.3896	3,377.1900	3.3772	(0.368)	0	0	0
2020/08/18	2030	05/11/2020	9.61	Put	Bond Future	2,446.3600	2.4464	2,424.1800	2.4242	(0.907)	0	0	3,000
2020/08/18	2030	05/11/2020	8.34	Put	Bond Future	7,319.4700	7.3195	7,299.6600	7.2997	(0.271)	0	0	0
2020/08/18	2030	05/11/2020	8.34	Call	Bond Future	713.5300	0.7135	703.4400	0.7034	(1.414)	0	0	1,000
2020/08/18	2030	05/11/2020	9.04	Put	Bond Future	4,206.7500	4.2068	4,183.6600	4.1837	(0.549)	0	0	0
2020/08/18	2030	05/11/2020	9.04	Call	Bond Future	1,858.9700	1.8590	1,845.6000	1.8456	(0.719)	0	0	1,000
2020/08/18	2030	05/11/2020	9.39	Call	Bond Future	2,737.5600	2.7376	2,724.3200	2.7243	(0.484)	0	0	0
2020/08/18	2030	05/11/2020	9.38	Put	Bond Future	3,075.9800	3.0760	3,052.9900	3.0530	(0.747)	0	0	0
2020/08/18	2030	05/11/2020	8.36	Put	Bond Future	7,216.0900	7.2161	7,196.1400	7.1961	(0.276)	0	0	0
2020/08/18	2030	05/11/2020	9.86	Put	Bond Future	1,885.9700	1.8860	1,865.1900	1.8652	(1.102)	0	0	14,160
2020/08/18	2030	05/11/2020	8.10	Call	Bond Future	489.7000	0.4897	481.2600	0.4813	(1.724)	0	0	3,000
2020/08/18	2030	05/11/2020	8.73	Put	Bond Future	5,453.9200	5.4539	5,431.8400	5.4318	(0.405)	0	0	0
2020/08/18	2030	05/11/2020	9.23	Put	Bond Future	3,545.2100	3.5452	3,522.0100	3.5220	(0.654)	0	0	0
2020/08/18	2030	05/11/2020	10.06	Call	Bond Future	4,960.0600	4.9601	4,950.3900	4.9504	(0.195)	0	0	0
2020/08/18	2030	05/11/2020	10.37	Put	Bond Future	1,089.7400	1.0897	1,072.7900	1.0728	(1.555)	0	0	8,000
2020/08/18	2030	05/11/2020	9.40	Call	Bond Future	2,765.5400	2.7655	2,752.3200	2.7523	(0.478)	0	0	0
2020/08/18	2030	05/11/2020	9.40	Put	Bond Future	3,016.9300	3.0169	2,993.9900	2.9940	(0.760)	0	0	0
2020/08/18	2030	05/11/2020	9.65	Call	Bond Future	3,516.2800	3.5163	3,504.0100	3.5040	(0.349)	0	0	0
2020/08/18	2030	05/11/2020	9.65	Put	Bond Future	2,347.7500	2.3478	2,325.7600	2.3258	(0.937)	0	0	2,500
2020/08/18	2030	05/11/2020	8.36	Call	Bond Future	735.2500	0.7353	725.0200	0.7250	(1.391)	0	0	14,160
2020/08/18	2030	05/11/2020	8.86	Put	Bond Future	4,905.8000	4.9058	4,883.1800	4.8832	(0.461)	0	0	0
2020/08/18	2030	05/11/2020	8.86	Call	Bond Future	1,486.3800	1.4864	1,473.4800	1.4735	(0.868)	0	0	14,160
2020/08/18	2030	05/11/2020	9.86	Call	Bond Future	4,225.0600	4.2251	4,214.0000	4.2140	(0.262)	0	0	0
2020/08/18	2030	05/11/2020	9.23	Call	Bond Future	2,311.5600	2.3116	2,298.0800	2.2981	(0.583)	0	0	3,000
2020/08/18	2030	05/11/2020	10.47	Call	Bond Future	6,604.6400	6.6046	6,598.2300	6.5982	(0.097)	0	0	0
2020/08/18	2030	05/11/2020	10.47	Put	Bond Future	976.5400	0.9765	960.4100	0.9604	(1.652)	0	0	3,000
2020/08/18	2030	05/11/2020	8.53	Put	Bond Future	6,368.5800	6.3686	6,347.5900	6.3476	(0.330)	0	0	0
2020/08/18	2030	05/11/2020	8.53	Call	Bond Future	942.8100	0.9428	931.5400	0.9315	(1.195)	0	0	15,414
2020/08/18	2030	05/11/2020	9.03	Put	Bond Future	4,243.7800	4.2438	4,220.7100	4.2207	(0.544)	0	0	0
2020/08/18	2030	05/11/2020	9.03	Call	Bond Future	1,836.8800	1.8369	1,823.5300	1.8235	(0.727)	0	0	15,414

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2020/08/18	2030	05/11/2020	10.37	Call	Bond Future	6,189.7500	6.1898	6,182.5200	6.1825	(0.117)	0	0	0
2020/08/18	2030	04/02/2021	9.20	Put	Bond Future	5,364.6800	5.3647	5,353.1700	5.3532	(0.215)	0	0	0
2020/08/18	2030	04/02/2021	8.20	Put	Bond Future	9,646.5100	9.6465	9,637.8600	9.6379	(0.090)	0	0	0
2020/08/18	2030	04/02/2021	9.12	Call	Bond Future	2,625.2300	2.6252	2,614.4200	2.6144	(0.412)	0	0	1,000
2020/08/18	2030	04/02/2021	8.36	Call	Bond Future	1,310.0600	1.3101	1,301.3900	1.3014	(0.662)	0	0	800
2020/08/18	2030	04/02/2021	9.16	Call	Bond Future	2,714.7400	2.7147	2,703.8500	2.7038	(0.401)	0	0	0
2020/08/18	2030	04/02/2021	9.15	Put	Bond Future	5,538.3800	5.5384	5,526.9500	5.5270	(0.206)	0	0	0
2020/08/18	2030	04/02/2021			Bond Future	9.6543	90.4106	9.6542	90.4111	(0.001)	0.0000	0.0000	0
2020/08/18	2030	04/02/2021	8.20	Call	Bond Future	1,115.2900	1.1153	1,107.2000	1.1072	(0.725)	0	0	1,600
2020/08/18	2030	04/02/2021	8.37	Put	Bond Future	8,804.6700	8.8047	8,795.4000	8.7954	(0.105)	0	0	0
2020/08/18	2030	04/02/2021	8.37	Call	Bond Future	1,323.0200	1.3230	1,314.3100	1.3143	(0.658)	0	0	1,000
2020/08/18	2030	04/02/2021	9.17	Call	Bond Future	2,737.2100	2.7372	2,726.3000	2.7263	(0.399)	0	0	0
2020/08/18	2030	04/02/2021	9.17	Put	Bond Future	5,468.3900	5.4684	5,456.9200	5.4569	(0.210)	0	0	0
2020/08/18	2030	04/02/2021	9.20	Call	Bond Future	2,805.7700	2.8058	2,794.8200	2.7948	(0.390)	0	0	1,600
2020/08/18	2030	04/02/2021	9.12	Put	Bond Future	5,644.4400	5.6444	5,633.0700	5.6331	(0.201)	0	0	0
2020/08/18	2030	04/02/2021	8.36	Put	Bond Future	8,853.0500	8.8530	8,843.8200	8.8438	(0.104)	0	0	0
2020/08/18	2030	04/02/2021	9.16	Put	Bond Future	5,503.4300	5.5034	5,491.9800	5.4920	(0.208)	0	0	0
2020/08/18	2030	04/02/2021	9.15	Call	Bond Future	2,692.1300	2.6921	2,681.2600	2.6813	(0.404)	0	0	0
2020/08/18	2030	04/02/2021	8.86	Put	Bond Future	6,626.2000	6.6262	6,615.4300	6.6154	(0.163)	0	0	0
2020/08/18	2030	04/02/2021	8.86	Call	Bond Future	2,090.4200	2.0904	2,080.2100	2.0802	(0.488)	0	0	800
2020/08/18	2030	04/02/2021	10.20	Call	Bond Future	5,642.9000	5.6429	5,632.0700	5.6321	(0.192)	0	0	0
2020/08/18	2030	04/02/2021	10.20	Put	Bond Future	2,689.7100	2.6897	2,678.3200	2.6783	(0.423)	0	0	1,800
2020/08/18	2030	06/05/2021	10.04	Put	Bond Future	4,084.0400	4.0840	4,078.9500	4.0789	(0.125)	0	0	0
2020/08/18	2030	06/05/2021	9.15	Call	Bond Future	2,737.8800	2.7379	2,726.9200	2.7269	(0.400)	0	0	0
2020/08/18	2030	06/05/2021	11.69	Call	Bond Future	10,446.6700	10.4467	10,434.0200	10.4340	(0.121)	0	0	0
2020/08/18	2030	06/05/2021	11.70	Put	Bond Future	1,388.4200	1.3884	1,383.6000	1.3836	(0.347)	0	0	0
2020/08/18	2030	06/05/2021			Bond Future	9.8767	91.3797	9.8781	91.3718	0.015	0.0000	0.0000	0
2020/08/18	2030	06/05/2021	10.74	Call	Bond Future	7,170.3500	7.1703	7,156.9500	7.1570	(0.187)	0	0	0
2020/08/18	2030	06/05/2021	10.74	Put	Bond Future	2,704.8000	2.7048	2,699.2100	2.6992	(0.207)	0	0	0
2020/08/18	2030	06/05/2021	7.97	Call	Bond Future	1,041.8100	1.0418	1,034.8300	1.0348	(0.670)	0	0	700
2020/08/18	2030	06/05/2021	10.04	Call	Bond Future	4,951.9700	4.9520	4,939.0700	4.9391	(0.261)	0	0	0
2020/08/18	2030	06/05/2021	9.15	Put	Bond Future	6,736.2100	6.7362	6,733.0600	6.7331	(0.047)	0	0	0
2020/08/18	2030	06/05/2021	9.92	Call	Bond Future	4,614.0400	4.6140	4,601.3000	4.6013	(0.276)	0	0	0
2020/08/18	2030	06/05/2021	11.69	Put	Bond Future	1,399.3000	1.3993	1,394.4600	1.3945	(0.346)	0	0	0
2020/08/18	2030	06/05/2021	11.70	Call	Bond Future	10,482.2700	10.4823	10,469.6400	10.4696	(0.120)	0	0	0
2020/08/18	2030	06/05/2021	9.22	Call	Bond Future	2,885.6100	2.8856	2,874.4500	2.8744	(0.387)	0	0	0
2020/08/18	2030	06/05/2021	9.22	Put	Bond Future	6,488.8200	6.4888	6,485.4700	6.4855	(0.052)	0	0	700
2020/08/18	2030	06/05/2021	7.97	Put	Bond Future	12,038.8100	12.0388	12,039.6400	12.0396	0.007	0	0	0
2020/08/18	2030	06/05/2021	9.92	Put	Bond Future	4,382.7100	4.3827	4,377.7800	4.3778	(0.112)	0	0	700
2020/08/18	2030	06/05/2021	11.71	Call	Bond Future	10,517.9100	10.5179	10,505.2900	10.5053	(0.120)	0	0	0
2020/08/18	2030	06/05/2021	11.71	Put	Bond Future	1,377.6200	1.3776	1,372.8100	1.3728	(0.349)	0	0	0
2020/08/18	2030	05/08/2021	10.42	Put	Bond Future	4,307.5100	4.3075	4,310.7100	4.3107	0.074	0	0	0
2020/08/18	2030	05/08/2021	10.41	Call	Bond Future	5,828.0100	5.8280	5,806.9500	5.8070	(0.361)	0	0	0
2020/08/18	2030	05/08/2021			Bond Future	10.1163	88.3822	10.1210	88.3579	0.047	0.0000	0.0000	0
2020/08/18	2030	05/08/2021	10.42	Call	Bond Future	5,856.5900	5.8566	5,835.4900	5.8355	(0.360)	0	0	0
2020/08/18	2030	05/08/2021	10.41	Put	Bond Future	4,329.3800	4.3294	4,332.6200	4.3326	0.075	0	0	0
2020/08/18	2030	05/08/2021	10.43	Call	Bond Future	5,884.8800	5.8849	5,863.7500	5.8638	(0.359)	0	0	0
2020/08/18	2030	05/08/2021	10.43	Put	Bond Future	4,285.3900	4.2854	4,288.5600	4.2886	0.074	0	0	0

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2020/08/18	2032	05/11/2020	9.77	Put	Bond Future	5,533.1300	5.5331	5,568.6600	5.5687	0.642	0	0	0
2020/08/18	2032	05/11/2020	9.61	Put	Bond Future	6,244.9300	6.2449	6,285.2400	6.2852	0.645	0	0	0
2020/08/18	2032	05/11/2020	10.99	Call	Bond Future	5,273.5700	5.2736	5,200.2500	5.2002	(1.390)	0	0	0
2020/08/18	2032	05/11/2020	9.44	Put	Bond Future	7,067.5000	7.0675	7,112.7700	7.1128	0.641	0	0	0
2020/08/18	2032	05/11/2020	11.08	Call	Bond Future	5,621.2700	5.6213	5,546.6700	5.5467	(1.327)	0	0	0
2020/08/18	2032	05/11/2020			Bond Future	10.4005	86.7513	10.4141	86.6709	0.130	0.0000	0.0000	115,007
2020/08/18	2032	05/11/2020	9.76	Call	Bond Future	1,659.2100	1.6592	1,614.6700	1.6147	(2.684)	0	0	0
2020/08/18	2032	05/11/2020	9.76	Put	Bond Future	5,575.8700	5.5759	5,611.6900	5.6117	0.642	0	0	0
2020/08/18	2032	05/11/2020	10.99	Put	Bond Future	1,873.8000	1.8738	1,880.8400	1.8808	0.376	0	0	3,000
2020/08/18	2032	05/11/2020	9.77	Call	Bond Future	1,679.4700	1.6795	1,634.6400	1.6346	(2.669)	0	0	0
2020/08/18	2032	05/11/2020	9.11	Call	Bond Future	702.9300	0.7029	676.6500	0.6767	(3.739)	0	0	3,000
2020/08/18	2032	05/11/2020	9.61	Call	Bond Future	1,375.8500	1.3759	1,335.8000	1.3358	(2.911)	0	0	3,000
2020/08/18	2032	05/11/2020	9.44	Call	Bond Future	1,102.3000	1.1023	1,067.2100	1.0672	(3.183)	0	0	1,000
2020/08/18	2032	05/11/2020	11.08	Put	Bond Future	1,718.9100	1.7189	1,724.6700	1.7247	0.335	0	0	1,000
2020/08/18	2032	05/11/2020	9.75	Call	Bond Future	1,639.1000	1.6391	1,594.8600	1.5949	(2.699)	0	0	0
2020/08/18	2032	05/11/2020	9.75	Put	Bond Future	5,618.8300	5.6188	5,654.9500	5.6550	0.643	0	0	0
2020/08/18	2032	05/11/2020	9.11	Put	Bond Future	8,847.7900	8.8478	8,901.8700	8.9019	0.611	0	0	0
2020/08/18	2032	05/11/2020	8.94	Put	Bond Future	9,841.6400	9.8416	9,899.8500	9.8999	0.591	0	0	0
2020/08/18	2032	05/11/2020	8.94	Call	Bond Future	546.5300	0.5465	524.3800	0.5244	(4.053)	0	0	1,000
2020/08/18	2032	04/02/2021	9.29	Call	Bond Future	1,578.3000	1.5783	1,545.2100	1.5452	(2.097)	0	0	800
2020/08/18	2032	04/02/2021	10.82	Put	Bond Future	3,971.8300	3.9718	3,998.0200	3.9980	0.659	0	0	800
2020/08/18	2032	04/02/2021	9.63	Call	Bond Future	2,114.9000	2.1149	2,075.0200	2.0750	(1.886)	0	0	0
2020/08/18	2032	04/02/2021			Bond Future	10.6269	87.6632	10.6426	87.5733	0.147	0.0000	0.0000	60
2020/08/18	2032	04/02/2021	8.79	Put	Bond Future	12,502.0600	12.5021	12,568.0500	12.5681	0.528	0	0	0
2020/08/18	2032	04/02/2021	8.79	Call	Bond Future	977.7600	0.9778	953.8600	0.9539	(2.444)	0	0	800
2020/08/18	2032	04/02/2021	9.61	Call	Bond Future	2,080.2700	2.0803	2,040.8000	2.0408	(1.897)	0	0	0
2020/08/18	2032	04/02/2021	9.61	Put	Bond Future	8,212.8000	8.2128	8,263.2200	8.2632	0.614	0	0	0
2020/08/18	2032	04/02/2021	9.29	Put	Bond Future	9,765.2100	9.7652	9,822.0100	9.8220	0.582	0	0	0
2020/08/18	2032	04/02/2021	10.82	Call	Bond Future	5,071.8100	5.0718	5,008.1100	5.0081	(1.256)	0	0	0
2020/08/18	2032	04/02/2021	9.63	Put	Bond Future	8,121.0900	8.1211	8,171.1000	8.1711	0.616	0	0	0
2020/08/18	2032	04/02/2021	9.62	Call	Bond Future	2,097.5300	2.0975	2,057.8600	2.0579	(1.891)	0	0	0
2020/08/18	2032	04/02/2021	9.62	Put	Bond Future	8,166.8600	8.1669	8,217.0800	8.2171	0.615	0	0	0
2020/08/18	2032	06/05/2021	12.57	Call	Bond Future	10,714.8000	10.7148	10,630.3600	10.6304	(0.788)	0	0	0
2020/08/18	2032	06/05/2021	12.12	Put	Bond Future	2,573.8600	2.5739	2,592.7500	2.5927	0.734	0	0	0
2020/08/18	2032	06/05/2021			Bond Future	10.8624	84.4576	10.8801	84.3589	0.163	0.0000	0.0000	0
2020/08/18	2032	06/05/2021	12.57	Put	Bond Future	1,905.8100	1.9058	1,920.1300	1.9201	0.751	0	0	736
2020/08/18	2032	06/05/2021	10.33	Put	Bond Future	6,726.6500	6.7266	6,773.3100	6.7733	0.694	0	0	0
2020/08/18	2032	06/05/2021	10.33	Call	Bond Future	3,688.5300	3.6885	3,636.4300	3.6364	(1.412)	0	0	736
2020/08/18	2032	06/05/2021	12.11	Call	Bond Future	9,158.5800	9.1586	9,078.8300	9.0788	(0.871)	0	0	0
2020/08/18	2032	06/05/2021	12.11	Put	Bond Future	2,590.5900	2.5906	2,609.6000	2.6096	0.734	0	0	0
2020/08/18	2032	06/05/2021	12.12	Call	Bond Future	9,191.5500	9.1915	9,111.6800	9.1117	(0.869)	0	0	0
2020/08/18	2032	06/05/2021	12.10	Call	Bond Future	9,125.6500	9.1257	9,046.0100	9.0460	(0.873)	0	0	0
2020/08/18	2032	06/05/2021	12.10	Put	Bond Future	2,607.4200	2.6074	2,626.5400	2.6265	0.733	0	0	0
2020/08/18	2032	05/08/2021	11.37	Put	Bond Future	5,028.3500	5.0283	5,069.8100	5.0698	0.825	0	0	0
2020/08/18	2032	05/08/2021			Bond Future	11.1089	85.3895	11.1303	85.2743	0.193	0.0000	0.0000	0
2020/08/18	2032	05/08/2021	11.36	Call	Bond Future	6,390.8100	6.3908	6,317.2200	6.3172	(1.151)	0	0	0
2020/08/18	2032	05/08/2021	11.36	Put	Bond Future	5,052.1500	5.0521	5,093.7800	5.0938	0.824	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
2020/08/18	2032	05/08/2021	11.37	Call	Bond Future	6,419.7000	6.4197	6,345.9400	6.3459	(1.149)	0	0	0
2020/08/18	2032	05/08/2021	11.35	Call	Bond Future	6,361.9800	6.3620	6,288.5600	6.2886	(1.154)	0	0	0
2020/08/18	2032	05/08/2021	11.35	Put	Bond Future	5,076.0600	5.0761	5,117.8600	5.1179	0.823	0	0	0
2020/08/18	2033	05/11/2020			Bond Future	93.6982	93.6982	93.6755	93.6755	(0.024)	0.0000	0.0000	10,535
2020/08/18	2033	04/02/2021			Bond Future	94.7052	94.7052	94.6729	94.6729	(0.034)	0.0000	0.0000	0
2020/08/18	2033	06/05/2021			Bond Future	94.5373	94.5373	94.4960	94.4960	(0.044)	0.0000	0.0000	0
2020/08/18	2033	05/08/2021			Bond Future	95.6016	95.6016	95.5429	95.5429	(0.061)	0.0000	0.0000	0
2020/08/18	2037	05/11/2020	10.18	Call	Bond Future	990.9900	0.9910	1,004.3200	1.0043	1.345	0	0	0
2020/08/18	2037	05/11/2020	10.17	Put	Bond Future	9,056.6500	9.0566	8,930.4400	8.9304	(1.394)	0	0	0
2020/08/18	2037	05/11/2020			Bond Future	11.3973	81.1155	11.3745	81.2548	(0.200)	0.0000	0.0000	139,017
2020/08/18	2037	05/11/2020	10.19	Call	Bond Future	1,003.7200	1.0037	1,017.2500	1.0172	1.348	0	0	0
2020/08/18	2037	05/11/2020	10.19	Put	Bond Future	8,940.4800	8.9405	8,814.6700	8.8147	(1.407)	0	0	0
2020/08/18	2037	05/11/2020	10.17	Call	Bond Future	978.3800	0.9784	991.5100	0.9915	1.342	0	0	0
2020/08/18	2037	05/11/2020	10.18	Put	Bond Future	8,998.4600	8.9985	8,872.4500	8.8725	(1.400)	0	0	0
2020/08/18	2037	04/02/2021	13.73	Call	Bond Future	12,339.5200	12.3395	12,440.4100	12.4404	0.818	0	0	0
2020/08/18	2037	04/02/2021	10.85	Call	Bond Future	2,989.3900	2.9894	3,026.4400	3.0264	1.239	0	0	0
2020/08/18	2037	04/02/2021	10.35	Call	Bond Future	2,039.8600	2.0399	2,066.0800	2.0661	1.285	0	0	0
2020/08/18	2037	04/02/2021	10.28	Put	Bond Future	10,596.4500	10.5964	10,488.6000	10.4886	(1.018)	0	0	0
2020/08/18	2037	04/02/2021	10.27	Call	Bond Future	1,911.8100	1.9118	1,936.4800	1.9365	1.290	0	0	0
2020/08/18	2037	04/02/2021			Bond Future	11.6303	77.7131	11.6080	77.8458	(0.193)	0.0000	0.0000	0
2020/08/18	2037	04/02/2021	11.97	Put	Bond Future	4,131.4700	4.1315	4,063.2800	4.0633	(1.651)	0	0	0
2020/08/18	2037	04/02/2021	11.97	Call	Bond Future	6,102.6300	6.1026	6,167.1500	6.1672	1.057	0	0	300
2020/08/18	2037	04/02/2021	9.65	Put	Bond Future	14,324.0300	14.3240	14,205.7900	14.2058	(0.825)	0	0	0
2020/08/18	2037	04/02/2021	9.65	Call	Bond Future	1,103.2800	1.1033	1,117.7500	1.1178	1.312	0	0	72
2020/08/18	2037	04/02/2021	11.90	Call	Bond Future	5,879.7300	5.8797	5,942.5500	5.9425	1.068	0	0	0
2020/08/18	2037	04/02/2021	13.73	Put	Bond Future	1,305.3200	1.3053	1,273.5000	1.2735	(2.438)	0	0	300
2020/08/18	2037	04/02/2021	10.85	Put	Bond Future	7,828.2000	7.8282	7,732.5400	7.7325	(1.222)	0	0	72
2020/08/18	2037	04/02/2021	10.35	Put	Bond Future	10,224.1700	10.2242	10,117.6800	10.1177	(1.042)	0	0	72
2020/08/18	2037	04/02/2021	10.28	Call	Bond Future	1,927.5100	1.9275	1,952.3700	1.9524	1.290	0	0	0
2020/08/18	2037	04/02/2021	10.27	Put	Bond Future	10,650.3200	10.6503	10,542.2800	10.5423	(1.014)	0	0	0
2020/08/18	2037	04/02/2021	11.90	Put	Bond Future	4,308.4300	4.3084	4,238.5400	4.2385	(1.622)	0	0	240
2020/08/18	2037	04/02/2021	10.48	Put	Bond Future	9,555.1600	9.5552	9,451.3100	9.4513	(1.087)	0	0	0
2020/08/18	2037	04/02/2021	10.48	Call	Bond Future	2,260.0900	2.2601	2,288.9500	2.2890	1.277	0	0	240
2020/08/18	2037	04/02/2021	10.29	Call	Bond Future	1,943.2900	1.9433	1,968.3500	1.9684	1.290	0	0	0
2020/08/18	2037	04/02/2021	10.29	Put	Bond Future	10,542.7500	10.5428	10,435.1000	10.4351	(1.021)	0	0	0
2020/08/18	2037	06/05/2021	12.42	Call	Bond Future	7,394.5600	7.3946	7,462.7700	7.4628	0.922	0	0	0
2020/08/18	2037	06/05/2021			Bond Future	11.8721	78.5463	11.8501	78.6733	(0.186)	0.0000	0.0000	0
2020/08/18	2037	06/05/2021	12.42	Put	Bond Future	4,348.6300	4.3486	4,289.8800	4.2899	(1.351)	0	0	0
2020/08/18	2037	06/05/2021	12.43	Call	Bond Future	7,427.3300	7.4273	7,495.7200	7.4957	0.921	0	0	0
2020/08/18	2037	06/05/2021	12.44	Put	Bond Future	4,306.6000	4.3066	4,248.2200	4.2482	(1.356)	0	0	0
2020/08/18	2037	06/05/2021	12.43	Put	Bond Future	4,327.5700	4.3276	4,269.0000	4.2690	(1.353)	0	0	0
2020/08/18	2037	06/05/2021	12.44	Call	Bond Future	7,460.1400	7.4601	7,528.7200	7.5287	0.919	0	0	0
2020/08/18	2037	05/08/2021	12.26	Put	Bond Future	6,006.1800	6.0062	5,947.1500	5.9472	(0.983)	0	0	0
2020/08/18	2037	05/08/2021	12.27	Call	Bond Future	6,746.8300	6.7468	6,802.1200	6.8021	0.819	0	0	0
2020/08/18	2037	05/08/2021	12.28	Call	Bond Future	6,775.7900	6.7758	6,831.2400	6.8312	0.818	0	0	0
2020/08/18	2037	05/08/2021			Bond Future	12.1307	75.1572	12.1102	75.2713	(0.169)	0.0000	0.0000	0

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2020/08/18	2037	05/08/2021	12.26	Call	Bond Future	6,718.2000	6.7182	6,773.3300	6.7733	0.821	0	0	0
2020/08/18	2037	05/08/2021	12.28	Put	Bond Future	5,954.5400	5.9545	5,895.8300	5.8958	(0.986)	0	0	0
2020/08/18	2037	05/08/2021	12.27	Put	Bond Future	5,980.1600	5.9802	5,921.2900	5.9213	(0.984)	0	0	0
2020/08/18	2038	05/11/2020			Bond Future	105.3298	105.3298	105.3072	105.3072	(0.021)	0.0000	0.0000	11,074
2020/08/18	2038	04/02/2021			Bond Future	104.7801	104.7801	104.7468	104.7468	(0.032)	0.0000	0.0000	0
2020/08/18	2038	06/05/2021			Bond Future	105.9274	105.9274	105.8841	105.8841	(0.041)	0.0000	0.0000	0
2020/08/18	2038	05/08/2021			Bond Future	105.4138	105.4138	105.3511	105.3511	(0.060)	0.0000	0.0000	0
2020/08/18	2040	05/11/2020	10.30	Call	Bond Future	907.9500	0.9080	932.6900	0.9327	2.725	0	0	0
2020/08/18	2040	05/11/2020	11.00	Put	Bond Future	6,202.8100	6.2028	6,045.0500	6.0450	(2.543)	0	0	0
2020/08/18	2040	05/11/2020	10.23	Call	Bond Future	825.9400	0.8259	848.4600	0.8485	2.727	0	0	2,000
2020/08/18	2040	05/11/2020	11.70	Put	Bond Future	3,595.7700	3.5958	3,476.2000	3.4762	(3.325)	0	0	2,000
2020/08/18	2040	05/11/2020	9.50	Call	Bond Future	266.4100	0.2664	273.3900	0.2734	2.620	0	0	2,000
2020/08/18	2040	05/11/2020	10.00	Call	Bond Future	595.3200	0.5953	611.5100	0.6115	2.720	0	0	2,380
2020/08/18	2040	05/11/2020			Bond Future	11.6126	82.5345	11.5794	82.7467	(0.286)	0.0000	0.0000	69,203
2020/08/18	2040	05/11/2020	10.30	Put	Bond Future	10,049.5100	10.0495	9,862.0000	9.8620	(1.866)	0	0	0
2020/08/18	2040	05/11/2020	9.73	Put	Bond Future	14,031.0400	14.0310	13,829.3000	13.8293	(1.438)	0	0	0
2020/08/18	2040	05/11/2020	9.73	Call	Bond Future	391.9800	0.3920	402.4900	0.4025	2.681	0	0	2,000
2020/08/18	2040	05/11/2020	10.23	Put	Bond Future	10,501.3200	10.5013	10,311.5900	10.3116	(1.807)	0	0	0
2020/08/18	2040	05/11/2020	10.31	Call	Bond Future	920.1400	0.9201	945.2100	0.9452	2.725	0	0	0
2020/08/18	2040	05/11/2020	10.32	Put	Bond Future	9,922.4200	9.9224	9,735.5600	9.7356	(1.883)	0	0	0
2020/08/18	2040	05/11/2020	11.00	Call	Bond Future	2,133.3000	2.1333	2,187.7900	2.1878	2.554	0	0	2,380
2020/08/18	2040	05/11/2020	11.70	Call	Bond Future	4,150.5300	4.1505	4,243.2100	4.2432	2.233	0	0	0
2020/08/18	2040	05/11/2020	9.50	Put	Bond Future	15,821.4400	15.8214	15,616.1700	15.6162	(1.297)	0	0	0
2020/08/18	2040	05/11/2020	10.00	Put	Bond Future	12,060.6300	12.0606	11,864.5700	11.8646	(1.626)	0	0	0
2020/08/18	2040	05/11/2020	10.31	Put	Bond Future	9,985.8500	9.9859	9,798.6700	9.7987	(1.874)	0	0	0
2020/08/18	2040	05/11/2020	10.32	Call	Bond Future	932.4600	0.9325	957.8500	0.9578	2.723	0	0	0
2020/08/18	2040	05/11/2020	11.50	Call	Bond Future	3,511.2100	3.5112	3,592.7100	3.5927	2.321	0	0	0
2020/08/18	2040	05/11/2020	11.50	Put	Bond Future	4,234.8300	4.2348	4,104.0800	4.1041	(3.087)	0	0	2,000
2020/08/18	2040	04/02/2021	9.49	Call	Bond Future	786.1600	0.7862	805.3900	0.8054	2.446	0	0	500
2020/08/18	2040	04/02/2021	9.57	Put	Bond Future	17,232.1400	17.2321	17,046.6300	17.0466	(1.077)	0	0	0
2020/08/18	2040	04/02/2021	10.07	Put	Bond Future	13,740.6000	13.7406	13,566.7900	13.5668	(1.265)	0	0	0
2020/08/18	2040	04/02/2021	10.42	Put	Bond Future	11,577.0000	11.5770	11,413.3200	11.4133	(1.414)	0	0	0
2020/08/18	2040	04/02/2021			Bond Future	11.8463	78.8967	11.8129	79.1030	(0.281)	0.0000	0.0000	0
2020/08/18	2040	04/02/2021	10.07	Call	Bond Future	1,397.2500	1.3972	1,429.7400	1.4297	2.325	0	0	800
2020/08/18	2040	04/02/2021	11.74	Call	Bond Future	4,987.2400	4.9872	5,078.3500	5.0783	1.827	0	0	0
2020/08/18	2040	04/02/2021	11.74	Put	Bond Future	5,648.0800	5.6481	5,532.8900	5.5329	(2.039)	0	0	800
2020/08/18	2040	04/02/2021	10.41	Call	Bond Future	1,883.9500	1.8840	1,926.2600	1.9263	2.246	0	0	0
2020/08/18	2040	04/02/2021	10.41	Put	Bond Future	11,635.5900	11.6356	11,471.6000	11.4716	(1.409)	0	0	0
2020/08/18	2040	04/02/2021	9.49	Put	Bond Future	17,833.9100	17.8339	17,646.8400	17.6468	(1.049)	0	0	0
2020/08/18	2040	04/02/2021	9.57	Call	Bond Future	855.4800	0.8555	876.2700	0.8763	2.430	0	0	800
2020/08/18	2040	04/02/2021	10.42	Call	Bond Future	1,899.8200	1.8998	1,942.4400	1.9424	2.243	0	0	0
2020/08/18	2040	04/02/2021	10.24	Put	Bond Future	12,660.6700	12.6607	12,491.5900	12.4916	(1.335)	0	0	0
2020/08/18	2040	04/02/2021	10.24	Call	Bond Future	1,627.9100	1.6279	1,665.1300	1.6651	2.286	0	0	500
2020/08/18	2040	04/02/2021	11.57	Call	Bond Future	4,483.9700	4.4840	4,568.4800	4.5685	1.885	0	0	0
2020/08/18	2040	04/02/2021	11.57	Put	Bond Future	6,220.9200	6.2209	6,099.1300	6.0991	(1.958)	0	0	500
2020/08/18	2040	04/02/2021	10.40	Call	Bond Future	1,868.1700	1.8682	1,910.1700	1.9102	2.248	0	0	0

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2020/08/18	2040	04/02/2021	10.40	Put	Bond Future	11,694.3700	11.6944	11,530.0700	11.5301	(1.405)	0	0	0
2020/08/18	2040	06/05/2021	12.44	Put	Bond Future	5,021.1300	5.0211	4,928.2200	4.9282	(1.850)	0	0	0
2020/08/18	2040	06/05/2021			Bond Future	12.0884	79.7427	12.0548	79.9439	(0.278)	0.0000	0.0000	0
2020/08/18	2040	06/05/2021	12.43	Call	Bond Future	7,045.5700	7.0456	7,153.5500	7.1536	1.533	0	0	0
2020/08/18	2040	06/05/2021	12.43	Put	Bond Future	5,046.4900	5.0465	4,953.2800	4.9533	(1.847)	0	0	0
2020/08/18	2040	06/05/2021	12.44	Call	Bond Future	7,077.4500	7.0775	7,185.7300	7.1857	1.530	0	0	0
2020/08/18	2040	06/05/2021	12.42	Call	Bond Future	7,013.4800	7.0135	7,121.1500	7.1212	1.535	0	0	0
2020/08/18	2040	06/05/2021	12.42	Put	Bond Future	5,071.7000	5.0717	4,978.1800	4.9782	(1.844)	0	0	0
2020/08/18	2040	05/08/2021	12.47	Call	Bond Future	6,979.0000	6.9790	7,075.9700	7.0760	1.389	0	0	0
2020/08/18	2040	05/08/2021			Bond Future	12.3474	76.1165	12.3148	76.3054	(0.265)	0.0000	0.0000	0
2020/08/18	2040	05/08/2021	12.47	Put	Bond Future	6,276.5900	6.2766	6,184.6000	6.1846	(1.466)	0	0	0
2020/08/18	2040	05/08/2021	12.48	Call	Bond Future	7,008.8700	7.0089	7,106.1000	7.1061	1.387	0	0	0
2020/08/18	2040	05/08/2021	12.49	Put	Bond Future	6,222.4900	6.2225	6,131.0200	6.1310	(1.470)	0	0	0
2020/08/18	2040	05/08/2021	12.48	Put	Bond Future	6,249.6300	6.2496	6,157.9000	6.1579	(1.468)	0	0	0
2020/08/18	2040	05/08/2021	12.49	Call	Bond Future	7,038.4900	7.0385	7,135.9800	7.1360	1.385	0	0	0
2020/08/18	2044	05/11/2020	10.36	Call	Bond Future	888.6600	0.8887	918.7900	0.9188	3.390	0	0	0
2020/08/18	2044	05/11/2020	11.06	Put	Bond Future	6,336.6900	6.3367	6,157.9700	6.1580	(2.820)	0	0	525
2020/08/18	2044	05/11/2020	11.43	Call	Bond Future	3,077.0500	3.0770	3,164.7700	3.1648	2.851	0	0	0
2020/08/18	2044	05/11/2020	9.72	Put	Bond Future	14,862.8800	14.8629	14,630.8300	14.6308	(1.561)	0	0	0
2020/08/18	2044	05/11/2020	9.97	Call	Bond Future	505.7200	0.5057	523.1500	0.5231	3.447	0	0	300
2020/08/18	2044	05/11/2020	9.29	Put	Bond Future	18,452.4200	18.4524	18,213.9600	18.2140	(1.292)	0	0	0
2020/08/18	2044	05/11/2020	9.96	Put	Bond Future	13,023.2200	13.0232	12,796.6900	12.7967	(1.739)	0	0	0
2020/08/18	2044	05/11/2020			Bond Future	11.6973	78.9963	11.6589	79.2400	(0.328)	0.0000	0.0000	49,380
2020/08/18	2044	05/11/2020	10.34	Call	Bond Future	864.9400	0.8649	894.2900	0.8943	3.393	0	0	0
2020/08/18	2044	05/11/2020	10.34	Put	Bond Future	10,368.8600	10.3689	10,154.5100	10.1545	(2.067)	0	0	0
2020/08/18	2044	05/11/2020	9.72	Call	Bond Future	337.8300	0.3378	349.4800	0.3495	3.448	0	0	1,815
2020/08/18	2044	05/11/2020	9.97	Put	Bond Future	12,949.2400	12.9492	12,722.9700	12.7230	(1.747)	0	0	0
2020/08/18	2044	05/11/2020	9.96	Call	Bond Future	497.9500	0.4980	515.1200	0.5151	3.448	0	0	0
2020/08/18	2044	05/11/2020	11.38	Call	Bond Future	2,935.2100	2.9352	3,019.7900	3.0198	2.882	0	0	0
2020/08/18	2044	05/11/2020	11.38	Put	Bond Future	4,991.7400	4.9917	4,832.6200	4.8326	(3.188)	0	0	300
2020/08/18	2044	05/11/2020	10.36	Put	Bond Future	10,238.3000	10.2383	10,024.7300	10.0247	(2.086)	0	0	0
2020/08/18	2044	05/11/2020	11.06	Call	Bond Future	2,108.4100	2.1084	2,173.3900	2.1734	3.082	0	0	0
2020/08/18	2044	05/11/2020	10.04	Put	Bond Future	12,437.5000	12.4375	12,213.1700	12.2132	(1.804)	0	0	0
2020/08/18	2044	05/11/2020	11.17	Put	Bond Future	5,846.8800	5.8469	5,674.7600	5.6748	(2.944)	0	0	1,815
2020/08/18	2044	05/11/2020	11.43	Put	Bond Future	4,803.2400	4.8032	4,647.2600	4.6473	(3.247)	0	0	1,815
2020/08/18	2044	05/11/2020	8.87	Put	Bond Future	22,297.7600	22.2978	22,056.1400	22.0561	(1.084)	0	0	0
2020/08/18	2044	05/11/2020	9.29	Call	Bond Future	155.1700	0.1552	160.4100	0.1604	3.377	0	0	300
2020/08/18	2044	05/11/2020	10.35	Call	Bond Future	876.7400	0.8767	906.4800	0.9065	3.392	0	0	0
2020/08/18	2044	05/11/2020	10.35	Put	Bond Future	10,303.4600	10.3035	10,089.5000	10.0895	(2.077)	0	0	0
2020/08/18	2044	05/11/2020	10.04	Call	Bond Future	562.7800	0.5628	582.1500	0.5822	3.442	0	0	525
2020/08/18	2044	05/11/2020	9.34	Put	Bond Future	18,016.4900	18.0165	17,778.5900	17.7786	(1.320)	0	0	0
2020/08/18	2044	05/11/2020	9.34	Call	Bond Future	170.8400	0.1708	176.6400	0.1766	3.395	0	0	525
2020/08/18	2044	05/11/2020	11.17	Call	Bond Future	2,376.5500	2.3766	2,448.1300	2.4481	3.012	0	0	0
2020/08/18	2044	05/11/2020	8.87	Call	Bond Future	64.8900	0.0649	66.9700	0.0670	3.205	0	0	1,815
2020/08/18	2044	05/11/2020	10.02	Put	Bond Future	12,582.6100	12.5826	12,357.7100	12.3577	(1.787)	0	0	0
2020/08/18	2044	05/11/2020	10.02	Call	Bond Future	545.9900	0.5460	564.7900	0.5648	3.443	0	0	1,815
2020/08/18	2044	04/02/2021	10.04	Put	Bond Future	14,537.0900	14.5371	14,334.7800	14.3348	(1.392)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/08/18	2044	04/02/2021	10.37	Call	Bond Future	1,710.9200	1.7109	1,757.8900	1.7579	2.745	0	0	0
2020/08/18	2044	04/02/2021	10.35	Put	Bond Future	12,509.7700	12.5098	12,317.6000	12.3176	(1.536)	0	0	0
2020/08/18	2044	04/02/2021			Bond Future	11.9251	75.4465	11.8863	75.6850	(0.325)	0.0000	0.0000	0
2020/08/18	2044	04/02/2021	10.37	Put	Bond Future	12,385.6800	12.3857	12,194.2100	12.1942	(1.546)	0	0	0
2020/08/18	2044	04/02/2021	10.35	Call	Bond Future	1,681.3000	1.6813	1,727.5700	1.7276	2.752	0	0	0
2020/08/18	2044	04/02/2021	10.04	Call	Bond Future	1,266.3900	1.2664	1,302.5200	1.3025	2.853	0	0	0
2020/08/18	2044	04/02/2021	10.84	Call	Bond Future	2,510.6400	2.5106	2,575.5600	2.5756	2.586	0	0	0
2020/08/18	2044	04/02/2021	10.36	Put	Bond Future	12,447.6300	12.4476	12,255.8000	12.2558	(1.541)	0	0	0
2020/08/18	2044	04/02/2021	10.84	Put	Bond Future	9,701.0800	9.7011	9,527.5600	9.5276	(1.789)	0	0	265
2020/08/18	2044	04/02/2021	10.29	Call	Bond Future	1,594.5500	1.5946	1,638.7500	1.6388	2.772	0	0	0
2020/08/18	2044	04/02/2021	10.29	Put	Bond Future	12,886.9200	12.8869	12,692.6800	12.6927	(1.507)	0	0	265
2020/08/18	2044	04/02/2021	9.66	Put	Bond Future	17,288.6800	17.2887	17,075.9200	17.0759	(1.231)	0	0	0
2020/08/18	2044	04/02/2021	9.66	Call	Bond Future	864.4900	0.8645	890.1700	0.8902	2.971	0	0	265
2020/08/18	2044	04/02/2021	10.36	Call	Bond Future	1,696.0700	1.6961	1,742.6800	1.7427	2.748	0	0	0
2020/08/18	2044	06/05/2021	12.43	Put	Bond Future	5,251.2700	5.2513	5,142.5300	5.1425	(2.071)	0	0	0
2020/08/18	2044	06/05/2021	12.44	Call	Bond Future	6,848.4500	6.8485	6,973.9800	6.9740	1.833	0	0	0
2020/08/18	2044	06/05/2021			Bond Future	12.1608	76.2556	12.1214	76.4895	(0.324)	0.0000	0.0000	0
2020/08/18	2044	06/05/2021	12.45	Call	Bond Future	6,879.6700	6.8797	7,005.5600	7.0056	1.830	0	0	0
2020/08/18	2044	06/05/2021	12.45	Put	Bond Future	5,199.9100	5.1999	5,091.8700	5.0919	(2.078)	0	0	0
2020/08/18	2044	06/05/2021	12.43	Call	Bond Future	6,817.0100	6.8170	6,942.2000	6.9422	1.836	0	0	0
2020/08/18	2044	06/05/2021	12.44	Put	Bond Future	5,225.6600	5.2257	5,117.2600	5.1173	(2.074)	0	0	0
2020/08/18	2044	05/08/2021	12.60	Put	Bond Future	6,117.8100	6.1178	6,013.4600	6.0135	(1.706)	0	0	0
2020/08/18	2044	05/08/2021	12.61	Put	Bond Future	6,091.6500	6.0916	5,987.6000	5.9876	(1.708)	0	0	0
2020/08/18	2044	05/08/2021			Bond Future	12.4130	72.7160	12.3741	72.9388	(0.313)	0.0000	0.0000	0
2020/08/18	2044	05/08/2021	12.60	Call	Bond Future	7,173.4000	7.1734	7,291.8100	7.2918	1.651	0	0	0
2020/08/18	2044	05/08/2021	12.61	Call	Bond Future	7,202.9300	7.2029	7,321.6400	7.3216	1.648	0	0	0
2020/08/18	2044	05/08/2021	12.59	Call	Bond Future	7,143.9000	7.1439	7,262.0100	7.2620	1.653	0	0	0
2020/08/18	2044	05/08/2021	12.59	Put	Bond Future	6,144.0800	6.1441	6,039.4300	6.0394	(1.703)	0	0	0
2020/08/18	2046	05/11/2020			Bond Future	92.0270	92.0270	92.3190	92.3190	0.317	0.0000	0.0000	15,660
2020/08/18	2046	04/02/2021			Bond Future	93.0162	93.0162	93.3023	93.3023	0.308	0.0000	0.0000	0
2020/08/18	2046	06/05/2021			Bond Future	92.2606	92.2606	92.5413	92.5413	0.304	0.0000	0.0000	0
2020/08/18	2046	05/08/2021			Bond Future	93.2996	93.2996	93.5668	93.5668	0.286	0.0000	0.0000	0
2020/08/18	2050	05/11/2020			Bond Future	94.8746	94.8746	94.8545	94.8545	(0.021)	0.0000	0.0000	14,181
2020/08/18	2050	04/02/2021			Bond Future	94.0210	94.0210	93.9913	93.9913	(0.032)	0.0000	0.0000	0
2020/08/18	2050	06/05/2021			Bond Future	95.0504	95.0504	95.0117	95.0117	(0.041)	0.0000	0.0000	0
2020/08/18	2050	05/08/2021			Bond Future	94.2102	94.2102	94.1541	94.1541	(0.060)	0.0000	0.0000	0
2020/08/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	AL37	05/11/2020			Index Future	746.4420	746.4420	746.3150	746.3150	(0.017)	0.0000	0.0000	0
2020/08/18	AL37	04/02/2021			Index Future	754.2740	754.2740	754.0720	754.0720	(0.027)	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
2020/08/18	AL37	06/05/2021			Index Future	762.3460	762.3460	762.0730	762.0730	(0.036)	0.0000	0.0000	0
2020/08/18	AL37	05/08/2021			Index Future	770.6580	770.6580	770.2470	770.2470	(0.053)	0.0000	0.0000	0
2020/08/18	AL7T	05/11/2020			Index Future	815.9200	815.9200	815.6520	815.6520	(0.033)	0.0000	0.0000	0
2020/08/18	AL7T	04/02/2021			Index Future	824.4810	824.4810	824.1290	824.1290	(0.043)	0.0000	0.0000	0
2020/08/18	AL7T	06/05/2021			Index Future	833.3040	833.3040	832.8730	832.8730	(0.052)	0.0000	0.0000	0
2020/08/18	AL7T	05/08/2021			Index Future	842.3900	842.3900	841.8070	841.8070	(0.069)	0.0000	0.0000	0
2020/08/18	ALBI	05/11/2020			Index Future	713.7710	713.7710	714.5420	714.5420	0.108	0.0000	0.0000	209
2020/08/18	ALBI	04/02/2021			Index Future	721.2610	721.2610	721.9680	721.9680	0.098	0.0000	0.0000	0
2020/08/18	ALBI	06/05/2021			Index Future	728.9790	728.9790	729.6280	729.6280	0.089	0.0000	0.0000	0
2020/08/18	ALBI	05/08/2021			Index Future	736.9280	736.9280	737.4550	737.4550	0.072	0.0000	0.0000	0
2020/08/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	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
2020/08/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/18	ES33	05/11/2020			Bond Future	12.0542	71.7563	12.0257	71.9001	(0.237)	0.0000	0.0000	350
2020/08/18	ES33	04/02/2021			Bond Future	12.3354	72.5103	12.3071	72.6484	(0.230)	0.0000	0.0000	0
2020/08/18	ES33	06/05/2021			Bond Future	12.6221	69.5123	12.5939	69.6455	(0.224)	0.0000	0.0000	0
2020/08/18	ES33	05/08/2021			Bond Future	12.9236	70.2793	12.8968	70.4012	(0.207)	0.0000	0.0000	0
2020/08/18	ES42	05/11/2020			Bond Future	12.4548	70.9867	12.4263	71.1454	(0.229)	0.0000	0.0000	4,919
2020/08/18	ES42	04/02/2021			Bond Future	12.7171	71.7336	12.6885	71.8867	(0.224)	0.0000	0.0000	0
2020/08/18	ES42	06/05/2021			Bond Future	12.9947	68.2443	12.9661	68.3925	(0.221)	0.0000	0.0000	0
2020/08/18	ES42	05/08/2021			Bond Future	13.2791	68.9978	13.2516	69.1351	(0.207)	0.0000	0.0000	0
2020/08/18	GOVI	05/11/2020	737.84	Put	GOVI	327,520.0000	32.7520	320,360.0000	32.0360	(2.186)	0	0	0
2020/08/18	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	05/11/2020			GOVI	705.0880	705.0880	705.8040	705.8040	0.102	0.0000	0.0000	1,017
2020/08/18	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	05/11/2020	737.83	Put	GOVI	327,420.0000	32.7420	320,260.0000	32.0260	(2.187)	0	0	0
2020/08/18	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	05/11/2020	737.85	Put	GOVI	327,620.0000	32.7620	320,460.0000	32.0460	(2.185)	0	0	0
2020/08/18	GOVI	04/02/2021	750.96	Put	GOVI	384,740.0000	38.4740	378,200.0000	37.8200	(1.700)	0	0	0
2020/08/18	GOVI	04/02/2021			GOVI	712.4860	712.4860	713.1400	713.1400	0.092	0.0000	0.0000	0

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2020/08/18	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	04/02/2021	750.95	Put	GOVI	384,640.0000	38.4640	378,100.0000	37.8100	(1.700)	0	0	0
2020/08/18	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	04/02/2021	750.94	Put	GOVI	384,540.0000	38.4540	378,000.0000	37.8000	(1.701)	0	0	0
2020/08/18	GOVI	06/05/2021	678.67	Call	GOVI	414,410.0000	41.4410	420,360.0000	42.0360	1.436	0	0	0
2020/08/18	GOVI	06/05/2021			GOVI	720.1110	720.1110	720.7060	720.7060	0.083	0.0000	0.0000	0
2020/08/18	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	06/05/2021	678.68	Call	GOVI	414,310.0000	41.4310	420,260.0000	42.0260	1.436	0	0	0
2020/08/18	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	06/05/2021	678.69	Call	GOVI	414,210.0000	41.4210	420,160.0000	42.0160	1.436	0	0	0
2020/08/18	GOVI	05/08/2021	719.14	Call	GOVI	88,230.0000	8.8230	92,970.0000	9.2970	5.372	0	0	0
2020/08/18	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	05/08/2021			GOVI	727.9630	727.9630	728.4370	728.4370	0.065	0.0000	0.0000	0
2020/08/18	GOVI	05/08/2021	719.15	Call	GOVI	88,130.0000	8.8130	92,870.0000	9.2870	5.378	0	0	0
2020/08/18	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	GOVI	05/08/2021	719.13	Call	GOVI	88,330.0000	8.8330	93,070.0000	9.3070	5.366	0	0	0
2020/08/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/18	IGOV	05/11/2020			Index Future	253.3340	253.3340	253.5160	253.5160	0.072	0.0000	0.0000	1,258
2020/08/18	IGOV	04/02/2021			Index Future	256.0540	256.0540	256.2130	256.2130	0.062	0.0000	0.0000	0
2020/08/18	IGOV	06/05/2021			Index Future	258.8560	258.8560	258.9930	258.9930	0.053	0.0000	0.0000	0
2020/08/18	IGOV	05/08/2021			Index Future	261.7390	261.7390	261.8320	261.8320	0.036	0.0000	0.0000	0
2020/08/18	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/18	IS05	17/12/2020			Interest Rate Swap	94.0000	94.0000	93.9900	93.9900	(0.011)	0.0000	0.0000	0
2020/08/18	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.2100	92.2100	(0.011)	0.0000	0.0000	0
2020/08/18	IS05	15/06/2021			Interest Rate Swap	90.3700	90.3700	90.3700	90.3700	0.000	0.0000	0.0000	0
2020/08/18	IS05	21/09/2021			Interest Rate Swap	89.3300	89.3300	89.3400	89.3400	0.011	0.0000	0.0000	0
2020/08/18	IS05	21/12/2021			Interest Rate Swap	90.6100	90.6100	90.6200	90.6200	0.011	0.0000	0.0000	51
2020/08/18	IS05	15/03/2022			Interest Rate Swap	90.0400	90.0400	90.0600	90.0600	0.022	0.0000	0.0000	0
2020/08/18	IS05	21/06/2022			Interest Rate Swap	90.1800	90.1800	90.2000	90.2000	0.022	0.0000	0.0000	0
2020/08/18	IS05	20/09/2022			Interest Rate Swap	93.3300	93.3300	93.3600	93.3600	0.032	0.0000	0.0000	0
2020/08/18	IS05	20/12/2022			Interest Rate Swap	93.8500	93.8500	93.8700	93.8700	0.021	0.0000	0.0000	0
2020/08/18	IS05	22/03/2023			Interest Rate Swap	86.2700	86.2700	86.2800	86.2800	0.012	0.0000	0.0000	0
2020/08/18	IS05	20/06/2023			Interest Rate Swap	91.8400	91.8400	91.8300	91.8300	(0.011)	0.0000	0.0000	0
2020/08/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/18	IS10	17/12/2025			Interest Rate Swap	80.2600	80.2600	80.3100	80.3100	0.062	0.0000	0.0000	0
2020/08/18	IS10	16/03/2026			Interest Rate Swap	76.9000	76.9000	76.9400	76.9400	0.052	0.0000	0.0000	0
2020/08/18	IS10	15/06/2026			Interest Rate Swap	75.4200	75.4200	75.4600	75.4600	0.053	0.0000	0.0000	0
2020/08/18	IS10	21/09/2026			Interest Rate Swap	77.5700	77.5700	77.6000	77.6000	0.039	0.0000	0.0000	0
2020/08/18	IS10	21/12/2026			Interest Rate Swap	81.7100	81.7100	81.7500	81.7500	0.049	0.0000	0.0000	0
2020/08/18	IS10	15/03/2027			Interest Rate Swap	80.3500	80.3500	80.3900	80.3900	0.050	0.0000	0.0000	0

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2020/08/18	IS10	21/06/2027			Interest Rate Swap	82.5600	82.5600	82.6100	82.6100	0.061	0.0000	0.0000	0
2020/08/18	IS10	20/09/2027			Interest Rate Swap	88.4800	88.4800	88.5300	88.5300	0.057	0.0000	0.0000	0
2020/08/18	IS10	20/12/2027			Interest Rate Swap	88.9900	88.9900	89.0300	89.0300	0.045	0.0000	0.0000	0
2020/08/18	IS10	22/03/2028			Interest Rate Swap	82.1200	82.1200	82.1600	82.1600	0.049	0.0000	0.0000	0
2020/08/18	IS10	20/06/2028			Interest Rate Swap	90.0400	90.0400	90.0800	90.0800	0.044	0.0000	0.0000	0
2020/08/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/18	JBAF	19/08/2020			Jibar Tradeable Future	3.4450	96.5550	3.4450	96.5550	0.000	0.0000	0.0000	0
2020/08/18	JBAF	16/09/2020			Jibar Tradeable Future	3.4650	96.5350	3.4550	96.5450	(0.289)	0.0000	0.0000	0
2020/08/18	JBAF	21/10/2020			Jibar Tradeable Future	3.4450	96.5550	3.4550	96.5450	0.290	0.0000	0.0000	0
2020/08/18	JBAF	18/11/2020			Jibar Tradeable Future	3.4450	96.5550	3.4550	96.5450	0.290	0.0000	0.0000	0
2020/08/18	JBAF	15/12/2020			Jibar Tradeable Future	3.4450	96.5550	3.4550	96.5450	0.290	0.0000	0.0000	30,010
2020/08/18	JBAF	20/01/2021			Jibar Tradeable Future	3.4650	96.5350	3.4550	96.5450	(0.289)	0.0000	0.0000	0
2020/08/18	JBAF	17/03/2021			Jibar Tradeable Future	3.5000	96.5000	3.5100	96.4900	0.286	0.0000	0.0000	0
2020/08/18	JBAF	15/06/2021			Jibar Tradeable Future	3.6600	96.3400	3.6800	96.3200	0.546	0.0000	0.0000	0
2020/08/18	JBAF	15/09/2021			Jibar Tradeable Future	3.7650	96.2350	3.7650	96.2350	0.000	0.0000	0.0000	0
2020/08/18	JBAF	15/12/2021			Jibar Tradeable Future	4.0100	95.9900	4.0300	95.9700	0.499	0.0000	0.0000	0
2020/08/18	JBAF	16/03/2022			Jibar Tradeable Future	4.1350	95.8650	4.1750	95.8250	0.967	0.0000	0.0000	0
2020/08/18	JBAF	15/06/2022			Jibar Tradeable Future	4.4350	95.5650	4.4750	95.5250	0.902	0.0000	0.0000	0
2020/08/18	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	R023	05/11/2020			Bond Future	4.5599	108.4120	4.5385	108.4603	(0.468)	0.0000	0.0000	34,215
2020/08/18	R023	05/11/2020	7.46	Call	Bond Future	6,305.2400	6.3052	6,353.5200	6.3535	0.766	0	0	0
2020/08/18	R023	05/11/2020	7.47	Call	Bond Future	6,326.1600	6.3262	6,374.4400	6.3744	0.763	0	0	0
2020/08/18	R023	05/11/2020	7.45	Call	Bond Future	6,284.3300	6.2843	6,332.6100	6.3326	0.768	0	0	0
2020/08/18	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/18	R023	04/02/2021	6.34	Call	Bond Future	3,435.6900	3.4357	3,471.9900	3.4720	1.057	0	0	0
2020/08/18	R023	04/02/2021	6.32	Put	Bond Future	22.8600	0.0229	21.3300	0.0213	(6.693)	0	0	0
2020/08/18	R023	04/02/2021			Bond Future	4.6080	109.5507	4.5893	109.5885	(0.407)	0.0000	0.0000	0
2020/08/18	R023	04/02/2021	6.34	Put	Bond Future	21.6300	0.0216	20.1700	0.0202	(6.750)	0	0	0
2020/08/18	R023	04/02/2021	6.32	Call	Bond Future	3,398.3100	3.3983	3,434.5400	3.4345	1.066	0	0	0
2020/08/18	R023	04/02/2021	6.33	Put	Bond Future	22.2400	0.0222	20.7400	0.0207	(6.745)	0	0	0
2020/08/18	R023	04/02/2021	6.33	Call	Bond Future	3,417.0000	3.4170	3,453.2600	3.4533	1.061	0	0	0
2020/08/18	R023	06/05/2021	7.58	Call	Bond Future	5,037.9300	5.0379	5,066.0400	5.0660	0.558	0	0	0
2020/08/18	R023	06/05/2021			Bond Future	4.6473	106.8168	4.6314	106.8450	(0.343)	0.0000	0.0000	0
2020/08/18	R023	06/05/2021	7.56	Call	Bond Future	5,004.8000	5.0048	5,032.9000	5.0329	0.561	0	0	0
2020/08/18	R023	06/05/2021	7.56	Put	Bond Future	2.1900	0.0022	2.0500	0.0021	(6.393)	0	0	0
2020/08/18	R023	06/05/2021	7.58	Put	Bond Future	2.0600	0.0021	1.9300	0.0019	(6.311)	0	0	0
2020/08/18	R023	06/05/2021	7.57	Call	Bond Future	5,021.3600	5.0214	5,049.4600	5.0495	0.560	0	0	0
2020/08/18	R023	06/05/2021	7.57	Put	Bond Future	2.1200	0.0021	1.9800	0.0020	(6.604)	0	0	0
2020/08/18	R023	05/08/2021	5.30	Call	Bond Future	1,288.3100	1.2883	1,293.8800	1.2939	0.432	0	0	0
2020/08/18	R023	05/08/2021	5.29	Put	Bond Future	356.2700	0.3563	352.5700	0.3526	(1.039)	0	0	0
2020/08/18	R023	05/08/2021			Bond Future	4.6840	107.9947	4.6779	108.0039	(0.129)	0.0000	0.0000	0
2020/08/18	R023	05/08/2021	5.31	Call	Bond Future	1,299.5400	1.2995	1,305.1300	1.3051	0.430	0	0	0
2020/08/18	R023	05/08/2021	5.31	Put	Bond Future	348.4900	0.3485	344.8400	0.3448	(1.047)	0	0	0

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2020/08/18	R023	05/08/2021	5.30	Put	Bond Future	352.3600	0.3524	348.6900	0.3487	(1.042)	0	0	0
2020/08/18	R023	05/08/2021	5.29	Call	Bond Future	1,277.1100	1.2771	1,282.6500	1.2826	0.434	0	0	0
2020/08/18	R035	05/11/2020	10.34	Put	Bond Future	6,617.7100	6.6177	6,494.1600	6.4942	(1.867)	0	0	0
2020/08/18	R035	05/11/2020			Bond Future	11.1020	85.9293	11.0779	86.0805	(0.218)	0.0000	0.0000	103,857
2020/08/18	R035	05/11/2020	10.33	Call	Bond Future	1,631.0600	1.6311	1,658.3200	1.6583	1.671	0	0	0
2020/08/18	R035	05/11/2020	10.33	Put	Bond Future	6,665.4700	6.6655	6,541.5900	6.5416	(1.859)	0	0	0
2020/08/18	R035	05/11/2020	10.34	Call	Bond Future	1,651.3000	1.6513	1,678.8900	1.6789	1.671	0	0	0
2020/08/18	R035	05/11/2020	10.32	Call	Bond Future	1,610.9700	1.6110	1,637.9100	1.6379	1.672	0	0	0
2020/08/18	R035	05/11/2020	10.32	Put	Bond Future	6,713.4600	6.7135	6,589.2600	6.5893	(1.850)	0	0	0
2020/08/18	R035	04/02/2021	10.14	Put	Bond Future	9,849.9500	9.8500	9,736.2800	9.7363	(1.154)	0	0	650
2020/08/18	R035	04/02/2021	11.14	Put	Bond Future	5,645.3300	5.6453	5,557.6400	5.5576	(1.553)	0	0	650
2020/08/18	R035	04/02/2021	10.05	Call	Bond Future	1,938.8100	1.9388	1,967.0400	1.9670	1.456	0	0	0
2020/08/18	R035	04/02/2021	10.04	Put	Bond Future	10,377.6500	10.3777	10,261.7700	10.2618	(1.117)	0	0	0
2020/08/18	R035	04/02/2021			Bond Future	11.3408	86.8320	11.3170	86.9759	(0.209)	0.0000	0.0000	0
2020/08/18	R035	04/02/2021	10.14	Call	Bond Future	2,088.5800	2.0886	2,118.8000	2.1188	1.447	0	0	0
2020/08/18	R035	04/02/2021	10.06	Call	Bond Future	1,955.0800	1.9551	1,983.5200	1.9835	1.455	0	0	0
2020/08/18	R035	04/02/2021	10.06	Put	Bond Future	10,270.7500	10.2708	10,155.3000	10.1553	(1.124)	0	0	0
2020/08/18	R035	04/02/2021	11.14	Call	Bond Future	4,417.3600	4.4174	4,473.5600	4.4736	1.272	0	0	0
2020/08/18	R035	04/02/2021	10.05	Put	Bond Future	10,324.1100	10.3241	10,208.4500	10.2085	(1.120)	0	0	0
2020/08/18	R035	04/02/2021	10.04	Call	Bond Future	1,922.6400	1.9226	1,950.6500	1.9506	1.457	0	0	0
2020/08/18	R035	06/05/2021	11.55	Call	Bond Future	5,574.6500	5.5747	5,636.9300	5.6369	1.117	0	0	0
2020/08/18	R035	06/05/2021	12.77	Call	Bond Future	9,686.3500	9.6863	9,773.6400	9.7736	0.901	0	0	0
2020/08/18	R035	06/05/2021	10.24	Put	Bond Future	10,919.8200	10.9198	10,815.4000	10,8154	(0.956)	0	0	0
2020/08/18	R035	06/05/2021	12.37	Call	Bond Future	8,237.2300	8.2372	8,317.1400	8.3171	0.970	0	0	0
2020/08/18	R035	06/05/2021	12.35	Put	Bond Future	3,826.6800	3.8267	3,768.5700	3.7686	(1.519)	0	0	0
2020/08/18	R035	06/05/2021			Bond Future	11.5797	83.2877	11.5562	83.4253	(0.202)	0.0000	0.0000	0
2020/08/18	R035	06/05/2021	12.37	Put	Bond Future	3,789.4500	3.7894	3,731.7400	3.7317	(1.523)	0	0	0
2020/08/18	R035	06/05/2021	12.35	Call	Bond Future	8,166.4100	8.1664	8,245.9200	8.2459	0.974	0	0	0
2020/08/18	R035	06/05/2021	11.55	Put	Bond Future	5,748.9800	5.7490	5,673.6400	5.6736	(1.310)	0	0	1,650
2020/08/18	R035	06/05/2021	12.77	Put	Bond Future	3,124.3700	3.1244	3,074.0400	3.0740	(1.611)	0	0	1,650
2020/08/18	R035	06/05/2021	10.24	Call	Bond Future	2,469.1500	2.4691	2,502.3500	2.5024	1.345	0	0	793
2020/08/18	R035	06/05/2021	12.36	Put	Bond Future	3,808.1500	3.8081	3,750.2400	3.7502	(1.521)	0	0	0
2020/08/18	R035	06/05/2021	10.81	Put	Bond Future	8,289.2700	8.2893	8,196.9200	8.1969	(1.114)	0	0	0
2020/08/18	R035	06/05/2021	10.81	Call	Bond Future	3,583.4900	3.5835	3,628.7600	3.6288	1.263	0	0	1,650
2020/08/18	R035	06/05/2021	11.32	Call	Bond Future	4,911.8400	4.9118	4,968.8500	4.9688	1.161	0	0	0
2020/08/18	R035	06/05/2021	11.32	Put	Bond Future	6,456.3900	6.4564	6,375.7800	6.3758	(1.249)	0	0	793
2020/08/18	R035	06/05/2021	12.02	Call	Bond Future	7,036.1300	7.0361	7,108.8500	7.1088	1.034	0	0	0
2020/08/18	R035	06/05/2021	12.02	Put	Bond Future	4,512.3800	4.5124	4,447.4800	4.4475	(1.438)	0	0	793
2020/08/18	R035	06/05/2021	12.36	Call	Bond Future	8,201.9300	8.2019	8,281.6400	8.2816	0.972	0	0	0
2020/08/18	R035	05/08/2021	5.31	Call	Bond Future	18.6600	0.0187	18.9100	0.0189	1.340	0	0	0
2020/08/18	R035	05/08/2021			Bond Future	11.8331	84.2064	11.8113	84.3304	(0.184)	0.0000	0.0000	0
2020/08/18	R035	05/08/2021	5.29	Call	Bond Future	18.1100	0.0181	18.3500	0.0184	1.325	0	0	0
2020/08/18	R035	05/08/2021	5.29	Put	Bond Future	54,135.6900	54.1357	54,011.9400	54.0119	(0.229)	0	0	0
2020/08/18	R035	05/08/2021	5.31	Put	Bond Future	53,902.9500	53.9030	53,779.2100	53.7792	(0.230)	0	0	0
2020/08/18	R035	05/08/2021	5.30	Call	Bond Future	18.3800	0.0184	18.6300	0.0186	1.360	0	0	0
2020/08/18	R035	05/08/2021	5.30	Put	Bond Future	54,019.2500	54.0193	53,895.5100	53.8955	(0.229)	0	0	0

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2020/08/18	R186	05/11/2020	8.65	Call	Bond Future	5,753.3000	5.7533	5,727.1300	5.7271	(0.455)	0	0	0
2020/08/18	R186	05/11/2020	8.64	Put	Bond Future	538.9700	0.5390	533.3600	0.5334	(1.041)	0	0	0
2020/08/18	R186	05/11/2020	7.50	Call	Bond Future	1,853.2800	1.8533	1,830.3700	1.8304	(1.236)	0	0	80
2020/08/18	R186	05/11/2020	8.00	Put	Bond Future	1,341.9500	1.3419	1,336.3500	1.3363	(0.417)	0	0	0
2020/08/18	R186	05/11/2020			Bond Future	7.6207	117.9190	7.6247	117.8984	0.052	0.0000	0.0000	88,469
2020/08/18	R186	05/11/2020	8.66	Call	Bond Future	5,793.6400	5.7936	5,767.5000	5.7675	(0.451)	0	0	0
2020/08/18	R186	05/11/2020	8.66	Put	Bond Future	521.0500	0.5210	515.5000	0.5155	(1.065)	0	0	0
2020/08/18	R186	05/11/2020	7.00	Put	Bond Future	4,190.3500	4.1904	4,194.1500	4.1942	0.091	0	0	0
2020/08/18	R186	05/11/2020	7.00	Call	Bond Future	886.4100	0.8864	869.6200	0.8696	(1.894)	0	0	1,200
2020/08/18	R186	05/11/2020	8.65	Put	Bond Future	529.9500	0.5299	524.3700	0.5244	(1.053)	0	0	0
2020/08/18	R186	05/11/2020	8.64	Call	Bond Future	5,713.0500	5.7130	5,686.8500	5.6868	(0.459)	0	0	0
2020/08/18	R186	05/11/2020	6.50	Put	Bond Future	6,406.6700	6.4067	6,417.3700	6.4174	0.167	0	0	0
2020/08/18	R186	05/11/2020	7.50	Put	Bond Future	2,486.4900	2.4865	2,484.1700	2.4842	(0.093)	0	0	0
2020/08/18	R186	05/11/2020	8.00	Call	Bond Future	3,303.0100	3.3030	3,276.8200	3.2768	(0.793)	0	0	1,200
2020/08/18	R186	05/11/2020	7.84	Put	Bond Future	1,648.3500	1.6484	1,643.4500	1.6434	(0.297)	0	0	0
2020/08/18	R186	05/11/2020	9.26	Put	Bond Future	170.0400	0.1700	166.7800	0.1668	(1.917)	0	0	3,500
2020/08/18	R186	05/11/2020	6.50	Call	Bond Future	353.0200	0.3530	343.1300	0.3431	(2.802)	0	0	80
2020/08/18	R186	05/11/2020	7.84	Call	Bond Future	2,787.4100	2.7874	2,761.9200	2.7619	(0.914)	0	0	3,500
2020/08/18	R186	05/11/2020	8.34	Put	Bond Future	849.5800	0.8496	843.4600	0.8435	(0.720)	0	0	0
2020/08/18	R186	05/11/2020	8.34	Call	Bond Future	4,532.3300	4.5323	4,505.6200	4.5056	(0.589)	0	0	3,500
2020/08/18	R186	05/11/2020	9.26	Call	Bond Future	8,345.7900	8.3458	8,321.9400	8.3219	(0.286)	0	0	0
2020/08/18	R186	04/02/2021	8.15	Call	Bond Future	3,859.0500	3.8590	3,831.1300	3.8311	(0.723)	0	0	0
2020/08/18	R186	04/02/2021			Bond Future	7.8114	113.8782	7.8179	113.8458	0.083	0.0000	0.0000	50
2020/08/18	R186	04/02/2021	8.15	Put	Bond Future	2,184.9300	2.1849	2,189.4400	2.1894	0.206	0	0	0
2020/08/18	R186	04/02/2021	8.00	Put	Bond Future	2,487.6600	2.4877	2,493.3300	2.4933	0.228	0	0	15,177
2020/08/18	R186	04/02/2021	8.16	Call	Bond Future	3,888.8600	3.8889	3,860.8700	3.8609	(0.720)	0	0	0
2020/08/18	R186	04/02/2021	8.17	Put	Bond Future	2,146.7700	2.1468	2,151.1400	2.1511	0.204	0	0	0
2020/08/18	R186	04/02/2021	8.00	Call	Bond Future	3,424.1400	3.4241	3,397.3800	3.3974	(0.782)	0	0	0
2020/08/18	R186	04/02/2021	8.16	Put	Bond Future	2,165.7900	2.1658	2,170.2300	2.1702	0.205	0	0	0
2020/08/18	R186	04/02/2021	8.17	Call	Bond Future	3,918.7700	3.9188	3,890.7100	3.8907	(0.716)	0	0	0
2020/08/18	R186	06/05/2021	10.77	Call	Bond Future	12,446.3700	12.4464	12,403.8400	12.4038	(0.342)	0	0	0
2020/08/18	R186	06/05/2021	10.76	Put	Bond Future	278.7200	0.2787	279.4500	0.2795	0.262	0	0	0
2020/08/18	R186	06/05/2021			Bond Future	8.0168	115.0985	8.0259	115.0552	0.114	0.0000	0.0000	0
2020/08/18	R186	06/05/2021	10.78	Call	Bond Future	12,484.1700	12.4842	12,441.6200	12.4416	(0.341)	0	0	0
2020/08/18	R186	06/05/2021	10.78	Put	Bond Future	272.2200	0.2722	272.9300	0.2729	0.261	0	0	0
2020/08/18	R186	06/05/2021	10.77	Put	Bond Future	275.4500	0.2755	276.1800	0.2762	0.265	0	0	0
2020/08/18	R186	06/05/2021	10.76	Call	Bond Future	12,408.5900	12.4086	12,366.0600	12.3661	(0.343)	0	0	0
2020/08/18	R186	05/08/2021	8.61	Call	Bond Future	4,636.9300	4.6369	4,594.1500	4.5942	(0.923)	0	0	0
2020/08/18	R186	05/08/2021	8.62	Put	Bond Future	2,954.9200	2.9549	2,976.1500	2.9762	0.718	0	0	0
2020/08/18	R186	05/08/2021			Bond Future	8.2383	111.0863	8.2524	111.0222	0.172	0.0000	0.0000	0
2020/08/18	R186	05/08/2021	8.61	Put	Bond Future	2,972.5500	2.9725	2,993.8900	2.9939	0.718	0	0	0
2020/08/18	R186	05/08/2021	8.62	Call	Bond Future	4,663.6400	4.6636	4,620.7500	4.6207	(0.920)	0	0	0
2020/08/18	R186	05/08/2021	8.63	Call	Bond Future	4,689.9900	4.6900	4,646.9800	4.6470	(0.917)	0	0	0
2020/08/18	R186	05/08/2021	8.63	Put	Bond Future	2,936.9700	2.9370	2,958.0800	2.9581	0.719	0	0	0
2020/08/18	R197	05/11/2020			Bond Future	307.5587	307.5587	307.4770	307.4770	(0.027)	0.0000	0.0000	2,902
2020/08/18	R197	04/02/2021			Bond Future	303.0815	303.0815	302.9687	302.9687	(0.037)	0.0000	0.0000	0
2020/08/18	R197	06/05/2021			Bond Future	306.4002	306.4002	306.2582	306.2582	(0.046)	0.0000	0.0000	0

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2020/08/18	R197	05/08/2021			Bond Future	301.9177	301.9177	301.7201	301.7201	(0.065)	0.0000	0.0000	0
2020/08/18	R202	05/11/2020			Bond Future	210.2230	210.2230	210.8249	210.8249	0.286	0.0000	0.0000	8,104
2020/08/18	R202	04/02/2021			Bond Future	208.3486	208.3486	208.9362	208.9362	0.282	0.0000	0.0000	0
2020/08/18	R202	06/05/2021			Bond Future	210.6297	210.6297	211.2046	211.2046	0.273	0.0000	0.0000	0
2020/08/18	R202	05/08/2021			Bond Future	208.7878	208.7878	209.3317	209.3317	0.260	0.0000	0.0000	0
2020/08/18	R208	05/11/2020	4.78	Call	Bond Future	544.5400	0.5445	539.7900	0.5398	(0.872)	0	0	0
2020/08/18	R208	05/11/2020	4.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/18	R208	05/11/2020			Bond Future	3.3731	102.0453	3.3854	102.0406	0.362	0.0000	0.0000	7,525
2020/08/18	R208	05/11/2020	4.79	Call	Bond Future	548.3900	0.5484	543.6400	0.5436	(0.866)	0	0	0
2020/08/18	R208	05/11/2020	4.79	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/18	R208	05/11/2020	4.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2020/08/18	R208	05/11/2020	4.77	Call	Bond Future	540.6900	0.5407	535.9400	0.5359	(0.879)	0	0	0
2020/08/18	R209	05/11/2020	10.02	Call	Bond Future	1,199.4700	1.1995	1,223.5300	1.2235	2.006	0	0	0
2020/08/18	R209	05/11/2020			Bond Future	10.9927	65.8589	10.9650	66.0086	(0.252)	0.0000	0.0000	26,289
2020/08/18	R209	05/11/2020	10.00	Call	Bond Future	1,171.0900	1.1711	1,194.5800	1.1946	2.006	0	0	0
2020/08/18	R209	05/11/2020	10.00	Put	Bond Future	6,857.7500	6.8577	6,731.5400	6.7315	(1.840)	0	0	0
2020/08/18	R209	05/11/2020	10.02	Put	Bond Future	6,764.6200	6.7646	6,638.9800	6.6390	(1.857)	0	0	0
2020/08/18	R209	05/11/2020	10.01	Call	Bond Future	1,185.2200	1.1852	1,209.0000	1.2090	2.006	0	0	0
2020/08/18	R209	05/11/2020	10.01	Put	Bond Future	6,811.0900	6.8111	6,685.1700	6.6852	(1.849)	0	0	0
2020/08/18	R209	04/02/2021	10.12	Put	Bond Future	8,112.2900	8.1123	8,003.4200	8.0034	(1.342)	0	0	0
2020/08/18	R209	04/02/2021			Bond Future	11.1987	66.5512	11.1712	66.6957	(0.246)	0.0000	0.0000	0
2020/08/18	R209	04/02/2021	10.11	Call	Bond Future	2,056.9600	2.0570	2,092.4100	2.0924	1.723	0	0	0
2020/08/18	R209	04/02/2021	10.11	Put	Bond Future	8,156.1100	8.1561	8,046.9900	8.0470	(1.338)	0	0	0
2020/08/18	R209	04/02/2021	10.12	Call	Bond Future	2,072.8900	2.0729	2,108.5900	2.1086	1.722	0	0	0
2020/08/18	R209	04/02/2021	10.10	Call	Bond Future	2,041.1100	2.0411	2,076.3300	2.0763	1.726	0	0	0
2020/08/18	R209	04/02/2021	10.10	Put	Bond Future	8,200.0800	8.2001	8,090.7300	8.0907	(1.334)	0	0	0
2020/08/18	R209	06/05/2021	12.25	Put	Bond Future	3,309.4000	3.3094	3,253.3400	3.2533	(1.694)	0	0	2,000
2020/08/18	R209	06/05/2021	12.23	Put	Bond Future	3,341.1800	3.3412	3,284.7300	3.2847	(1.690)	0	0	0
2020/08/18	R209	06/05/2021	12.22	Call	Bond Future	7,295.9400	7.2959	7,379.4200	7.3794	1.144	0	0	0
2020/08/18	R209	06/05/2021			Bond Future	11.4110	64.1243	11.3836	64.2644	(0.240)	0.0000	0.0000	940
2020/08/18	R209	06/05/2021	10.25	Put	Bond Future	8,866.5100	8.8665	8,766.1900	8.7662	(1.131)	0	0	0
2020/08/18	R209	06/05/2021	10.25	Call	Bond Future	2,517.6700	2.5177	2,557.4700	2.5575	1.581	0	0	2,000
2020/08/18	R209	06/05/2021	11.25	Call	Bond Future	4,614.2600	4.6143	4,676.8600	4.6769	1.357	0	0	0
2020/08/18	R209	06/05/2021	11.25	Put	Bond Future	5,443.3500	5.4434	5,365.8300	5.3658	(1.424)	0	0	2,000
2020/08/18	R209	06/05/2021	12.25	Call	Bond Future	7,387.2100	7.3872	7,471.2700	7.4713	1.138	0	0	0
2020/08/18	R209	06/05/2021	12.23	Call	Bond Future	7,326.3400	7.3263	7,410.0100	7.4100	1.142	0	0	0
2020/08/18	R209	06/05/2021	12.22	Put	Bond Future	3,357.1800	3.3572	3,300.5400	3.3005	(1.687)	0	0	0
2020/08/18	R209	06/05/2021	12.24	Call	Bond Future	7,356.7700	7.3568	7,440.6300	7.4406	1.140	0	0	0
2020/08/18	R209	06/05/2021	12.24	Put	Bond Future	3,325.2500	3.3252	3,268.9900	3.2690	(1.692)	0	0	0
2020/08/18	R209	05/08/2021	11.81	Put	Bond Future	5,201.0900	5.2011	5,137.2700	5.1373	(1.227)	0	0	0
2020/08/18	R209	05/08/2021			Bond Future	11.6311	64.8318	11.6050	64.9618	(0.225)	0.0000	0.0000	0
2020/08/18	R209	05/08/2021	11.80	Call	Bond Future	6,053.5600	6.0536	6,119.5400	6.1195	1.090	0	0	0
2020/08/18	R209	05/08/2021	11.80	Put	Bond Future	5,223.8600	5.2239	5,159.8500	5.1599	(1.225)	0	0	0
2020/08/18	R209	05/08/2021	11.81	Call	Bond Future	6,079.4200	6.0794	6,145.5900	6.1456	1.088	0	0	0
2020/08/18	R209	05/08/2021	11.79	Call	Bond Future	6,027.7300	6.0277	6,093.5300	6.0935	1.092	0	0	0

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2020/08/18	R209	05/08/2021	11.79	Put	Bond Future	5,246.7200	5.2467	5,182.5300	5.1825	(1.223)	0	0	0
2020/08/18	R210	05/11/2020			Bond Future	182.8233	182.8233	183.2780	183.2780	0.249	0.0000	0.0000	2,243
2020/08/18	R210	04/02/2021			Bond Future	184.7885	184.7885	185.2299	185.2299	0.239	0.0000	0.0000	0
2020/08/18	R210	06/05/2021			Bond Future	184.1223	184.1223	184.5515	184.5515	0.233	0.0000	0.0000	0
2020/08/18	R210	05/08/2021			Bond Future	186.1954	186.1954	186.5964	186.5964	0.215	0.0000	0.0000	0
2020/08/18	R212	05/11/2020			Bond Future	167.1131	167.1131	167.0649	167.0649	(0.029)	0.0000	0.0000	6,967
2020/08/18	R212	04/02/2021			Bond Future	166.6314	166.6314	166.5660	166.5660	(0.039)	0.0000	0.0000	0
2020/08/18	R212	06/05/2021			Bond Future	168.4558	168.4558	168.3744	168.3744	(0.048)	0.0000	0.0000	0
2020/08/18	R212	05/08/2021			Bond Future	168.0414	168.0414	167.9290	167.9290	(0.067)	0.0000	0.0000	0
2020/08/18	R213	05/11/2020	9.60	Put	Bond Future	3,958.2200	3.9582	3,964.7300	3.9647	0.164	0	0	0
2020/08/18	R213	05/11/2020	9.59	Call	Bond Future	2,117.2000	2.1172	2,081.7100	2.0817	(1.676)	0	0	0
2020/08/18	R213	05/11/2020			Bond Future	9.9225	82.7583	9.9301	82.7161	0.076	0.0000	0.0000	16,316
2020/08/18	R213	05/11/2020	9.60	Call	Bond Future	2,140.1200	2.1401	2,104.4700	2.1045	(1.666)	0	0	0
2020/08/18	R213	05/11/2020	9.59	Put	Bond Future	3,992.5300	3.9925	3,999.2000	3.9992	0.167	0	0	0
2020/08/18	R213	05/11/2020	9.61	Call	Bond Future	2,163.2000	2.1632	2,127.3900	2.1274	(1.655)	0	0	0
2020/08/18	R213	05/11/2020	9.61	Put	Bond Future	3,924.1200	3.9241	3,930.4700	3.9305	0.162	0	0	0
2020/08/18	R213	04/02/2021	9.40	Call	Bond Future	2,332.0100	2.3320	2,302.5100	2.3025	(1.265)	0	0	0
2020/08/18	R213	04/02/2021	9.39	Put	Bond Future	6,475.9700	6.4760	6,497.6000	6.4976	0.334	0	0	0
2020/08/18	R213	04/02/2021			Bond Future	10.1376	83.6275	10.1471	83.5765	0.093	0.0000	0.0000	0
2020/08/18	R213	04/02/2021	9.41	Call	Bond Future	2,351.6400	2.3516	2,322.0000	2.3220	(1.260)	0	0	0
2020/08/18	R213	04/02/2021	9.41	Put	Bond Future	6,400.1300	6.4001	6,421.4900	6.4215	0.334	0	0	0
2020/08/18	R213	04/02/2021	9.40	Put	Bond Future	6,437.9700	6.4380	6,459.4700	6.4595	0.334	0	0	0
2020/08/18	R213	04/02/2021	9.39	Call	Bond Future	2,312.4800	2.3125	2,283.1100	2.2831	(1.270)	0	0	0
2020/08/18	R213	06/05/2021	11.91	Put	Bond Future	1,852.9800	1.8530	1,859.6300	1.8596	0.359	0	0	0
2020/08/18	R213	06/05/2021			Bond Future	10.3542	80.9941	10.3655	80.9351	0.109	0.0000	0.0000	0
2020/08/18	R213	06/05/2021	11.90	Call	Bond Future	9,433.9500	9.4339	9,381.5700	9.3816	(0.555)	0	0	0
2020/08/18	R213	06/05/2021	11.90	Put	Bond Future	1,866.0800	1.8661	1,872.7800	1.8728	0.359	0	0	0
2020/08/18	R213	06/05/2021	11.91	Call	Bond Future	9,466.6300	9.4666	9,414.2000	9.4142	(0.554)	0	0	0
2020/08/18	R213	06/05/2021	11.89	Call	Bond Future	9,401.3000	9.4013	9,348.9700	9.3490	(0.557)	0	0	0
2020/08/18	R213	06/05/2021	11.89	Put	Bond Future	1,879.2500	1.8793	1,886.0000	1.8860	0.359	0	0	0
2020/08/18	R213	05/08/2021	10.85	Call	Bond Future	5,946.5100	5.9465	5,896.6300	5.8966	(0.839)	0	0	0
2020/08/18	R213	05/08/2021	10.84	Put	Bond Future	4,637.6800	4.6377	4,662.3000	4.6623	0.531	0	0	0
2020/08/18	R213	05/08/2021			Bond Future	10.5843	81.8874	10.5990	81.8130	0.139	0.0000	0.0000	0
2020/08/18	R213	05/08/2021	10.86	Call	Bond Future	5,974.5200	5.9745	5,924.5300	5.9245	(0.837)	0	0	0
2020/08/18	R213	05/08/2021	10.86	Put	Bond Future	4,594.6200	4.5946	4,619.0200	4.6190	0.531	0	0	0
2020/08/18	R213	05/08/2021	10.85	Put	Bond Future	4,616.1100	4.6161	4,640.6200	4.6406	0.531	0	0	0
2020/08/18	R213	05/08/2021	10.84	Call	Bond Future	5,918.5400	5.9185	5,868.7700	5.8688	(0.841)	0	0	0
2020/08/18	R214	05/11/2020	10.26	Put	Bond Future	7,034.8900	7.0349	6,902.7900	6.9028	(1.878)	0	0	0
2020/08/18	R214	05/11/2020			Bond Future	11.2487	63.6140	11.2198	63.7719	(0.256)	0.0000	0.0000	15,786
2020/08/18	R214	05/11/2020	10.25	Call	Bond Future	1,220.0300	1.2200	1,245.4600	1.2455	2.084	0	0	0
2020/08/18	R214	05/11/2020	10.25	Put	Bond Future	7,083.1800	7.0832	6,950.7800	6.9508	(1.869)	0	0	0
2020/08/18	R214	05/11/2020	10.26	Call	Bond Future	1,234.7300	1.2347	1,260.4600	1.2605	2.084	0	0	0
2020/08/18	R214	05/11/2020	10.24	Call	Bond Future	1,205.9300	1.2059	1,231.0600	1.2311	2.084	0	0	0
2020/08/18	R214	05/11/2020	10.24	Put	Bond Future	7,132.1700	7.1322	6,999.4700	6.9995	(1.861)	0	0	0

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2020/08/18	R214	04/02/2021	10.33	Call	Bond Future	2,090.0000	2.0900	2,127.4900	2.1275	1.794	0	0	0
2020/08/18	R214	04/02/2021			Bond Future	11.4543	64.2822	11.4255	64.4352	(0.251)	0.0000	0.0000	0
2020/08/18	R214	04/02/2021	10.31	Call	Bond Future	2,057.8000	2.0578	2,094.7800	2.0948	1.797	0	0	0
2020/08/18	R214	04/02/2021	10.31	Put	Bond Future	8,644.6700	8.6447	8,528.6600	8.5287	(1.342)	0	0	0
2020/08/18	R214	04/02/2021	10.33	Put	Bond Future	8,552.2500	8.5523	8,436.7500	8.4367	(1.351)	0	0	0
2020/08/18	R214	04/02/2021	10.32	Call	Bond Future	2,073.8600	2.0739	2,111.0900	2.1111	1.795	0	0	0
2020/08/18	R214	04/02/2021	10.32	Put	Bond Future	8,598.3800	8.5984	8,482.6200	8.4826	(1.346)	0	0	0
2020/08/18	R214	06/05/2021	12.26	Call	Bond Future	6,816.3600	6.8164	6,901.0700	6.9011	1.243	0	0	0
2020/08/18	R214	06/05/2021	12.25	Put	Bond Future	3,858.8800	3.8589	3,794.5700	3.7946	(1.667)	0	0	0
2020/08/18	R214	06/05/2021			Bond Future	11.6586	61.6938	11.6298	61.8426	(0.247)	0.0000	0.0000	0
2020/08/18	R214	06/05/2021	12.27	Call	Bond Future	6,846.1200	6.8461	6,931.0400	6.9310	1.240	0	0	0
2020/08/18	R214	06/05/2021	12.27	Put	Bond Future	3,823.2200	3.8232	3,759.3300	3.7593	(1.671)	0	0	0
2020/08/18	R214	06/05/2021	12.26	Put	Bond Future	3,840.9000	3.8409	3,776.8000	3.7768	(1.669)	0	0	0
2020/08/18	R214	06/05/2021	12.25	Call	Bond Future	6,786.8300	6.7868	6,871.3300	6.8713	1.245	0	0	0
2020/08/18	R214	05/08/2021	12.01	Call	Bond Future	6,118.7000	6.1187	6,189.4600	6.1895	1.156	0	0	0
2020/08/18	R214	05/08/2021			Bond Future	11.8737	62.3743	11.8459	62.5135	(0.234)	0.0000	0.0000	0
2020/08/18	R214	05/08/2021	12.01	Put	Bond Future	5,442.9600	5.4430	5,374.5000	5.3745	(1.258)	0	0	0
2020/08/18	R214	05/08/2021	12.03	Put	Bond Future	5,396.3500	5.3963	5,328.2800	5.3283	(1.261)	0	0	0
2020/08/18	R214	05/08/2021	12.02	Call	Bond Future	6,144.5500	6.1446	6,215.5000	6.2155	1.155	0	0	0
2020/08/18	R214	05/08/2021	12.02	Put	Bond Future	5,419.7300	5.4197	5,351.4600	5.3515	(1.260)	0	0	0
2020/08/18	R214	05/08/2021	12.03	Call	Bond Future	6,170.1900	6.1702	6,241.3400	6.2413	1.153	0	0	0
2020/08/18	R248	05/11/2020	10.03	Call	Bond Future	554.3800	0.5544	579.3800	0.5794	4.510	0	0	0
2020/08/18	R248	05/11/2020	10.02	Put	Bond Future	12,684.7300	12.6847	12,419.3800	12.4194	(2.092)	0	0	0
2020/08/18	R248	05/11/2020			Bond Future	11.6763	77.7553	11.6313	78.0453	(0.385)	0.0000	0.0000	110,599
2020/08/18	R248	05/11/2020	10.04	Call	Bond Future	563.0100	0.5630	588.3800	0.5884	4.506	0	0	0
2020/08/18	R248	05/11/2020	10.04	Put	Bond Future	12,535.3200	12.5353	12,270.6900	12.2707	(2.111)	0	0	0
2020/08/18	R248	05/11/2020	11.00	Put	Bond Future	6,588.3900	6.5884	6,376.8400	6.3768	(3.211)	0	0	0
2020/08/18	R248	05/11/2020	11.00	Call	Bond Future	2,010.9200	2.0109	2,089.3700	2.0894	3.901	0	0	950
2020/08/18	R248	05/11/2020	10.00	Put	Bond Future	12,835.1000	12.8351	12,569.0200	12.5690	(2.073)	0	0	0
2020/08/18	R248	05/11/2020	10.00	Call	Bond Future	529.1100	0.5291	553.0300	0.5530	4.521	0	0	950
2020/08/18	R248	05/11/2020	10.03	Put	Bond Future	12,609.9000	12.6099	12,344.9000	12.3449	(2.102)	0	0	0
2020/08/18	R248	05/11/2020	10.02	Call	Bond Future	545.8500	0.5459	570.5000	0.5705	4.516	0	0	0
2020/08/18	R248	04/02/2021	10.75	Call	Bond Future	2,358.4200	2.3584	2,434.3300	2.4343	3.219	0	0	2,590
2020/08/18	R248	04/02/2021	10.47	Put	Bond Future	11,811.4500	11.8114	11,589.0700	11.5891	(1.883)	0	0	0
2020/08/18	R248	04/02/2021	10.46	Call	Bond Future	1,851.1700	1.8512	1,913.3300	1.9133	3.358	0	0	0
2020/08/18	R248	04/02/2021			Bond Future	11.9035	78.5722	11.8577	78.8572	(0.385)	0.0000	0.0000	0
2020/08/18	R248	04/02/2021	10.75	Put	Bond Future	10,181.4800	10.1815	9,972.4100	9.9724	(2.053)	0	0	0
2020/08/18	R248	04/02/2021	11.50	Put	Bond Future	6,737.9800	6.7380	6,569.0100	6.5690	(2.508)	0	0	0
2020/08/18	R248	04/02/2021	11.50	Call	Bond Future	4,157.7300	4.1577	4,273.7400	4.2737	2.790	0	0	2,590
2020/08/18	R248	04/02/2021	10.47	Call	Bond Future	1,867.3600	1.8674	1,929.9600	1.9300	3.352	0	0	0
2020/08/18	R248	04/02/2021	10.46	Put	Bond Future	11,872.7800	11.8728	11,649.9600	11.6500	(1.877)	0	0	0
2020/08/18	R248	04/02/2021	10.48	Call	Bond Future	1,883.6300	1.8836	1,946.6900	1.9467	3.348	0	0	0
2020/08/18	R248	04/02/2021	10.48	Put	Bond Future	11,750.3300	11.7503	11,528.4100	11.5284	(1.889)	0	0	0
2020/08/18	R248	06/05/2021	12.36	Call	Bond Future	6,720.4800	6.7205	6,871.8900	6.8719	2.253	0	0	0
2020/08/18	R248	06/05/2021			Bond Future	12.1301	75.0025	12.0834	75.2835	(0.385)	0.0000	0.0000	0
2020/08/18	R248	06/05/2021	12.34	Call	Bond Future	6,657.6900	6.6577	6,808.2400	6.8082	2.261	0	0	0
2020/08/18	R248	06/05/2021	12.34	Put	Bond Future	5,418.1700	5.4182	5,287.7400	5.2877	(2.407)	0	0	0

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2020/08/18	R248	06/05/2021	12.36	Put	Bond Future	5,364.8700	5.3649	5,235.3000	5.2353	(2.415)	0	0	0
2020/08/18	R248	06/05/2021	12.35	Call	Bond Future	6,689.0700	6.6891	6,840.0400	6.8400	2.257	0	0	0
2020/08/18	R248	06/05/2021	12.35	Put	Bond Future	5,391.4600	5.3915	5,261.4500	5.2614	(2.411)	0	0	0
2020/08/18	R248	05/08/2021	12.51	Put	Bond Future	6,240.2200	6.2402	6,113.5500	6.1136	(2.030)	0	0	0
2020/08/18	R248	05/08/2021			Bond Future	12.3701	75.8299	12.3235	76.1003	(0.377)	0.0000	0.0000	0
2020/08/18	R248	05/08/2021	12.51	Call	Bond Future	7,041.3300	7.0413	7,185.0600	7.1851	2.041	0	0	0
2020/08/18	R248	05/08/2021	12.52	Call	Bond Future	7,070.9300	7.0709	7,215.0200	7.2150	2.038	0	0	0
2020/08/18	R248	05/08/2021	12.50	Put	Bond Future	6,267.1000	6.2671	6,140.0600	6.1401	(2.027)	0	0	0
2020/08/18	R248	05/08/2021	12.52	Put	Bond Future	6,213.1800	6.2132	6,086.8700	6.0869	(2.033)	0	0	0
2020/08/18	R248	05/08/2021	12.50	Call	Bond Future	7,011.4800	7.0115	7,154.8400	7.1548	2.045	0	0	0

Total

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