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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/08/2020 TO 21/08/2020

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
2020/08/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	2025	05/11/2020		Bond Future	140.3084	140.3084	140.6308	140.6308	0.230	0.0000	0.0000	3,954
2020/08/21	2025	04/02/2021		Bond Future	140.3050	140.3050	140.6301	140.6301	0.232	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
2020/08/21	2025	06/05/2021			Bond Future	141.8271	141.8271	142.1556	142.1556	0.232	0.0000	0.0000	0
2020/08/21	2025	05/08/2021			Bond Future	141.8814	141.8814	142.2134	142.2134	0.234	0.0000	0.0000	0
2020/08/21	2029	05/11/2020			Bond Future	99.1265	99.1265	99.7248	99.7248	0.604	0.0000	0.0000	5,004
2020/08/21	2029	04/02/2021			Bond Future	100.1803	100.1803	100.7845	100.7845	0.603	0.0000	0.0000	0
2020/08/21	2029	06/05/2021			Bond Future	100.1381	100.1381	100.7487	100.7487	0.610	0.0000	0.0000	0
2020/08/21	2029	05/08/2021			Bond Future	101.2473	101.2473	101.8645	101.8645	0.610	0.0000	0.0000	0
2020/08/21	2030	05/11/2020	9.39	Put	Bond Future	2,695.2400	2.6952	2,642.2300	2.6422	(1.967)	0	0	0
2020/08/21	2030	05/11/2020	9.38	Call	Bond Future	2,391.6200	2.3916	2,410.9300	2.4109	0.807	0	0	0
2020/08/21	2030	05/11/2020	9.99	Put	Bond Future	1,341.0600	1.3411	1,304.0100	1.3040	(2.763)	0	0	5,000
2020/08/21	2030	05/11/2020	8.10	Put	Bond Future	8,402.0900	8.4021	8,329.9700	8.3300	(0.858)	0	0	0
2020/08/21	2030	05/11/2020	8.73	Call	Bond Future	967.6700	0.9677	973.7700	0.9738	0.630	0	0	3,000
2020/08/21	2030	05/11/2020	10.06	Put	Bond Future	1,232.5500	1.2325	1,197.3000	1.1973	(2.860)	0	0	1,000
2020/08/21	2030	05/11/2020			Bond Future	9.4381	93.4666	9.4254	93.5392	(0.134)	0.0000	0.0000	102,381
2020/08/21	2030	05/11/2020	9.99	Call	Bond Future	4,428.0400	4.4280	4,463.5600	4.4636	0.802	0	0	0
2020/08/21	2030	05/11/2020	8.85	Put	Bond Future	4,617.2100	4.6172	4,552.6300	4.5526	(1.399)	0	0	0
2020/08/21	2030	05/11/2020	8.85	Call	Bond Future	1,171.0200	1.1710	1,179.0100	1.1790	0.682	0	0	3,000
2020/08/21	2030	05/11/2020	9.61	Call	Bond Future	3,081.9900	3.0820	3,107.3200	3.1073	0.822	0	0	0
2020/08/21	2030	05/11/2020	9.61	Put	Bond Future	2,105.4700	2.1055	2,058.2300	2.0582	(2.244)	0	0	3,000
2020/08/21	2030	05/11/2020	8.34	Put	Bond Future	7,064.5300	7.0645	6,993.8000	6.9938	(1.001)	0	0	0
2020/08/21	2030	05/11/2020	8.34	Call	Bond Future	491.8200	0.4918	493.6600	0.4937	0.374	0	0	1,000
2020/08/21	2030	05/11/2020	9.04	Put	Bond Future	3,862.8000	3.8628	3,801.7500	3.8018	(1.580)	0	0	0
2020/08/21	2030	05/11/2020	9.04	Call	Bond Future	1,548.2500	1.5482	1,559.7700	1.5598	0.744	0	0	1,000
2020/08/21	2030	05/11/2020	9.39	Call	Bond Future	2,419.6800	2.4197	2,439.2400	2.4392	0.808	0	0	0
2020/08/21	2030	05/11/2020	9.38	Put	Bond Future	2,724.6300	2.7246	2,671.3700	2.6714	(1.955)	0	0	0
2020/08/21	2030	05/11/2020	8.36	Put	Bond Future	6,957.5100	6.9575	6,886.9400	6.8869	(1.014)	0	0	0
2020/08/21	2030	05/11/2020	9.86	Put	Bond Future	1,568.8100	1.5688	1,528.3200	1.5283	(2.581)	0	0	14,160
2020/08/21	2030	05/11/2020	8.10	Call	Bond Future	311.9000	0.3119	312.3500	0.3123	0.144	0	0	3,000
2020/08/21	2030	05/11/2020	8.73	Put	Bond Future	5,137.7400	5.1377	5,071.2700	5.0713	(1.294)	0	0	0
2020/08/21	2030	05/11/2020	9.23	Put	Bond Future	3,194.6400	3.1946	3,137.7300	3.1377	(1.781)	0	0	0
2020/08/21	2030	05/11/2020	10.06	Call	Bond Future	4,701.2300	4.7012	4,738.5500	4.7386	0.794	0	0	0
2020/08/21	2030	05/11/2020	10.37	Put	Bond Future	842.4600	0.8425	814.6300	0.8146	(3.303)	0	0	8,000
2020/08/21	2030	05/11/2020	9.40	Call	Bond Future	2,447.7400	2.4477	2,467.5600	2.4676	0.810	0	0	0
2020/08/21	2030	05/11/2020	9.40	Put	Bond Future	2,665.9000	2.6659	2,613.1500	2.6131	(1.979)	0	0	0
2020/08/21	2030	05/11/2020	9.65	Call	Bond Future	3,211.7200	3.2117	3,238.1300	3.2381	0.822	0	0	0
2020/08/21	2030	05/11/2020	9.65	Put	Bond Future	2,009.9600	2.0100	1,963.8000	1.9638	(2.297)	0	0	2,500
2020/08/21	2030	05/11/2020	8.36	Call	Bond Future	509.9000	0.5099	511.9000	0.5119	0.392	0	0	14,160
2020/08/21	2030	05/11/2020	8.86	Put	Bond Future	4,575.2800	4.5753	4,510.8700	4.5109	(1.408)	0	0	0
2020/08/21	2030	05/11/2020	8.86	Call	Bond Future	1,189.0900	1.1891	1,197.2500	1.1972	0.686	0	0	14,160
2020/08/21	2030	05/11/2020	9.86	Call	Bond Future	3,941.1300	3.9411	3,973.2100	3.9732	0.814	0	0	0
2020/08/21	2030	05/11/2020	9.23	Call	Bond Future	1,994.2200	1.9942	2,009.8800	2.0099	0.785	0	0	3,000
2020/08/21	2030	05/11/2020	10.47	Call	Bond Future	6,405.0100	6.4050	6,451.9200	6.4519	0.732	0	0	0
2020/08/21	2030	05/11/2020	10.47	Put	Bond Future	743.6800	0.7437	718.0200	0.7180	(3.450)	0	0	3,000
2020/08/21	2030	05/11/2020	8.53	Put	Bond Future	6,080.2800	6.0803	6,011.2900	6.0113	(1.135)	0	0	0
2020/08/21	2030	05/11/2020	8.53	Call	Bond Future	687.7400	0.6877	691.3200	0.6913	0.521	0	0	15,414
2020/08/21	2030	05/11/2020	9.03	Put	Bond Future	3,900.4500	3.9005	3,839.2000	3.8392	(1.570)	0	0	0
2020/08/21	2030	05/11/2020	9.03	Call	Bond Future	1,526.7800	1.5268	1,538.1000	1.5381	0.741	0	0	15,414

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2020/08/21	2030	05/11/2020	10.37	Call	Bond Future	5,975.7000	5.9757	6,020.4400	6.0204	0.749	0	0	0
2020/08/21	2030	04/02/2021	9.20	Put	Bond Future	4,820.3200	4.8203	4,767.0500	4.7670	(1.105)	0	0	0
2020/08/21	2030	04/02/2021	8.20	Put	Bond Future	9,242.7400	9.2427	9,176.2100	9.1762	(0.720)	0	0	0
2020/08/21	2030	04/02/2021	9.12	Call	Bond Future	2,107.6900	2.1077	2,125.9700	2.1260	0.867	0	0	1,000
2020/08/21	2030	04/02/2021	8.36	Call	Bond Future	896.2900	0.8963	904.1800	0.9042	0.880	0	0	800
2020/08/21	2030	04/02/2021	9.16	Call	Bond Future	2,194.7800	2.1948	2,213.7300	2.2137	0.863	0	0	0
2020/08/21	2030	04/02/2021	9.15	Put	Bond Future	4,996.4300	4.9964	4,942.3100	4.9423	(1.083)	0	0	0
2020/08/21	2030	04/02/2021			Bond Future	9.6502	90.4331	9.6371	90.5060	(0.136)	0.0000	0.0000	0
2020/08/21	2030	04/02/2021	8.20	Call	Bond Future	734.0900	0.7341	740.4600	0.7405	0.868	0	0	1,600
2020/08/21	2030	04/02/2021	8.37	Put	Bond Future	8,366.3400	8.3663	8,301.4400	8.3014	(0.776)	0	0	0
2020/08/21	2030	04/02/2021	8.37	Call	Bond Future	907.2600	0.9073	915.2600	0.9153	0.882	0	0	1,000
2020/08/21	2030	04/02/2021	9.17	Call	Bond Future	2,216.9300	2.2169	2,236.0600	2.2361	0.863	0	0	0
2020/08/21	2030	04/02/2021	9.17	Put	Bond Future	4,925.5400	4.9255	4,871.7700	4.8718	(1.092)	0	0	0
2020/08/21	2030	04/02/2021	9.20	Call	Bond Future	2,283.9800	2.2840	2,303.6100	2.3036	0.859	0	0	1,600
2020/08/21	2030	04/02/2021	9.12	Put	Bond Future	5,104.3300	5.1043	5,049.7100	5.0497	(1.070)	0	0	0
2020/08/21	2030	04/02/2021	8.36	Put	Bond Future	8,416.7100	8.4167	8,351.7000	8.3517	(0.772)	0	0	0
2020/08/21	2030	04/02/2021	9.16	Put	Bond Future	4,960.9000	4.9609	4,906.9500	4.9069	(1.088)	0	0	0
2020/08/21	2030	04/02/2021	9.15	Call	Bond Future	2,172.7500	2.1728	2,191.5300	2.1915	0.864	0	0	0
2020/08/21	2030	04/02/2021	8.86	Put	Bond Future	6,107.2200	6.1072	6,048.5000	6.0485	(0.961)	0	0	0
2020/08/21	2030	04/02/2021	8.86	Call	Bond Future	1,594.0100	1.5940	1,608.1900	1.6082	0.890	0	0	800
2020/08/21	2030	04/02/2021	10.20	Call	Bond Future	5,165.5200	5.1655	5,203.4100	5.2034	0.734	0	0	0
2020/08/21	2030	04/02/2021	10.20	Put	Bond Future	2,189.7600	2.1898	2,154.7500	2.1547	(1.599)	0	0	1,800
2020/08/21	2030	06/05/2021	10.04	Put	Bond Future	3,538.8800	3.5389	3,498.7900	3.4988	(1.133)	0	0	0
2020/08/21	2030	06/05/2021	9.15	Call	Bond Future	2,214.9700	2.2150	2,234.6700	2.2347	0.889	0	0	0
2020/08/21	2030	06/05/2021	11.69	Call	Bond Future	10,097.6900	10.0977	10,153.4700	10.1535	0.552	0	0	0
2020/08/21	2030	06/05/2021	11.70	Put	Bond Future	1,027.1300	1.0271	1,009.5000	1.0095	(1.716)	0	0	0
2020/08/21	2030	06/05/2021			Bond Future	9.8741	91.3935	9.8603	91.4670	(0.139)	0.0000	0.0000	0
2020/08/21	2030	06/05/2021	10.74	Call	Bond Future	6,696.9700	6.6970	6,740.6800	6.7407	0.653	0	0	0
2020/08/21	2030	06/05/2021	10.74	Put	Bond Future	2,217.6200	2.2176	2,187.8000	2.1878	(1.345)	0	0	0
2020/08/21	2030	06/05/2021	7.97	Call	Bond Future	691.7600	0.6918	698.4600	0.6985	0.969	0	0	700
2020/08/21	2030	06/05/2021	10.04	Call	Bond Future	4,420.6100	4.4206	4,454.0500	4.4540	0.756	0	0	0
2020/08/21	2030	06/05/2021	9.15	Put	Bond Future	6,199.5000	6.1995	6,145.6700	6.1457	(0.868)	0	0	0
2020/08/21	2030	06/05/2021	9.92	Call	Bond Future	4,078.2500	4.0782	4,109.8100	4.1098	0.774	0	0	0
2020/08/21	2030	06/05/2021	11.69	Put	Bond Future	1,036.5200	1.0365	1,018.7700	1.0188	(1.712)	0	0	0
2020/08/21	2030	06/05/2021	11.70	Call	Bond Future	10,134.7800	10.1348	10,190.6800	10.1907	0.552	0	0	0
2020/08/21	2030	06/05/2021	9.22	Call	Bond Future	2,359.2100	2.3592	2,379.9400	2.3799	0.879	0	0	0
2020/08/21	2030	06/05/2021	9.22	Put	Bond Future	5,948.6200	5.9486	5,895.8200	5.8958	(0.888)	0	0	700
2020/08/21	2030	06/05/2021	7.97	Put	Bond Future	11,674.9600	11.6750	11,608.1300	11.6081	(0.572)	0	0	0
2020/08/21	2030	06/05/2021	9.92	Put	Bond Future	3,833.1200	3.8331	3,791.1500	3.7912	(1.095)	0	0	700
2020/08/21	2030	06/05/2021	11.71	Call	Bond Future	10,171.9100	10.1719	10,227.9200	10.2279	0.551	0	0	0
2020/08/21	2030	06/05/2021	11.71	Put	Bond Future	1,017.8200	1.0178	1,000.3000	1.0003	(1.721)	0	0	0
2020/08/21	2030	05/08/2021	10.42	Put	Bond Future	3,786.6400	3.7866	3,749.1600	3.7492	(0.990)	0	0	0
2020/08/21	2030	05/08/2021	10.41	Call	Bond Future	5,303.2700	5.3033	5,339.8500	5.3399	0.690	0	0	0
2020/08/21	2030	05/08/2021			Bond Future	10.1169	88.3794	10.1025	88.4536	(0.142)	0.0000	0.0000	0
2020/08/21	2030	05/08/2021	10.42	Call	Bond Future	5,332.9400	5.3329	5,369.6500	5.3697	0.688	0	0	0
2020/08/21	2030	05/08/2021	10.41	Put	Bond Future	3,807.4200	3.8074	3,769.8100	3.7698	(0.988)	0	0	0
2020/08/21	2030	05/08/2021	10.43	Call	Bond Future	5,362.3300	5.3623	5,399.1800	5.3992	0.687	0	0	0
2020/08/21	2030	05/08/2021	10.43	Put	Bond Future	3,765.6200	3.7656	3,728.2800	3.7283	(0.992)	0	0	0

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2020/08/21	2032	05/11/2020	9.77	Put	Bond Future	4,906.2100	4.9062	4,838.1000	4.8381	(1.388)	0	0	0
2020/08/21	2032	05/11/2020	9.61	Put	Bond Future	5,619.0300	5.6190	5,548.3400	5.5483	(1.258)	0	0	0
2020/08/21	2032	05/11/2020	10.99	Call	Bond Future	5,237.1300	5.2371	5,275.3700	5.2754	0.730	0	0	0
2020/08/21	2032	05/11/2020	9.44	Put	Bond Future	6,449.9900	6.4500	6,377.0500	6.3771	(1.131)	0	0	0
2020/08/21	2032	05/11/2020	11.08	Call	Bond Future	5,605.4700	5.6055	5,645.9200	5.6459	0.722	0	0	0
2020/08/21	2032	05/11/2020			Bond Future	10.3313	87.1633	10.3184	87.2403	(0.125)	0.0000	0.0000	119,320
2020/08/21	2032	05/11/2020	9.76	Call	Bond Future	1,444.0600	1.4441	1,452.7800	1.4528	0.604	0	0	0
2020/08/21	2032	05/11/2020	9.76	Put	Bond Future	4,948.7100	4.9487	4,880.4400	4.8804	(1.380)	0	0	0
2020/08/21	2032	05/11/2020	10.99	Put	Bond Future	1,425.3500	1.4253	1,386.6000	1.3866	(2.719)	0	0	3,000
2020/08/21	2032	05/11/2020	9.77	Call	Bond Future	1,464.5600	1.4646	1,473.4400	1.4734	0.606	0	0	0
2020/08/21	2032	05/11/2020	9.11	Call	Bond Future	528.8500	0.5288	529.9300	0.5299	0.204	0	0	3,000
2020/08/21	2032	05/11/2020	9.61	Call	Bond Future	1,161.9600	1.1620	1,168.2600	1.1683	0.542	0	0	3,000
2020/08/21	2032	05/11/2020	9.44	Call	Bond Future	896.8000	0.8968	900.8500	0.9008	0.452	0	0	1,000
2020/08/21	2032	05/11/2020	11.08	Put	Bond Future	1,291.1000	1.2911	1,254.5600	1.2546	(2.830)	0	0	1,000
2020/08/21	2032	05/11/2020	9.75	Call	Bond Future	1,423.8900	1.4239	1,432.4300	1.4324	0.600	0	0	0
2020/08/21	2032	05/11/2020	9.75	Put	Bond Future	4,991.6100	4.9916	4,923.1600	4.9232	(1.371)	0	0	0
2020/08/21	2032	05/11/2020	9.11	Put	Bond Future	8,261.7000	8.2617	8,185.7900	8.1858	(0.919)	0	0	0
2020/08/21	2032	05/11/2020	8.94	Put	Bond Future	9,275.6100	9.2756	9,198.8000	9.1988	(0.828)	0	0	0
2020/08/21	2032	05/11/2020	8.94	Call	Bond Future	392.5100	0.3925	392.6900	0.3927	0.046	0	0	1,000
2020/08/21	2032	04/02/2021	9.29	Call	Bond Future	1,187.8900	1.1879	1,197.2000	1.1972	0.784	0	0	800
2020/08/21	2032	04/02/2021	10.82	Put	Bond Future	3,212.9100	3.2129	3,169.2200	3.1692	(1.360)	0	0	800
2020/08/21	2032	04/02/2021	9.63	Call	Bond Future	1,689.5800	1.6896	1,703.1200	1.7031	0.801	0	0	0
2020/08/21	2032	04/02/2021			Bond Future	10.5565	88.0691	10.5432	88.1465	(0.127)	0.0000	0.0000	60
2020/08/21	2032	04/02/2021	8.79	Put	Bond Future	11,780.6800	11.7807	11,708.1000	11.7081	(0.616)	0	0	0
2020/08/21	2032	04/02/2021	8.79	Call	Bond Future	662.2700	0.6623	667.0900	0.6671	0.728	0	0	800
2020/08/21	2032	04/02/2021	9.61	Call	Bond Future	1,656.5200	1.6565	1,669.7800	1.6698	0.800	0	0	0
2020/08/21	2032	04/02/2021	9.61	Put	Bond Future	7,383.1600	7.3832	7,319.0200	7.3190	(0.869)	0	0	0
2020/08/21	2032	04/02/2021	9.29	Put	Bond Future	8,968.9100	8.9689	8,900.8200	8.9008	(0.759)	0	0	0
2020/08/21	2032	04/02/2021	10.82	Call	Bond Future	4,718.7800	4.7188	4,752.4900	4.7525	0.714	0	0	0
2020/08/21	2032	04/02/2021	9.63	Put	Bond Future	7,289.8800	7.2899	7,226.0200	7.2260	(0.876)	0	0	0
2020/08/21	2032	04/02/2021	9.62	Call	Bond Future	1,672.9900	1.6730	1,686.4000	1.6864	0.802	0	0	0
2020/08/21	2032	04/02/2021	9.62	Put	Bond Future	7,336.4300	7.3364	7,272.4400	7.2724	(0.872)	0	0	0
2020/08/21	2032	06/05/2021	12.57	Call	Bond Future	10,601.6400	10.6016	10,658.3500	10.6584	0.535	0	0	0
2020/08/21	2032	06/05/2021	12.12	Put	Bond Future	1,973.8800	1.9739	1,946.8600	1.9469	(1.369)	0	0	0
2020/08/21	2032	06/05/2021			Bond Future	10.7905	84.8593	10.7766	84.9373	(0.129)	0.0000	0.0000	0
2020/08/21	2032	06/05/2021	12.57	Put	Bond Future	1,391.0100	1.3910	1,369.6400	1.3696	(1.536)	0	0	736
2020/08/21	2032	06/05/2021	10.33	Put	Bond Future	5,888.9700	5.8890	5,836.3500	5.8363	(0.894)	0	0	0
2020/08/21	2032	06/05/2021	10.33	Call	Bond Future	3,252.4900	3.2525	3,277.9500	3.2780	0.783	0	0	736
2020/08/21	2032	06/05/2021	12.11	Call	Bond Future	8,958.4000	8.9584	9,009.3400	9.0093	0.569	0	0	0
2020/08/21	2032	06/05/2021	12.11	Put	Bond Future	1,988.7700	1.9888	1,961.6300	1.9616	(1.365)	0	0	0
2020/08/21	2032	06/05/2021	12.12	Call	Bond Future	8,993.2100	8.9932	9,044.2700	9.0443	0.568	0	0	0
2020/08/21	2032	06/05/2021	12.10	Call	Bond Future	8,923.6300	8.9236	8,974.4400	8.9744	0.569	0	0	0
2020/08/21	2032	06/05/2021	12.10	Put	Bond Future	2,003.7600	2.0038	1,976.4900	1.9765	(1.361)	0	0	0
2020/08/21	2032	05/08/2021	11.37	Put	Bond Future	4,200.3700	4.2004	4,160.6400	4.1606	(0.946)	0	0	0
2020/08/21	2032	05/08/2021			Bond Future	11.0367	85.7798	11.0222	85.8586	(0.132)	0.0000	0.0000	0
2020/08/21	2032	05/08/2021	11.36	Call	Bond Future	5,952.0300	5.9520	5,991.0100	5.9910	0.655	0	0	0
2020/08/21	2032	05/08/2021	11.36	Put	Bond Future	4,223.0700	4.2231	4,183.2100	4.1832	(0.944)	0	0	0

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2020/08/21	2032	05/08/2021	11.37	Call	Bond Future	5,982.0200	5.9820	6,021.1300	6.0211	0.654	0	0	0
2020/08/21	2032	05/08/2021	11.35	Call	Bond Future	5,922.1000	5.9221	5,960.9500	5.9610	0.656	0	0	0
2020/08/21	2032	05/08/2021	11.35	Put	Bond Future	4,245.8800	4.2459	4,205.8900	4.2059	(0.942)	0	0	0
2020/08/21	2033	05/11/2020			Bond Future	94.2616	94.2616	94.6997	94.6997	0.465	0.0000	0.0000	10,622
2020/08/21	2033	04/02/2021			Bond Future	95.2636	95.2636	95.7059	95.7059	0.464	0.0000	0.0000	0
2020/08/21	2033	06/05/2021			Bond Future	95.0924	95.0924	95.5393	95.5393	0.470	0.0000	0.0000	0
2020/08/21	2033	05/08/2021			Bond Future	96.1457	96.1457	96.5974	96.5974	0.470	0.0000	0.0000	0
2020/08/21	2037	05/11/2020	10.18	Call	Bond Future	697.3200	0.6973	709.5900	0.7096	1.760	0	0	0
2020/08/21	2037	05/11/2020	10.17	Put	Bond Future	8,626.6800	8.6267	8,496.2000	8.4962	(1.513)	0	0	0
2020/08/21	2037	05/11/2020			Bond Future	11.3747	81.2537	11.3515	81.3962	(0.204)	0.0000	0.0000	140,064
2020/08/21	2037	05/11/2020	10.19	Call	Bond Future	708.1700	0.7082	720.6600	0.7207	1.764	0	0	0
2020/08/21	2037	05/11/2020	10.19	Put	Bond Future	8,506.7500	8.5067	8,376.7000	8.3767	(1.529)	0	0	0
2020/08/21	2037	05/11/2020	10.17	Call	Bond Future	686.5900	0.6866	698.6500	0.6986	1.757	0	0	0
2020/08/21	2037	05/11/2020	10.18	Put	Bond Future	8,566.6100	8.5666	8,436.3400	8.4363	(1.521)	0	0	0
2020/08/21	2037	04/02/2021	13.73	Call	Bond Future	12,049.8300	12.0498	12,166.2700	12.1663	0.966	0	0	0
2020/08/21	2037	04/02/2021	10.85	Call	Bond Future	2,413.6600	2.4137	2,453.6500	2.4537	1.657	0	0	0
2020/08/21	2037	04/02/2021	10.35	Call	Bond Future	1,473.3600	1.4734	1,499.8700	1.4999	1.799	0	0	0
2020/08/21	2037	04/02/2021	10.28	Put	Bond Future	9,912.6900	9.9127	9,793.9200	9.7939	(1.198)	0	0	0
2020/08/21	2037	04/02/2021	10.27	Call	Bond Future	1,360.0400	1.3600	1,384.6900	1.3847	1.812	0	0	0
2020/08/21	2037	04/02/2021			Bond Future	11.6084	77.8432	11.5842	77.9868	(0.208)	0.0000	0.0000	0
2020/08/21	2037	04/02/2021	11.97	Put	Bond Future	3,484.9100	3.4849	3,415.2000	3.4152	(2.000)	0	0	0
2020/08/21	2037	04/02/2021	11.97	Call	Bond Future	5,586.1700	5.5862	5,660.1100	5.6601	1.324	0	0	300
2020/08/21	2037	04/02/2021	9.65	Put	Bond Future	13,775.6800	13.7757	13,645.0300	13.6450	(0.948)	0	0	0
2020/08/21	2037	04/02/2021	9.65	Call	Bond Future	685.0300	0.6850	698.0300	0.6980	1.898	0	0	72
2020/08/21	2037	04/02/2021	11.90	Call	Bond Future	5,349.0100	5.3490	5,420.9200	5.4209	1.344	0	0	0
2020/08/21	2037	04/02/2021	13.73	Put	Bond Future	885.5300	0.8855	858.3200	0.8583	(3.073)	0	0	300
2020/08/21	2037	04/02/2021	10.85	Put	Bond Future	7,122.3700	7.1224	7,018.7100	7.0187	(1.455)	0	0	72
2020/08/21	2037	04/02/2021	10.35	Put	Bond Future	9,527.5700	9.5276	9,410.4300	9.4104	(1.229)	0	0	72
2020/08/21	2037	04/02/2021	10.28	Call	Bond Future	1,373.8500	1.3738	1,398.7300	1.3987	1.811	0	0	0
2020/08/21	2037	04/02/2021	10.27	Put	Bond Future	9,968.4500	9.9685	9,849.4500	9.8495	(1.194)	0	0	0
2020/08/21	2037	04/02/2021	11.90	Put	Bond Future	3,647.6100	3.6476	3,575.8700	3.5759	(1.967)	0	0	240
2020/08/21	2037	04/02/2021	10.48	Put	Bond Future	8,836.4300	8.8364	8,722.4700	8.7225	(1.290)	0	0	0
2020/08/21	2037	04/02/2021	10.48	Call	Bond Future	1,671.4600	1.6715	1,701.1500	1.7012	1.776	0	0	240
2020/08/21	2037	04/02/2021	10.29	Call	Bond Future	1,387.7600	1.3878	1,412.8700	1.4129	1.809	0	0	0
2020/08/21	2037	04/02/2021	10.29	Put	Bond Future	9,857.1200	9.8571	9,738.5800	9.7386	(1.203)	0	0	0
2020/08/21	2037	06/05/2021	12.42	Call	Bond Future	6,880.7200	6.8807	6,962.5800	6.9626	1.190	0	0	0
2020/08/21	2037	06/05/2021			Bond Future	11.8506	78.6701	11.8254	78.8150	(0.212)	0.0000	0.0000	0
2020/08/21	2037	06/05/2021	12.42	Put	Bond Future	3,711.0000	3.7110	3,647.9400	3.6479	(1.699)	0	0	0
2020/08/21	2037	06/05/2021	12.43	Call	Bond Future	6,915.1400	6.9151	6,997.2400	6.9972	1.187	0	0	0
2020/08/21	2037	06/05/2021	12.44	Put	Bond Future	3,672.2900	3.6723	3,609.7000	3.6097	(1.704)	0	0	0
2020/08/21	2037	06/05/2021	12.43	Put	Bond Future	3,691.5900	3.6916	3,628.7700	3.6288	(1.702)	0	0	0
2020/08/21	2037	06/05/2021	12.44	Call	Bond Future	6,949.6200	6.9496	7,031.9500	7.0320	1.185	0	0	0
2020/08/21	2037	05/08/2021	12.26	Put	Bond Future	5,220.0800	5.2201	5,148.0200	5.1480	(1.380)	0	0	0
2020/08/21	2037	05/08/2021	12.27	Call	Bond Future	6,072.8300	6.0728	6,147.4700	6.1475	1.229	0	0	0
2020/08/21	2037	05/08/2021	12.28	Call	Bond Future	6,103.2400	6.1032	6,178.1000	6.1781	1.227	0	0	0
2020/08/21	2037	05/08/2021			Bond Future	12.1108	75.2678	12.0845	75.4143	(0.217)	0.0000	0.0000	0

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2020/08/21	2037	05/08/2021	12.26	Call	Bond Future	6,042.7600	6.0428	6,117.1800	6.1172	1.232	0	0	0
2020/08/21	2037	05/08/2021	12.28	Put	Bond Future	5,171.3300	5.1713	5,099.7100	5.0997	(1.385)	0	0	0
2020/08/21	2037	05/08/2021	12.27	Put	Bond Future	5,195.5000	5.1955	5,123.6600	5.1237	(1.383)	0	0	0
2020/08/21	2038	05/11/2020			Bond Future	105.2331	105.2331	105.2146	105.2146	(0.018)	0.0000	0.0000	11,074
2020/08/21	2038	04/02/2021			Bond Future	104.6700	104.6700	104.6507	104.6507	(0.018)	0.0000	0.0000	0
2020/08/21	2038	06/05/2021			Bond Future	105.8057	105.8057	105.7861	105.7861	(0.018)	0.0000	0.0000	0
2020/08/21	2038	05/08/2021			Bond Future	105.2716	105.2716	105.2515	105.2515	(0.019)	0.0000	0.0000	0
2020/08/21	2040	05/11/2020	10.30	Call	Bond Future	641.9800	0.6420	664.0900	0.6641	3.444	0	0	0
2020/08/21	2040	05/11/2020	11.00	Put	Bond Future	5,607.1100	5.6071	5,446.9200	5.4469	(2.857)	0	0	0
2020/08/21	2040	05/11/2020	10.23	Call	Bond Future	572.4100	0.5724	592.1900	0.5922	3.456	0	0	2,000
2020/08/21	2040	05/11/2020	11.70	Put	Bond Future	3,037.3500	3.0374	2,921.1000	2.9211	(3.827)	0	0	2,000
2020/08/21	2040	05/11/2020	9.50	Call	Bond Future	142.6100	0.1426	147.4500	0.1474	3.394	0	0	2,000
2020/08/21	2040	05/11/2020	10.00	Call	Bond Future	384.1500	0.3841	397.5000	0.3975	3.475	0	0	2,380
2020/08/21	2040	05/11/2020			Bond Future	11.5640	82.8452	11.5304	83.0614	(0.290)	0.0000	0.0000	69,108
2020/08/21	2040	05/11/2020	10.30	Put	Bond Future	9,472.8100	9.4728	9,278.7500	9.2788	(2.049)	0	0	0
2020/08/21	2040	05/11/2020	9.73	Put	Bond Future	13,558.2800	13.5583	13,350.0500	13.3501	(1.536)	0	0	0
2020/08/21	2040	05/11/2020	9.73	Call	Bond Future	229.9500	0.2300	237.8900	0.2379	3.453	0	0	2,000
2020/08/21	2040	05/11/2020	10.23	Put	Bond Future	9,937.0600	9.9371	9,740.6700	9.7407	(1.976)	0	0	0
2020/08/21	2040	05/11/2020	10.31	Call	Bond Future	652.4200	0.6524	674.8800	0.6749	3.443	0	0	0
2020/08/21	2040	05/11/2020	10.32	Put	Bond Future	9,342.2300	9.3422	9,148.8700	9.1489	(2.070)	0	0	0
2020/08/21	2040	05/11/2020	11.00	Call	Bond Future	1,848.3300	1.8483	1,904.3100	1.9043	3.029	0	0	2,380
2020/08/21	2040	05/11/2020	11.70	Call	Bond Future	3,902.8400	3.9028	4,002.7600	4.0028	2.560	0	0	0
2020/08/21	2040	05/11/2020	9.50	Put	Bond Future	15,386.9100	15.3869	15,175.5800	15.1756	(1.373)	0	0	0
2020/08/21	2040	05/11/2020	10.00	Put	Bond Future	11,538.7300	11.5387	11,335.9100	11.3359	(1.758)	0	0	0
2020/08/21	2040	05/11/2020	10.31	Put	Bond Future	9,407.4000	9.4074	9,213.6900	9.2137	(2.059)	0	0	0
2020/08/21	2040	05/11/2020	10.32	Call	Bond Future	663.0000	0.6630	685.8100	0.6858	3.440	0	0	0
2020/08/21	2040	05/11/2020	11.50	Call	Bond Future	3,238.2600	3.2383	3,325.3600	3.3254	2.690	0	0	0
2020/08/21	2040	05/11/2020	11.50	Put	Bond Future	3,651.1500	3.6512	3,522.0800	3.5221	(3.535)	0	0	2,000
2020/08/21	2040	04/02/2021	9.49	Call	Bond Future	456.6500	0.4566	471.9100	0.4719	3.342	0	0	500
2020/08/21	2040	04/02/2021	9.57	Put	Bond Future	16,580.3900	16.5804	16,379.1400	16.3791	(1.214)	0	0	0
2020/08/21	2040	04/02/2021	10.07	Put	Bond Future	12,978.0500	12.9781	12,789.2200	12.7892	(1.455)	0	0	0
2020/08/21	2040	04/02/2021	10.42	Put	Bond Future	10,746.1200	10.7461	10,568.7900	10.5688	(1.650)	0	0	0
2020/08/21	2040	04/02/2021			Bond Future	11.7972	79.2010	11.7621	79.4191	(0.297)	0.0000	0.0000	0
2020/08/21	2040	04/02/2021	10.07	Call	Bond Future	938.9800	0.9390	968.2300	0.9682	3.115	0	0	800
2020/08/21	2040	04/02/2021	11.74	Call	Bond Future	4,473.0400	4.4730	4,572.7800	4.5728	2.230	0	0	0
2020/08/21	2040	04/02/2021	11.74	Put	Bond Future	4,829.6000	4.8296	4,711.2600	4.7113	(2.450)	0	0	800
2020/08/21	2040	04/02/2021	10.41	Call	Bond Future	1,359.1200	1.3591	1,399.5100	1.3995	2.972	0	0	0
2020/08/21	2040	04/02/2021	10.41	Put	Bond Future	10,806.4800	10.8065	10,628.7900	10.6288	(1.644)	0	0	0
2020/08/21	2040	04/02/2021	9.49	Put	Bond Future	17,200.1200	17.2001	16,997.3000	16.9973	(1.179)	0	0	0
2020/08/21	2040	04/02/2021	9.57	Call	Bond Future	508.0100	0.5080	524.8400	0.5248	3.313	0	0	800
2020/08/21	2040	04/02/2021	10.42	Call	Bond Future	1,373.2200	1.3732	1,413.9700	1.4140	2.967	0	0	0
2020/08/21	2040	04/02/2021	10.24	Put	Bond Future	11,863.3900	11.8634	11,679.8700	11.6799	(1.547)	0	0	0
2020/08/21	2040	04/02/2021	10.24	Call	Bond Future	1,134.9100	1.1349	1,169.4700	1.1695	3.045	0	0	500
2020/08/21	2040	04/02/2021	11.57	Call	Bond Future	3,959.8700	3.9599	4,051.6100	4.0516	2.317	0	0	0
2020/08/21	2040	04/02/2021	11.57	Put	Bond Future	5,392.5400	5.3925	5,266.2000	5.2662	(2.343)	0	0	500
2020/08/21	2040	04/02/2021	10.40	Call	Bond Future	1,345.1200	1.3451	1,385.1500	1.3851	2.976	0	0	0

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2020/08/21	2040	04/02/2021	10.40	Put	Bond Future	10,867.0400	10.8670	10,688.9900	10.6890	(1.638)	0	0	0
2020/08/21	2040	06/05/2021	12.44	Put	Bond Future	4,229.3500	4.2294	4,132.5100	4.1325	(2.290)	0	0	0
2020/08/21	2040	06/05/2021			Bond Future	12.0384	80.0423	12.0019	80.2625	(0.303)	0.0000	0.0000	0
2020/08/21	2040	06/05/2021	12.43	Call	Bond Future	6,550.9300	6.5509	6,673.9600	6.6740	1.878	0	0	0
2020/08/21	2040	06/05/2021	12.43	Put	Bond Future	4,252.2800	4.2523	4,155.0800	4.1551	(2.286)	0	0	0
2020/08/21	2040	06/05/2021	12.44	Call	Bond Future	6,585.2400	6.5852	6,708.6300	6.7086	1.874	0	0	0
2020/08/21	2040	06/05/2021	12.42	Call	Bond Future	6,516.6900	6.5167	6,639.3400	6.6393	1.882	0	0	0
2020/08/21	2040	06/05/2021	12.42	Put	Bond Future	4,275.3400	4.2753	4,177.7600	4.1778	(2.282)	0	0	0
2020/08/21	2040	05/08/2021	12.47	Call	Bond Future	6,350.6300	6.3506	6,468.7800	6.4688	1.860	0	0	0
2020/08/21	2040	05/08/2021			Bond Future	12.2977	76.4046	12.2594	76.6272	(0.311)	0.0000	0.0000	0
2020/08/21	2040	05/08/2021	12.47	Put	Bond Future	5,360.0800	5.3601	5,255.6400	5.2556	(1.948)	0	0	0
2020/08/21	2040	05/08/2021	12.48	Call	Bond Future	6,381.3700	6.3814	6,499.8700	6.4999	1.857	0	0	0
2020/08/21	2040	05/08/2021	12.49	Put	Bond Future	5,307.7300	5.3077	5,203.9800	5.2040	(1.955)	0	0	0
2020/08/21	2040	05/08/2021	12.48	Put	Bond Future	5,333.9900	5.3340	5,229.9000	5.2299	(1.951)	0	0	0
2020/08/21	2040	05/08/2021	12.49	Call	Bond Future	6,411.8700	6.4119	6,530.7100	6.5307	1.853	0	0	0
2020/08/21	2044	05/11/2020	10.36	Call	Bond Future	619.4500	0.6195	629.9800	0.6300	1.700	0	0	0
2020/08/21	2044	05/11/2020	11.06	Put	Bond Future	5,706.4200	5.7064	5,589.1200	5.5891	(2.056)	0	0	525
2020/08/21	2044	05/11/2020	11.43	Call	Bond Future	2,729.1100	2.7291	2,774.8900	2.7749	1.677	0	0	0
2020/08/21	2044	05/11/2020	9.72	Put	Bond Future	14,440.4200	14.4404	14,294.7700	14.2948	(1.009)	0	0	0
2020/08/21	2044	05/11/2020	9.97	Call	Bond Future	311.1600	0.3112	315.8300	0.3158	1.501	0	0	300
2020/08/21	2044	05/11/2020	9.29	Put	Bond Future	18,095.2400	18.0952	17,947.7200	17.9477	(0.815)	0	0	0
2020/08/21	2044	05/11/2020	9.96	Put	Bond Future	12,556.7800	12.5568	12,413.2100	12.4132	(1.143)	0	0	0
2020/08/21	2044	05/11/2020			Bond Future	11.6542	79.2701	11.6310	79.4183	(0.199)	0.0000	0.0000	49,334
2020/08/21	2044	05/11/2020	10.34	Call	Bond Future	599.4300	0.5994	609.5800	0.6096	1.693	0	0	0
2020/08/21	2044	05/11/2020	10.34	Put	Bond Future	9,829.5700	9.8296	9,691.5800	9.6916	(1.404)	0	0	0
2020/08/21	2044	05/11/2020	9.72	Call	Bond Future	189.1500	0.1891	191.6400	0.1916	1.316	0	0	1,815
2020/08/21	2044	05/11/2020	9.97	Put	Bond Future	12,480.9000	12.4809	12,337.4300	12.3374	(1.150)	0	0	0
2020/08/21	2044	05/11/2020	9.96	Call	Bond Future	305.2900	0.3053	309.8600	0.3099	1.497	0	0	0
2020/08/21	2044	05/11/2020	11.38	Call	Bond Future	2,584.1200	2.5841	2,627.7800	2.6278	1.690	0	0	0
2020/08/21	2044	05/11/2020	11.38	Put	Bond Future	4,366.8700	4.3669	4,262.3900	4.2624	(2.393)	0	0	300
2020/08/21	2044	05/11/2020	10.36	Put	Bond Future	9,695.3100	9.6953	9,557.7000	9.5577	(1.419)	0	0	0
2020/08/21	2044	05/11/2020	11.06	Call	Bond Future	1,751.9200	1.7519	1,782.7600	1.7828	1.760	0	0	0
2020/08/21	2044	05/11/2020	10.04	Put	Bond Future	11,955.7400	11.9557	11,813.0800	11.8131	(1.193)	0	0	0
2020/08/21	2044	05/11/2020	11.17	Put	Bond Future	5,215.5300	5.2155	5,102.4700	5.1025	(2.168)	0	0	1,815
2020/08/21	2044	05/11/2020	11.43	Put	Bond Future	4,181.5200	4.1815	4,079.1600	4.0792	(2.448)	0	0	1,815
2020/08/21	2044	05/11/2020	8.87	Put	Bond Future	21,983.0500	21.9830	21,834.9700	21.8350	(0.674)	0	0	0
2020/08/21	2044	05/11/2020	9.29	Call	Bond Future	71.7700	0.0718	72.3900	0.0724	0.864	0	0	300
2020/08/21	2044	05/11/2020	10.35	Call	Bond Future	609.3800	0.6094	619.7200	0.6197	1.697	0	0	0
2020/08/21	2044	05/11/2020	10.35	Put	Bond Future	9,762.3200	9.7623	9,624.5200	9.6245	(1.412)	0	0	0
2020/08/21	2044	05/11/2020	10.04	Call	Bond Future	354.8000	0.3548	360.2800	0.3603	1.545	0	0	525
2020/08/21	2044	05/11/2020	9.34	Put	Bond Future	17,652.8200	17.6528	17,505.4400	17.5054	(0.835)	0	0	0
2020/08/21	2044	05/11/2020	9.34	Call	Bond Future	80.9500	0.0810	81.7100	0.0817	0.939	0	0	525
2020/08/21	2044	05/11/2020	11.17	Call	Bond Future	2,018.9800	2.0190	2,054.0600	2.0541	1.738	0	0	0
2020/08/21	2044	05/11/2020	8.87	Call	Bond Future	23.9600	0.0240	24.0200	0.0240	0.250	0	0	1,815
2020/08/21	2044	05/11/2020	10.02	Put	Bond Future	12,104.7000	12.1047	11,961.8000	11.9618	(1.181)	0	0	0
2020/08/21	2044	05/11/2020	10.02	Call	Bond Future	341.8600	0.3419	347.1000	0.3471	1.533	0	0	1,815
2020/08/21	2044	04/02/2021	10.04	Put	Bond Future	13,828.2900	13.8283	13,694.3000	13.6943	(0.969)	0	0	0

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2020/08/21	2044	04/02/2021	10.37	Call	Bond Future	1,199.1600	1.1992	1,220.9400	1.2209	1.816	0	0	0
2020/08/21	2044	04/02/2021	10.35	Put	Bond Future	11,734.6000	11.7346	11,606.6200	11.6066	(1.091)	0	0	0
2020/08/21	2044	04/02/2021			Bond Future	11.8816	75.7139	11.8574	75.8632	(0.204)	0.0000	0.0000	0
2020/08/21	2044	04/02/2021	10.37	Put	Bond Future	11,606.5200	11.6065	11,478.9800	11.4790	(1.099)	0	0	0
2020/08/21	2044	04/02/2021	10.35	Call	Bond Future	1,173.5300	1.1735	1,194.8700	1.1949	1.818	0	0	0
2020/08/21	2044	04/02/2021	10.04	Call	Bond Future	824.9900	0.8250	840.3200	0.8403	1.858	0	0	0
2020/08/21	2044	04/02/2021	10.84	Call	Bond Future	1,920.6600	1.9207	1,954.0400	1.9540	1.738	0	0	0
2020/08/21	2044	04/02/2021	10.36	Put	Bond Future	11,670.4500	11.6705	11,542.6900	11.5427	(1.095)	0	0	0
2020/08/21	2044	04/02/2021	10.84	Put	Bond Future	8,843.7000	8.8437	8,727.7600	8.7278	(1.311)	0	0	265
2020/08/21	2044	04/02/2021	10.29	Call	Bond Future	1,098.9800	1.0990	1,119.0600	1.1191	1.827	0	0	0
2020/08/21	2044	04/02/2021	10.29	Put	Bond Future	12,123.9500	12.1239	11,994.7100	11.9947	(1.066)	0	0	265
2020/08/21	2044	04/02/2021	9.66	Put	Bond Future	16,667.6400	16.6676	16,527.9800	16.5280	(0.838)	0	0	0
2020/08/21	2044	04/02/2021	9.66	Call	Bond Future	510.8500	0.5109	520.5100	0.5205	1.891	0	0	265
2020/08/21	2044	04/02/2021	10.36	Call	Bond Future	1,186.2900	1.1863	1,207.8500	1.2078	1.817	0	0	0
2020/08/21	2044	06/05/2021	12.43	Put	Bond Future	4,468.7300	4.4687	4,396.9300	4.3969	(1.607)	0	0	0
2020/08/21	2044	06/05/2021	12.44	Call	Bond Future	6,330.3000	6.3303	6,409.5000	6.4095	1.251	0	0	0
2020/08/21	2044	06/05/2021			Bond Future	12.1166	76.5182	12.0914	76.6690	(0.208)	0.0000	0.0000	0
2020/08/21	2044	06/05/2021	12.45	Call	Bond Future	6,363.7700	6.3638	6,443.2300	6.4432	1.249	0	0	0
2020/08/21	2044	06/05/2021	12.45	Put	Bond Future	4,421.3600	4.4214	4,350.0700	4.3501	(1.612)	0	0	0
2020/08/21	2044	06/05/2021	12.43	Call	Bond Future	6,297.1200	6.2971	6,376.0700	6.3761	1.254	0	0	0
2020/08/21	2044	06/05/2021	12.44	Put	Bond Future	4,444.8600	4.4449	4,373.3100	4.3733	(1.610)	0	0	0
2020/08/21	2044	05/08/2021	12.60	Put	Bond Future	5,235.9000	5.2359	5,163.2400	5.1632	(1.388)	0	0	0
2020/08/21	2044	05/08/2021	12.61	Put	Bond Future	5,211.4400	5.2114	5,139.0100	5.1390	(1.390)	0	0	0
2020/08/21	2044	05/08/2021			Bond Future	12.3691	72.9676	12.3427	73.1198	(0.214)	0.0000	0.0000	0
2020/08/21	2044	05/08/2021	12.60	Call	Bond Future	6,543.0000	6.5430	6,622.6300	6.6226	1.217	0	0	0
2020/08/21	2044	05/08/2021	12.61	Call	Bond Future	6,574.2300	6.5742	6,654.0900	6.6541	1.215	0	0	0
2020/08/21	2044	05/08/2021	12.59	Call	Bond Future	6,511.8000	6.5118	6,591.2100	6.5912	1.219	0	0	0
2020/08/21	2044	05/08/2021	12.59	Put	Bond Future	5,260.4700	5.2605	5,187.5900	5.1876	(1.385)	0	0	0
2020/08/21	2046	05/11/2020			Bond Future	91.9423	91.9423	92.8642	92.8642	1.003	0.0000	0.0000	16,197
2020/08/21	2046	04/02/2021			Bond Future	92.9200	92.9200	93.8511	93.8511	1.002	0.0000	0.0000	0
2020/08/21	2046	06/05/2021			Bond Future	92.1542	92.1542	93.0951	93.0951	1.021	0.0000	0.0000	0
2020/08/21	2046	05/08/2021			Bond Future	93.1750	93.1750	94.1265	94.1265	1.021	0.0000	0.0000	0
2020/08/21	2050	05/11/2020			Bond Future	94.8748	94.8748	95.6416	95.6416	0.808	0.0000	0.0000	14,181
2020/08/21	2050	04/02/2021			Bond Future	94.0099	94.0099	94.7846	94.7846	0.824	0.0000	0.0000	0
2020/08/21	2050	06/05/2021			Bond Future	95.0300	95.0300	95.8129	95.8129	0.824	0.0000	0.0000	0
2020/08/21	2050	05/08/2021			Bond Future	94.1723	94.1723	94.9638	94.9638	0.840	0.0000	0.0000	0
2020/08/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	AL37	05/11/2020			Index Future	747.6700	747.6700	749.9880	749.9880	0.310	0.0000	0.0000	0
2020/08/21	AL37	04/02/2021			Index Future	755.4340	755.4340	757.7730	757.7730	0.310	0.0000	0.0000	0

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2020/08/21	AL37	06/05/2021			Index Future	763.4460	763.4460	765.8080	765.8080	0.309	0.0000	0.0000	0
2020/08/21	AL37	05/08/2021			Index Future	771.6340	771.6340	774.0210	774.0210	0.309	0.0000	0.0000	0
2020/08/21	AL7T	05/11/2020			Index Future	817.2920	817.2920	818.0160	818.0160	0.089	0.0000	0.0000	0
2020/08/21	AL7T	04/02/2021			Index Future	825.7790	825.7790	826.5060	826.5060	0.088	0.0000	0.0000	0
2020/08/21	AL7T	06/05/2021			Index Future	834.5370	834.5370	835.2710	835.2710	0.088	0.0000	0.0000	0
2020/08/21	AL7T	05/08/2021			Index Future	843.4880	843.4880	844.2280	844.2280	0.088	0.0000	0.0000	0
2020/08/21	ALBI	05/11/2020			Index Future	715.0700	715.0700	716.1570	716.1570	0.152	0.0000	0.0000	209
2020/08/21	ALBI	04/02/2021			Index Future	722.4960	722.4960	723.5910	723.5910	0.152	0.0000	0.0000	0
2020/08/21	ALBI	06/05/2021			Index Future	730.1590	730.1590	731.2640	731.2640	0.151	0.0000	0.0000	0
2020/08/21	ALBI	05/08/2021			Index Future	737.9900	737.9900	739.1060	739.1060	0.151	0.0000	0.0000	0
2020/08/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	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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2020/08/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/21	ES33	05/11/2020			Bond Future	12.0236	71.9105	12.0049	72.0048	(0.155)	0.0000	0.0000	350
2020/08/21	ES33	04/02/2021			Bond Future	12.3052	72.6576	12.2858	72.7525	(0.158)	0.0000	0.0000	0
2020/08/21	ES33	06/05/2021			Bond Future	12.5920	69.6541	12.5718	69.7499	(0.161)	0.0000	0.0000	0
2020/08/21	ES33	05/08/2021			Bond Future	12.8950	70.4097	12.8738	70.5065	(0.164)	0.0000	0.0000	0
2020/08/21	ES42	05/11/2020			Bond Future	12.4196	71.1826	12.4218	71.1702	0.018	0.0000	0.0000	4,919
2020/08/21	ES42	04/02/2021			Bond Future	12.6818	71.9230	12.6842	71.9101	0.019	0.0000	0.0000	0
2020/08/21	ES42	06/05/2021			Bond Future	12.9591	68.4286	12.9617	68.4154	0.020	0.0000	0.0000	0
2020/08/21	ES42	05/08/2021			Bond Future	13.2443	69.1713	13.2470	69.1579	0.020	0.0000	0.0000	0
2020/08/21	GOVI	05/11/2020	737.84	Put	GOVI	314,580.0000	31.4580	303,360.0000	30.3360	(3.567)	0	0	0
2020/08/21	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	05/11/2020			GOVI	706.3820	706.3820	707.5040	707.5040	0.159	0.0000	0.0000	1,014
2020/08/21	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	05/11/2020	737.83	Put	GOVI	314,480.0000	31.4480	303,260.0000	30.3260	(3.568)	0	0	0
2020/08/21	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	05/11/2020	737.85	Put	GOVI	314,680.0000	31.4680	303,460.0000	30.3460	(3.566)	0	0	0
2020/08/21	GOVI	04/02/2021	750.96	Put	GOVI	372,430.0000	37.2430	361,130.0000	36.1130	(3.034)	0	0	0
2020/08/21	GOVI	04/02/2021			GOVI	713.7170	713.7170	714.8470	714.8470	0.158	0.0000	0.0000	0

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2020/08/21	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	04/02/2021	750.95	Put	GOVI	372,330.0000	37.2330	361,030.0000	36.1030	(3.035)	0	0	0
2020/08/21	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	04/02/2021	750.94	Put	GOVI	372,230.0000	37.2230	360,930.0000	36.0930	(3.036)	0	0	0
2020/08/21	GOVI	06/05/2021	678.67	Call	GOVI	426,170.0000	42.6170	437,580.0000	43.7580	2.677	0	0	0
2020/08/21	GOVI	06/05/2021			GOVI	721.2870	721.2870	722.4280	722.4280	0.158	0.0000	0.0000	0
2020/08/21	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	06/05/2021	678.68	Call	GOVI	426,070.0000	42.6070	437,480.0000	43.7480	2.678	0	0	0
2020/08/21	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	06/05/2021	678.69	Call	GOVI	425,970.0000	42.5970	437,380.0000	43.7380	2.679	0	0	0
2020/08/21	GOVI	05/08/2021	719.14	Call	GOVI	98,830.0000	9.8830	110,360.0000	11.0360	11.666	0	0	0
2020/08/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	05/08/2021			GOVI	729.0230	729.0230	730.1760	730.1760	0.158	0.0000	0.0000	0
2020/08/21	GOVI	05/08/2021	719.15	Call	GOVI	98,730.0000	9.8730	110,260.0000	11.0260	11.678	0	0	0
2020/08/21	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	GOVI	05/08/2021	719.13	Call	GOVI	98,930.0000	9.8930	110,460.0000	11.0460	11.655	0	0	0
2020/08/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/21	IGOV	05/11/2020			Index Future	253.9260	253.9260	254.7630	254.7630	0.330	0.0000	0.0000	1,258
2020/08/21	IGOV	04/02/2021			Index Future	256.6250	256.6250	257.4700	257.4700	0.329	0.0000	0.0000	0
2020/08/21	IGOV	06/05/2021			Index Future	259.4080	259.4080	260.2620	260.2620	0.329	0.0000	0.0000	0
2020/08/21	IGOV	05/08/2021			Index Future	262.2510	262.2510	263.1150	263.1150	0.329	0.0000	0.0000	0
2020/08/21	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/21	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2020/08/21	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.2100	92.2100	(0.011)	0.0000	0.0000	0
2020/08/21	IS05	15/06/2021			Interest Rate Swap	90.3700	90.3700	90.3500	90.3500	(0.022)	0.0000	0.0000	0
2020/08/21	IS05	21/09/2021			Interest Rate Swap	89.3200	89.3200	89.2900	89.2900	(0.034)	0.0000	0.0000	0
2020/08/21	IS05	21/12/2021			Interest Rate Swap	90.6000	90.6000	90.5500	90.5500	(0.055)	0.0000	0.0000	51
2020/08/21	IS05	15/03/2022			Interest Rate Swap	90.0300	90.0300	89.9600	89.9600	(0.078)	0.0000	0.0000	0
2020/08/21	IS05	21/06/2022			Interest Rate Swap	90.1500	90.1500	90.0500	90.0500	(0.111)	0.0000	0.0000	0
2020/08/21	IS05	20/09/2022			Interest Rate Swap	93.2900	93.2900	93.1700	93.1700	(0.129)	0.0000	0.0000	0
2020/08/21	IS05	20/12/2022			Interest Rate Swap	93.8000	93.8000	93.6600	93.6600	(0.149)	0.0000	0.0000	0
2020/08/21	IS05	22/03/2023			Interest Rate Swap	86.2100	86.2100	86.0500	86.0500	(0.186)	0.0000	0.0000	0
2020/08/21	IS05	20/06/2023			Interest Rate Swap	91.7600	91.7600	91.5800	91.5800	(0.196)	0.0000	0.0000	0
2020/08/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/21	IS10	17/12/2025			Interest Rate Swap	80.1200	80.1200	79.7300	79.7300	(0.487)	0.0000	0.0000	0
2020/08/21	IS10	16/03/2026			Interest Rate Swap	76.7400	76.7400	76.3300	76.3300	(0.534)	0.0000	0.0000	0
2020/08/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	74.8300	74.8300	(0.545)	0.0000	0.0000	0
2020/08/21	IS10	21/09/2026			Interest Rate Swap	77.3900	77.3900	76.9500	76.9500	(0.569)	0.0000	0.0000	0
2020/08/21	IS10	21/12/2026			Interest Rate Swap	81.5600	81.5600	81.1000	81.1000	(0.564)	0.0000	0.0000	0
2020/08/21	IS10	15/03/2027			Interest Rate Swap	80.2200	80.2200	79.7200	79.7200	(0.623)	0.0000	0.0000	0

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2020/08/21	IS10	21/06/2027			Interest Rate Swap	82.4700	82.4700	81.9300	81.9300	(0.655)	0.0000	0.0000	0
2020/08/21	IS10	20/09/2027			Interest Rate Swap	88.4100	88.4100	87.8600	87.8600	(0.622)	0.0000	0.0000	0
2020/08/21	IS10	20/12/2027			Interest Rate Swap	88.9200	88.9200	88.3700	88.3700	(0.619)	0.0000	0.0000	0
2020/08/21	IS10	22/03/2028			Interest Rate Swap	82.0600	82.0600	81.4900	81.4900	(0.695)	0.0000	0.0000	0
2020/08/21	IS10	20/06/2028			Interest Rate Swap	89.9800	89.9800	89.4300	89.4300	(0.611)	0.0000	0.0000	0
2020/08/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/21	JBAF	16/09/2020			Jibar Tradeable Future	3.4650	96.5350	3.4450	96.5550	(0.577)	0.0000	0.0000	10,000
2020/08/21	JBAF	21/10/2020			Jibar Tradeable Future	3.4550	96.5450	3.4450	96.5550	(0.289)	0.0000	0.0000	0
2020/08/21	JBAF	18/11/2020			Jibar Tradeable Future	3.4600	96.5400	3.4400	96.5600	(0.578)	0.0000	0.0000	0
2020/08/21	JBAF	15/12/2020			Jibar Tradeable Future	3.4550	96.5450	3.4200	96.5800	(1.013)	0.0000	0.0000	30,010
2020/08/21	JBAF	20/01/2021			Jibar Tradeable Future	3.4600	96.5400	3.4200	96.5800	(1.156)	0.0000	0.0000	0
2020/08/21	JBAF	17/02/2021			Jibar Tradeable Future	3.4800	96.5200	3.4200	96.5800	(1.724)	0.0000	0.0000	0
2020/08/21	JBAF	17/03/2021			Jibar Tradeable Future	3.4900	96.5100	3.4250	96.5750	(1.862)	0.0000	0.0000	0
2020/08/21	JBAF	15/06/2021			Jibar Tradeable Future	3.6550	96.3450	3.5150	96.4850	(3.830)	0.0000	0.0000	0
2020/08/21	JBAF	15/09/2021			Jibar Tradeable Future	3.7500	96.2500	3.6600	96.3400	(2.400)	0.0000	0.0000	0
2020/08/21	JBAF	15/12/2021			Jibar Tradeable Future	3.9550	96.0450	3.8500	96.1500	(2.655)	0.0000	0.0000	0
2020/08/21	JBAF	16/03/2022			Jibar Tradeable Future	4.1150	95.8850	4.0150	95.9850	(2.430)	0.0000	0.0000	0
2020/08/21	JBAF	15/06/2022			Jibar Tradeable Future	4.3550	95.6450	4.2400	95.7600	(2.641)	0.0000	0.0000	0
2020/08/21	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	R023	05/11/2020			Bond Future	4.5245	108.4920	4.5128	108.5185	(0.259)	0.0000	0.0000	34,248
2020/08/21	R023	05/11/2020	7.46	Call	Bond Future	6,385.2200	6.3852	6,411.7500	6.4117	0.415	0	0	0
2020/08/21	R023	05/11/2020	7.47	Call	Bond Future	6,406.1400	6.4061	6,432.6700	6.4327	0.414	0	0	0
2020/08/21	R023	05/11/2020	7.45	Call	Bond Future	6,364.3100	6.3643	6,390.8400	6.3908	0.417	0	0	0
2020/08/21	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/21	R023	04/02/2021	6.34	Call	Bond Future	3,495.5400	3.4955	3,521.0800	3.5211	0.731	0	0	0
2020/08/21	R023	04/02/2021	6.32	Put	Bond Future	14.5300	0.0145	13.6900	0.0137	(5.781)	0	0	0
2020/08/21	R023	04/02/2021			Bond Future	4.5744	109.6185	4.5613	109.6449	(0.286)	0.0000	0.0000	0
2020/08/21	R023	04/02/2021	6.34	Put	Bond Future	13.6700	0.0137	12.8700	0.0129	(5.852)	0	0	0
2020/08/21	R023	04/02/2021	6.32	Call	Bond Future	3,457.7900	3.4578	3,483.2900	3.4833	0.737	0	0	0
2020/08/21	R023	04/02/2021	6.33	Put	Bond Future	14.0900	0.0141	13.2700	0.0133	(5.820)	0	0	0
2020/08/21	R023	04/02/2021	6.33	Call	Bond Future	3,476.6600	3.4767	3,502.1800	3.5022	0.734	0	0	0
2020/08/21	R023	06/05/2021	7.58	Call	Bond Future	5,095.4000	5.0954	5,121.6800	5.1217	0.516	0	0	0
2020/08/21	R023	06/05/2021			Bond Future	4.6147	106.8746	4.5999	106.9010	(0.322)	0.0000	0.0000	0
2020/08/21	R023	06/05/2021	7.56	Call	Bond Future	5,062.2500	5.0623	5,088.5200	5.0885	0.519	0	0	0
2020/08/21	R023	06/05/2021	7.56	Put	Bond Future	1.7900	0.0018	1.6700	0.0017	(6.704)	0	0	0
2020/08/21	R023	06/05/2021	7.58	Put	Bond Future	1.6800	0.0017	1.5700	0.0016	(6.548)	0	0	0
2020/08/21	R023	06/05/2021	7.57	Call	Bond Future	5,078.8200	5.0788	5,105.1000	5.1051	0.517	0	0	0
2020/08/21	R023	06/05/2021	7.57	Put	Bond Future	1.7300	0.0017	1.6200	0.0016	(6.358)	0	0	0
2020/08/21	R023	05/08/2021	5.30	Call	Bond Future	1,291.2000	1.2912	1,309.4100	1.3094	1.410	0	0	0
2020/08/21	R023	05/08/2021	5.29	Put	Bond Future	320.1600	0.3202	311.7000	0.3117	(2.642)	0	0	0
2020/08/21	R023	05/08/2021			Bond Future	4.6586	108.0334	4.6412	108.0600	(0.373)	0.0000	0.0000	0
2020/08/21	R023	05/08/2021	5.31	Call	Bond Future	1,302.6400	1.3026	1,320.9200	1.3209	1.403	0	0	0
2020/08/21	R023	05/08/2021	5.31	Put	Bond Future	312.7900	0.3128	304.4800	0.3045	(2.657)	0	0	0

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2020/08/21	R023	05/08/2021	5.30	Put	Bond Future	316.4500	0.3164	308.0700	0.3081	(2.648)	0	0	0
2020/08/21	R023	05/08/2021	5.29	Call	Bond Future	1,279.8000	1.2798	1,297.9300	1.2979	1.417	0	0	0
2020/08/21	R035	05/11/2020	10.34	Put	Bond Future	6,151.7900	6.1518	6,031.2300	6.0312	(1.960)	0	0	0
2020/08/21	R035	05/11/2020			Bond Future	11.0782	86.0784	11.0550	86.2239	(0.209)	0.0000	0.0000	107,480
2020/08/21	R035	05/11/2020	10.33	Call	Bond Future	1,315.1100	1.3151	1,339.7100	1.3397	1.871	0	0	0
2020/08/21	R035	05/11/2020	10.33	Put	Bond Future	6,200.4500	6.2004	6,079.5500	6.0796	(1.950)	0	0	0
2020/08/21	R035	05/11/2020	10.34	Call	Bond Future	1,334.4500	1.3344	1,359.3900	1.3594	1.869	0	0	0
2020/08/21	R035	05/11/2020	10.32	Call	Bond Future	1,295.8200	1.2958	1,320.0800	1.3201	1.872	0	0	0
2020/08/21	R035	05/11/2020	10.32	Put	Bond Future	6,249.2400	6.2492	6,128.0000	6.1280	(1.940)	0	0	0
2020/08/21	R035	04/02/2021	10.14	Put	Bond Future	9,140.7100	9.1407	9,022.2800	9.0223	(1.296)	0	0	650
2020/08/21	R035	04/02/2021	11.14	Put	Bond Future	4,930.1100	4.9301	4,842.0900	4.8421	(1.785)	0	0	650
2020/08/21	R035	04/02/2021	10.05	Call	Bond Future	1,386.3400	1.3863	1,412.3000	1.4123	1.873	0	0	0
2020/08/21	R035	04/02/2021	10.04	Put	Bond Future	9,686.8200	9.6868	9,565.9300	9.5659	(1.248)	0	0	0
2020/08/21	R035	04/02/2021			Bond Future	11.3176	86.9722	11.2935	87.1188	(0.213)	0.0000	0.0000	0
2020/08/21	R035	04/02/2021	10.14	Call	Bond Future	1,519.5900	1.5196	1,547.7800	1.5478	1.855	0	0	0
2020/08/21	R035	04/02/2021	10.06	Call	Bond Future	1,400.7100	1.4007	1,426.9200	1.4269	1.871	0	0	0
2020/08/21	R035	04/02/2021	10.06	Put	Bond Future	9,576.1300	9.5761	9,455.7200	9.4557	(1.257)	0	0	0
2020/08/21	R035	04/02/2021	11.14	Call	Bond Future	3,842.3900	3.8424	3,900.9900	3.9010	1.525	0	0	0
2020/08/21	R035	04/02/2021	10.05	Put	Bond Future	9,631.3900	9.6314	9,510.7300	9.5107	(1.253)	0	0	0
2020/08/21	R035	04/02/2021	10.04	Call	Bond Future	1,372.0600	1.3721	1,397.7900	1.3978	1.875	0	0	0
2020/08/21	R035	06/05/2021	11.55	Call	Bond Future	4,967.8700	4.9679	5,036.8300	5.0368	1.388	0	0	0
2020/08/21	R035	06/05/2021	12.77	Call	Bond Future	9,156.3900	9.1564	9,255.5300	9.2555	1.083	0	0	0
2020/08/21	R035	06/05/2021	10.24	Put	Bond Future	10,170.3400	10.1703	10,055.5100	10.0555	(1.129)	0	0	0
2020/08/21	R035	06/05/2021	12.37	Call	Bond Future	7,750.5000	7.7505	7,840.4300	7.8404	1.160	0	0	0
2020/08/21	R035	06/05/2021	12.35	Put	Bond Future	3,203.4100	3.2034	3,144.8600	3.1449	(1.828)	0	0	0
2020/08/21	R035	06/05/2021			Bond Future	11.5570	83.4210	11.5318	83.5691	(0.218)	0.0000	0.0000	0
2020/08/21	R035	06/05/2021	12.37	Put	Bond Future	3,169.3900	3.1694	3,111.2900	3.1113	(1.833)	0	0	0
2020/08/21	R035	06/05/2021	12.35	Call	Bond Future	7,676.4700	7.6765	7,765.9500	7.7660	1.166	0	0	0
2020/08/21	R035	06/05/2021	11.55	Put	Bond Future	5,008.8700	5.0089	4,929.8000	4.9298	(1.579)	0	0	1,650
2020/08/21	R035	06/05/2021	12.77	Put	Bond Future	2,461.0800	2.4611	2,412.1900	2.4122	(1.987)	0	0	1,650
2020/08/21	R035	06/05/2021	10.24	Call	Bond Future	1,853.0000	1.8530	1,886.2000	1.8862	1.792	0	0	793
2020/08/21	R035	06/05/2021	12.36	Put	Bond Future	3,186.4800	3.1865	3,128.1600	3.1282	(1.830)	0	0	0
2020/08/21	R035	06/05/2021	10.81	Put	Bond Future	7,543.0800	7.5431	7,443.1500	7.4432	(1.325)	0	0	0
2020/08/21	R035	06/05/2021	10.81	Call	Bond Future	2,970.6300	2.9706	3,018.7300	3.0187	1.619	0	0	1,650
2020/08/21	R035	06/05/2021	11.32	Call	Bond Future	4,297.6000	4.2976	4,360.1200	4.3601	1.455	0	0	0
2020/08/21	R035	06/05/2021	11.32	Put	Bond Future	5,708.8200	5.7088	5,623.3100	5.6233	(1.498)	0	0	793
2020/08/21	R035	06/05/2021	12.02	Call	Bond Future	6,490.4600	6.4905	6,572.0000	6.5720	1.256	0	0	0
2020/08/21	R035	06/05/2021	12.02	Put	Bond Future	3,833.3800	3.8334	3,766.8900	3.7669	(1.735)	0	0	793
2020/08/21	R035	06/05/2021	12.36	Call	Bond Future	7,713.5900	7.7136	7,803.3000	7.8033	1.163	0	0	0
2020/08/21	R035	05/08/2021	5.31	Call	Bond Future	3.5200	0.0035	3.6100	0.0036	2.557	0	0	0
2020/08/21	R035	05/08/2021			Bond Future	11.8121	84.3258	11.7859	84.4753	(0.222)	0.0000	0.0000	0
2020/08/21	R035	05/08/2021	5.29	Call	Bond Future	3.3900	0.0034	3.4700	0.0035	2.360	0	0	0
2020/08/21	R035	05/08/2021	5.29	Put	Bond Future	54,001.5900	54.0016	53,852.1300	53.8521	(0.277)	0	0	0
2020/08/21	R035	05/08/2021	5.31	Put	Bond Future	53,768.4300	53.7684	53,618.9800	53.6190	(0.278)	0	0	0
2020/08/21	R035	05/08/2021	5.30	Call	Bond Future	3.4500	0.0035	3.5400	0.0035	2.609	0	0	0
2020/08/21	R035	05/08/2021	5.30	Put	Bond Future	53,884.9400	53.8849	53,735.4900	53.7355	(0.277)	0	0	0

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2020/08/21	R186	05/11/2020	8.65	Call	Bond Future	5,797.8900	5.7979	6,112.9300	6.1129	5.434	0	0	0
2020/08/21	R186	05/11/2020	8.64	Put	Bond Future	364.9900	0.3650	310.4700	0.3105	(14.937)	0	0	0
2020/08/21	R186	05/11/2020	7.50	Call	Bond Future	1,711.4400	1.7114	1,879.1800	1.8792	9.801	0	0	80
2020/08/21	R186	05/11/2020	8.00	Put	Bond Future	1,050.9200	1.0509	926.5500	0.9266	(11.834)	0	0	0
2020/08/21	R186	05/11/2020			Bond Future	7.5793	118.1357	7.5091	118.5044	(0.926)	0.0000	0.0000	90,918
2020/08/21	R186	05/11/2020	8.66	Call	Bond Future	5,840.0700	5.8401	6,155.9500	6.1560	5.409	0	0	0
2020/08/21	R186	05/11/2020	8.66	Put	Bond Future	350.7500	0.3508	297.9300	0.2979	(15.059)	0	0	0
2020/08/21	R186	05/11/2020	7.00	Put	Bond Future	3,826.6800	3.8267	3,549.8200	3.5498	(7.235)	0	0	0
2020/08/21	R186	05/11/2020	7.00	Call	Bond Future	739.4700	0.7395	831.3100	0.8313	12.420	0	0	1,200
2020/08/21	R186	05/11/2020	8.65	Put	Bond Future	357.8100	0.3578	304.1500	0.3041	(14.997)	0	0	0
2020/08/21	R186	05/11/2020	8.64	Call	Bond Future	5,755.8000	5.7558	6,069.9800	6.0700	5.458	0	0	0
2020/08/21	R186	05/11/2020	6.50	Put	Bond Future	6,087.4800	6.0875	5,757.0500	5.7571	(5.428)	0	0	0
2020/08/21	R186	05/11/2020	7.50	Put	Bond Future	2,127.9200	2.1279	1,926.9600	1.9270	(9.444)	0	0	0
2020/08/21	R186	05/11/2020	8.00	Call	Bond Future	3,228.7100	3.2287	3,473.0400	3.4730	7.567	0	0	1,200
2020/08/21	R186	05/11/2020	7.84	Put	Bond Future	1,330.0700	1.3301	1,182.6900	1.1827	(11.081)	0	0	0
2020/08/21	R186	05/11/2020	9.26	Put	Bond Future	92.8400	0.0928	75.2900	0.0753	(18.903)	0	0	3,500
2020/08/21	R186	05/11/2020	6.50	Call	Bond Future	250.5600	0.2506	288.8300	0.2888	15.274	0	0	80
2020/08/21	R186	05/11/2020	7.84	Call	Bond Future	2,685.8600	2.6859	2,907.1800	2.9072	8.240	0	0	3,500
2020/08/21	R186	05/11/2020	8.34	Put	Bond Future	620.2500	0.6202	537.2000	0.5372	(13.390)	0	0	0
2020/08/21	R186	05/11/2020	8.34	Call	Bond Future	4,519.7300	4.5197	4,805.3800	4.8054	6.320	0	0	3,500
2020/08/21	R186	05/11/2020	9.26	Call	Bond Future	8,485.3200	8.4853	8,836.4700	8.8365	4.138	0	0	0
2020/08/21	R186	04/02/2021	8.15	Call	Bond Future	3,626.0000	3.6260	3,855.3400	3.8553	6.325	0	0	0
2020/08/21	R186	04/02/2021			Bond Future	7.7703	114.0835	7.6961	114.4555	(0.955)	0.0000	0.0000	50
2020/08/21	R186	04/02/2021	8.15	Put	Bond Future	1,746.6300	1.7466	1,603.9900	1.6040	(8.167)	0	0	0
2020/08/21	R186	04/02/2021	8.00	Put	Bond Future	2,028.4200	2.0284	1,869.5600	1.8696	(7.832)	0	0	15,177
2020/08/21	R186	04/02/2021	8.16	Call	Bond Future	3,657.3700	3.6574	3,887.7600	3.8878	6.299	0	0	0
2020/08/21	R186	04/02/2021	8.17	Put	Bond Future	1,711.6100	1.7116	1,571.0700	1.5711	(8.211)	0	0	0
2020/08/21	R186	04/02/2021	8.00	Call	Bond Future	3,170.1500	3.1701	3,383.2700	3.3833	6.723	0	0	0
2020/08/21	R186	04/02/2021	8.16	Put	Bond Future	1,729.0500	1.7291	1,587.4600	1.5875	(8.189)	0	0	0
2020/08/21	R186	04/02/2021	8.17	Call	Bond Future	3,688.8600	3.6889	3,920.3000	3.9203	6.274	0	0	0
2020/08/21	R186	06/05/2021	10.77	Call	Bond Future	12,520.2600	12.5203	12,878.2700	12.8783	2.859	0	0	0
2020/08/21	R186	06/05/2021	10.76	Put	Bond Future	155.4500	0.1554	137.5000	0.1375	(11.547)	0	0	0
2020/08/21	R186	06/05/2021			Bond Future	7.9756	115.2946	7.8969	115.6703	(0.987)	0.0000	0.0000	0
2020/08/21	R186	06/05/2021	10.78	Call	Bond Future	12,559.1400	12.5591	12,917.3600	12.9174	2.852	0	0	0
2020/08/21	R186	06/05/2021	10.78	Put	Bond Future	151.1200	0.1511	133.6000	0.1336	(11.593)	0	0	0
2020/08/21	R186	06/05/2021	10.77	Put	Bond Future	153.2700	0.1533	135.5400	0.1355	(11.568)	0	0	0
2020/08/21	R186	06/05/2021	10.76	Call	Bond Future	12,481.3900	12.4814	12,839.1800	12.8392	2.867	0	0	0
2020/08/21	R186	05/08/2021	8.61	Call	Bond Future	4,352.6200	4.3526	4,579.6300	4.5796	5.215	0	0	0
2020/08/21	R186	05/08/2021	8.62	Put	Bond Future	2,493.9800	2.4940	2,342.0800	2.3421	(6.091)	0	0	0
2020/08/21	R186	05/08/2021			Bond Future	8.1990	111.2637	8.1154	111.6434	(1.020)	0.0000	0.0000	0
2020/08/21	R186	05/08/2021	8.61	Put	Bond Future	2,510.8200	2.5108	2,358.1500	2.3581	(6.080)	0	0	0
2020/08/21	R186	05/08/2021	8.62	Call	Bond Future	4,380.1200	4.3801	4,607.9000	4.6079	5.200	0	0	0
2020/08/21	R186	05/08/2021	8.63	Call	Bond Future	4,408.1000	4.4081	4,636.6300	4.6366	5.184	0	0	0
2020/08/21	R186	05/08/2021	8.63	Put	Bond Future	2,477.6600	2.4777	2,326.5100	2.3265	(6.101)	0	0	0
2020/08/21	R197	05/11/2020			Bond Future	307.7483	307.7483	308.1373	308.1373	0.126	0.0000	0.0000	2,902
2020/08/21	R197	04/02/2021			Bond Future	303.2374	303.2374	303.6291	303.6291	0.129	0.0000	0.0000	0
2020/08/21	R197	06/05/2021			Bond Future	306.5277	306.5277	306.9232	306.9232	0.129	0.0000	0.0000	0

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2020/08/21	R197	05/08/2021			Bond Future	301.9915	301.9915	302.3912	302.3912	0.132	0.0000	0.0000	0
2020/08/21	R202	05/11/2020			Bond Future	211.7574	211.7574	212.3715	212.3715	0.290	0.0000	0.0000	8,104
2020/08/21	R202	04/02/2021			Bond Future	209.8746	209.8746	210.4945	210.4945	0.295	0.0000	0.0000	0
2020/08/21	R202	06/05/2021			Bond Future	212.1518	212.1518	212.7780	212.7780	0.295	0.0000	0.0000	0
2020/08/21	R202	05/08/2021			Bond Future	210.2887	210.2887	210.9217	210.9217	0.301	0.0000	0.0000	0
2020/08/21	R208	05/11/2020	4.78	Call	Bond Future	536.6000	0.5366	535.7900	0.5358	(0.151)	0	0	0
2020/08/21	R208	05/11/2020	4.77	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2020/08/21	R208	05/11/2020			Bond Future	3.3936	102.0373	3.3957	102.0365	0.061	0.0000	0.0000	7,525
2020/08/21	R208	05/11/2020	4.79	Call	Bond Future	540.4500	0.5405	539.6400	0.5396	(0.150)	0	0	0
2020/08/21	R208	05/11/2020	4.79	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/08/21	R208	05/11/2020	4.78	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/08/21	R208	05/11/2020	4.77	Call	Bond Future	532.7600	0.5328	531.9400	0.5319	(0.154)	0	0	0
2020/08/21	R209	05/11/2020	10.02	Call	Bond Future	911.1900	0.9112	920.4900	0.9205	1.021	0	0	0
2020/08/21	R209	05/11/2020			Bond Future	10.9660	66.0034	10.9482	66.0998	(0.163)	0.0000	0.0000	26,167
2020/08/21	R209	05/11/2020	10.00	Call	Bond Future	885.0300	0.8850	894.0000	0.8940	1.014	0	0	0
2020/08/21	R209	05/11/2020	10.00	Put	Bond Future	6,427.1800	6.4272	6,339.7000	6.3397	(1.361)	0	0	0
2020/08/21	R209	05/11/2020	10.02	Put	Bond Future	6,331.8300	6.3318	6,244.6800	6.2447	(1.376)	0	0	0
2020/08/21	R209	05/11/2020	10.01	Call	Bond Future	897.9900	0.8980	907.1300	0.9071	1.018	0	0	0
2020/08/21	R209	05/11/2020	10.01	Put	Bond Future	6,379.3500	6.3793	6,292.0400	6.2920	(1.369)	0	0	0
2020/08/21	R209	04/02/2021	10.12	Put	Bond Future	7,457.7000	7.4577	7,379.5800	7.3796	(1.048)	0	0	0
2020/08/21	R209	04/02/2021			Bond Future	11.1724	66.6893	11.1539	66.7865	(0.165)	0.0000	0.0000	0
2020/08/21	R209	04/02/2021	10.11	Call	Bond Future	1,541.7600	1.5418	1,560.6500	1.5606	1.225	0	0	0
2020/08/21	R209	04/02/2021	10.11	Put	Bond Future	7,502.8100	7.5028	7,424.5200	7.4245	(1.043)	0	0	0
2020/08/21	R209	04/02/2021	10.12	Call	Bond Future	1,556.4000	1.5564	1,575.4600	1.5755	1.225	0	0	0
2020/08/21	R209	04/02/2021	10.10	Call	Bond Future	1,527.2200	1.5272	1,545.9400	1.5459	1.226	0	0	0
2020/08/21	R209	04/02/2021	10.10	Put	Bond Future	7,548.0900	7.5481	7,469.6300	7.4696	(1.039)	0	0	0
2020/08/21	R209	06/05/2021	12.25	Put	Bond Future	2,692.3500	2.6924	2,652.9700	2.6530	(1.463)	0	0	3,000
2020/08/21	R209	06/05/2021	12.23	Put	Bond Future	2,721.6900	2.7217	2,682.0000	2.6820	(1.458)	0	0	0
2020/08/21	R209	06/05/2021	12.22	Call	Bond Future	6,808.2000	6.8082	6,866.4300	6.8664	0.855	0	0	0
2020/08/21	R209	06/05/2021			Bond Future	11.3849	64.2573	11.3658	64.3554	(0.168)	0.0000	0.0000	1,420
2020/08/21	R209	06/05/2021	10.25	Put	Bond Future	8,184.6100	8.1846	8,110.3300	8.1103	(0.908)	0	0	0
2020/08/21	R209	06/05/2021	10.25	Call	Bond Future	1,968.8300	1.9688	1,992.6100	1.9926	1.208	0	0	3,000
2020/08/21	R209	06/05/2021	11.25	Call	Bond Future	4,043.2600	4.0433	4,084.8800	4.0849	1.029	0	0	0
2020/08/21	R209	06/05/2021	11.25	Put	Bond Future	4,739.2900	4.7393	4,682.8500	4.6829	(1.191)	0	0	3,000
2020/08/21	R209	06/05/2021	12.25	Call	Bond Future	6,903.2200	6.9032	6,961.9000	6.9619	0.850	0	0	0
2020/08/21	R209	06/05/2021	12.23	Call	Bond Future	6,839.9100	6.8399	6,898.2800	6.8983	0.853	0	0	0
2020/08/21	R209	06/05/2021	12.22	Put	Bond Future	2,736.3800	2.7364	2,696.5500	2.6965	(1.456)	0	0	0
2020/08/21	R209	06/05/2021	12.24	Call	Bond Future	6,871.6500	6.8716	6,930.1800	6.9302	0.852	0	0	0
2020/08/21	R209	06/05/2021	12.24	Put	Bond Future	2,707.0700	2.7071	2,667.5400	2.6675	(1.460)	0	0	0
2020/08/21	R209	05/08/2021	11.81	Put	Bond Future	4,533.1400	4.5331	4,483.6100	4.4836	(1.093)	0	0	0
2020/08/21	R209	05/08/2021			Bond Future	11.6065	64.9544	11.5866	65.0534	(0.171)	0.0000	0.0000	0
2020/08/21	R209	05/08/2021	11.80	Call	Bond Future	5,506.6800	5.5067	5,556.0300	5.5560	0.896	0	0	0
2020/08/21	R209	05/08/2021	11.80	Put	Bond Future	4,554.3500	4.5544	4,504.6700	4.5047	(1.091)	0	0	0
2020/08/21	R209	05/08/2021	11.81	Call	Bond Future	5,534.1000	5.5341	5,583.6000	5.5836	0.894	0	0	0
2020/08/21	R209	05/08/2021	11.79	Call	Bond Future	5,479.5500	5.4796	5,528.7400	5.5287	0.898	0	0	0

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2020/08/21	R209	05/08/2021	11.79	Put	Bond Future	4,575.9100	4.5759	4,526.0700	4.5261	(1.089)	0	0	0
2020/08/21	R210	05/11/2020			Bond Future	184.1321	184.1321	184.5960	184.5960	0.252	0.0000	0.0000	2,243
2020/08/21	R210	04/02/2021			Bond Future	186.0897	186.0897	186.5577	186.5577	0.251	0.0000	0.0000	0
2020/08/21	R210	06/05/2021			Bond Future	185.4193	185.4193	185.8921	185.8921	0.255	0.0000	0.0000	0
2020/08/21	R210	05/08/2021			Bond Future	187.4732	187.4732	187.9511	187.9511	0.255	0.0000	0.0000	0
2020/08/21	R212	05/11/2020			Bond Future	166.8973	166.8973	166.9719	166.9719	0.045	0.0000	0.0000	6,967
2020/08/21	R212	04/02/2021			Bond Future	166.3936	166.3936	166.4683	166.4683	0.045	0.0000	0.0000	0
2020/08/21	R212	06/05/2021			Bond Future	168.1990	168.1990	168.2742	168.2742	0.045	0.0000	0.0000	0
2020/08/21	R212	05/08/2021			Bond Future	167.7512	167.7512	167.8270	167.8270	0.045	0.0000	0.0000	0
2020/08/21	R213	05/11/2020	9.60	Put	Bond Future	3,514.0000	3.5140	3,456.5800	3.4566	(1.634)	0	0	0
2020/08/21	R213	05/11/2020	9.59	Call	Bond Future	1,853.9500	1.8540	1,866.6300	1.8666	0.684	0	0	0
2020/08/21	R213	05/11/2020			Bond Future	9.8899	82.9395	9.8773	83.0098	(0.128)	0.0000	0.0000	16,316
2020/08/21	R213	05/11/2020	9.60	Call	Bond Future	1,877.1500	1.8772	1,890.0400	1.8900	0.687	0	0	0
2020/08/21	R213	05/11/2020	9.59	Put	Bond Future	3,548.0300	3.5480	3,490.4000	3.4904	(1.624)	0	0	0
2020/08/21	R213	05/11/2020	9.61	Call	Bond Future	1,900.5300	1.9005	1,913.6200	1.9136	0.689	0	0	0
2020/08/21	R213	05/11/2020	9.61	Put	Bond Future	3,480.2000	3.4802	3,422.9800	3.4230	(1.644)	0	0	0
2020/08/21	R213	04/02/2021	9.40	Call	Bond Future	1,863.4400	1.8634	1,878.5100	1.8785	0.809	0	0	0
2020/08/21	R213	04/02/2021	9.39	Put	Bond Future	5,834.7900	5.8348	5,779.0600	5.7791	(0.955)	0	0	0
2020/08/21	R213	04/02/2021			Bond Future	10.1055	83.8008	10.0924	83.8714	(0.129)	0.0000	0.0000	0
2020/08/21	R213	04/02/2021	9.41	Call	Bond Future	1,882.4700	1.8825	1,897.6800	1.8977	0.808	0	0	0
2020/08/21	R213	04/02/2021	9.41	Put	Bond Future	5,757.7300	5.7577	5,702.2900	5.7023	(0.963)	0	0	0
2020/08/21	R213	04/02/2021	9.40	Put	Bond Future	5,796.1700	5.7962	5,740.5900	5.7406	(0.959)	0	0	0
2020/08/21	R213	04/02/2021	9.39	Call	Bond Future	1,844.5300	1.8445	1,859.4500	1.8594	0.809	0	0	0
2020/08/21	R213	06/05/2021	11.91	Put	Bond Future	1,401.2500	1.4013	1,380.2600	1.3803	(1.498)	0	0	0
2020/08/21	R213	06/05/2021			Bond Future	10.3223	81.1610	10.3087	81.2323	(0.132)	0.0000	0.0000	0
2020/08/21	R213	06/05/2021	11.90	Call	Bond Future	9,147.5600	9.1476	9,197.7200	9.1977	0.548	0	0	0
2020/08/21	R213	06/05/2021	11.90	Put	Bond Future	1,412.7700	1.4128	1,391.6600	1.3917	(1.494)	0	0	0
2020/08/21	R213	06/05/2021	11.91	Call	Bond Future	9,181.8200	9.1818	9,232.1000	9.2321	0.548	0	0	0
2020/08/21	R213	06/05/2021	11.89	Call	Bond Future	9,113.3300	9.1133	9,163.3800	9.1634	0.549	0	0	0
2020/08/21	R213	06/05/2021	11.89	Put	Bond Future	1,424.3600	1.4244	1,403.1400	1.4031	(1.490)	0	0	0
2020/08/21	R213	05/08/2021	10.85	Call	Bond Future	5,436.6700	5.4367	5,471.8300	5.4718	0.647	0	0	0
2020/08/21	R213	05/08/2021	10.84	Put	Bond Future	3,973.3700	3.9734	3,936.4300	3.9364	(0.930)	0	0	0
2020/08/21	R213	05/08/2021			Bond Future	10.5540	82.0412	10.5398	82.1132	(0.134)	0.0000	0.0000	0
2020/08/21	R213	05/08/2021	10.86	Call	Bond Future	5,465.6900	5.4657	5,500.9700	5.5010	0.645	0	0	0
2020/08/21	R213	05/08/2021	10.86	Put	Bond Future	3,932.0000	3.9320	3,895.3000	3.8953	(0.933)	0	0	0
2020/08/21	R213	05/08/2021	10.85	Put	Bond Future	3,952.4800	3.9525	3,915.6600	3.9157	(0.932)	0	0	0
2020/08/21	R213	05/08/2021	10.84	Call	Bond Future	5,408.0200	5.4080	5,443.0600	5.4431	0.648	0	0	0
2020/08/21	R214	05/11/2020	10.26	Put	Bond Future	6,569.1300	6.5691	6,567.3500	6.5674	(0.027)	0	0	0
2020/08/21	R214	05/11/2020			Bond Future	11.2163	63.7911	11.2193	63.7747	0.027	0.0000	0.0000	15,786
2020/08/21	R214	05/11/2020	10.25	Call	Bond Future	932.3800	0.9324	914.3300	0.9143	(1.936)	0	0	0
2020/08/21	R214	05/11/2020	10.25	Put	Bond Future	6,618.4500	6.6185	6,616.8000	6.6168	(0.025)	0	0	0
2020/08/21	R214	05/11/2020	10.26	Call	Bond Future	946.0500	0.9461	927.8700	0.9279	(1.922)	0	0	0
2020/08/21	R214	05/11/2020	10.24	Call	Bond Future	919.5600	0.9196	901.6300	0.9016	(1.950)	0	0	0
2020/08/21	R214	05/11/2020	10.24	Put	Bond Future	6,668.7200	6.6687	6,667.1900	6.6672	(0.023)	0	0	0

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2020/08/21	R214	04/02/2021	10.33	Call	Bond Future	1,570.9500	1.5709	1,556.5500	1.5566	(0.917)	0	0	0
2020/08/21	R214	04/02/2021			Bond Future	11.4220	64.4535	11.4252	64.4367	0.028	0.0000	0.0000	0
2020/08/21	R214	04/02/2021	10.31	Call	Bond Future	1,541.3800	1.5414	1,527.1200	1.5271	(0.925)	0	0	0
2020/08/21	R214	04/02/2021	10.31	Put	Bond Future	7,956.9400	7.9569	7,959.5600	7.9596	0.033	0	0	0
2020/08/21	R214	04/02/2021	10.33	Put	Bond Future	7,861.8900	7.8619	7,864.3700	7.8644	0.032	0	0	0
2020/08/21	R214	04/02/2021	10.32	Call	Bond Future	1,556.1200	1.5561	1,541.7900	1.5418	(0.921)	0	0	0
2020/08/21	R214	04/02/2021	10.32	Put	Bond Future	7,909.3300	7.9093	7,911.8800	7.9119	0.032	0	0	0
2020/08/21	R214	06/05/2021	12.26	Call	Bond Future	6,312.5900	6.3126	6,293.0800	6.2931	(0.309)	0	0	0
2020/08/21	R214	06/05/2021	12.25	Put	Bond Future	3,186.9900	3.1870	3,184.6300	3.1846	(0.074)	0	0	0
2020/08/21	R214	06/05/2021			Bond Future	11.6263	61.8606	11.6296	61.8435	0.028	0.0000	0.0000	0
2020/08/21	R214	06/05/2021	12.27	Call	Bond Future	6,343.4000	6.3434	6,323.8700	6.3239	(0.308)	0	0	0
2020/08/21	R214	06/05/2021	12.27	Put	Bond Future	3,153.6300	3.1536	3,151.2300	3.1512	(0.076)	0	0	0
2020/08/21	R214	06/05/2021	12.26	Put	Bond Future	3,170.2600	3.1703	3,167.8800	3.1679	(0.075)	0	0	0
2020/08/21	R214	06/05/2021	12.25	Call	Bond Future	6,281.8100	6.2818	6,262.3200	6.2623	(0.310)	0	0	0
2020/08/21	R214	05/08/2021	12.01	Call	Bond Future	5,570.5100	5.5705	5,553.3300	5.5533	(0.308)	0	0	0
2020/08/21	R214	05/08/2021			Bond Future	11.8423	62.5316	11.8458	62.5142	0.029	0.0000	0.0000	0
2020/08/21	R214	05/08/2021	12.01	Put	Bond Future	4,737.4700	4.7375	4,737.7200	4.7377	0.005	0	0	0
2020/08/21	R214	05/08/2021	12.03	Put	Bond Future	4,693.7600	4.6938	4,693.9500	4.6939	0.004	0	0	0
2020/08/21	R214	05/08/2021	12.02	Call	Bond Future	5,597.6900	5.5977	5,580.4800	5.5805	(0.307)	0	0	0
2020/08/21	R214	05/08/2021	12.02	Put	Bond Future	4,715.5700	4.7156	4,715.7900	4.7158	0.005	0	0	0
2020/08/21	R214	05/08/2021	12.03	Call	Bond Future	5,624.9000	5.6249	5,607.6600	5.6077	(0.306)	0	0	0
2020/08/21	R248	05/11/2020	10.03	Call	Bond Future	346.1800	0.3462	345.1200	0.3451	(0.306)	0	0	0
2020/08/21	R248	05/11/2020	10.02	Put	Bond Future	12,227.7700	12.2278	12,144.2300	12.1442	(0.683)	0	0	0
2020/08/21	R248	05/11/2020			Bond Future	11.6374	78.0061	11.6246	78.0886	(0.110)	0.0000	0.0000	110,579
2020/08/21	R248	05/11/2020	10.04	Call	Bond Future	352.8000	0.3528	351.7600	0.3518	(0.295)	0	0	0
2020/08/21	R248	05/11/2020	10.04	Put	Bond Future	12,074.3400	12.0743	11,990.8500	11.9909	(0.691)	0	0	0
2020/08/21	R248	05/11/2020	11.00	Put	Bond Future	5,973.9500	5.9739	5,898.9300	5.8989	(1.256)	0	0	0
2020/08/21	R248	05/11/2020	11.00	Call	Bond Future	1,647.2500	1.6472	1,654.6800	1.6547	0.451	0	0	950
2020/08/21	R248	05/11/2020	10.00	Put	Bond Future	12,382.1200	12.3821	12,298.5500	12.2986	(0.675)	0	0	0
2020/08/21	R248	05/11/2020	10.00	Call	Bond Future	326.9000	0.3269	325.7800	0.3258	(0.343)	0	0	950
2020/08/21	R248	05/11/2020	10.03	Put	Bond Future	12,150.9300	12.1509	12,067.4200	12.0674	(0.687)	0	0	0
2020/08/21	R248	05/11/2020	10.02	Call	Bond Future	339.6600	0.3397	338.5700	0.3386	(0.321)	0	0	0
2020/08/21	R248	04/02/2021	10.75	Call	Bond Future	1,777.8500	1.7778	1,790.0000	1.7900	0.683	0	0	2,590
2020/08/21	R248	04/02/2021	10.47	Put	Bond Future	11,035.5300	11.0355	10,961.3200	10.9613	(0.672)	0	0	0
2020/08/21	R248	04/02/2021	10.46	Call	Bond Future	1,321.1700	1.3212	1,329.8500	1.3299	0.657	0	0	0
2020/08/21	R248	04/02/2021			Bond Future	11.8643	78.8161	11.8510	78.8991	(0.112)	0.0000	0.0000	0
2020/08/21	R248	04/02/2021	10.75	Put	Bond Future	9,356.9400	9.3569	9,286.1000	9.2861	(0.757)	0	0	0
2020/08/21	R248	04/02/2021	11.50	Put	Bond Future	5,945.0100	5.9450	5,885.8100	5.8858	(0.996)	0	0	0
2020/08/21	R248	04/02/2021	11.50	Call	Bond Future	3,608.7300	3.6087	3,632.5200	3.6325	0.659	0	0	2,590
2020/08/21	R248	04/02/2021	10.47	Call	Bond Future	1,335.4100	1.3354	1,344.1900	1.3442	0.657	0	0	0
2020/08/21	R248	04/02/2021	10.46	Put	Bond Future	11,098.8100	11.0988	11,024.5000	11.0245	(0.670)	0	0	0
2020/08/21	R248	04/02/2021	10.48	Call	Bond Future	1,349.7500	1.3497	1,358.6400	1.3586	0.659	0	0	0
2020/08/21	R248	04/02/2021	10.48	Put	Bond Future	10,972.4800	10.9725	10,898.3800	10.8984	(0.675)	0	0	0
2020/08/21	R248	06/05/2021	12.36	Call	Bond Future	6,174.7200	6.1747	6,213.3700	6.2134	0.626	0	0	0
2020/08/21	R248	06/05/2021			Bond Future	12.0903	75.2415	12.0764	75.3251	(0.115)	0.0000	0.0000	0
2020/08/21	R248	06/05/2021	12.34	Call	Bond Future	6,108.1000	6.1081	6,146.4600	6.1465	0.628	0	0	0
2020/08/21	R248	06/05/2021	12.34	Put	Bond Future	4,629.6000	4.6296	4,584.2800	4.5843	(0.979)	0	0	0

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2020/08/21	R248	06/05/2021	12.36	Put	Bond Future	4,580.1300	4.5801	4,535.1000	4.5351	(0.983)	0	0	0
2020/08/21	R248	06/05/2021	12.35	Call	Bond Future	6,141.3800	6.1414	6,179.8900	6.1799	0.627	0	0	0
2020/08/21	R248	06/05/2021	12.35	Put	Bond Future	4,604.7900	4.6048	4,559.6200	4.5596	(0.981)	0	0	0
2020/08/21	R248	05/08/2021	12.51	Put	Bond Future	5,361.3600	5.3614	5,316.4800	5.3165	(0.837)	0	0	0
2020/08/21	R248	05/08/2021			Bond Future	12.3309	76.0576	12.3164	76.1421	(0.118)	0.0000	0.0000	0
2020/08/21	R248	05/08/2021	12.51	Call	Bond Future	6,390.1400	6.3901	6,429.7700	6.4298	0.620	0	0	0
2020/08/21	R248	05/08/2021	12.52	Call	Bond Future	6,421.4000	6.4214	6,461.1600	6.4612	0.619	0	0	0
2020/08/21	R248	05/08/2021	12.50	Put	Bond Future	5,386.5800	5.3866	5,341.5700	5.3416	(0.836)	0	0	0
2020/08/21	R248	05/08/2021	12.52	Put	Bond Future	5,335.9800	5.3360	5,291.2300	5.2912	(0.839)	0	0	0
2020/08/21	R248	05/08/2021	12.50	Call	Bond Future	6,358.6300	6.3586	6,398.1300	6.3981	0.621	0	0	0

Total **1241442**