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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2020 TO 25/08/2020

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
2020/08/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	2025	05/11/2020		Bond Future	140.7476	140.7476	141.1626	141.1626	0.295	0.0000	0.0000	4,124
2020/08/25	2025	04/02/2021		Bond Future	140.7476	140.7476	141.1552	141.1552	0.290	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
2020/08/25	2025	06/05/2021			Bond Future	142.2741	142.2741	142.6860	142.6860	0.290	0.0000	0.0000	0
2020/08/25	2025	05/08/2021			Bond Future	142.3331	142.3331	142.7489	142.7489	0.292	0.0000	0.0000	0
2020/08/25	2029	05/11/2020			Bond Future	100.0154	100.0154	100.5436	100.5436	0.528	0.0000	0.0000	5,004
2020/08/25	2029	04/02/2021			Bond Future	101.0778	101.0778	101.6031	101.6031	0.520	0.0000	0.0000	0
2020/08/25	2029	06/05/2021			Bond Future	101.0450	101.0450	101.5760	101.5760	0.525	0.0000	0.0000	0
2020/08/25	2029	05/08/2021			Bond Future	102.1640	102.1640	102.7004	102.7004	0.525	0.0000	0.0000	0
2020/08/25	2030	05/11/2020	9.39	Put	Bond Future	2,735.4000	2.7354	2,589.6700	2.5897	(5.328)	0	0	0
2020/08/25	2030	05/11/2020	9.38	Call	Bond Future	2,222.5900	2.2226	2,328.3500	2.3284	4.758	0	0	0
2020/08/25	2030	05/11/2020	9.99	Put	Bond Future	1,344.5900	1.3446	1,252.0600	1.2521	(6.882)	0	0	5,000
2020/08/25	2030	05/11/2020	8.10	Put	Bond Future	8,561.8700	8.5619	8,327.3000	8.3273	(2.740)	0	0	0
2020/08/25	2030	05/11/2020	8.73	Call	Bond Future	861.2300	0.8612	912.1400	0.9121	5.911	0	0	3,000
2020/08/25	2030	05/11/2020	10.06	Put	Bond Future	1,233.3600	1.2334	1,146.3200	1.1463	(7.057)	0	0	1,000
2020/08/25	2030	05/11/2020			Bond Future	9.4749	93.2566	9.4307	93.5090	(0.466)	0.0000	0.0000	102,381
2020/08/25	2030	05/11/2020	9.99	Call	Bond Future	4,221.5600	4.2216	4,381.4400	4.3814	3.787	0	0	0
2020/08/25	2030	05/11/2020	8.85	Put	Bond Future	4,708.3800	4.7084	4,515.8500	4.5158	(4.089)	0	0	0
2020/08/25	2030	05/11/2020	8.85	Call	Bond Future	1,052.1800	1.0522	1,112.0600	1.1121	5.691	0	0	3,000
2020/08/25	2030	05/11/2020	9.61	Call	Bond Future	2,895.9000	2.8959	3,022.8400	3.0228	4.383	0	0	0
2020/08/25	2030	05/11/2020	9.61	Put	Bond Future	2,129.3900	2.1294	2,003.9200	2.0039	(5.892)	0	0	3,000
2020/08/25	2030	05/11/2020	8.34	Put	Bond Future	7,205.4300	7.2054	6,980.6300	6.9806	(3.120)	0	0	0
2020/08/25	2030	05/11/2020	8.34	Call	Bond Future	422.7100	0.4227	450.3200	0.4503	6.532	0	0	1,000
2020/08/25	2030	05/11/2020	9.04	Put	Bond Future	3,934.7200	3.9347	3,757.6900	3.7577	(4.499)	0	0	0
2020/08/25	2030	05/11/2020	9.04	Call	Bond Future	1,410.1600	1.4102	1,485.5400	1.4855	5.345	0	0	1,000
2020/08/25	2030	05/11/2020	9.39	Call	Bond Future	2,249.8300	2.2498	2,356.5100	2.3565	4.742	0	0	0
2020/08/25	2030	05/11/2020	9.38	Put	Bond Future	2,765.6100	2.7656	2,618.9600	2.6190	(5.303)	0	0	0
2020/08/25	2030	05/11/2020	8.36	Put	Bond Future	7,096.7000	7.0967	6,872.8600	6.8729	(3.154)	0	0	0
2020/08/25	2030	05/11/2020	9.86	Put	Bond Future	1,578.2000	1.5782	1,474.9100	1.4749	(6.545)	0	0	14,160
2020/08/25	2030	05/11/2020	8.10	Call	Bond Future	261.6700	0.2617	279.5100	0.2795	6.818	0	0	3,000
2020/08/25	2030	05/11/2020	8.73	Put	Bond Future	5,241.3100	5.2413	5,039.8100	5.0398	(3.844)	0	0	0
2020/08/25	2030	05/11/2020	9.23	Put	Bond Future	3,248.5100	3.2485	3,088.1700	3.0882	(4.936)	0	0	0
2020/08/25	2030	05/11/2020	10.06	Call	Bond Future	4,492.0300	4.4920	4,657.4000	4.6574	3.681	0	0	0
2020/08/25	2030	05/11/2020	10.37	Put	Bond Future	834.7500	0.8347	769.4300	0.7694	(7.825)	0	0	8,000
2020/08/25	2030	05/11/2020	9.40	Call	Bond Future	2,277.0900	2.2771	2,384.6900	2.3847	4.725	0	0	0
2020/08/25	2030	05/11/2020	9.40	Put	Bond Future	2,705.2600	2.7053	2,560.4500	2.5605	(5.353)	0	0	0
2020/08/25	2030	05/11/2020	9.65	Call	Bond Future	3,023.0200	3.0230	3,153.6000	3.1536	4.320	0	0	0
2020/08/25	2030	05/11/2020	9.65	Put	Bond Future	2,031.2700	2.0313	1,909.4400	1.9094	(5.998)	0	0	2,500
2020/08/25	2030	05/11/2020	8.36	Call	Bond Future	439.0800	0.4391	467.6500	0.4677	6.507	0	0	14,160
2020/08/25	2030	05/11/2020	8.86	Put	Bond Future	4,665.4300	4.6654	4,473.6800	4.4737	(4.110)	0	0	0
2020/08/25	2030	05/11/2020	8.86	Call	Bond Future	1,069.2300	1.0692	1,129.8900	1.1299	5.673	0	0	14,160
2020/08/25	2030	05/11/2020	9.86	Call	Bond Future	3,740.5100	3.7405	3,889.6300	3.8896	3.987	0	0	0
2020/08/25	2030	05/11/2020	9.23	Call	Bond Future	1,838.0800	1.8381	1,930.1500	1.9301	5.009	0	0	3,000
2020/08/25	2030	05/11/2020	10.47	Call	Bond Future	6,185.5900	6.1856	6,378.7600	6.3788	3.123	0	0	0
2020/08/25	2030	05/11/2020	10.47	Put	Bond Future	734.2700	0.7343	675.0300	0.6750	(8.068)	0	0	3,000
2020/08/25	2030	05/11/2020	8.53	Put	Bond Future	6,204.0600	6.2041	5,989.3600	5.9894	(3.461)	0	0	0
2020/08/25	2030	05/11/2020	8.53	Call	Bond Future	601.5100	0.6015	639.2200	0.6392	6.269	0	0	15,414
2020/08/25	2030	05/11/2020	9.03	Put	Bond Future	3,973.3600	3.9734	3,795.4800	3.7955	(4.477)	0	0	0
2020/08/25	2030	05/11/2020	9.03	Call	Bond Future	1,389.6800	1.3897	1,464.2100	1.4642	5.363	0	0	15,414

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2020/08/25	2030	05/11/2020	10.37	Call	Bond Future	5,757.9800	5.7580	5,945.0700	5.9451	3.249	0	0	0
2020/08/25	2030	04/02/2021	9.20	Put	Bond Future	4,910.3500	4.9104	4,751.0400	4.7510	(3.244)	0	0	0
2020/08/25	2030	04/02/2021	8.20	Put	Bond Future	9,395.1600	9.3952	9,182.9800	9.1830	(2.258)	0	0	0
2020/08/25	2030	04/02/2021	9.12	Call	Bond Future	1,989.9700	1.9900	2,072.8200	2.0728	4.163	0	0	1,000
2020/08/25	2030	04/02/2021	8.36	Call	Bond Future	826.8400	0.8268	868.4600	0.8685	5.034	0	0	800
2020/08/25	2030	04/02/2021	9.16	Call	Bond Future	2,074.4300	2.0744	2,159.7900	2.1598	4.115	0	0	0
2020/08/25	2030	04/02/2021	9.15	Put	Bond Future	5,089.7400	5.0897	4,927.2700	4.9273	(3.192)	0	0	0
2020/08/25	2030	04/02/2021			Bond Future	9.6888	90.2201	9.6441	90.4673	(0.462)	0.0000	0.0000	0
2020/08/25	2030	04/02/2021	8.20	Call	Bond Future	673.5100	0.6735	708.5300	0.7085	5.200	0	0	1,600
2020/08/25	2030	04/02/2021	8.37	Put	Bond Future	8,509.3200	8.5093	8,304.1800	8.3042	(2.411)	0	0	0
2020/08/25	2030	04/02/2021	8.37	Call	Bond Future	837.2400	0.8372	879.3000	0.8793	5.024	0	0	1,000
2020/08/25	2030	04/02/2021	9.17	Call	Bond Future	2,095.9300	2.0959	2,181.9200	2.1819	4.103	0	0	0
2020/08/25	2030	04/02/2021	9.17	Put	Bond Future	5,017.5400	5.0175	4,856.3300	4.8563	(3.213)	0	0	0
2020/08/25	2030	04/02/2021	9.20	Call	Bond Future	2,161.0100	2.1610	2,248.9000	2.2489	4.067	0	0	1,600
2020/08/25	2030	04/02/2021	9.12	Put	Bond Future	5,199.6100	5.1996	5,035.2600	5.0353	(3.161)	0	0	0
2020/08/25	2030	04/02/2021	8.36	Put	Bond Future	8,560.2600	8.5603	8,354.6800	8.3547	(2.402)	0	0	0
2020/08/25	2030	04/02/2021	9.16	Put	Bond Future	5,053.5500	5.0536	4,891.7100	4.8917	(3.203)	0	0	0
2020/08/25	2030	04/02/2021	9.15	Call	Bond Future	2,053.0600	2.0531	2,137.7900	2.1378	4.127	0	0	0
2020/08/25	2030	04/02/2021	8.86	Put	Bond Future	6,219.9100	6.2199	6,039.7700	6.0398	(2.896)	0	0	0
2020/08/25	2030	04/02/2021	8.86	Call	Bond Future	1,493.7000	1.4937	1,560.7600	1.5608	4.490	0	0	800
2020/08/25	2030	04/02/2021	10.20	Call	Bond Future	4,988.1300	4.9881	5,138.8000	5.1388	3.021	0	0	0
2020/08/25	2030	04/02/2021	10.20	Put	Bond Future	2,225.3700	2.2254	2,128.8400	2.1288	(4.338)	0	0	1,800
2020/08/25	2030	06/05/2021	10.04	Put	Bond Future	3,604.7400	3.6047	3,485.5000	3.4855	(3.308)	0	0	0
2020/08/25	2030	06/05/2021	9.15	Call	Bond Future	2,110.7300	2.1107	2,192.6500	2.1926	3.881	0	0	0
2020/08/25	2030	06/05/2021	11.69	Call	Bond Future	9,898.1100	9.8981	10,099.8100	10.0998	2.038	0	0	0
2020/08/25	2030	06/05/2021	11.70	Put	Bond Future	1,043.0400	1.0430	995.2400	0.9952	(4.583)	0	0	0
2020/08/25	2030	06/05/2021			Bond Future	9.9145	91.1778	9.8677	91.4276	(0.472)	0.0000	0.0000	0
2020/08/25	2030	06/05/2021	10.74	Call	Bond Future	6,520.1200	6.5201	6,684.8300	6.6848	2.526	0	0	0
2020/08/25	2030	06/05/2021	10.74	Put	Bond Future	2,256.4200	2.2564	2,171.3000	2.1713	(3.772)	0	0	0
2020/08/25	2030	06/05/2021	7.97	Call	Bond Future	643.9400	0.6439	675.6500	0.6756	4.924	0	0	700
2020/08/25	2030	06/05/2021	10.04	Call	Bond Future	4,270.8200	4.2708	4,401.4100	4.4014	3.058	0	0	0
2020/08/25	2030	06/05/2021	9.15	Put	Bond Future	6,310.9100	6.3109	6,143.0000	6.1430	(2.661)	0	0	0
2020/08/25	2030	06/05/2021	9.92	Call	Bond Future	3,933.9800	3.9340	4,058.1300	4.0581	3.156	0	0	0
2020/08/25	2030	06/05/2021	11.69	Put	Bond Future	1,052.5900	1.0526	1,004.4600	1.0045	(4.573)	0	0	0
2020/08/25	2030	06/05/2021	11.70	Call	Bond Future	9,935.0400	9.9350	10,137.0700	10.1371	2.034	0	0	0
2020/08/25	2030	06/05/2021	9.22	Call	Bond Future	2,251.0900	2.2511	2,336.8100	2.3368	3.808	0	0	0
2020/08/25	2030	06/05/2021	9.22	Put	Bond Future	6,056.1500	6.0562	5,892.0400	5.8920	(2.710)	0	0	700
2020/08/25	2030	06/05/2021	7.97	Put	Bond Future	11,842.7900	11.8428	11,624.6700	11.6247	(1.842)	0	0	0
2020/08/25	2030	06/05/2021	9.92	Put	Bond Future	3,904.5000	3.9045	3,778.8200	3.7788	(3.219)	0	0	700
2020/08/25	2030	06/05/2021	11.71	Call	Bond Future	9,972.0000	9.9720	10,174.3600	10.1744	2.029	0	0	0
2020/08/25	2030	06/05/2021	11.71	Put	Bond Future	1,033.5600	1.0336	986.0900	0.9861	(4.593)	0	0	0
2020/08/25	2030	05/08/2021	10.42	Put	Bond Future	3,853.4800	3.8535	3,740.3300	3.7403	(2.936)	0	0	0
2020/08/25	2030	05/08/2021	10.41	Call	Bond Future	5,152.3700	5.1524	5,290.9000	5.2909	2.689	0	0	0
2020/08/25	2030	05/08/2021			Bond Future	10.1592	88.1613	10.1103	88.4134	(0.482)	0.0000	0.0000	0
2020/08/25	2030	05/08/2021	10.42	Call	Bond Future	5,181.6600	5.1817	5,320.6400	5.3206	2.682	0	0	0
2020/08/25	2030	05/08/2021	10.41	Put	Bond Future	3,874.6400	3.8746	3,761.0400	3.7610	(2.932)	0	0	0
2020/08/25	2030	05/08/2021	10.43	Call	Bond Future	5,210.6900	5.2107	5,350.1100	5.3501	2.676	0	0	0
2020/08/25	2030	05/08/2021	10.43	Put	Bond Future	3,832.1000	3.8321	3,719.3900	3.7194	(2.941)	0	0	0

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2020/08/25	2032	05/11/2020	9.77	Put	Bond Future	5,028.7300	5.0287	4,810.7800	4.8108	(4.334)	0	0	0
2020/08/25	2032	05/11/2020	9.61	Put	Bond Future	5,761.0300	5.7610	5,529.5400	5.5295	(4.018)	0	0	0
2020/08/25	2032	05/11/2020	10.99	Call	Bond Future	4,972.3500	4.9724	5,164.6800	5.1647	3.868	0	0	0
2020/08/25	2032	05/11/2020	9.44	Put	Bond Future	6,612.0400	6.6120	6,367.7000	6.3677	(3.695)	0	0	0
2020/08/25	2032	05/11/2020	11.08	Call	Bond Future	5,336.5300	5.3365	5,536.0900	5.5361	3.740	0	0	0
2020/08/25	2032	05/11/2020			Bond Future	10.3779	86.8855	10.3284	87.1804	(0.477)	0.0000	0.0000	119,320
2020/08/25	2032	05/11/2020	9.76	Call	Bond Future	1,290.0800	1.2901	1,366.1100	1.3661	5.893	0	0	0
2020/08/25	2032	05/11/2020	9.76	Put	Bond Future	5,072.4600	5.0725	4,853.6300	4.8536	(4.314)	0	0	0
2020/08/25	2032	05/11/2020	10.99	Put	Bond Future	1,438.3000	1.4383	1,335.7700	1.3358	(7.129)	0	0	3,000
2020/08/25	2032	05/11/2020	9.77	Call	Bond Future	1,309.3500	1.3094	1,386.2600	1.3863	5.874	0	0	0
2020/08/25	2032	05/11/2020	9.11	Call	Bond Future	447.5600	0.4476	478.4700	0.4785	6.906	0	0	3,000
2020/08/25	2032	05/11/2020	9.61	Call	Bond Future	1,026.2300	1.0262	1,089.6000	1.0896	6.175	0	0	3,000
2020/08/25	2032	05/11/2020	9.44	Call	Bond Future	781.1200	0.7811	831.6400	0.8316	6.468	0	0	1,000
2020/08/25	2032	05/11/2020	11.08	Put	Bond Future	1,299.8900	1.2999	1,204.5900	1.2046	(7.331)	0	0	1,000
2020/08/25	2032	05/11/2020	9.75	Call	Bond Future	1,271.1300	1.2711	1,346.2800	1.3463	5.912	0	0	0
2020/08/25	2032	05/11/2020	9.75	Put	Bond Future	5,116.5800	5.1166	4,896.8700	4.8969	(4.294)	0	0	0
2020/08/25	2032	05/11/2020	9.11	Put	Bond Future	8,458.1400	8.4581	8,194.1900	8.1942	(3.121)	0	0	0
2020/08/25	2032	05/11/2020	8.94	Put	Bond Future	9,487.5600	9.4876	9,215.9400	9.2159	(2.863)	0	0	0
2020/08/25	2032	05/11/2020	8.94	Call	Bond Future	326.7300	0.3267	349.9700	0.3500	7.113	0	0	1,000
2020/08/25	2032	04/02/2021	9.29	Call	Bond Future	1,091.5500	1.0916	1,147.4700	1.1475	5.123	0	0	800
2020/08/25	2032	04/02/2021	10.82	Put	Bond Future	3,285.3900	3.2854	3,151.1200	3.1511	(4.087)	0	0	800
2020/08/25	2032	04/02/2021	9.63	Call	Bond Future	1,568.4500	1.5684	1,643.4800	1.6435	4.784	0	0	0
2020/08/25	2032	04/02/2021			Bond Future	10.6053	87.7876	10.5550	88.0781	(0.474)	0.0000	0.0000	60
2020/08/25	2032	04/02/2021	8.79	Put	Bond Future	11,998.0800	11.9981	11,741.2300	11.7412	(2.141)	0	0	0
2020/08/25	2032	04/02/2021	8.79	Call	Bond Future	598.2400	0.5982	631.9000	0.6319	5.627	0	0	800
2020/08/25	2032	04/02/2021	9.61	Call	Bond Future	1,536.8800	1.5369	1,610.7100	1.6107	4.804	0	0	0
2020/08/25	2032	04/02/2021	9.61	Put	Bond Future	7,544.9500	7.5450	7,328.2700	7.3283	(2.872)	0	0	0
2020/08/25	2032	04/02/2021	9.29	Put	Bond Future	9,154.0000	9.1540	8,919.4100	8.9194	(2.563)	0	0	0
2020/08/25	2032	04/02/2021	10.82	Call	Bond Future	4,509.8300	4.5098	4,666.0700	4.6661	3.464	0	0	0
2020/08/25	2032	04/02/2021	9.63	Put	Bond Future	7,450.1800	7.4502	7,234.7000	7.2347	(2.892)	0	0	0
2020/08/25	2032	04/02/2021	9.62	Call	Bond Future	1,552.6100	1.5526	1,627.0400	1.6270	4.794	0	0	0
2020/08/25	2032	04/02/2021	9.62	Put	Bond Future	7,497.4800	7.4975	7,281.4000	7.2814	(2.882)	0	0	0
2020/08/25	2032	06/05/2021	12.57	Call	Bond Future	10,346.2600	10.3463	10,576.4700	10.5765	2.225	0	0	0
2020/08/25	2032	06/05/2021	12.12	Put	Bond Future	2,015.9100	2.0159	1,933.9900	1.9340	(4.064)	0	0	0
2020/08/25	2032	06/05/2021			Bond Future	10.8414	84.5745	10.7889	84.8681	(0.484)	0.0000	0.0000	0
2020/08/25	2032	06/05/2021	12.57	Put	Bond Future	1,420.3900	1.4204	1,357.0300	1.3570	(4.461)	0	0	736
2020/08/25	2032	06/05/2021	10.33	Put	Bond Future	6,019.0100	6.0190	5,842.0800	5.8421	(2.940)	0	0	0
2020/08/25	2032	06/05/2021	10.33	Call	Bond Future	3,097.7700	3.0978	3,214.4100	3.2144	3.765	0	0	736
2020/08/25	2032	06/05/2021	12.11	Call	Bond Future	8,715.9900	8.7160	8,927.2000	8.9272	2.423	0	0	0
2020/08/25	2032	06/05/2021	12.11	Put	Bond Future	2,031.1200	2.0311	1,948.7600	1.9488	(4.055)	0	0	0
2020/08/25	2032	06/05/2021	12.12	Call	Bond Future	8,750.4800	8.7505	8,962.1300	8.9621	2.419	0	0	0
2020/08/25	2032	06/05/2021	12.10	Call	Bond Future	8,681.5400	8.6815	8,892.3100	8.8923	2.428	0	0	0
2020/08/25	2032	06/05/2021	12.10	Put	Bond Future	2,046.4300	2.0464	1,963.6300	1.9636	(4.046)	0	0	0
2020/08/25	2032	05/08/2021	11.37	Put	Bond Future	4,292.4700	4.2925	4,161.1700	4.1612	(3.059)	0	0	0
2020/08/25	2032	05/08/2021			Bond Future	11.0899	85.4918	11.0352	85.7882	(0.494)	0.0000	0.0000	0
2020/08/25	2032	05/08/2021	11.36	Call	Bond Future	5,756.6500	5.7566	5,921.2100	5.9212	2.859	0	0	0
2020/08/25	2032	05/08/2021	11.36	Put	Bond Future	4,315.6300	4.3156	4,183.8400	4.1838	(3.054)	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
2020/08/25	2032	05/08/2021	11.37	Call	Bond Future	5,786.1800	5.7862	5,951.2300	5.9512	2.852	0	0	0
2020/08/25	2032	05/08/2021	11.35	Call	Bond Future	5,727.1900	5.7272	5,891.2500	5.8913	2.865	0	0	0
2020/08/25	2032	05/08/2021	11.35	Put	Bond Future	4,338.9100	4.3389	4,206.6200	4.2066	(3.049)	0	0	0
2020/08/25	2033	05/11/2020			Bond Future	94.5811	94.5811	95.0741	95.0741	0.521	0.0000	0.0000	10,622
2020/08/25	2033	04/02/2021			Bond Future	95.5856	95.5856	96.0759	96.0759	0.513	0.0000	0.0000	0
2020/08/25	2033	06/05/2021			Bond Future	95.4176	95.4176	95.9131	95.9131	0.519	0.0000	0.0000	0
2020/08/25	2033	05/08/2021			Bond Future	96.4742	96.4742	96.9748	96.9748	0.519	0.0000	0.0000	0
2020/08/25	2037	05/11/2020	10.18	Call	Bond Future	599.0300	0.5990	662.7400	0.6627	10.636	0	0	0
2020/08/25	2037	05/11/2020	10.17	Put	Bond Future	8,814.1100	8.8141	8,416.3400	8.4163	(4.513)	0	0	0
2020/08/25	2037	05/11/2020			Bond Future	11.4213	80.9690	11.3461	81.4296	(0.659)	0.0000	0.0000	140,064
2020/08/25	2037	05/11/2020	10.19	Call	Bond Future	608.8600	0.6089	673.4600	0.6735	10.610	0	0	0
2020/08/25	2037	05/11/2020	10.19	Put	Bond Future	8,692.1400	8.6921	8,296.1400	8.2961	(4.556)	0	0	0
2020/08/25	2037	05/11/2020	10.17	Call	Bond Future	589.3200	0.5893	652.1500	0.6522	10.661	0	0	0
2020/08/25	2037	05/11/2020	10.18	Put	Bond Future	8,753.0200	8.7530	8,356.1300	8.3561	(4.534)	0	0	0
2020/08/25	2037	04/02/2021	13.73	Call	Bond Future	11,770.1100	11.7701	12,158.6200	12.1586	3.301	0	0	0
2020/08/25	2037	04/02/2021	10.85	Call	Bond Future	2,264.6500	2.2647	2,415.2000	2.4152	6.648	0	0	0
2020/08/25	2037	04/02/2021	10.35	Call	Bond Future	1,363.0700	1.3631	1,466.3300	1.4663	7.576	0	0	0
2020/08/25	2037	04/02/2021	10.28	Put	Bond Future	10,095.7200	10.0957	9,734.6800	9.7347	(3.576)	0	0	0
2020/08/25	2037	04/02/2021	10.27	Call	Bond Future	1,255.3900	1.2554	1,352.0600	1.3521	7.700	0	0	0
2020/08/25	2037	04/02/2021			Bond Future	11.6571	77.5548	11.5798	78.0133	(0.664)	0.0000	0.0000	0
2020/08/25	2037	04/02/2021	11.97	Put	Bond Future	3,548.3800	3.5484	3,352.4300	3.3524	(5.522)	0	0	0
2020/08/25	2037	04/02/2021	11.97	Call	Bond Future	5,361.2600	5.3613	5,623.8300	5.6238	4.898	0	0	300
2020/08/25	2037	04/02/2021	9.65	Put	Bond Future	13,999.1000	13.9991	13,594.5100	13.5945	(2.890)	0	0	0
2020/08/25	2037	04/02/2021	9.65	Call	Bond Future	620.0700	0.6201	674.0000	0.6740	8.697	0	0	72
2020/08/25	2037	04/02/2021	11.90	Call	Bond Future	5,127.9700	5.1280	5,384.0400	5.3840	4.994	0	0	0
2020/08/25	2037	04/02/2021	13.73	Put	Bond Future	894.1900	0.8942	824.1800	0.8242	(7.829)	0	0	300
2020/08/25	2037	04/02/2021	10.85	Put	Bond Future	7,261.7400	7.2617	6,953.7700	6.9538	(4.241)	0	0	72
2020/08/25	2037	04/02/2021	10.35	Put	Bond Future	9,705.6600	9.7057	9,350.4000	9.3504	(3.660)	0	0	72
2020/08/25	2037	04/02/2021	10.28	Call	Bond Future	1,268.5000	1.2685	1,365.9800	1.3660	7.685	0	0	0
2020/08/25	2037	04/02/2021	10.27	Put	Bond Future	10,152.1800	10.1522	9,790.3300	9.7903	(3.564)	0	0	0
2020/08/25	2037	04/02/2021	11.90	Put	Bond Future	3,714.9500	3.7150	3,512.5000	3.5125	(5.450)	0	0	240
2020/08/25	2037	04/02/2021	10.48	Put	Bond Future	9,005.2000	9.0052	8,661.1100	8.6611	(3.821)	0	0	0
2020/08/25	2037	04/02/2021	10.48	Call	Bond Future	1,551.8500	1.5519	1,666.2800	1.6663	7.374	0	0	240
2020/08/25	2037	04/02/2021	10.29	Call	Bond Future	1,281.7100	1.2817	1,380.0100	1.3800	7.669	0	0	0
2020/08/25	2037	04/02/2021	10.29	Put	Bond Future	10,039.4500	10.0395	9,679.2300	9.6792	(3.588)	0	0	0
2020/08/25	2037	06/05/2021	12.42	Call	Bond Future	6,659.7000	6.6597	6,940.9600	6.9410	4.223	0	0	0
2020/08/25	2037	06/05/2021			Bond Future	11.9015	78.3783	11.8208	78.8417	(0.678)	0.0000	0.0000	0
2020/08/25	2037	06/05/2021	12.42	Put	Bond Future	3,781.7500	3.7818	3,599.6100	3.5996	(4.816)	0	0	0
2020/08/25	2037	06/05/2021	12.43	Call	Bond Future	6,693.6900	6.6937	6,975.6800	6.9757	4.213	0	0	0
2020/08/25	2037	06/05/2021	12.44	Put	Bond Future	3,742.1700	3.7422	3,561.4900	3.5615	(4.828)	0	0	0
2020/08/25	2037	06/05/2021	12.43	Put	Bond Future	3,761.9100	3.7619	3,580.5000	3.5805	(4.822)	0	0	0
2020/08/25	2037	06/05/2021	12.44	Call	Bond Future	6,727.7300	6.7277	7,010.4500	7.0104	4.202	0	0	0
2020/08/25	2037	05/08/2021	12.26	Put	Bond Future	5,318.9100	5.3189	5,104.3600	5.1044	(4.034)	0	0	0
2020/08/25	2037	05/08/2021	12.27	Call	Bond Future	5,876.1200	5.8761	6,130.3600	6.1304	4.327	0	0	0
2020/08/25	2037	05/08/2021	12.28	Call	Bond Future	5,906.0600	5.9061	6,161.0300	6.1610	4.317	0	0	0
2020/08/25	2037	05/08/2021			Bond Future	12.1640	74.9728	12.0798	75.4408	(0.693)	0.0000	0.0000	0

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2020/08/25	2037	05/08/2021	12.26	Call	Bond Future	5,846.5100	5.8465	6,100.0200	6.1000	4.336	0	0	0
2020/08/25	2037	05/08/2021	12.28	Put	Bond Future	5,269.2300	5.2692	5,056.1400	5.0561	(4.044)	0	0	0
2020/08/25	2037	05/08/2021	12.27	Put	Bond Future	5,293.8700	5.2939	5,080.0500	5.0800	(4.039)	0	0	0
2020/08/25	2038	05/11/2020			Bond Future	105.5507	105.5507	105.5349	105.5349	(0.015)	0.0000	0.0000	11,099
2020/08/25	2038	04/02/2021			Bond Future	104.9900	104.9900	104.9652	104.9652	(0.024)	0.0000	0.0000	0
2020/08/25	2038	06/05/2021			Bond Future	106.1289	106.1289	106.1038	106.1038	(0.024)	0.0000	0.0000	0
2020/08/25	2038	05/08/2021			Bond Future	105.5981	105.5981	105.5723	105.5723	(0.024)	0.0000	0.0000	0
2020/08/25	2040	05/11/2020	10.30	Call	Bond Future	552.2300	0.5522	612.4200	0.6124	10.899	0	0	0
2020/08/25	2040	05/11/2020	11.00	Put	Bond Future	5,702.2500	5.7023	5,363.4700	5.3635	(5.941)	0	0	0
2020/08/25	2040	05/11/2020	10.23	Call	Bond Future	489.4200	0.4894	543.6500	0.5437	11.080	0	0	2,000
2020/08/25	2040	05/11/2020	11.70	Put	Bond Future	3,065.3200	3.0653	2,829.6600	2.8297	(7.688)	0	0	2,000
2020/08/25	2040	05/11/2020	9.50	Call	Bond Future	113.0900	0.1131	127.6700	0.1277	12.892	0	0	2,000
2020/08/25	2040	05/11/2020	10.00	Call	Bond Future	321.5500	0.3216	359.0800	0.3591	11.672	0	0	2,380
2020/08/25	2040	05/11/2020			Bond Future	11.6055	82.5794	11.5302	83.0629	(0.649)	0.0000	0.0000	73,346
2020/08/25	2040	05/11/2020	10.30	Put	Bond Future	9,648.8400	9.6488	9,225.5900	9.2256	(4.387)	0	0	0
2020/08/25	2040	05/11/2020	9.73	Put	Bond Future	13,781.3100	13.7813	13,320.9800	13.3210	(3.340)	0	0	0
2020/08/25	2040	05/11/2020	9.73	Call	Bond Future	187.2000	0.1872	210.3100	0.2103	12.345	0	0	2,000
2020/08/25	2040	05/11/2020	10.23	Put	Bond Future	10,119.8500	10.1199	9,690.6400	9.6906	(4.241)	0	0	0
2020/08/25	2040	05/11/2020	10.31	Call	Bond Future	561.6800	0.5617	622.7600	0.6228	10.875	0	0	0
2020/08/25	2040	05/11/2020	10.32	Put	Bond Future	9,516.2800	9.5163	9,094.8100	9.0948	(4.429)	0	0	0
2020/08/25	2040	05/11/2020	11.00	Call	Bond Future	1,677.6900	1.6777	1,822.3500	1.8224	8.623	0	0	2,380
2020/08/25	2040	05/11/2020	11.70	Call	Bond Future	3,665.0300	3.6650	3,912.8100	3.9128	6.761	0	0	0
2020/08/25	2040	05/11/2020	9.50	Put	Bond Future	15,623.1700	15.6232	15,154.3100	15.1543	(3.001)	0	0	0
2020/08/25	2040	05/11/2020	10.00	Put	Bond Future	11,741.9100	11.7419	11,296.0000	11.2960	(3.798)	0	0	0
2020/08/25	2040	05/11/2020	10.31	Put	Bond Future	9,582.4400	9.5824	9,160.0800	9.1601	(4.408)	0	0	0
2020/08/25	2040	05/11/2020	10.32	Call	Bond Future	571.2700	0.5713	633.2400	0.6332	10.848	0	0	0
2020/08/25	2040	05/11/2020	11.50	Call	Bond Future	3,016.5100	3.0165	3,234.9300	3.2349	7.241	0	0	0
2020/08/25	2040	05/11/2020	11.50	Put	Bond Future	3,695.1800	3.6952	3,430.1600	3.4302	(7.172)	0	0	2,000
2020/08/25	2040	04/02/2021	9.49	Call	Bond Future	410.8400	0.4108	448.9800	0.4490	9.283	0	0	500
2020/08/25	2040	04/02/2021	9.57	Put	Bond Future	16,800.0200	16.8000	16,360.5100	16.3605	(2.616)	0	0	0
2020/08/25	2040	04/02/2021	10.07	Put	Bond Future	13,170.0700	13.1701	12,760.2900	12.7603	(3.111)	0	0	0
2020/08/25	2040	04/02/2021	10.42	Put	Bond Future	10,915.5400	10.9155	10,532.8200	10.5328	(3.506)	0	0	0
2020/08/25	2040	04/02/2021			Bond Future	11.8406	78.9318	11.7631	79.4132	(0.655)	0.0000	0.0000	0
2020/08/25	2040	04/02/2021	10.07	Call	Bond Future	861.7600	0.8618	933.4300	0.9334	8.317	0	0	800
2020/08/25	2040	04/02/2021	11.74	Call	Bond Future	4,279.6500	4.2796	4,513.8800	4.5139	5.473	0	0	0
2020/08/25	2040	04/02/2021	11.74	Put	Bond Future	4,905.4500	4.9055	4,658.2300	4.6582	(5.040)	0	0	800
2020/08/25	2040	04/02/2021	10.41	Call	Bond Future	1,259.9700	1.2600	1,357.8600	1.3579	7.769	0	0	0
2020/08/25	2040	04/02/2021	10.41	Put	Bond Future	10,976.5700	10.9766	10,593.0100	10.5930	(3.494)	0	0	0
2020/08/25	2040	04/02/2021	9.49	Put	Bond Future	17,423.5500	17.4236	16,980.2400	16.9802	(2.544)	0	0	0
2020/08/25	2040	04/02/2021	9.57	Call	Bond Future	458.4000	0.4584	500.3400	0.5003	9.149	0	0	800
2020/08/25	2040	04/02/2021	10.42	Call	Bond Future	1,273.4000	1.2734	1,372.1300	1.3721	7.753	0	0	0
2020/08/25	2040	04/02/2021	10.24	Put	Bond Future	12,044.7000	12.0447	11,647.4400	11.6474	(3.298)	0	0	0
2020/08/25	2040	04/02/2021	10.24	Call	Bond Future	1,046.9800	1.0470	1,131.1700	1.1312	8.041	0	0	500
2020/08/25	2040	04/02/2021	11.57	Call	Bond Future	3,777.0900	3.7771	3,993.3300	3.9933	5.725	0	0	0
2020/08/25	2040	04/02/2021	11.57	Put	Bond Future	5,479.0000	5.4790	5,213.7900	5.2138	(4.840)	0	0	500
2020/08/25	2040	04/02/2021	10.40	Call	Bond Future	1,246.6400	1.2466	1,343.6900	1.3437	7.785	0	0	0

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2020/08/25	2040	04/02/2021	10.40	Put	Bond Future	11,037.8000	11.0378	10,653.4000	10.6534	(3.483)	0	0	0
2020/08/25	2040	06/05/2021	12.44	Put	Bond Future	4,297.9400	4.2979	4,094.3200	4.0943	(4.738)	0	0	0
2020/08/25	2040	06/05/2021			Bond Future	12.0838	79.7699	12.0029	80.2565	(0.670)	0.0000	0.0000	0
2020/08/25	2040	06/05/2021	12.43	Call	Bond Future	6,347.6000	6.3476	6,629.7200	6.6297	4.445	0	0	0
2020/08/25	2040	06/05/2021	12.43	Put	Bond Future	4,321.3100	4.3213	4,116.8800	4.1169	(4.731)	0	0	0
2020/08/25	2040	06/05/2021	12.44	Call	Bond Future	6,381.4700	6.3815	6,664.4000	6.6644	4.434	0	0	0
2020/08/25	2040	06/05/2021	12.42	Call	Bond Future	6,313.8000	6.3138	6,595.1000	6.5951	4.455	0	0	0
2020/08/25	2040	06/05/2021	12.42	Put	Bond Future	4,344.8100	4.3448	4,139.5600	4.1396	(4.724)	0	0	0
2020/08/25	2040	05/08/2021	12.47	Call	Bond Future	6,162.6600	6.1627	6,431.6900	6.4317	4.365	0	0	0
2020/08/25	2040	05/08/2021			Bond Future	12.3452	76.1291	12.2606	76.6207	(0.686)	0.0000	0.0000	0
2020/08/25	2040	05/08/2021	12.47	Put	Bond Future	5,447.6100	5.4476	5,225.0900	5.2251	(4.085)	0	0	0
2020/08/25	2040	05/08/2021	12.48	Call	Bond Future	6,192.9800	6.1930	6,462.7700	6.4628	4.356	0	0	0
2020/08/25	2040	05/08/2021	12.49	Put	Bond Future	5,394.4200	5.3944	5,173.4200	5.1734	(4.097)	0	0	0
2020/08/25	2040	05/08/2021	12.48	Put	Bond Future	5,421.1000	5.4211	5,199.3400	5.1993	(4.091)	0	0	0
2020/08/25	2040	05/08/2021	12.49	Call	Bond Future	6,223.0600	6.2231	6,493.6100	6.4936	4.348	0	0	0
2020/08/25	2044	05/11/2020	10.36	Call	Bond Future	518.3200	0.5183	574.5700	0.5746	10.852	0	0	0
2020/08/25	2044	05/11/2020	11.06	Put	Bond Future	5,872.3000	5.8723	5,530.3700	5.5304	(5.823)	0	0	525
2020/08/25	2044	05/11/2020	11.43	Call	Bond Future	2,480.2400	2.4802	2,670.8800	2.6709	7.686	0	0	0
2020/08/25	2044	05/11/2020	9.72	Put	Bond Future	14,761.9400	14.7619	14,301.6200	14.3016	(3.118)	0	0	0
2020/08/25	2044	05/11/2020	9.97	Call	Bond Future	250.1300	0.2501	279.7200	0.2797	11.830	0	0	300
2020/08/25	2044	05/11/2020	9.29	Put	Bond Future	18,439.3700	18.4394	17,967.7700	17.9678	(2.558)	0	0	0
2020/08/25	2044	05/11/2020	9.96	Put	Bond Future	12,859.6500	12.8596	12,410.0300	12.4100	(3.496)	0	0	0
2020/08/25	2044	05/11/2020			Bond Future	11.7114	78.9071	11.6361	79.3858	(0.643)	0.0000	0.0000	49,334
2020/08/25	2044	05/11/2020	10.34	Call	Bond Future	500.6200	0.5006	555.2100	0.5552	10.904	0	0	0
2020/08/25	2044	05/11/2020	10.34	Put	Bond Future	10,093.7800	10.0938	9,669.6900	9.6697	(4.201)	0	0	0
2020/08/25	2044	05/11/2020	9.72	Call	Bond Future	147.6500	0.1477	166.0100	0.1660	12.435	0	0	1,815
2020/08/25	2044	05/11/2020	9.97	Put	Bond Future	12,782.8900	12.7829	12,333.8000	12.3338	(3.513)	0	0	0
2020/08/25	2044	05/11/2020	9.96	Call	Bond Future	245.1400	0.2451	274.2000	0.2742	11.854	0	0	0
2020/08/25	2044	05/11/2020	11.38	Call	Bond Future	2,341.7800	2.3418	2,525.0300	2.5250	7.825	0	0	0
2020/08/25	2044	05/11/2020	11.38	Put	Bond Future	4,487.5500	4.4875	4,192.1200	4.1921	(6.583)	0	0	300
2020/08/25	2044	05/11/2020	10.36	Put	Bond Future	9,957.2000	9.9572	9,534.7700	9.5348	(4.242)	0	0	0
2020/08/25	2044	05/11/2020	11.06	Call	Bond Future	1,554.7800	1.5548	1,691.5300	1.6915	8.795	0	0	0
2020/08/25	2044	05/11/2020	10.04	Put	Bond Future	12,251.3800	12.2514	11,806.2000	11.8062	(3.634)	0	0	0
2020/08/25	2044	05/11/2020	11.17	Put	Bond Future	5,365.3100	5.3653	5,039.1000	5.0391	(6.080)	0	0	1,815
2020/08/25	2044	05/11/2020	11.43	Put	Bond Future	4,295.6700	4.2957	4,007.6300	4.0076	(6.705)	0	0	1,815
2020/08/25	2044	05/11/2020	8.87	Put	Bond Future	22,338.6300	22.3386	21,862.3000	21.8623	(2.132)	0	0	0
2020/08/25	2044	05/11/2020	9.29	Call	Bond Future	52.8800	0.0529	59.9600	0.0600	13.389	0	0	300
2020/08/25	2044	05/11/2020	10.35	Call	Bond Future	509.4100	0.5094	564.8300	0.5648	10.879	0	0	0
2020/08/25	2044	05/11/2020	10.35	Put	Bond Future	10,025.3700	10.0254	9,602.1100	9.6021	(4.222)	0	0	0
2020/08/25	2044	05/11/2020	10.04	Call	Bond Future	287.4200	0.2874	320.9200	0.3209	11.655	0	0	525
2020/08/25	2044	05/11/2020	9.34	Put	Bond Future	17,994.9700	17.9950	17,524.2700	17.5243	(2.616)	0	0	0
2020/08/25	2044	05/11/2020	9.34	Call	Bond Future	60.0800	0.0601	68.0600	0.0681	13.282	0	0	525
2020/08/25	2044	05/11/2020	11.17	Call	Bond Future	1,805.7400	1.8057	1,958.2100	1.9582	8.444	0	0	0
2020/08/25	2044	05/11/2020	8.87	Call	Bond Future	16.5200	0.0165	18.8700	0.0189	14.225	0	0	1,815
2020/08/25	2044	05/11/2020	10.02	Put	Bond Future	12,402.2000	12.4022	11,955.8600	11.9559	(3.599)	0	0	0
2020/08/25	2044	05/11/2020	10.02	Call	Bond Future	276.3400	0.2763	308.6800	0.3087	11.703	0	0	1,815
2020/08/25	2044	04/02/2021	10.04	Put	Bond Future	14,111.1000	14.1111	13,696.6400	13.6966	(2.937)	0	0	0

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2020/08/25	2044	04/02/2021	10.37	Call	Bond Future	1,088.5100	1.0885	1,174.7700	1.1748	7.925	0	0	0
2020/08/25	2044	04/02/2021	10.35	Put	Bond Future	11,993.1800	11.9932	11,600.8000	11.6008	(3.272)	0	0	0
2020/08/25	2044	04/02/2021			Bond Future	11.9414	75.3464	11.8638	75.8234	(0.650)	0.0000	0.0000	0
2020/08/25	2044	04/02/2021	10.37	Put	Bond Future	11,863.4500	11.8635	11,472.6300	11.4726	(3.294)	0	0	0
2020/08/25	2044	04/02/2021	10.35	Call	Bond Future	1,064.5300	1.0645	1,149.2300	1.1492	7.957	0	0	0
2020/08/25	2044	04/02/2021	10.04	Call	Bond Future	740.2200	0.7402	802.8400	0.8028	8.460	0	0	0
2020/08/25	2044	04/02/2021	10.84	Call	Bond Future	1,768.9600	1.7690	1,896.2000	1.8962	7.193	0	0	0
2020/08/25	2044	04/02/2021	10.36	Put	Bond Future	11,928.2100	11.9282	11,536.6100	11.5366	(3.283)	0	0	0
2020/08/25	2044	04/02/2021	10.84	Put	Bond Future	9,059.5800	9.0596	8,709.7400	8.7097	(3.862)	0	0	265
2020/08/25	2044	04/02/2021	10.29	Call	Bond Future	994.8800	0.9949	1,074.9900	1.0750	8.052	0	0	0
2020/08/25	2044	04/02/2021	10.29	Put	Bond Future	12,387.4300	12.3874	11,990.4600	11.9905	(3.205)	0	0	265
2020/08/25	2044	04/02/2021	9.66	Put	Bond Future	16,975.9400	16.9759	16,539.9300	16.5399	(2.568)	0	0	0
2020/08/25	2044	04/02/2021	9.66	Call	Bond Future	451.5700	0.4516	492.6400	0.4926	9.095	0	0	265
2020/08/25	2044	04/02/2021	10.36	Call	Bond Future	1,076.4700	1.0765	1,161.9500	1.1619	7.941	0	0	0
2020/08/25	2044	06/05/2021	12.43	Put	Bond Future	4,582.5900	4.5826	4,372.4600	4.3725	(4.585)	0	0	0
2020/08/25	2044	06/05/2021	12.44	Call	Bond Future	6,071.8200	6.0718	6,344.6100	6.3446	4.493	0	0	0
2020/08/25	2044	06/05/2021			Bond Future	12.1792	76.1465	12.0981	76.6286	(0.666)	0.0000	0.0000	0
2020/08/25	2044	06/05/2021	12.45	Call	Bond Future	6,104.6800	6.1047	6,378.2800	6.3783	4.482	0	0	0
2020/08/25	2044	06/05/2021	12.45	Put	Bond Future	4,533.9900	4.5340	4,325.4800	4.3255	(4.599)	0	0	0
2020/08/25	2044	06/05/2021	12.43	Call	Bond Future	6,039.2600	6.0393	6,311.2400	6.3112	4.504	0	0	0
2020/08/25	2044	06/05/2021	12.44	Put	Bond Future	4,558.1000	4.5581	4,348.7800	4.3488	(4.592)	0	0	0
2020/08/25	2044	05/08/2021	12.60	Put	Bond Future	5,363.9800	5.3640	5,147.1800	5.1472	(4.042)	0	0	0
2020/08/25	2044	05/08/2021	12.61	Put	Bond Future	5,338.9600	5.3390	5,122.9000	5.1229	(4.047)	0	0	0
2020/08/25	2044	05/08/2021			Bond Future	12.4348	72.5916	12.3498	73.0786	(0.683)	0.0000	0.0000	0
2020/08/25	2044	05/08/2021	12.60	Call	Bond Future	6,295.1300	6.2951	6,565.3200	6.5653	4.292	0	0	0
2020/08/25	2044	05/08/2021	12.61	Call	Bond Future	6,325.8000	6.3258	6,596.7300	6.5967	4.283	0	0	0
2020/08/25	2044	05/08/2021	12.59	Call	Bond Future	6,264.5100	6.2645	6,533.9600	6.5340	4.301	0	0	0
2020/08/25	2044	05/08/2021	12.59	Put	Bond Future	5,389.1300	5.3891	5,171.5900	5.1716	(4.037)	0	0	0
2020/08/25	2046	05/11/2020			Bond Future	93.6387	93.6387	93.6244	93.6244	(0.015)	0.0000	0.0000	16,197
2020/08/25	2046	04/02/2021			Bond Future	94.6334	94.6334	94.6111	94.6111	(0.024)	0.0000	0.0000	0
2020/08/25	2046	06/05/2021			Bond Future	93.8858	93.8858	93.8632	93.8632	(0.024)	0.0000	0.0000	0
2020/08/25	2046	05/08/2021			Bond Future	94.9256	94.9256	94.9024	94.9024	(0.024)	0.0000	0.0000	0
2020/08/25	2050	05/11/2020			Bond Future	95.1015	95.1015	95.6105	95.6105	0.535	0.0000	0.0000	14,156
2020/08/25	2050	04/02/2021			Bond Future	94.2383	94.2383	94.7448	94.7448	0.537	0.0000	0.0000	0
2020/08/25	2050	06/05/2021			Bond Future	95.2606	95.2606	95.7724	95.7724	0.537	0.0000	0.0000	0
2020/08/25	2050	05/08/2021			Bond Future	94.4053	94.4053	94.9224	94.9224	0.548	0.0000	0.0000	0
2020/08/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	AL37	05/11/2020			Index Future	749.1710	749.1710	749.9830	749.9830	0.108	0.0000	0.0000	0
2020/08/25	AL37	04/02/2021			Index Future	756.9370	756.9370	757.6950	757.6950	0.100	0.0000	0.0000	0

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2020/08/25	AL37	06/05/2021			Index Future	764.9600	764.9600	765.7250	765.7250	0.100	0.0000	0.0000	0
2020/08/25	AL37	05/08/2021			Index Future	773.1610	773.1610	773.9310	773.9310	0.100	0.0000	0.0000	0
2020/08/25	AL7T	05/11/2020			Index Future	815.5940	815.5940	817.9190	817.9190	0.285	0.0000	0.0000	0
2020/08/25	AL7T	04/02/2021			Index Future	824.0490	824.0490	826.3300	826.3300	0.277	0.0000	0.0000	0
2020/08/25	AL7T	06/05/2021			Index Future	832.7830	832.7830	835.0880	835.0880	0.277	0.0000	0.0000	0
2020/08/25	AL7T	05/08/2021			Index Future	841.7120	841.7120	844.0370	844.0370	0.276	0.0000	0.0000	0
2020/08/25	ALBI	05/11/2020			Index Future	713.7710	713.7710	716.2000	716.2000	0.340	0.0000	0.0000	209
2020/08/25	ALBI	04/02/2021			Index Future	721.1700	721.1700	723.5650	723.5650	0.332	0.0000	0.0000	0
2020/08/25	ALBI	06/05/2021			Index Future	728.8140	728.8140	731.2340	731.2340	0.332	0.0000	0.0000	0
2020/08/25	ALBI	05/08/2021			Index Future	736.6280	736.6280	739.0700	739.0700	0.332	0.0000	0.0000	0
2020/08/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	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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2020/08/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/25	ES33	05/11/2020			Bond Future	12.0743	71.6549	12.0139	71.9596	(0.501)	0.0000	0.0000	350
2020/08/25	ES33	04/02/2021			Bond Future	12.3584	72.3987	12.2964	72.7004	(0.501)	0.0000	0.0000	0
2020/08/25	ES33	06/05/2021			Bond Future	12.6476	69.3922	12.5829	69.6972	(0.511)	0.0000	0.0000	0
2020/08/25	ES33	05/08/2021			Bond Future	12.9532	70.1448	12.8856	70.4528	(0.522)	0.0000	0.0000	0
2020/08/25	ES42	05/11/2020			Bond Future	12.5020	70.7257	12.4414	71.0608	(0.484)	0.0000	0.0000	4,919
2020/08/25	ES42	04/02/2021			Bond Future	12.7682	71.4606	12.7060	71.7931	(0.487)	0.0000	0.0000	0
2020/08/25	ES42	06/05/2021			Bond Future	13.0498	67.9610	12.9845	68.2970	(0.500)	0.0000	0.0000	0
2020/08/25	ES42	05/08/2021			Bond Future	13.3395	68.6986	13.2711	69.0378	(0.513)	0.0000	0.0000	0
2020/08/25	GOVI	05/11/2020	737.84	Put	GOVI	326,420.0000	32.6420	302,480.0000	30.2480	(7.334)	0	0	0
2020/08/25	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	05/11/2020			GOVI	705.1980	705.1980	707.5920	707.5920	0.339	0.0000	0.0000	1,012
2020/08/25	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	05/11/2020	737.83	Put	GOVI	326,320.0000	32.6320	302,380.0000	30.2380	(7.336)	0	0	0
2020/08/25	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	05/11/2020	737.85	Put	GOVI	326,520.0000	32.6520	302,580.0000	30.2580	(7.332)	0	0	0
2020/08/25	GOVI	04/02/2021	750.96	Put	GOVI	384,520.0000	38.4520	360,920.0000	36.0920	(6.138)	0	0	0
2020/08/25	GOVI	04/02/2021			GOVI	712.5080	712.5080	714.8680	714.8680	0.331	0.0000	0.0000	0

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2020/08/25	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	04/02/2021	750.95	Put	GOVI	384,420.0000	38.4420	360,820.0000	36.0820	(6.139)	0	0	0
2020/08/25	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	04/02/2021	750.94	Put	GOVI	384,320.0000	38.4320	360,720.0000	36.0720	(6.141)	0	0	0
2020/08/25	GOVI	06/05/2021	678.67	Call	GOVI	413,900.0000	41.3900	437,740.0000	43.7740	5.760	0	0	0
2020/08/25	GOVI	06/05/2021			GOVI	720.0600	720.0600	722.4440	722.4440	0.331	0.0000	0.0000	0
2020/08/25	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	06/05/2021	678.68	Call	GOVI	413,800.0000	41.3800	437,640.0000	43.7640	5.761	0	0	0
2020/08/25	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	06/05/2021	678.69	Call	GOVI	413,700.0000	41.3700	437,540.0000	43.7540	5.763	0	0	0
2020/08/25	GOVI	05/08/2021	719.14	Call	GOVI	86,400.0000	8.6400	110,470.0000	11.0470	27.859	0	0	0
2020/08/25	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	05/08/2021			GOVI	727.7800	727.7800	730.1870	730.1870	0.331	0.0000	0.0000	0
2020/08/25	GOVI	05/08/2021	719.15	Call	GOVI	86,300.0000	8.6300	110,370.0000	11.0370	27.891	0	0	0
2020/08/25	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	GOVI	05/08/2021	719.13	Call	GOVI	86,500.0000	8.6500	110,570.0000	11.0570	27.827	0	0	0
2020/08/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/25	IGOV	05/11/2020			Index Future	254.9120	254.9120	255.4310	255.4310	0.204	0.0000	0.0000	1,258
2020/08/25	IGOV	04/02/2021			Index Future	257.6160	257.6160	258.1200	258.1200	0.196	0.0000	0.0000	0
2020/08/25	IGOV	06/05/2021			Index Future	260.4090	260.4090	260.9180	260.9180	0.195	0.0000	0.0000	0
2020/08/25	IGOV	05/08/2021			Index Future	263.2620	263.2620	263.7760	263.7760	0.195	0.0000	0.0000	0
2020/08/25	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/25	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2020/08/25	IS05	16/03/2021			Interest Rate Swap	92.2100	92.2100	92.2200	92.2200	0.011	0.0000	0.0000	0
2020/08/25	IS05	15/06/2021			Interest Rate Swap	90.3600	90.3600	90.3700	90.3700	0.011	0.0000	0.0000	0
2020/08/25	IS05	21/09/2021			Interest Rate Swap	89.3000	89.3000	89.3200	89.3200	0.022	0.0000	0.0000	0
2020/08/25	IS05	21/12/2021			Interest Rate Swap	90.5500	90.5500	90.5800	90.5800	0.033	0.0000	0.0000	51
2020/08/25	IS05	15/03/2022			Interest Rate Swap	89.9600	89.9600	90.0000	90.0000	0.044	0.0000	0.0000	0
2020/08/25	IS05	21/06/2022			Interest Rate Swap	90.0600	90.0600	90.1100	90.1100	0.056	0.0000	0.0000	0
2020/08/25	IS05	20/09/2022			Interest Rate Swap	93.1900	93.1900	93.2500	93.2500	0.064	0.0000	0.0000	0
2020/08/25	IS05	20/12/2022			Interest Rate Swap	93.6800	93.6800	93.7400	93.7400	0.064	0.0000	0.0000	0
2020/08/25	IS05	22/03/2023			Interest Rate Swap	86.0700	86.0700	86.1200	86.1200	0.058	0.0000	0.0000	0
2020/08/25	IS05	20/06/2023			Interest Rate Swap	91.6000	91.6000	91.6500	91.6500	0.055	0.0000	0.0000	0
2020/08/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/25	IS10	17/12/2025			Interest Rate Swap	79.7200	79.7200	80.0000	80.0000	0.351	0.0000	0.0000	0
2020/08/25	IS10	16/03/2026			Interest Rate Swap	76.3300	76.3300	76.5800	76.5800	0.328	0.0000	0.0000	0
2020/08/25	IS10	15/06/2026			Interest Rate Swap	74.8300	74.8300	75.0600	75.0600	0.307	0.0000	0.0000	0
2020/08/25	IS10	21/09/2026			Interest Rate Swap	76.9600	76.9600	77.1900	77.1900	0.299	0.0000	0.0000	0
2020/08/25	IS10	21/12/2026			Interest Rate Swap	81.1000	81.1000	81.3700	81.3700	0.333	0.0000	0.0000	0
2020/08/25	IS10	15/03/2027			Interest Rate Swap	79.7200	79.7200	80.0400	80.0400	0.401	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
2020/08/25	IS10	21/06/2027			Interest Rate Swap	81.9400	81.9400	82.3000	82.3000	0.439	0.0000	0.0000	0
2020/08/25	IS10	20/09/2027			Interest Rate Swap	87.8700	87.8700	88.2400	88.2400	0.421	0.0000	0.0000	0
2020/08/25	IS10	20/12/2027			Interest Rate Swap	88.3800	88.3800	88.7200	88.7200	0.385	0.0000	0.0000	0
2020/08/25	IS10	22/03/2028			Interest Rate Swap	81.5200	81.5200	81.8100	81.8100	0.356	0.0000	0.0000	0
2020/08/25	IS10	20/06/2028			Interest Rate Swap	89.4600	89.4600	89.7100	89.7100	0.279	0.0000	0.0000	0
2020/08/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/25	JBAF	16/09/2020			Jibar Tradeable Future	3.4450	96.5550	3.4450	96.5550	0.000	0.0000	0.0000	10,000
2020/08/25	JBAF	21/10/2020			Jibar Tradeable Future	3.4550	96.5450	3.4750	96.5250	0.579	0.0000	0.0000	0
2020/08/25	JBAF	18/11/2020			Jibar Tradeable Future	3.4600	96.5400	3.4800	96.5200	0.578	0.0000	0.0000	0
2020/08/25	JBAF	15/12/2020			Jibar Tradeable Future	3.4500	96.5500	3.4800	96.5200	0.870	0.0000	0.0000	30,010
2020/08/25	JBAF	20/01/2021			Jibar Tradeable Future	3.4500	96.5500	3.4800	96.5200	0.870	0.0000	0.0000	0
2020/08/25	JBAF	17/02/2021			Jibar Tradeable Future	3.4600	96.5400	3.4900	96.5100	0.867	0.0000	0.0000	0
2020/08/25	JBAF	17/03/2021			Jibar Tradeable Future	3.4650	96.5350	3.4950	96.5050	0.866	0.0000	0.0000	0
2020/08/25	JBAF	15/06/2021			Jibar Tradeable Future	3.5350	96.4650	3.5850	96.4150	1.414	0.0000	0.0000	0
2020/08/25	JBAF	15/09/2021			Jibar Tradeable Future	3.6800	96.3200	3.7300	96.2700	1.359	0.0000	0.0000	0
2020/08/25	JBAF	15/12/2021			Jibar Tradeable Future	3.8500	96.1500	3.8900	96.1100	1.039	0.0000	0.0000	0
2020/08/25	JBAF	16/03/2022			Jibar Tradeable Future	4.0150	95.9850	4.0550	95.9450	0.996	0.0000	0.0000	0
2020/08/25	JBAF	15/06/2022			Jibar Tradeable Future	4.2100	95.7900	4.2700	95.7300	1.425	0.0000	0.0000	0
2020/08/25	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	R023	05/11/2020			Bond Future	4.5175	108.5077	4.4826	108.5867	(0.773)	0.0000	0.0000	34,404
2020/08/25	R023	05/11/2020	7.46	Call	Bond Future	6,400.9800	6.4010	6,480.0000	6.4800	1.234	0	0	0
2020/08/25	R023	05/11/2020	7.47	Call	Bond Future	6,421.9000	6.4219	6,500.9200	6.5009	1.230	0	0	0
2020/08/25	R023	05/11/2020	7.45	Call	Bond Future	6,380.0700	6.3801	6,459.0900	6.4591	1.239	0	0	0
2020/08/25	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/25	R023	04/02/2021	6.34	Call	Bond Future	3,509.1600	3.5092	3,578.3900	3.5784	1.973	0	0	0
2020/08/25	R023	04/02/2021	6.32	Put	Bond Future	13.1400	0.0131	11.5200	0.0115	(12.329)	0	0	0
2020/08/25	R023	04/02/2021			Bond Future	4.5669	109.6335	4.5319	109.7043	(0.769)	0.0000	0.0000	0
2020/08/25	R023	04/02/2021	6.34	Put	Bond Future	12.3400	0.0123	10.8000	0.0108	(12.480)	0	0	0
2020/08/25	R023	04/02/2021	6.32	Call	Bond Future	3,471.3500	3.4713	3,540.5000	3.5405	1.992	0	0	0
2020/08/25	R023	04/02/2021	6.33	Put	Bond Future	12.7300	0.0127	11.1600	0.0112	(12.333)	0	0	0
2020/08/25	R023	04/02/2021	6.33	Call	Bond Future	3,490.2500	3.4902	3,559.4500	3.5594	1.983	0	0	0
2020/08/25	R023	06/05/2021	7.58	Call	Bond Future	5,109.9400	5.1099	5,181.1900	5.1812	1.394	0	0	0
2020/08/25	R023	06/05/2021			Bond Future	4.6064	106.8893	4.5662	106.9608	(0.874)	0.0000	0.0000	0
2020/08/25	R023	06/05/2021	7.56	Call	Bond Future	5,076.7800	5.0768	5,148.0100	5.1480	1.403	0	0	0
2020/08/25	R023	06/05/2021	7.56	Put	Bond Future	1.6100	0.0016	1.3900	0.0014	(13.665)	0	0	0
2020/08/25	R023	06/05/2021	7.58	Put	Bond Future	1.5100	0.0015	1.3100	0.0013	(13.245)	0	0	0
2020/08/25	R023	06/05/2021	7.57	Call	Bond Future	5,093.3600	5.0934	5,164.6000	5.1646	1.399	0	0	0
2020/08/25	R023	06/05/2021	7.57	Put	Bond Future	1.5600	0.0016	1.3500	0.0014	(13.462)	0	0	0
2020/08/25	R023	05/08/2021	5.30	Call	Bond Future	1,298.3000	1.2983	1,349.4500	1.3494	3.940	0	0	0
2020/08/25	R023	05/08/2021	5.29	Put	Bond Future	312.5200	0.3125	291.7500	0.2918	(6.646)	0	0	0
2020/08/25	R023	05/08/2021			Bond Future	4.6490	108.0481	4.6021	108.1199	(1.008)	0.0000	0.0000	0
2020/08/25	R023	05/08/2021	5.31	Call	Bond Future	1,309.7800	1.3098	1,361.1300	1.3611	3.921	0	0	0
2020/08/25	R023	05/08/2021	5.31	Put	Bond Future	305.2500	0.3052	284.8700	0.2849	(6.676)	0	0	0

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2020/08/25	R023	05/08/2021	5.30	Put	Bond Future	308.8700	0.3089	288.2900	0.2883	(6.663)	0	0	0
2020/08/25	R023	05/08/2021	5.29	Call	Bond Future	1,286.8400	1.2868	1,337.8000	1.3378	3.960	0	0	0
2020/08/25	R035	05/11/2020	10.34	Put	Bond Future	6,293.8300	6.2938	6,006.2100	6.0062	(4.570)	0	0	0
2020/08/25	R035	05/11/2020			Bond Future	11.1249	85.7866	11.0651	86.1603	(0.537)	0.0000	0.0000	107,480
2020/08/25	R035	05/11/2020	10.33	Call	Bond Future	1,166.6600	1.1667	1,251.6500	1.2517	7.285	0	0	0
2020/08/25	R035	05/11/2020	10.33	Put	Bond Future	6,343.7700	6.3438	6,055.1300	6.0551	(4.550)	0	0	0
2020/08/25	R035	05/11/2020	10.34	Call	Bond Future	1,184.7200	1.1847	1,270.7300	1.2707	7.260	0	0	0
2020/08/25	R035	05/11/2020	10.32	Call	Bond Future	1,148.6600	1.1487	1,232.6200	1.2326	7.309	0	0	0
2020/08/25	R035	05/11/2020	10.32	Put	Bond Future	6,393.8500	6.3938	6,104.1800	6.1042	(4.530)	0	0	0
2020/08/25	R035	04/02/2021	10.14	Put	Bond Future	9,322.1700	9.3222	9,035.1600	9.0352	(3.079)	0	0	650
2020/08/25	R035	04/02/2021	11.14	Put	Bond Future	5,032.1200	5.0321	4,826.6300	4.8266	(4.084)	0	0	650
2020/08/25	R035	04/02/2021	10.05	Call	Bond Future	1,278.9100	1.2789	1,356.1000	1.3561	6.036	0	0	0
2020/08/25	R035	04/02/2021	10.04	Put	Bond Future	9,875.6700	9.8757	9,581.8700	9.5819	(2.975)	0	0	0
2020/08/25	R035	04/02/2021			Bond Future	11.3664	86.6767	11.3053	87.0470	(0.538)	0.0000	0.0000	0
2020/08/25	R035	04/02/2021	10.14	Call	Bond Future	1,405.5100	1.4055	1,488.8200	1.4888	5.927	0	0	0
2020/08/25	R035	04/02/2021	10.06	Call	Bond Future	1,292.5600	1.2926	1,370.4100	1.3704	6.023	0	0	0
2020/08/25	R035	04/02/2021	10.06	Put	Bond Future	9,763.5200	9.7635	9,471.0500	9.4711	(2.996)	0	0	0
2020/08/25	R035	04/02/2021	11.14	Call	Bond Future	3,648.8600	3.6489	3,813.6900	3.8137	4.517	0	0	0
2020/08/25	R035	04/02/2021	10.05	Put	Bond Future	9,819.5000	9.8195	9,526.3700	9.5264	(2.985)	0	0	0
2020/08/25	R035	04/02/2021	10.04	Call	Bond Future	1,265.3700	1.2654	1,341.8900	1.3419	6.047	0	0	0
2020/08/25	R035	06/05/2021	11.55	Call	Bond Future	4,772.7400	4.7727	4,959.3900	4.9594	3.911	0	0	0
2020/08/25	R035	06/05/2021	12.77	Call	Bond Future	8,905.5100	8.9055	9,167.8700	9.1679	2.946	0	0	0
2020/08/25	R035	06/05/2021	10.24	Put	Bond Future	10,358.8100	10.3588	10,077.5900	10.0776	(2.715)	0	0	0
2020/08/25	R035	06/05/2021	12.37	Call	Bond Future	7,514.4500	7.5145	7,754.2400	7.7542	3.191	0	0	0
2020/08/25	R035	06/05/2021	12.35	Put	Bond Future	3,267.1600	3.2672	3,131.6400	3.1316	(4.148)	0	0	0
2020/08/25	R035	06/05/2021			Bond Future	11.6080	83.1220	11.5442	83.4962	(0.549)	0.0000	0.0000	0
2020/08/25	R035	06/05/2021	12.37	Put	Bond Future	3,232.3200	3.2323	3,097.9300	3.0979	(4.158)	0	0	0
2020/08/25	R035	06/05/2021	12.35	Call	Bond Future	7,441.2400	7.4412	7,679.9000	7.6799	3.207	0	0	0
2020/08/25	R035	06/05/2021	11.55	Put	Bond Future	5,112.7200	5.1127	4,925.1900	4.9252	(3.668)	0	0	1,650
2020/08/25	R035	06/05/2021	12.77	Put	Bond Future	2,509.1800	2.5092	2,397.3600	2.3974	(4.456)	0	0	1,650
2020/08/25	R035	06/05/2021	10.24	Call	Bond Future	1,742.4900	1.7425	1,835.4500	1.8354	5.335	0	0	793
2020/08/25	R035	06/05/2021	12.36	Put	Bond Future	3,249.8200	3.2498	3,114.8600	3.1149	(4.153)	0	0	0
2020/08/25	R035	06/05/2021	10.81	Put	Bond Future	7,693.8800	7.6939	7,452.1500	7.4522	(3.142)	0	0	0
2020/08/25	R035	06/05/2021	10.81	Call	Bond Future	2,822.4500	2.8225	2,954.9000	2.9549	4.693	0	0	1,650
2020/08/25	R035	06/05/2021	11.32	Call	Bond Future	4,116.1700	4.1162	4,286.2500	4.2863	4.132	0	0	0
2020/08/25	R035	06/05/2021	11.32	Put	Bond Future	5,826.3700	5.8264	5,622.2700	5.6223	(3.503)	0	0	793
2020/08/25	R035	06/05/2021	12.02	Call	Bond Future	6,270.2200	6.2702	6,488.8500	6.4888	3.487	0	0	0
2020/08/25	R035	06/05/2021	12.02	Put	Bond Future	3,912.1200	3.9121	3,756.5700	3.7566	(3.976)	0	0	793
2020/08/25	R035	06/05/2021	12.36	Call	Bond Future	7,477.9500	7.4779	7,717.1700	7.7172	3.199	0	0	0
2020/08/25	R035	05/08/2021	5.31	Call	Bond Future	3.0000	0.0030	3.2800	0.0033	9.333	0	0	0
2020/08/25	R035	05/08/2021			Bond Future	11.8654	84.0234	11.7989	84.4013	(0.561)	0.0000	0.0000	0
2020/08/25	R035	05/08/2021	5.29	Call	Bond Future	2.8800	0.0029	3.1600	0.0032	9.722	0	0	0
2020/08/25	R035	05/08/2021	5.29	Put	Bond Future	54,303.4500	54.3035	53,925.8400	53.9258	(0.695)	0	0	0
2020/08/25	R035	05/08/2021	5.31	Put	Bond Future	54,070.2800	54.0703	53,692.6700	53.6927	(0.698)	0	0	0
2020/08/25	R035	05/08/2021	5.30	Call	Bond Future	2.9400	0.0029	3.2200	0.0032	9.524	0	0	0
2020/08/25	R035	05/08/2021	5.30	Put	Bond Future	54,186.8000	54.1868	53,809.1900	53.8092	(0.697)	0	0	0

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2020/08/25	R186	05/11/2020	8.65	Call	Bond Future	5,956.9500	5.9570	6,059.9600	6.0600	1.729	0	0	0
2020/08/25	R186	05/11/2020	8.64	Put	Bond Future	308.5500	0.3086	286.9100	0.2869	(7.013)	0	0	0
2020/08/25	R186	05/11/2020	7.50	Call	Bond Future	1,764.6900	1.7647	1,813.5300	1.8135	2.768	0	0	80
2020/08/25	R186	05/11/2020	8.00	Put	Bond Future	938.3700	0.9384	890.2100	0.8902	(5.132)	0	0	0
2020/08/25	R186	05/11/2020			Bond Future	7.5384	118.3504	7.5147	118.4747	(0.314)	0.0000	0.0000	90,933
2020/08/25	R186	05/11/2020	8.66	Call	Bond Future	5,999.9000	5.9999	6,103.2500	6.1033	1.723	0	0	0
2020/08/25	R186	05/11/2020	8.66	Put	Bond Future	295.8600	0.2959	274.9000	0.2749	(7.084)	0	0	0
2020/08/25	R186	05/11/2020	7.00	Put	Bond Future	3,628.9400	3.6289	3,528.6200	3.5286	(2.764)	0	0	0
2020/08/25	R186	05/11/2020	7.00	Call	Bond Future	756.4500	0.7564	780.4400	0.7804	3.171	0	0	1,200
2020/08/25	R186	05/11/2020	8.65	Put	Bond Future	302.1500	0.3021	280.8500	0.2809	(7.049)	0	0	0
2020/08/25	R186	05/11/2020	8.64	Call	Bond Future	5,914.0800	5.9141	6,016.7500	6.0167	1.736	0	0	0
2020/08/25	R186	05/11/2020	6.50	Put	Bond Future	5,873.7200	5.8737	5,757.9100	5.7579	(1.972)	0	0	0
2020/08/25	R186	05/11/2020	7.50	Put	Bond Future	1,966.4500	1.9665	1,890.9800	1.8910	(3.838)	0	0	0
2020/08/25	R186	05/11/2020	8.00	Call	Bond Future	3,330.8800	3.3309	3,407.0300	3.4070	2.286	0	0	1,200
2020/08/25	R186	05/11/2020	7.84	Put	Bond Future	1,201.6200	1.2016	1,145.0600	1.1451	(4.707)	0	0	0
2020/08/25	R186	05/11/2020	9.26	Put	Bond Future	72.7500	0.0728	65.8300	0.0658	(9.512)	0	0	3,500
2020/08/25	R186	05/11/2020	6.50	Call	Bond Future	251.5200	0.2515	260.0200	0.2600	3.379	0	0	80
2020/08/25	R186	05/11/2020	7.84	Call	Bond Future	2,772.1300	2.7721	2,839.8800	2.8399	2.444	0	0	3,500
2020/08/25	R186	05/11/2020	8.34	Put	Bond Future	539.1900	0.5392	506.5000	0.5065	(6.063)	0	0	0
2020/08/25	R186	05/11/2020	8.34	Call	Bond Future	4,653.3900	4.6534	4,745.0100	4.7450	1.969	0	0	3,500
2020/08/25	R186	05/11/2020	9.26	Call	Bond Future	8,679.9500	8.6800	8,797.3400	8.7973	1.352	0	0	0
2020/08/25	R186	04/02/2021	8.15	Call	Bond Future	3,733.0200	3.7330	3,800.0800	3.8001	1.796	0	0	0
2020/08/25	R186	04/02/2021			Bond Future	7.7272	114.2993	7.7041	114.4151	(0.299)	0.0000	0.0000	50
2020/08/25	R186	04/02/2021	8.15	Put	Bond Future	1,637.8000	1.6378	1,589.0500	1.5891	(2.977)	0	0	0
2020/08/25	R186	04/02/2021	8.00	Put	Bond Future	1,909.5500	1.9096	1,855.6000	1.8556	(2.825)	0	0	15,177
2020/08/25	R186	04/02/2021	8.16	Call	Bond Future	3,765.0400	3.7650	3,832.4500	3.8325	1.790	0	0	0
2020/08/25	R186	04/02/2021	8.17	Put	Bond Future	1,604.0900	1.6041	1,556.0300	1.5560	(2.996)	0	0	0
2020/08/25	R186	04/02/2021	8.00	Call	Bond Future	3,267.1300	3.2671	3,328.9900	3.3290	1.893	0	0	0
2020/08/25	R186	04/02/2021	8.16	Put	Bond Future	1,620.8700	1.6209	1,572.4700	1.5725	(2.986)	0	0	0
2020/08/25	R186	04/02/2021	8.17	Call	Bond Future	3,797.1900	3.7972	3,864.9400	3.8649	1.784	0	0	0
2020/08/25	R186	06/05/2021	10.77	Call	Bond Future	12,722.7500	12.7228	12,833.5400	12.8335	0.871	0	0	0
2020/08/25	R186	06/05/2021	10.76	Put	Bond Future	140.0100	0.1400	133.7400	0.1337	(4.478)	0	0	0
2020/08/25	R186	06/05/2021			Bond Future	7.9300	115.5123	7.9055	115.6293	(0.309)	0.0000	0.0000	0
2020/08/25	R186	06/05/2021	10.78	Call	Bond Future	12,761.8000	12.7618	12,872.6700	12.8727	0.869	0	0	0
2020/08/25	R186	06/05/2021	10.78	Put	Bond Future	136.0200	0.1360	129.9100	0.1299	(4.492)	0	0	0
2020/08/25	R186	06/05/2021	10.77	Put	Bond Future	138.0000	0.1380	131.8100	0.1318	(4.486)	0	0	0
2020/08/25	R186	06/05/2021	10.76	Call	Bond Future	12,683.7100	12.6837	12,794.4200	12.7944	0.873	0	0	0
2020/08/25	R186	05/08/2021	8.61	Call	Bond Future	4,467.3200	4.4673	4,535.0300	4.5350	1.516	0	0	0
2020/08/25	R186	05/08/2021	8.62	Put	Bond Future	2,389.2700	2.3893	2,339.4700	2.3395	(2.084)	0	0	0
2020/08/25	R186	05/08/2021			Bond Future	8.1506	111.4836	8.1247	111.6013	(0.318)	0.0000	0.0000	0
2020/08/25	R186	05/08/2021	8.61	Put	Bond Future	2,405.6500	2.4056	2,355.6200	2.3556	(2.080)	0	0	0
2020/08/25	R186	05/08/2021	8.62	Call	Bond Future	4,495.2800	4.4953	4,563.2200	4.5632	1.511	0	0	0
2020/08/25	R186	05/08/2021	8.63	Call	Bond Future	4,523.7200	4.5237	4,591.8900	4.5919	1.507	0	0	0
2020/08/25	R186	05/08/2021	8.63	Put	Bond Future	2,373.4100	2.3734	2,323.8400	2.3238	(2.089)	0	0	0
2020/08/25	R197	05/11/2020			Bond Future	308.0662	308.0662	308.9233	308.9233	0.278	0.0000	0.0000	2,902
2020/08/25	R197	04/02/2021			Bond Future	303.5559	303.5559	304.3965	304.3965	0.277	0.0000	0.0000	0
2020/08/25	R197	06/05/2021			Bond Future	306.8487	306.8487	307.6981	307.6981	0.277	0.0000	0.0000	0

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2020/08/25	R197	05/08/2021			Bond Future	302.3155	302.3155	303.1729	303.1729	0.284	0.0000	0.0000	0
2020/08/25	R202	05/11/2020			Bond Future	212.7693	212.7693	212.7366	212.7366	(0.015)	0.0000	0.0000	8,104
2020/08/25	R202	04/02/2021			Bond Future	210.8956	210.8956	210.8449	210.8449	(0.024)	0.0000	0.0000	0
2020/08/25	R202	06/05/2021			Bond Future	213.1830	213.1830	213.1317	213.1317	(0.024)	0.0000	0.0000	0
2020/08/25	R202	05/08/2021			Bond Future	211.3309	211.3309	211.2781	211.2781	(0.025)	0.0000	0.0000	0
2020/08/25	R208	05/11/2020	4.78	Call	Bond Future	534.9900	0.5350	536.9900	0.5370	0.374	0	0	0
2020/08/25	R208	05/11/2020	4.77	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2020/08/25	R208	05/11/2020			Bond Future	3.3977	102.0357	3.3926	102.0377	(0.152)	0.0000	0.0000	7,525
2020/08/25	R208	05/11/2020	4.79	Call	Bond Future	538.8400	0.5388	540.8400	0.5408	0.371	0	0	0
2020/08/25	R208	05/11/2020	4.79	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/08/25	R208	05/11/2020	4.78	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/08/25	R208	05/11/2020	4.77	Call	Bond Future	531.1500	0.5312	533.1400	0.5331	0.375	0	0	0
2020/08/25	R209	05/11/2020	10.02	Call	Bond Future	792.6700	0.7927	851.2100	0.8512	7.385	0	0	0
2020/08/25	R209	05/11/2020			Bond Future	11.0180	65.7229	10.9586	66.0433	(0.539)	0.0000	0.0000	26,330
2020/08/25	R209	05/11/2020	10.00	Call	Bond Future	768.6800	0.7687	825.7400	0.8257	7.423	0	0	0
2020/08/25	R209	05/11/2020	10.00	Put	Bond Future	6,591.3200	6.5913	6,328.0200	6.3280	(3.995)	0	0	0
2020/08/25	R209	05/11/2020	10.02	Put	Bond Future	6,493.8000	6.4938	6,231.9800	6.2320	(4.032)	0	0	0
2020/08/25	R209	05/11/2020	10.01	Call	Bond Future	780.5700	0.7806	838.3600	0.8384	7.404	0	0	0
2020/08/25	R209	05/11/2020	10.01	Put	Bond Future	6,542.4200	6.5424	6,279.8500	6.2799	(4.013)	0	0	0
2020/08/25	R209	04/02/2021	10.12	Put	Bond Future	7,623.9400	7.6239	7,386.6300	7.3866	(3.113)	0	0	0
2020/08/25	R209	04/02/2021			Bond Future	11.2265	66.4053	11.1659	66.7233	(0.540)	0.0000	0.0000	0
2020/08/25	R209	04/02/2021	10.11	Call	Bond Future	1,424.7500	1.4247	1,504.8400	1.5048	5.621	0	0	0
2020/08/25	R209	04/02/2021	10.11	Put	Bond Future	7,669.7700	7.6698	7,431.8300	7.4318	(3.102)	0	0	0
2020/08/25	R209	04/02/2021	10.12	Call	Bond Future	1,438.6700	1.4387	1,519.3900	1.5194	5.611	0	0	0
2020/08/25	R209	04/02/2021	10.10	Call	Bond Future	1,410.9200	1.4109	1,490.3900	1.4904	5.632	0	0	0
2020/08/25	R209	04/02/2021	10.10	Put	Bond Future	7,715.7600	7.7158	7,477.2000	7.4772	(3.092)	0	0	0
2020/08/25	R209	06/05/2021	12.25	Put	Bond Future	2,753.3400	2.7533	2,641.0000	2.6410	(4.080)	0	0	3,000
2020/08/25	R209	06/05/2021	12.23	Put	Bond Future	2,783.4500	2.7835	2,670.1500	2.6701	(4.070)	0	0	0
2020/08/25	R209	06/05/2021	12.22	Call	Bond Future	6,583.0700	6.5831	6,790.7200	6.7907	3.154	0	0	0
2020/08/25	R209	06/05/2021			Bond Future	11.4413	63.9700	11.3783	64.2915	(0.551)	0.0000	0.0000	1,420
2020/08/25	R209	06/05/2021	10.25	Put	Bond Future	8,354.3300	8.3543	8,124.9300	8.1249	(2.746)	0	0	0
2020/08/25	R209	06/05/2021	10.25	Call	Bond Future	1,851.2700	1.8513	1,943.3000	1.9433	4.971	0	0	3,000
2020/08/25	R209	06/05/2021	11.25	Call	Bond Future	3,864.9400	3.8649	4,018.3200	4.0183	3.968	0	0	0
2020/08/25	R209	06/05/2021	11.25	Put	Bond Future	4,848.2500	4.8482	4,680.2000	4.6802	(3.466)	0	0	3,000
2020/08/25	R209	06/05/2021	12.25	Call	Bond Future	6,676.9300	6.6769	6,886.0200	6.8860	3.132	0	0	0
2020/08/25	R209	06/05/2021	12.23	Call	Bond Future	6,614.3900	6.6144	6,822.5200	6.8225	3.147	0	0	0
2020/08/25	R209	06/05/2021	12.22	Put	Bond Future	2,798.5300	2.7985	2,684.7500	2.6848	(4.066)	0	0	0
2020/08/25	R209	06/05/2021	12.24	Call	Bond Future	6,645.7400	6.6457	6,854.3500	6.8543	3.139	0	0	0
2020/08/25	R209	06/05/2021	12.24	Put	Bond Future	2,768.4400	2.7684	2,655.6200	2.6556	(4.075)	0	0	0
2020/08/25	R209	05/08/2021	11.81	Put	Bond Future	4,630.7200	4.6307	4,482.7700	4.4828	(3.195)	0	0	0
2020/08/25	R209	05/08/2021			Bond Future	11.6650	64.6639	11.5996	64.9885	(0.561)	0.0000	0.0000	0
2020/08/25	R209	05/08/2021	11.80	Call	Bond Future	5,314.2100	5.3142	5,490.3400	5.4903	3.314	0	0	0
2020/08/25	R209	05/08/2021	11.80	Put	Bond Future	4,652.3800	4.6524	4,503.9200	4.5039	(3.191)	0	0	0
2020/08/25	R209	05/08/2021	11.81	Call	Bond Future	5,341.1800	5.3412	5,517.8200	5.5178	3.307	0	0	0
2020/08/25	R209	05/08/2021	11.79	Call	Bond Future	5,287.5300	5.2875	5,463.1600	5.4632	3.322	0	0	0

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2020/08/25	R209	05/08/2021	11.79	Put	Bond Future	4,674.3900	4.6744	4,525.4300	4.5254	(3.187)	0	0	0
2020/08/25	R210	05/11/2020			Bond Future	185.1864	185.1864	185.1548	185.1548	(0.017)	0.0000	0.0000	2,243
2020/08/25	R210	04/02/2021			Bond Future	187.1536	187.1536	187.1059	187.1059	(0.025)	0.0000	0.0000	0
2020/08/25	R210	06/05/2021			Bond Future	186.4941	186.4941	186.4459	186.4459	(0.026)	0.0000	0.0000	0
2020/08/25	R210	05/08/2021			Bond Future	188.5596	188.5596	188.5099	188.5099	(0.026)	0.0000	0.0000	0
2020/08/25	R212	05/11/2020			Bond Future	166.9763	166.9763	167.2873	167.2873	0.186	0.0000	0.0000	6,967
2020/08/25	R212	04/02/2021			Bond Future	166.4719	166.4719	166.7723	166.7723	0.180	0.0000	0.0000	0
2020/08/25	R212	06/05/2021			Bond Future	168.2776	168.2776	168.5811	168.5811	0.180	0.0000	0.0000	0
2020/08/25	R212	05/08/2021			Bond Future	167.8303	167.8303	168.1364	168.1364	0.182	0.0000	0.0000	0
2020/08/25	R213	05/11/2020	9.60	Put	Bond Future	3,568.7100	3.5687	3,406.8800	3.4069	(4.535)	0	0	0
2020/08/25	R213	05/11/2020	9.59	Call	Bond Future	1,704.8500	1.7049	1,787.1400	1.7871	4.827	0	0	0
2020/08/25	R213	05/11/2020			Bond Future	9.9267	82.7348	9.8827	82.9798	(0.443)	0.0000	0.0000	16,316
2020/08/25	R213	05/11/2020	9.60	Call	Bond Future	1,727.1700	1.7272	1,810.2800	1.8103	4.812	0	0	0
2020/08/25	R213	05/11/2020	9.59	Put	Bond Future	3,603.6200	3.6036	3,440.9700	3.4410	(4.514)	0	0	0
2020/08/25	R213	05/11/2020	9.61	Call	Bond Future	1,749.6800	1.7497	1,833.6100	1.8336	4.797	0	0	0
2020/08/25	R213	05/11/2020	9.61	Put	Bond Future	3,534.0400	3.5340	3,373.0300	3.3730	(4.556)	0	0	0
2020/08/25	R213	04/02/2021	9.40	Call	Bond Future	1,755.6700	1.7557	1,827.6800	1.8277	4.102	0	0	0
2020/08/25	R213	04/02/2021	9.39	Put	Bond Future	5,935.2300	5.9352	5,766.1300	5.7661	(2.849)	0	0	0
2020/08/25	R213	04/02/2021			Bond Future	10.1440	83.5932	10.0994	83.8337	(0.440)	0.0000	0.0000	0
2020/08/25	R213	04/02/2021	9.41	Call	Bond Future	1,774.0700	1.7741	1,846.6500	1.8466	4.091	0	0	0
2020/08/25	R213	04/02/2021	9.41	Put	Bond Future	5,856.9200	5.8569	5,688.9500	5.6889	(2.868)	0	0	0
2020/08/25	R213	04/02/2021	9.40	Put	Bond Future	5,895.9900	5.8960	5,727.4500	5.7275	(2.859)	0	0	0
2020/08/25	R213	04/02/2021	9.39	Call	Bond Future	1,737.3800	1.7374	1,808.8300	1.8088	4.113	0	0	0
2020/08/25	R213	06/05/2021	11.91	Put	Bond Future	1,420.9200	1.4209	1,363.6300	1.3636	(4.032)	0	0	0
2020/08/25	R213	06/05/2021			Bond Future	10.3624	80.9510	10.3160	81.1940	(0.448)	0.0000	0.0000	0
2020/08/25	R213	06/05/2021	11.90	Call	Bond Future	8,957.3400	8.9573	9,142.7600	9.1428	2.070	0	0	0
2020/08/25	R213	06/05/2021	11.90	Put	Bond Future	1,432.6200	1.4326	1,374.9900	1.3750	(4.023)	0	0	0
2020/08/25	R213	06/05/2021	11.91	Call	Bond Future	8,991.4200	8.9914	9,177.1800	9.1772	2.066	0	0	0
2020/08/25	R213	06/05/2021	11.89	Call	Bond Future	8,923.3100	8.9233	9,108.3800	9.1084	2.074	0	0	0
2020/08/25	R213	06/05/2021	11.89	Put	Bond Future	1,444.4100	1.4444	1,386.4300	1.3864	(4.014)	0	0	0
2020/08/25	R213	05/08/2021	10.85	Call	Bond Future	5,287.9700	5.2880	5,422.6200	5.4226	2.546	0	0	0
2020/08/25	R213	05/08/2021	10.84	Put	Bond Future	4,037.5200	4.0375	3,926.4600	3.9265	(2.751)	0	0	0
2020/08/25	R213	05/08/2021			Bond Future	10.5959	81.8287	10.5475	82.0740	(0.457)	0.0000	0.0000	0
2020/08/25	R213	05/08/2021	10.86	Call	Bond Future	5,316.6400	5.3166	5,451.7000	5.4517	2.540	0	0	0
2020/08/25	R213	05/08/2021	10.86	Put	Bond Future	3,995.4500	3.9955	3,885.2100	3.8852	(2.759)	0	0	0
2020/08/25	R213	05/08/2021	10.85	Put	Bond Future	4,016.2800	4.0163	3,905.6300	3.9056	(2.755)	0	0	0
2020/08/25	R213	05/08/2021	10.84	Call	Bond Future	5,259.6700	5.2597	5,393.9100	5.3939	2.552	0	0	0
2020/08/25	R214	05/11/2020	10.26	Put	Bond Future	6,865.1900	6.8652	6,599.2700	6.5993	(3.873)	0	0	0
2020/08/25	R214	05/11/2020			Bond Future	11.2997	63.3362	11.2405	63.6590	(0.525)	0.0000	0.0000	19,969
2020/08/25	R214	05/11/2020	10.25	Call	Bond Future	775.0900	0.7751	831.2200	0.8312	7.242	0	0	0
2020/08/25	R214	05/11/2020	10.25	Put	Bond Future	6,916.0500	6.9161	6,649.4000	6.6494	(3.856)	0	0	0
2020/08/25	R214	05/11/2020	10.26	Call	Bond Future	787.2200	0.7872	844.0800	0.8441	7.223	0	0	0
2020/08/25	R214	05/11/2020	10.24	Call	Bond Future	763.7500	0.7638	819.1700	0.8192	7.256	0	0	0
2020/08/25	R214	05/11/2020	10.24	Put	Bond Future	6,967.8000	6.9678	6,700.4400	6.7004	(3.837)	0	0	0

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2020/08/25	R214	04/02/2021	10.33	Call	Bond Future	1,405.6900	1.4057	1,483.7600	1.4838	5.554	0	0	0
2020/08/25	R214	04/02/2021			Bond Future	11.5090	63.9934	11.4483	64.3141	(0.527)	0.0000	0.0000	0
2020/08/25	R214	04/02/2021	10.31	Call	Bond Future	1,378.2500	1.3782	1,455.1000	1.4551	5.576	0	0	0
2020/08/25	R214	04/02/2021	10.31	Put	Bond Future	8,253.9900	8.2540	8,010.0800	8.0101	(2.955)	0	0	0
2020/08/25	R214	04/02/2021	10.33	Put	Bond Future	8,156.8100	8.1568	7,914.1200	7.9141	(2.975)	0	0	0
2020/08/25	R214	04/02/2021	10.32	Call	Bond Future	1,391.9200	1.3919	1,469.3800	1.4694	5.565	0	0	0
2020/08/25	R214	04/02/2021	10.32	Put	Bond Future	8,205.3100	8.2053	7,962.0100	7.9620	(2.965)	0	0	0
2020/08/25	R214	06/05/2021	12.26	Call	Bond Future	5,982.2000	5.9822	6,179.4100	6.1794	3.297	0	0	0
2020/08/25	R214	06/05/2021	12.25	Put	Bond Future	3,322.5700	3.3226	3,195.0900	3.1951	(3.837)	0	0	0
2020/08/25	R214	06/05/2021			Bond Future	11.7167	61.3954	11.6536	61.7195	(0.539)	0.0000	0.0000	0
2020/08/25	R214	06/05/2021	12.27	Call	Bond Future	6,012.3100	6.0123	6,210.0300	6.2100	3.289	0	0	0
2020/08/25	R214	06/05/2021	12.27	Put	Bond Future	3,287.8100	3.2878	3,161.3500	3.1613	(3.846)	0	0	0
2020/08/25	R214	06/05/2021	12.26	Put	Bond Future	3,305.1400	3.3051	3,178.1700	3.1782	(3.842)	0	0	0
2020/08/25	R214	06/05/2021	12.25	Call	Bond Future	5,952.1200	5.9521	6,148.8200	6.1488	3.305	0	0	0
2020/08/25	R214	05/08/2021	12.01	Call	Bond Future	5,277.9200	5.2779	5,453.1000	5.4531	3.319	0	0	0
2020/08/25	R214	05/08/2021			Bond Future	11.9365	62.0611	11.8708	62.3886	(0.550)	0.0000	0.0000	0
2020/08/25	R214	05/08/2021	12.01	Put	Bond Future	4,915.3600	4.9154	4,763.0900	4.7631	(3.098)	0	0	0
2020/08/25	R214	05/08/2021	12.03	Put	Bond Future	4,870.2100	4.8702	4,718.9400	4.7189	(3.106)	0	0	0
2020/08/25	R214	05/08/2021	12.02	Call	Bond Future	5,304.3800	5.3044	5,480.0600	5.4801	3.312	0	0	0
2020/08/25	R214	05/08/2021	12.02	Put	Bond Future	4,892.7400	4.8927	4,740.9700	4.7410	(3.102)	0	0	0
2020/08/25	R214	05/08/2021	12.03	Call	Bond Future	5,330.8700	5.3309	5,507.0500	5.5071	3.305	0	0	0
2020/08/25	R248	05/11/2020	10.03	Call	Bond Future	279.5300	0.2795	309.6100	0.3096	10.761	0	0	0
2020/08/25	R248	05/11/2020	10.02	Put	Bond Future	12,531.4900	12.5315	12,109.8000	12.1098	(3.365)	0	0	0
2020/08/25	R248	05/11/2020			Bond Future	11.6948	77.6367	11.6247	78.0879	(0.599)	0.0000	0.0000	111,799
2020/08/25	R248	05/11/2020	10.04	Call	Bond Future	285.2000	0.2852	315.8200	0.3158	10.736	0	0	0
2020/08/25	R248	05/11/2020	10.04	Put	Bond Future	12,376.1600	12.3762	11,955.5500	11.9556	(3.399)	0	0	0
2020/08/25	R248	05/11/2020	11.00	Put	Bond Future	6,151.1400	6.1511	5,820.8100	5.8208	(5.370)	0	0	0
2020/08/25	R248	05/11/2020	11.00	Call	Bond Future	1,455.0200	1.4550	1,575.9200	1.5759	8.309	0	0	950
2020/08/25	R248	05/11/2020	10.00	Put	Bond Future	12,687.7200	12.6877	12,264.9700	12.2650	(3.332)	0	0	0
2020/08/25	R248	05/11/2020	10.00	Call	Bond Future	263.0800	0.2631	291.5600	0.2916	10.826	0	0	950
2020/08/25	R248	05/11/2020	10.03	Put	Bond Future	12,453.7000	12.4537	12,032.5500	12.0326	(3.382)	0	0	0
2020/08/25	R248	05/11/2020	10.02	Call	Bond Future	273.9600	0.2740	303.5000	0.3035	10.783	0	0	0
2020/08/25	R248	04/02/2021	10.75	Call	Bond Future	1,632.3500	1.6324	1,743.2400	1.7432	6.793	0	0	2,590
2020/08/25	R248	04/02/2021	10.47	Put	Bond Future	11,289.3600	11.2894	10,927.4900	10.9275	(3.205)	0	0	0
2020/08/25	R248	04/02/2021	10.46	Call	Bond Future	1,201.9500	1.2019	1,288.6600	1.2887	7.214	0	0	0
2020/08/25	R248	04/02/2021			Bond Future	11.9245	78.4422	11.8522	78.8916	(0.606)	0.0000	0.0000	0
2020/08/25	R248	04/02/2021	10.75	Put	Bond Future	9,585.3800	9.5854	9,246.9000	9.2469	(3.531)	0	0	0
2020/08/25	R248	04/02/2021	11.50	Put	Bond Future	6,098.6400	6.0986	5,834.7900	5.8348	(4.326)	0	0	0
2020/08/25	R248	04/02/2021	11.50	Call	Bond Future	3,388.4200	3.3884	3,573.9400	3.5739	5.475	0	0	2,590
2020/08/25	R248	04/02/2021	10.47	Call	Bond Future	1,215.3000	1.2153	1,302.8000	1.3028	7.200	0	0	0
2020/08/25	R248	04/02/2021	10.46	Put	Bond Future	11,353.5300	11.3535	10,990.8700	10.9909	(3.194)	0	0	0
2020/08/25	R248	04/02/2021	10.48	Call	Bond Future	1,228.7600	1.2288	1,317.0400	1.3170	7.184	0	0	0
2020/08/25	R248	04/02/2021	10.48	Put	Bond Future	11,225.4300	11.2254	10,864.3400	10.8643	(3.217)	0	0	0
2020/08/25	R248	06/05/2021	12.36	Call	Bond Future	5,915.3800	5.9154	6,167.7400	6.1677	4.266	0	0	0
2020/08/25	R248	06/05/2021			Bond Future	12.1533	74.8633	12.0777	75.3173	(0.622)	0.0000	0.0000	0
2020/08/25	R248	06/05/2021	12.34	Call	Bond Future	5,850.0500	5.8500	6,100.8500	6.1009	4.287	0	0	0
2020/08/25	R248	06/05/2021	12.34	Put	Bond Future	4,749.7500	4.7498	4,546.4700	4.5465	(4.280)	0	0	0

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2020/08/25	R248	06/05/2021	12.36	Put	Bond Future	4,698.9900	4.6990	4,497.2700	4.4973	(4.293)	0	0	0
2020/08/25	R248	06/05/2021	12.35	Call	Bond Future	5,882.6900	5.8827	6,134.2700	6.1343	4.277	0	0	0
2020/08/25	R248	06/05/2021	12.35	Put	Bond Future	4,724.3000	4.7243	4,521.8000	4.5218	(4.286)	0	0	0
2020/08/25	R248	05/08/2021	12.51	Put	Bond Future	5,495.7700	5.4958	5,286.6000	5.2866	(3.806)	0	0	0
2020/08/25	R248	05/08/2021			Bond Future	12.3969	75.6751	12.3178	76.1338	(0.638)	0.0000	0.0000	0
2020/08/25	R248	05/08/2021	12.51	Call	Bond Future	6,142.0800	6.1421	6,391.6200	6.3916	4.063	0	0	0
2020/08/25	R248	05/08/2021	12.52	Call	Bond Future	6,172.7500	6.1727	6,422.9900	6.4230	4.054	0	0	0
2020/08/25	R248	05/08/2021	12.50	Put	Bond Future	5,521.5800	5.5216	5,311.7000	5.3117	(3.801)	0	0	0
2020/08/25	R248	05/08/2021	12.52	Put	Bond Future	5,469.8000	5.4698	5,261.3300	5.2613	(3.811)	0	0	0
2020/08/25	R248	05/08/2021	12.50	Call	Bond Future	6,111.1600	6.1112	6,359.9900	6.3600	4.072	0	0	0

Total **1251585**