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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/08/2020 TO 26/08/2020

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
2020/08/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	2025	05/11/2020		Bond Future	141.1626	141.1626	142.0152	142.0152	0.604	0.0000	0.0000	4,124
2020/08/26	2025	04/02/2021		Bond Future	141.1552	141.1552	142.0152	142.0152	0.609	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
2020/08/26	2025	06/05/2021			Bond Future	142.6860	142.6860	143.5545	143.5545	0.609	0.0000	0.0000	0
2020/08/26	2025	05/08/2021			Bond Future	142.7489	142.7489	143.6266	143.6266	0.615	0.0000	0.0000	0
2020/08/26	2029	05/11/2020			Bond Future	100.5436	100.5436	101.1097	101.1097	0.563	0.0000	0.0000	5,004
2020/08/26	2029	04/02/2021			Bond Future	101.6031	101.6031	102.1740	102.1740	0.562	0.0000	0.0000	0
2020/08/26	2029	06/05/2021			Bond Future	101.5760	101.5760	102.1524	102.1524	0.567	0.0000	0.0000	0
2020/08/26	2029	05/08/2021			Bond Future	102.7004	102.7004	103.2830	103.2830	0.567	0.0000	0.0000	0
2020/08/26	2030	05/11/2020	9.39	Put	Bond Future	2,589.6700	2.5897	2,611.2400	2.6112	0.833	0	0	0
2020/08/26	2030	05/11/2020	9.38	Call	Bond Future	2,328.3500	2.3284	2,271.7400	2.2717	(2.431)	0	0	0
2020/08/26	2030	05/11/2020	9.99	Put	Bond Future	1,252.0600	1.2521	1,264.2100	1.2642	0.970	0	0	5,000
2020/08/26	2030	05/11/2020	8.10	Put	Bond Future	8,327.3000	8.3273	8,387.8700	8.3879	0.727	0	0	0
2020/08/26	2030	05/11/2020	8.73	Call	Bond Future	912.1400	0.9121	873.2100	0.8732	(4.268)	0	0	3,000
2020/08/26	2030	05/11/2020	10.06	Put	Bond Future	1,146.3200	1.1463	1,157.5800	1.1576	0.982	0	0	1,000
2020/08/26	2030	05/11/2020			Bond Future	9.4307	93.5090	9.4444	93.4305	0.145	0.0000	0.0000	103,211
2020/08/26	2030	05/11/2020	9.99	Call	Bond Future	4,381.4400	4.3814	4,315.1100	4.3151	(1.514)	0	0	0
2020/08/26	2030	05/11/2020	8.85	Put	Bond Future	4,515.8500	4.5158	4,551.3300	4.5513	0.786	0	0	0
2020/08/26	2030	05/11/2020	8.85	Call	Bond Future	1,112.0600	1.1121	1,069.0600	1.0691	(3.867)	0	0	3,000
2020/08/26	2030	05/11/2020	9.61	Call	Bond Future	3,022.8400	3.0228	2,961.2300	2.9612	(2.038)	0	0	0
2020/08/26	2030	05/11/2020	9.61	Put	Bond Future	2,003.9200	2.0039	2,020.7900	2.0208	0.842	0	0	3,000
2020/08/26	2030	05/11/2020	8.34	Put	Bond Future	6,980.6300	6.9806	7,034.1600	7.0342	0.767	0	0	0
2020/08/26	2030	05/11/2020	8.34	Call	Bond Future	450.3200	0.4503	425.3700	0.4254	(5.541)	0	0	1,000
2020/08/26	2030	05/11/2020	9.04	Put	Bond Future	3,757.6900	3.7577	3,787.4000	3.7874	0.791	0	0	0
2020/08/26	2030	05/11/2020	9.04	Call	Bond Future	1,485.5400	1.4855	1,436.7700	1.4368	(3.283)	0	0	1,000
2020/08/26	2030	05/11/2020	9.39	Call	Bond Future	2,356.5100	2.3565	2,299.6000	2.2996	(2.415)	0	0	0
2020/08/26	2030	05/11/2020	9.38	Put	Bond Future	2,618.9600	2.6190	2,640.8300	2.6408	0.835	0	0	0
2020/08/26	2030	05/11/2020	8.36	Put	Bond Future	6,872.8600	6.8729	6,925.7500	6.9258	0.770	0	0	0
2020/08/26	2030	05/11/2020	9.86	Put	Bond Future	1,474.9100	1.4749	1,488.2200	1.4882	0.902	0	0	14,160
2020/08/26	2030	05/11/2020	8.10	Call	Bond Future	279.5100	0.2795	261.6000	0.2616	(6.408)	0	0	3,000
2020/08/26	2030	05/11/2020	8.73	Put	Bond Future	5,039.8100	5.0398	5,079.3600	5.0794	0.785	0	0	0
2020/08/26	2030	05/11/2020	9.23	Put	Bond Future	3,088.1700	3.0882	3,113.6500	3.1137	0.825	0	0	0
2020/08/26	2030	05/11/2020	10.06	Call	Bond Future	4,657.4000	4.6574	4,590.1800	4.5902	(1.443)	0	0	0
2020/08/26	2030	05/11/2020	10.37	Put	Bond Future	769.4300	0.7694	777.5100	0.7775	1.050	0	0	8,000
2020/08/26	2030	05/11/2020	9.40	Call	Bond Future	2,384.6900	2.3847	2,327.6500	2.3276	(2.392)	0	0	0
2020/08/26	2030	05/11/2020	9.40	Put	Bond Future	2,560.4500	2.5605	2,581.8900	2.5819	0.837	0	0	0
2020/08/26	2030	05/11/2020	9.65	Call	Bond Future	3,153.6000	3.1536	3,091.2900	3.0913	(1.976)	0	0	0
2020/08/26	2030	05/11/2020	9.65	Put	Bond Future	1,909.4400	1.9094	1,925.6100	1.9256	0.847	0	0	2,500
2020/08/26	2030	05/11/2020	8.36	Call	Bond Future	467.6500	0.4677	442.0600	0.4421	(5.472)	0	0	14,160
2020/08/26	2030	05/11/2020	8.86	Put	Bond Future	4,473.6800	4.4737	4,508.9100	4.5089	0.787	0	0	0
2020/08/26	2030	05/11/2020	8.86	Call	Bond Future	1,129.8900	1.1299	1,086.6400	1.0866	(3.828)	0	0	14,160
2020/08/26	2030	05/11/2020	9.86	Call	Bond Future	3,889.6300	3.8896	3,824.4600	3.8245	(1.675)	0	0	0
2020/08/26	2030	05/11/2020	9.23	Call	Bond Future	1,930.1500	1.9301	1,877.1500	1.8772	(2.746)	0	0	3,000
2020/08/26	2030	05/11/2020	10.47	Call	Bond Future	6,378.7600	6.3788	6,307.5400	6.3075	(1.117)	0	0	0
2020/08/26	2030	05/11/2020	10.47	Put	Bond Future	675.0300	0.6750	682.2900	0.6823	1.076	0	0	3,000
2020/08/26	2030	05/11/2020	8.53	Put	Bond Future	5,989.3600	5.9894	6,036.4700	6.0365	0.787	0	0	0
2020/08/26	2030	05/11/2020	8.53	Call	Bond Future	639.2200	0.6392	607.8500	0.6078	(4.908)	0	0	15,414
2020/08/26	2030	05/11/2020	9.03	Put	Bond Future	3,795.4800	3.7955	3,825.4000	3.8254	0.788	0	0	0
2020/08/26	2030	05/11/2020	9.03	Call	Bond Future	1,464.2100	1.4642	1,415.6500	1.4156	(3.316)	0	0	15,414

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2020/08/26	2030	05/11/2020	10.37	Call	Bond Future	5,945.0700	5.9451	5,874.6700	5.8747	(1.184)	0	0	0
2020/08/26	2030	04/02/2021	9.20	Put	Bond Future	4,751.0400	4.7510	4,821.6100	4.8216	1.485	0	0	0
2020/08/26	2030	04/02/2021	8.20	Put	Bond Future	9,182.9800	9.1830	9,264.7300	9.2647	0.890	0	0	0
2020/08/26	2030	04/02/2021	9.12	Call	Bond Future	2,072.8200	2.0728	2,063.4900	2.0635	(0.450)	0	0	1,000
2020/08/26	2030	04/02/2021	8.36	Call	Bond Future	868.4600	0.8685	869.0400	0.8690	0.067	0	0	800
2020/08/26	2030	04/02/2021	9.16	Call	Bond Future	2,159.7900	2.1598	2,150.2200	2.1502	(0.443)	0	0	0
2020/08/26	2030	04/02/2021	9.15	Put	Bond Future	4,927.2700	4.9273	4,998.2500	4.9982	1.441	0	0	0
2020/08/26	2030	04/02/2021			Bond Future	9.6441	90.4673	9.6586	90.3869	0.151	0.0000	0.0000	0
2020/08/26	2030	04/02/2021	8.20	Call	Bond Future	708.5300	0.7085	709.9000	0.7099	0.193	0	0	1,600
2020/08/26	2030	04/02/2021	8.37	Put	Bond Future	8,304.1800	8.3042	8,385.0800	8.3851	0.974	0	0	0
2020/08/26	2030	04/02/2021	8.37	Call	Bond Future	879.3000	0.8793	879.8200	0.8798	0.059	0	0	1,000
2020/08/26	2030	04/02/2021	9.17	Call	Bond Future	2,181.9200	2.1819	2,172.1800	2.1722	(0.446)	0	0	0
2020/08/26	2030	04/02/2021	9.17	Put	Bond Future	4,856.3300	4.8563	4,926.9700	4.9270	1.455	0	0	0
2020/08/26	2030	04/02/2021	9.20	Call	Bond Future	2,248.9000	2.2489	2,239.0900	2.2391	(0.436)	0	0	1,600
2020/08/26	2030	04/02/2021	9.12	Put	Bond Future	5,035.2600	5.0353	5,106.3100	5.1063	1.411	0	0	0
2020/08/26	2030	04/02/2021	8.36	Put	Bond Future	8,354.6800	8.3547	8,435.6400	8.4356	0.969	0	0	0
2020/08/26	2030	04/02/2021	9.16	Put	Bond Future	4,891.7100	4.8917	4,962.5200	4.9625	1.448	0	0	0
2020/08/26	2030	04/02/2021	9.15	Call	Bond Future	2,137.7900	2.1378	2,128.3900	2.1284	(0.440)	0	0	0
2020/08/26	2030	04/02/2021	8.86	Put	Bond Future	6,039.7700	6.0398	6,115.2600	6.1153	1.250	0	0	0
2020/08/26	2030	04/02/2021	8.86	Call	Bond Future	1,560.7600	1.5608	1,555.8700	1.5559	(0.313)	0	0	800
2020/08/26	2030	04/02/2021	10.20	Call	Bond Future	5,138.8000	5.1388	5,107.5600	5.1076	(0.608)	0	0	0
2020/08/26	2030	04/02/2021	10.20	Put	Bond Future	2,128.8400	2.1288	2,177.9800	2.1780	2.308	0	0	1,800
2020/08/26	2030	06/05/2021	10.04	Put	Bond Future	3,485.5000	3.4855	3,598.4600	3.5985	3.241	0	0	0
2020/08/26	2030	06/05/2021	9.15	Call	Bond Future	2,192.6500	2.1926	2,235.9600	2.2360	1.975	0	0	0
2020/08/26	2030	06/05/2021	11.69	Call	Bond Future	10,099.8100	10.0998	10,049.7900	10.0498	(0.495)	0	0	0
2020/08/26	2030	06/05/2021	11.70	Put	Bond Future	995.2400	0.9952	1,026.7500	1.0267	3.166	0	0	0
2020/08/26	2030	06/05/2021			Bond Future	9.8677	91.4276	9.8830	91.3459	0.155	0.0000	0.0000	0
2020/08/26	2030	06/05/2021	10.74	Call	Bond Future	6,684.8300	6.6848	6,733.6100	6.7336	0.730	0	0	0
2020/08/26	2030	06/05/2021	10.74	Put	Bond Future	2,171.3000	2.1713	2,301.8000	2.3018	6.010	0	0	0
2020/08/26	2030	06/05/2021	7.97	Call	Bond Future	675.6500	0.6756	680.4000	0.6804	0.703	0	0	700
2020/08/26	2030	06/05/2021	10.04	Call	Bond Future	4,401.4100	4.4014	4,432.6500	4.4326	0.710	0	0	0
2020/08/26	2030	06/05/2021	9.15	Put	Bond Future	6,143.0000	6.1430	6,268.0300	6.2680	2.035	0	0	0
2020/08/26	2030	06/05/2021	9.92	Call	Bond Future	4,058.1300	4.0581	4,088.7200	4.0887	0.754	0	0	0
2020/08/26	2030	06/05/2021	11.69	Put	Bond Future	1,004.4600	1.0045	1,036.1600	1.0362	3.156	0	0	0
2020/08/26	2030	06/05/2021	11.70	Call	Bond Future	10,137.0700	10.1371	10,086.8600	10.0869	(0.495)	0	0	0
2020/08/26	2030	06/05/2021	9.22	Call	Bond Future	2,336.8100	2.3368	2,379.8300	2.3798	1.841	0	0	0
2020/08/26	2030	06/05/2021	9.22	Put	Bond Future	5,892.0400	5.8920	6,016.7800	6.0168	2.117	0	0	700
2020/08/26	2030	06/05/2021	7.97	Put	Bond Future	11,624.6700	11.6247	11,711.1400	11.7111	0.744	0	0	0
2020/08/26	2030	06/05/2021	9.92	Put	Bond Future	3,778.8200	3.7788	3,891.1300	3.8911	2.972	0	0	700
2020/08/26	2030	06/05/2021	11.71	Call	Bond Future	10,174.3600	10.1744	10,123.9700	10.1240	(0.495)	0	0	0
2020/08/26	2030	06/05/2021	11.71	Put	Bond Future	986.0900	0.9861	1,017.4200	1.0174	3.177	0	0	0
2020/08/26	2030	05/08/2021	10.42	Put	Bond Future	3,740.3300	3.7403	3,813.3700	3.8134	1.953	0	0	0
2020/08/26	2030	05/08/2021	10.41	Call	Bond Future	5,290.9000	5.2909	5,281.2100	5.2812	(0.183)	0	0	0
2020/08/26	2030	05/08/2021			Bond Future	10.1103	88.4134	10.1263	88.3305	0.159	0.0000	0.0000	0
2020/08/26	2030	05/08/2021	10.42	Call	Bond Future	5,320.6400	5.3206	5,310.7700	5.3108	(0.186)	0	0	0
2020/08/26	2030	05/08/2021	10.41	Put	Bond Future	3,761.0400	3.7610	3,834.2600	3.8343	1.947	0	0	0
2020/08/26	2030	05/08/2021	10.43	Call	Bond Future	5,350.1100	5.3501	5,340.0500	5.3400	(0.188)	0	0	0
2020/08/26	2030	05/08/2021	10.43	Put	Bond Future	3,719.3900	3.7194	3,792.2400	3.7922	1.959	0	0	0

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2020/08/26	2032	05/11/2020	9.77	Put	Bond Future	4,810.7800	4.8108	4,924.7800	4.9248	2.370	0	0	0
2020/08/26	2032	05/11/2020	9.61	Put	Bond Future	5,529.5400	5.5295	5,648.0900	5.6481	2.144	0	0	0
2020/08/26	2032	05/11/2020	10.99	Call	Bond Future	5,164.6800	5.1647	5,072.6500	5.0726	(1.782)	0	0	0
2020/08/26	2032	05/11/2020	9.44	Put	Bond Future	6,367.7000	6.3677	6,485.9800	6.4860	1.857	0	0	0
2020/08/26	2032	05/11/2020	11.08	Call	Bond Future	5,536.0900	5.5361	5,441.3500	5.4413	(1.711)	0	0	0
2020/08/26	2032	05/11/2020			Bond Future	10.3284	87.1804	10.3569	87.0104	0.276	0.0000	0.0000	118,070
2020/08/26	2032	05/11/2020	9.76	Call	Bond Future	1,366.1100	1.3661	1,310.6900	1.3107	(4.057)	0	0	0
2020/08/26	2032	05/11/2020	9.76	Put	Bond Future	4,853.6300	4.8536	4,968.2100	4.9682	2.361	0	0	0
2020/08/26	2032	05/11/2020	10.99	Put	Bond Future	1,335.7700	1.3358	1,413.7400	1.4137	5.837	0	0	3,000
2020/08/26	2032	05/11/2020	9.77	Call	Bond Future	1,386.2600	1.3863	1,330.2600	1.3303	(4.040)	0	0	0
2020/08/26	2032	05/11/2020	9.11	Call	Bond Future	478.4700	0.4785	428.4300	0.4284	(10.458)	0	0	3,000
2020/08/26	2032	05/11/2020	9.61	Call	Bond Future	1,089.6000	1.0896	1,038.1500	1.0381	(4.722)	0	0	3,000
2020/08/26	2032	05/11/2020	9.44	Call	Bond Future	831.6400	0.8316	779.9200	0.7799	(6.219)	0	0	1,000
2020/08/26	2032	05/11/2020	11.08	Put	Bond Future	1,204.5900	1.2046	1,279.8500	1.2798	6.248	0	0	1,000
2020/08/26	2032	05/11/2020	9.75	Call	Bond Future	1,346.2800	1.3463	1,291.1600	1.2912	(4.094)	0	0	0
2020/08/26	2032	05/11/2020	9.75	Put	Bond Future	4,896.8700	4.8969	5,011.7500	5.0118	2.346	0	0	0
2020/08/26	2032	05/11/2020	9.11	Put	Bond Future	8,194.1900	8.1942	8,314.1500	8.3141	1.464	0	0	0
2020/08/26	2032	05/11/2020	8.94	Put	Bond Future	9,215.9400	9.2159	9,345.7900	9.3458	1.409	0	0	0
2020/08/26	2032	05/11/2020	8.94	Call	Bond Future	349.9700	0.3500	309.8200	0.3098	(11.472)	0	0	1,000
2020/08/26	2032	04/02/2021	9.29	Call	Bond Future	1,147.4700	1.1475	1,109.2300	1.1092	(3.333)	0	0	800
2020/08/26	2032	04/02/2021	10.82	Put	Bond Future	3,151.1200	3.1511	3,277.2300	3.2772	4.002	0	0	800
2020/08/26	2032	04/02/2021	9.63	Call	Bond Future	1,643.4800	1.6435	1,614.9800	1.6150	(1.734)	0	0	0
2020/08/26	2032	04/02/2021			Bond Future	10.5550	88.0781	10.5849	87.9053	0.283	0.0000	0.0000	60
2020/08/26	2032	04/02/2021	8.79	Put	Bond Future	11,741.2300	11.7412	11,890.3300	11.8903	1.270	0	0	0
2020/08/26	2032	04/02/2021	8.79	Call	Bond Future	631.9000	0.6319	608.2200	0.6082	(3.747)	0	0	800
2020/08/26	2032	04/02/2021	9.61	Call	Bond Future	1,610.7100	1.6107	1,579.4100	1.5794	(1.943)	0	0	0
2020/08/26	2032	04/02/2021	9.61	Put	Bond Future	7,328.2700	7.3283	7,469.7500	7.4698	1.931	0	0	0
2020/08/26	2032	04/02/2021	9.29	Put	Bond Future	8,919.4100	8.9194	9,053.9500	9.0539	1.508	0	0	0
2020/08/26	2032	04/02/2021	10.82	Call	Bond Future	4,666.0700	4.6661	4,619.4000	4.6194	(1.000)	0	0	0
2020/08/26	2032	04/02/2021	9.63	Put	Bond Future	7,234.7000	7.2347	7,378.9800	7.3790	1.994	0	0	0
2020/08/26	2032	04/02/2021	9.62	Call	Bond Future	1,627.0400	1.6270	1,597.2300	1.5972	(1.832)	0	0	0
2020/08/26	2032	04/02/2021	9.62	Put	Bond Future	7,281.4000	7.2814	7,424.3700	7.4244	1.963	0	0	0
2020/08/26	2032	06/05/2021	12.57	Call	Bond Future	10,576.4700	10.5765	10,428.4000	10.4284	(1.400)	0	0	0
2020/08/26	2032	06/05/2021	12.12	Put	Bond Future	1,933.9900	1.9340	1,970.4100	1.9704	1.883	0	0	0
2020/08/26	2032	06/05/2021			Bond Future	10.7889	84.8681	10.8202	84.6929	0.290	0.0000	0.0000	0
2020/08/26	2032	06/05/2021	12.57	Put	Bond Future	1,357.0300	1.3570	1,384.1300	1.3841	1.997	0	0	736
2020/08/26	2032	06/05/2021	10.33	Put	Bond Future	5,842.0800	5.8421	5,996.6500	5.9966	2.646	0	0	0
2020/08/26	2032	06/05/2021	10.33	Call	Bond Future	3,214.4100	3.2144	3,193.8100	3.1938	(0.641)	0	0	736
2020/08/26	2032	06/05/2021	12.11	Call	Bond Future	8,927.2000	8.9272	8,788.6800	8.7887	(1.552)	0	0	0
2020/08/26	2032	06/05/2021	12.11	Put	Bond Future	1,948.7600	1.9488	1,985.4100	1.9854	1.881	0	0	0
2020/08/26	2032	06/05/2021	12.12	Call	Bond Future	8,962.1300	8.9621	8,823.3800	8.8234	(1.548)	0	0	0
2020/08/26	2032	06/05/2021	12.10	Call	Bond Future	8,892.3100	8.8923	8,754.0100	8.7540	(1.555)	0	0	0
2020/08/26	2032	06/05/2021	12.10	Put	Bond Future	1,963.6300	1.9636	2,000.5000	2.0005	1.878	0	0	0
2020/08/26	2032	05/08/2021	11.37	Put	Bond Future	4,161.1700	4.1612	4,307.2000	4.3072	3.509	0	0	0
2020/08/26	2032	05/08/2021			Bond Future	11.0352	85.7882	11.0679	85.6109	0.297	0.0000	0.0000	0
2020/08/26	2032	05/08/2021	11.36	Call	Bond Future	5,921.2100	5.9212	5,889.3100	5.8893	(0.539)	0	0	0
2020/08/26	2032	05/08/2021	11.36	Put	Bond Future	4,183.8400	4.1838	4,329.2500	4.3293	3.476	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
2020/08/26	2032	05/08/2021	11.37	Call	Bond Future	5,951.2300	5.9512	5,919.9500	5.9200	(0.526)	0	0	0
2020/08/26	2032	05/08/2021	11.35	Call	Bond Future	5,891.2500	5.8913	5,858.7300	5.8587	(0.552)	0	0	0
2020/08/26	2032	05/08/2021	11.35	Put	Bond Future	4,206.6200	4.2066	4,351.4100	4.3514	3.442	0	0	0
2020/08/26	2033	05/11/2020			Bond Future	95.0741	95.0741	95.7878	95.7878	0.751	0.0000	0.0000	10,622
2020/08/26	2033	04/02/2021			Bond Future	96.0759	96.0759	96.7960	96.7960	0.750	0.0000	0.0000	0
2020/08/26	2033	06/05/2021			Bond Future	95.9131	95.9131	96.6405	96.6405	0.758	0.0000	0.0000	0
2020/08/26	2033	05/08/2021			Bond Future	96.9748	96.9748	97.7101	97.7101	0.758	0.0000	0.0000	0
2020/08/26	2037	05/11/2020	10.18	Call	Bond Future	662.7400	0.6627	628.7000	0.6287	(5.136)	0	0	0
2020/08/26	2037	05/11/2020	10.17	Put	Bond Future	8,416.3400	8.4163	8,462.8400	8.4628	0.552	0	0	0
2020/08/26	2037	05/11/2020			Bond Future	11.3461	81.4296	11.3591	81.3494	0.115	0.0000	0.0000	139,114
2020/08/26	2037	05/11/2020	10.19	Call	Bond Future	673.4600	0.6735	639.0700	0.6391	(5.106)	0	0	0
2020/08/26	2037	05/11/2020	10.19	Put	Bond Future	8,296.1400	8.2961	8,341.9500	8.3420	0.552	0	0	0
2020/08/26	2037	05/11/2020	10.17	Call	Bond Future	652.1500	0.6522	618.4500	0.6184	(5.168)	0	0	0
2020/08/26	2037	05/11/2020	10.18	Put	Bond Future	8,356.1300	8.3561	8,402.2900	8.4023	0.552	0	0	0
2020/08/26	2037	04/02/2021	13.73	Call	Bond Future	12,158.6200	12.1586	12,098.8000	12.0988	(0.492)	0	0	0
2020/08/26	2037	04/02/2021	10.85	Call	Bond Future	2,415.2000	2.4152	2,407.3900	2.4074	(0.323)	0	0	0
2020/08/26	2037	04/02/2021	10.35	Call	Bond Future	1,466.3300	1.4663	1,463.7500	1.4638	(0.176)	0	0	0
2020/08/26	2037	04/02/2021	10.28	Put	Bond Future	9,734.6800	9.7347	9,814.5500	9.8146	0.820	0	0	0
2020/08/26	2037	04/02/2021	10.27	Call	Bond Future	1,352.0600	1.3521	1,350.1300	1.3501	(0.143)	0	0	0
2020/08/26	2037	04/02/2021			Bond Future	11.5798	78.0133	11.5935	77.9315	0.119	0.0000	0.0000	0
2020/08/26	2037	04/02/2021	11.97	Put	Bond Future	3,352.4300	3.3524	3,405.2700	3.4053	1.576	0	0	0
2020/08/26	2037	04/02/2021	11.97	Call	Bond Future	5,623.8300	5.6238	5,594.8000	5.5948	(0.516)	0	0	300
2020/08/26	2037	04/02/2021	9.65	Put	Bond Future	13,594.5100	13.5945	13,677.6100	13.6776	0.611	0	0	0
2020/08/26	2037	04/02/2021	9.65	Call	Bond Future	674.0000	0.6740	675.2300	0.6752	0.182	0	0	72
2020/08/26	2037	04/02/2021	11.90	Call	Bond Future	5,384.0400	5.3840	5,356.4100	5.3564	(0.513)	0	0	0
2020/08/26	2037	04/02/2021	13.73	Put	Bond Future	824.1800	0.8242	846.2300	0.8462	2.675	0	0	300
2020/08/26	2037	04/02/2021	10.85	Put	Bond Future	6,953.7700	6.9538	7,027.8300	7.0278	1.065	0	0	72
2020/08/26	2037	04/02/2021	10.35	Put	Bond Future	9,350.4000	9.3504	9,429.6900	9.4297	0.848	0	0	72
2020/08/26	2037	04/02/2021	10.28	Call	Bond Future	1,365.9800	1.3660	1,363.9800	1.3640	(0.146)	0	0	0
2020/08/26	2037	04/02/2021	10.27	Put	Bond Future	9,790.3300	9.7903	9,870.2700	9.8703	0.817	0	0	0
2020/08/26	2037	04/02/2021	11.90	Put	Bond Future	3,512.5000	3.5125	3,566.7400	3.5667	1.544	0	0	240
2020/08/26	2037	04/02/2021	10.48	Put	Bond Future	8,661.1100	8.6611	8,739.2000	8.7392	0.902	0	0	0
2020/08/26	2037	04/02/2021	10.48	Call	Bond Future	1,666.2800	1.6663	1,662.5000	1.6625	(0.227)	0	0	240
2020/08/26	2037	04/02/2021	10.29	Call	Bond Future	1,380.0100	1.3800	1,377.9200	1.3779	(0.151)	0	0	0
2020/08/26	2037	04/02/2021	10.29	Put	Bond Future	9,679.2300	9.6792	9,759.0100	9.7590	0.824	0	0	0
2020/08/26	2037	06/05/2021	12.42	Call	Bond Future	6,940.9600	6.9410	6,908.1800	6.9082	(0.472)	0	0	0
2020/08/26	2037	06/05/2021			Bond Future	11.8208	78.8417	11.8353	78.7585	0.122	0.0000	0.0000	0
2020/08/26	2037	06/05/2021	12.42	Put	Bond Future	3,599.6100	3.5996	3,650.0900	3.6501	1.402	0	0	0
2020/08/26	2037	06/05/2021	12.43	Call	Bond Future	6,975.6800	6.9757	6,942.7300	6.9427	(0.472)	0	0	0
2020/08/26	2037	06/05/2021	12.44	Put	Bond Future	3,561.4900	3.5615	3,611.6400	3.6116	1.408	0	0	0
2020/08/26	2037	06/05/2021	12.43	Put	Bond Future	3,580.5000	3.5805	3,630.8100	3.6308	1.405	0	0	0
2020/08/26	2037	06/05/2021	12.44	Call	Bond Future	7,010.4500	7.0104	6,977.3400	6.9773	(0.472)	0	0	0
2020/08/26	2037	05/08/2021	12.26	Put	Bond Future	5,104.3600	5.1044	5,179.1900	5.1792	1.466	0	0	0
2020/08/26	2037	05/08/2021	12.27	Call	Bond Future	6,130.3600	6.1304	6,120.6500	6.1207	(0.158)	0	0	0
2020/08/26	2037	05/08/2021	12.28	Call	Bond Future	6,161.0300	6.1610	6,151.1700	6.1512	(0.160)	0	0	0
2020/08/26	2037	05/08/2021			Bond Future	12.0798	75.4408	12.0949	75.3565	0.125	0.0000	0.0000	0

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2020/08/26	2037	05/08/2021	12.26	Call	Bond Future	6,100.0200	6.1000	6,090.4800	6.0905	(0.156)	0	0	0
2020/08/26	2037	05/08/2021	12.28	Put	Bond Future	5,056.1400	5.0561	5,130.6500	5.1307	1.474	0	0	0
2020/08/26	2037	05/08/2021	12.27	Put	Bond Future	5,080.0500	5.0800	5,154.7100	5.1547	1.470	0	0	0
2020/08/26	2038	05/11/2020			Bond Future	105.5349	105.5349	107.2719	107.2719	1.646	0.0000	0.0000	11,099
2020/08/26	2038	04/02/2021			Bond Future	104.9652	104.9652	106.7192	106.7192	1.671	0.0000	0.0000	0
2020/08/26	2038	06/05/2021			Bond Future	106.1038	106.1038	107.8762	107.8762	1.670	0.0000	0.0000	0
2020/08/26	2038	05/08/2021			Bond Future	105.5723	105.5723	107.3639	107.3639	1.697	0.0000	0.0000	0
2020/08/26	2040	05/11/2020	10.30	Call	Bond Future	612.4200	0.6124	586.2800	0.5863	(4.268)	0	0	0
2020/08/26	2040	05/11/2020	11.00	Put	Bond Future	5,363.4700	5.3635	5,343.3200	5.3433	(0.376)	0	0	0
2020/08/26	2040	05/11/2020	10.23	Call	Bond Future	543.6500	0.5437	519.2500	0.5192	(4.488)	0	0	2,000
2020/08/26	2040	05/11/2020	11.70	Put	Bond Future	2,829.6600	2.8297	2,813.6700	2.8137	(0.565)	0	0	2,000
2020/08/26	2040	05/11/2020	9.50	Call	Bond Future	127.6700	0.1277	118.3700	0.1184	(7.284)	0	0	2,000
2020/08/26	2040	05/11/2020	10.00	Call	Bond Future	359.0800	0.3591	340.1500	0.3402	(5.272)	0	0	2,380
2020/08/26	2040	05/11/2020			Bond Future	11.5302	83.0629	11.5330	83.0450	0.024	0.0000	0.0000	72,616
2020/08/26	2040	05/11/2020	10.30	Put	Bond Future	9,225.5900	9.2256	9,217.3200	9.2173	(0.090)	0	0	0
2020/08/26	2040	05/11/2020	9.73	Put	Bond Future	13,320.9800	13.3210	13,325.5900	13.3256	0.035	0	0	0
2020/08/26	2040	05/11/2020	9.73	Call	Bond Future	210.3100	0.2103	197.0500	0.1970	(6.305)	0	0	2,000
2020/08/26	2040	05/11/2020	10.23	Put	Bond Future	9,690.6400	9.6906	9,684.1100	9.6841	(0.067)	0	0	0
2020/08/26	2040	05/11/2020	10.31	Call	Bond Future	622.7600	0.6228	596.3800	0.5964	(4.236)	0	0	0
2020/08/26	2040	05/11/2020	10.32	Put	Bond Future	9,094.8100	9.0948	9,086.0400	9.0860	(0.096)	0	0	0
2020/08/26	2040	05/11/2020	11.00	Call	Bond Future	1,822.3500	1.8224	1,784.3300	1.7843	(2.086)	0	0	2,380
2020/08/26	2040	05/11/2020	11.70	Call	Bond Future	3,912.8100	3.9128	3,878.9500	3.8789	(0.865)	0	0	0
2020/08/26	2040	05/11/2020	9.50	Put	Bond Future	15,154.3100	15.1543	15,162.8800	15.1629	0.057	0	0	0
2020/08/26	2040	05/11/2020	10.00	Put	Bond Future	11,296.0000	11.2960	11,294.9400	11.2949	(0.009)	0	0	0
2020/08/26	2040	05/11/2020	10.31	Put	Bond Future	9,160.0800	9.1601	9,151.5700	9.1516	(0.093)	0	0	0
2020/08/26	2040	05/11/2020	10.32	Call	Bond Future	633.2400	0.6332	606.6000	0.6066	(4.207)	0	0	0
2020/08/26	2040	05/11/2020	11.50	Call	Bond Future	3,234.9300	3.2349	3,199.7100	3.1997	(1.089)	0	0	0
2020/08/26	2040	05/11/2020	11.50	Put	Bond Future	3,430.1600	3.4302	3,412.8100	3.4128	(0.506)	0	0	2,000
2020/08/26	2040	04/02/2021	9.49	Call	Bond Future	448.9800	0.4490	454.0400	0.4540	1.127	0	0	500
2020/08/26	2040	04/02/2021	9.57	Put	Bond Future	16,360.5100	16.3605	16,384.8400	16.3848	0.149	0	0	0
2020/08/26	2040	04/02/2021	10.07	Put	Bond Future	12,760.2900	12.7603	12,786.3800	12.7864	0.204	0	0	0
2020/08/26	2040	04/02/2021	10.42	Put	Bond Future	10,532.8200	10.5328	10,559.8400	10.5598	0.257	0	0	0
2020/08/26	2040	04/02/2021			Bond Future	11.7631	79.4132	11.7661	79.3942	0.026	0.0000	0.0000	0
2020/08/26	2040	04/02/2021	10.07	Call	Bond Future	933.4300	0.9334	940.5500	0.9406	0.763	0	0	800
2020/08/26	2040	04/02/2021	11.74	Call	Bond Future	4,513.8800	4.5139	4,519.3800	4.5194	0.122	0	0	0
2020/08/26	2040	04/02/2021	11.74	Put	Bond Future	4,658.2300	4.6582	4,682.7000	4.6827	0.525	0	0	800
2020/08/26	2040	04/02/2021	10.41	Call	Bond Future	1,357.8600	1.3579	1,365.8800	1.3659	0.591	0	0	0
2020/08/26	2040	04/02/2021	10.41	Put	Bond Future	10,593.0100	10.5930	10,620.0000	10.6200	0.255	0	0	0
2020/08/26	2040	04/02/2021	9.49	Put	Bond Future	16,980.2400	16.9802	17,004.2700	17.0043	0.142	0	0	0
2020/08/26	2040	04/02/2021	9.57	Call	Bond Future	500.3400	0.5003	505.7000	0.5057	1.071	0	0	800
2020/08/26	2040	04/02/2021	10.42	Call	Bond Future	1,372.1300	1.3721	1,380.1800	1.3802	0.587	0	0	0
2020/08/26	2040	04/02/2021	10.24	Put	Bond Future	11,647.4400	11.6474	11,674.0300	11.6740	0.228	0	0	0
2020/08/26	2040	04/02/2021	10.24	Call	Bond Future	1,131.1700	1.1312	1,138.7900	1.1388	0.674	0	0	500
2020/08/26	2040	04/02/2021	11.57	Call	Bond Future	3,993.3300	3.9933	3,998.2000	3.9982	0.122	0	0	0
2020/08/26	2040	04/02/2021	11.57	Put	Bond Future	5,213.7900	5.2138	5,237.6300	5.2376	0.457	0	0	500
2020/08/26	2040	04/02/2021	10.40	Call	Bond Future	1,343.6900	1.3437	1,351.6900	1.3517	0.595	0	0	0

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2020/08/26	2040	04/02/2021	10.40	Put	Bond Future	10,653.4000	10.6534	10,680.3700	10.6804	0.253	0	0	0
2020/08/26	2040	06/05/2021	12.44	Put	Bond Future	4,094.3200	4.0943	4,110.3000	4.1103	0.390	0	0	0
2020/08/26	2040	06/05/2021			Bond Future	12.0029	80.2565	12.0062	80.2368	0.027	0.0000	0.0000	0
2020/08/26	2040	06/05/2021	12.43	Call	Bond Future	6,629.7200	6.6297	6,626.3000	6.6263	(0.052)	0	0	0
2020/08/26	2040	06/05/2021	12.43	Put	Bond Future	4,116.8800	4.1169	4,133.1600	4.1332	0.395	0	0	0
2020/08/26	2040	06/05/2021	12.44	Call	Bond Future	6,664.4000	6.6644	6,660.6800	6.6607	(0.056)	0	0	0
2020/08/26	2040	06/05/2021	12.42	Call	Bond Future	6,595.1000	6.5951	6,591.7300	6.5917	(0.051)	0	0	0
2020/08/26	2040	06/05/2021	12.42	Put	Bond Future	4,139.5600	4.1396	4,155.8900	4.1559	0.394	0	0	0
2020/08/26	2040	05/08/2021	12.47	Call	Bond Future	6,431.6900	6.4317	6,441.3300	6.4413	0.150	0	0	0
2020/08/26	2040	05/08/2021			Bond Future	12.2606	76.6207	12.2640	76.6005	0.028	0.0000	0.0000	0
2020/08/26	2040	05/08/2021	12.47	Put	Bond Future	5,225.0900	5.2251	5,254.8600	5.2549	0.570	0	0	0
2020/08/26	2040	05/08/2021	12.48	Call	Bond Future	6,462.7700	6.4628	6,472.3600	6.4724	0.148	0	0	0
2020/08/26	2040	05/08/2021	12.49	Put	Bond Future	5,173.4200	5.1734	5,203.0900	5.2031	0.574	0	0	0
2020/08/26	2040	05/08/2021	12.48	Put	Bond Future	5,199.3400	5.1993	5,229.0600	5.2291	0.572	0	0	0
2020/08/26	2040	05/08/2021	12.49	Call	Bond Future	6,493.6100	6.4936	6,503.1500	6.5032	0.147	0	0	0
2020/08/26	2044	05/11/2020	10.36	Call	Bond Future	574.5700	0.5746	543.3100	0.5433	(5.441)	0	0	0
2020/08/26	2044	05/11/2020	11.06	Put	Bond Future	5,530.3700	5.5304	5,557.9100	5.5579	0.498	0	0	525
2020/08/26	2044	05/11/2020	11.43	Call	Bond Future	2,670.8800	2.6709	2,609.4900	2.6095	(2.298)	0	0	0
2020/08/26	2044	05/11/2020	9.72	Put	Bond Future	14,301.6200	14.3016	14,373.4900	14.3735	0.503	0	0	0
2020/08/26	2044	05/11/2020	9.97	Call	Bond Future	279.7200	0.2797	260.7100	0.2607	(6.796)	0	0	300
2020/08/26	2044	05/11/2020	9.29	Put	Bond Future	17,967.7700	17.9678	18,046.7400	18.0467	0.440	0	0	0
2020/08/26	2044	05/11/2020	9.96	Put	Bond Future	12,410.0300	12.4100	12,476.0900	12.4761	0.532	0	0	0
2020/08/26	2044	05/11/2020			Bond Future	11.6361	79.3858	11.6494	79.3010	0.114	0.0000	0.0000	49,334
2020/08/26	2044	05/11/2020	10.34	Call	Bond Future	555.2100	0.5552	524.6500	0.5247	(5.504)	0	0	0
2020/08/26	2044	05/11/2020	10.34	Put	Bond Future	9,669.6900	9.6697	9,723.9300	9.7239	0.561	0	0	0
2020/08/26	2044	05/11/2020	9.72	Call	Bond Future	166.0100	0.1660	153.0800	0.1531	(7.789)	0	0	1,815
2020/08/26	2044	05/11/2020	9.97	Put	Bond Future	12,333.8000	12.3338	12,399.5900	12.3996	0.533	0	0	0
2020/08/26	2044	05/11/2020	9.96	Call	Bond Future	274.2000	0.2742	255.4600	0.2555	(6.834)	0	0	0
2020/08/26	2044	05/11/2020	11.38	Call	Bond Future	2,525.0300	2.5250	2,464.2400	2.4642	(2.407)	0	0	0
2020/08/26	2044	05/11/2020	11.38	Put	Bond Future	4,192.1200	4.1921	4,216.1300	4.2161	0.573	0	0	300
2020/08/26	2044	05/11/2020	10.36	Put	Bond Future	9,534.7700	9.5348	9,588.3100	9.5883	0.562	0	0	0
2020/08/26	2044	05/11/2020	11.06	Call	Bond Future	1,691.5300	1.6915	1,634.2700	1.6343	(3.385)	0	0	0
2020/08/26	2044	05/11/2020	10.04	Put	Bond Future	11,806.2000	11.8062	11,870.0300	11.8700	0.541	0	0	0
2020/08/26	2044	05/11/2020	11.17	Put	Bond Future	5,039.1000	5.0391	5,065.3000	5.0653	0.520	0	0	1,815
2020/08/26	2044	05/11/2020	11.43	Put	Bond Future	4,007.6300	4.0076	4,031.0400	4.0310	0.584	0	0	1,815
2020/08/26	2044	05/11/2020	8.87	Put	Bond Future	21,862.3000	21.8623	21,944.8500	21.9449	0.378	0	0	0
2020/08/26	2044	05/11/2020	9.29	Call	Bond Future	59.9600	0.0600	54.1300	0.0541	(9.723)	0	0	300
2020/08/26	2044	05/11/2020	10.35	Call	Bond Future	564.8300	0.5648	533.9200	0.5339	(5.472)	0	0	0
2020/08/26	2044	05/11/2020	10.35	Put	Bond Future	9,602.1100	9.6021	9,656.0000	9.6560	0.561	0	0	0
2020/08/26	2044	05/11/2020	10.04	Call	Bond Future	320.9200	0.3209	299.9500	0.3000	(6.534)	0	0	525
2020/08/26	2044	05/11/2020	9.34	Put	Bond Future	17,524.2700	17.5243	17,602.6100	17.6026	0.447	0	0	0
2020/08/26	2044	05/11/2020	9.34	Call	Bond Future	68.0600	0.0681	61.6000	0.0616	(9.492)	0	0	525
2020/08/26	2044	05/11/2020	11.17	Call	Bond Future	1,958.2100	1.9582	1,899.6100	1.8996	(2.993)	0	0	0
2020/08/26	2044	05/11/2020	8.87	Call	Bond Future	18.8700	0.0189	16.6200	0.0166	(11.924)	0	0	1,815
2020/08/26	2044	05/11/2020	10.02	Put	Bond Future	11,955.8600	11.9559	12,020.2600	12.0203	0.539	0	0	0
2020/08/26	2044	05/11/2020	10.02	Call	Bond Future	308.6800	0.3087	288.2800	0.2883	(6.609)	0	0	1,815
2020/08/26	2044	04/02/2021	10.04	Put	Bond Future	13,696.6400	13.6966	13,783.6100	13.7836	0.635	0	0	0

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2020/08/26	2044	04/02/2021	10.37	Call	Bond Future	1,174.7700	1.1748	1,173.3700	1.1734	(0.119)	0	0	0
2020/08/26	2044	04/02/2021	10.35	Put	Bond Future	11,600.8000	11.6008	11,686.1000	11.6861	0.735	0	0	0
2020/08/26	2044	04/02/2021			Bond Future	11.8638	75.8234	11.8778	75.7369	0.118	0.0000	0.0000	0
2020/08/26	2044	04/02/2021	10.37	Put	Bond Future	11,472.6300	11.4726	11,557.7900	11.5578	0.742	0	0	0
2020/08/26	2044	04/02/2021	10.35	Call	Bond Future	1,149.2300	1.1492	1,147.9700	1.1480	(0.110)	0	0	0
2020/08/26	2044	04/02/2021	10.04	Call	Bond Future	802.8400	0.8028	803.2500	0.8033	0.051	0	0	0
2020/08/26	2044	04/02/2021	10.84	Call	Bond Future	1,896.2000	1.8962	1,912.4400	1.9124	0.856	0	0	0
2020/08/26	2044	04/02/2021	10.36	Put	Bond Future	11,536.6100	11.5366	11,621.8400	11.6218	0.739	0	0	0
2020/08/26	2044	04/02/2021	10.84	Put	Bond Future	8,709.7400	8.7097	8,812.5400	8.8125	1.180	0	0	265
2020/08/26	2044	04/02/2021	10.29	Call	Bond Future	1,074.9900	1.0750	1,074.1200	1.0741	(0.081)	0	0	0
2020/08/26	2044	04/02/2021	10.29	Put	Bond Future	11,990.4600	11.9905	12,076.1500	12.0762	0.715	0	0	265
2020/08/26	2044	04/02/2021	9.66	Put	Bond Future	16,539.9300	16.5399	16,627.9300	16.6279	0.532	0	0	0
2020/08/26	2044	04/02/2021	9.66	Call	Bond Future	492.6400	0.4926	494.0800	0.4941	0.292	0	0	265
2020/08/26	2044	04/02/2021	10.36	Call	Bond Future	1,161.9500	1.1619	1,160.6200	1.1606	(0.114)	0	0	0
2020/08/26	2044	06/05/2021	12.43	Put	Bond Future	4,372.4600	4.3725	4,430.3400	4.4303	1.324	0	0	0
2020/08/26	2044	06/05/2021	12.44	Call	Bond Future	6,344.6100	6.3446	6,314.3600	6.3144	(0.477)	0	0	0
2020/08/26	2044	06/05/2021			Bond Future	12.0981	76.6286	12.1129	76.5407	0.122	0.0000	0.0000	0
2020/08/26	2044	06/05/2021	12.45	Call	Bond Future	6,378.2800	6.3783	6,347.8600	6.3479	(0.477)	0	0	0
2020/08/26	2044	06/05/2021	12.45	Put	Bond Future	4,325.4800	4.3255	4,383.0200	4.3830	1.330	0	0	0
2020/08/26	2044	06/05/2021	12.43	Call	Bond Future	6,311.2400	6.3112	6,281.1600	6.2812	(0.477)	0	0	0
2020/08/26	2044	06/05/2021	12.44	Put	Bond Future	4,348.7800	4.3488	4,406.4900	4.4065	1.327	0	0	0
2020/08/26	2044	05/08/2021	12.60	Put	Bond Future	5,147.1800	5.1472	5,223.6200	5.2236	1.485	0	0	0
2020/08/26	2044	05/08/2021	12.61	Put	Bond Future	5,122.9000	5.1229	5,199.1700	5.1992	1.489	0	0	0
2020/08/26	2044	05/08/2021			Bond Future	12.3498	73.0786	12.3653	72.9895	0.125	0.0000	0.0000	0
2020/08/26	2044	05/08/2021	12.60	Call	Bond Future	6,565.3200	6.5653	6,552.7000	6.5527	(0.192)	0	0	0
2020/08/26	2044	05/08/2021	12.61	Call	Bond Future	6,596.7300	6.5967	6,583.9400	6.5839	(0.194)	0	0	0
2020/08/26	2044	05/08/2021	12.59	Call	Bond Future	6,533.9600	6.5340	6,521.5100	6.5215	(0.191)	0	0	0
2020/08/26	2044	05/08/2021	12.59	Put	Bond Future	5,171.5900	5.1716	5,248.2000	5.2482	1.481	0	0	0
2020/08/26	2046	05/11/2020			Bond Future	93.6244	93.6244	93.5739	93.5739	(0.054)	0.0000	0.0000	16,197
2020/08/26	2046	04/02/2021			Bond Future	94.6111	94.6111	94.5590	94.5590	(0.055)	0.0000	0.0000	0
2020/08/26	2046	06/05/2021			Bond Future	93.8632	93.8632	93.8099	93.8099	(0.057)	0.0000	0.0000	0
2020/08/26	2046	05/08/2021			Bond Future	94.9024	94.9024	94.8483	94.8483	(0.057)	0.0000	0.0000	0
2020/08/26	2050	05/11/2020			Bond Future	95.6105	95.6105	97.3305	97.3305	1.799	0.0000	0.0000	14,156
2020/08/26	2050	04/02/2021			Bond Future	94.7448	94.7448	96.4817	96.4817	1.833	0.0000	0.0000	0
2020/08/26	2050	06/05/2021			Bond Future	95.7724	95.7724	97.5276	97.5276	1.833	0.0000	0.0000	0
2020/08/26	2050	05/08/2021			Bond Future	94.9224	94.9224	96.6968	96.6968	1.869	0.0000	0.0000	0
2020/08/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	AL37	05/11/2020			Index Future	749.9830	749.9830	749.0210	749.0210	(0.128)	0.0000	0.0000	0
2020/08/26	AL37	04/02/2021			Index Future	757.6950	757.6950	756.7210	756.7210	(0.129)	0.0000	0.0000	0

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2020/08/26	AL37	06/05/2021			Index Future	765.7250	765.7250	764.7390	764.7390	(0.129)	0.0000	0.0000	0
2020/08/26	AL37	05/08/2021			Index Future	773.9310	773.9310	772.9340	772.9340	(0.129)	0.0000	0.0000	0
2020/08/26	AL7T	05/11/2020			Index Future	817.9190	817.9190	816.4380	816.4380	(0.181)	0.0000	0.0000	0
2020/08/26	AL7T	04/02/2021			Index Future	826.3300	826.3300	824.8310	824.8310	(0.181)	0.0000	0.0000	0
2020/08/26	AL7T	06/05/2021			Index Future	835.0880	835.0880	833.5700	833.5700	(0.182)	0.0000	0.0000	0
2020/08/26	AL7T	05/08/2021			Index Future	844.0370	844.0370	842.5030	842.5030	(0.182)	0.0000	0.0000	0
2020/08/26	ALBI	05/11/2020			Index Future	716.2000	716.2000	715.1080	715.1080	(0.152)	0.0000	0.0000	209
2020/08/26	ALBI	04/02/2021			Index Future	723.5650	723.5650	722.4590	722.4590	(0.153)	0.0000	0.0000	0
2020/08/26	ALBI	06/05/2021			Index Future	731.2340	731.2340	730.1150	730.1150	(0.153)	0.0000	0.0000	0
2020/08/26	ALBI	05/08/2021			Index Future	739.0700	739.0700	737.9380	737.9380	(0.153)	0.0000	0.0000	0
2020/08/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	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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2020/08/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/08/26	ES33	05/11/2020			Bond Future	12.0139	71.9596	12.0304	71.8761	0.138	0.0000	0.0000	350
2020/08/26	ES33	04/02/2021			Bond Future	12.2964	72.7004	12.3139	72.6152	0.142	0.0000	0.0000	0
2020/08/26	ES33	06/05/2021			Bond Future	12.5829	69.6972	12.6013	69.6106	0.146	0.0000	0.0000	0
2020/08/26	ES33	05/08/2021			Bond Future	12.8856	70.4528	12.9048	70.3650	0.149	0.0000	0.0000	0
2020/08/26	ES42	05/11/2020			Bond Future	12.4414	71.0608	12.4481	71.0240	0.053	0.0000	0.0000	4,789
2020/08/26	ES42	04/02/2021			Bond Future	12.7060	71.7931	12.7131	71.7550	0.056	0.0000	0.0000	0
2020/08/26	ES42	06/05/2021			Bond Future	12.9845	68.2970	12.9921	68.2581	0.058	0.0000	0.0000	0
2020/08/26	ES42	05/08/2021			Bond Future	13.2711	69.0378	13.2790	68.9983	0.060	0.0000	0.0000	0
2020/08/26	GOVI	05/11/2020	737.84	Put	GOVI	302,480.0000	30.2480	313,350.0000	31.3350	3.594	0	0	0
2020/08/26	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	05/11/2020			GOVI	707.5920	707.5920	706.5050	706.5050	(0.154)	0.0000	0.0000	1,012
2020/08/26	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	05/11/2020	737.83	Put	GOVI	302,380.0000	30.2380	313,250.0000	31.3250	3.595	0	0	0
2020/08/26	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	05/11/2020	737.85	Put	GOVI	302,580.0000	30.2580	313,450.0000	31.3450	3.592	0	0	0
2020/08/26	GOVI	04/02/2021	750.96	Put	GOVI	360,920.0000	36.0920	371,930.0000	37.1930	3.051	0	0	0
2020/08/26	GOVI	04/02/2021			GOVI	714.8680	714.8680	713.7670	713.7670	(0.154)	0.0000	0.0000	0

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2020/08/26	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	04/02/2021	750.95	Put	GOVI	360,820.0000	36.0820	371,830.0000	37.1830	3.051	0	0	0
2020/08/26	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	04/02/2021	750.94	Put	GOVI	360,720.0000	36.0720	371,730.0000	37.1730	3.052	0	0	0
2020/08/26	GOVI	06/05/2021	678.67	Call	GOVI	437,740.0000	43.7740	426,600.0000	42.6600	(2.545)	0	0	0
2020/08/26	GOVI	06/05/2021			GOVI	722.4440	722.4440	721.3300	721.3300	(0.154)	0.0000	0.0000	0
2020/08/26	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	06/05/2021	678.68	Call	GOVI	437,640.0000	43.7640	426,500.0000	42.6500	(2.545)	0	0	0
2020/08/26	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	06/05/2021	678.69	Call	GOVI	437,540.0000	43.7540	426,400.0000	42.6400	(2.546)	0	0	0
2020/08/26	GOVI	05/08/2021	719.14	Call	GOVI	110,470.0000	11.0470	99,200.0000	9.9200	(10.202)	0	0	0
2020/08/26	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	05/08/2021			GOVI	730.1870	730.1870	729.0600	729.0600	(0.154)	0.0000	0.0000	0
2020/08/26	GOVI	05/08/2021	719.15	Call	GOVI	110,370.0000	11.0370	99,100.0000	9.9100	(10.211)	0	0	0
2020/08/26	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	GOVI	05/08/2021	719.13	Call	GOVI	110,570.0000	11.0570	99,300.0000	9.9300	(10.193)	0	0	0
2020/08/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/08/26	IGOV	05/11/2020			Index Future	255.4310	255.4310	257.6500	257.6500	0.869	0.0000	0.0000	1,258
2020/08/26	IGOV	04/02/2021			Index Future	258.1200	258.1200	260.3620	260.3620	0.869	0.0000	0.0000	0
2020/08/26	IGOV	06/05/2021			Index Future	260.9180	260.9180	263.1830	263.1830	0.868	0.0000	0.0000	0
2020/08/26	IGOV	05/08/2021			Index Future	263.7760	263.7760	266.0650	266.0650	0.868	0.0000	0.0000	0
2020/08/26	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/08/26	IS05	17/12/2020			Interest Rate Swap	93.9900	93.9900	94.0000	94.0000	0.011	0.0000	0.0000	0
2020/08/26	IS05	16/03/2021			Interest Rate Swap	92.2200	92.2200	92.2300	92.2300	0.011	0.0000	0.0000	0
2020/08/26	IS05	15/06/2021			Interest Rate Swap	90.3700	90.3700	90.3900	90.3900	0.022	0.0000	0.0000	0
2020/08/26	IS05	21/09/2021			Interest Rate Swap	89.3200	89.3200	89.3600	89.3600	0.045	0.0000	0.0000	0
2020/08/26	IS05	21/12/2021			Interest Rate Swap	90.5800	90.5800	90.6400	90.6400	0.066	0.0000	0.0000	51
2020/08/26	IS05	15/03/2022			Interest Rate Swap	90.0000	90.0000	90.0800	90.0800	0.089	0.0000	0.0000	0
2020/08/26	IS05	21/06/2022			Interest Rate Swap	90.1100	90.1100	90.2000	90.2000	0.100	0.0000	0.0000	0
2020/08/26	IS05	20/09/2022			Interest Rate Swap	93.2500	93.2500	93.3800	93.3800	0.139	0.0000	0.0000	0
2020/08/26	IS05	20/12/2022			Interest Rate Swap	93.7400	93.7400	93.9000	93.9000	0.171	0.0000	0.0000	0
2020/08/26	IS05	22/03/2023			Interest Rate Swap	86.1200	86.1200	86.3100	86.3100	0.221	0.0000	0.0000	0
2020/08/26	IS05	20/06/2023			Interest Rate Swap	91.6500	91.6500	91.8600	91.8600	0.229	0.0000	0.0000	0
2020/08/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/08/26	IS10	17/12/2025			Interest Rate Swap	80.0000	80.0000	80.4700	80.4700	0.588	0.0000	0.0000	0
2020/08/26	IS10	16/03/2026			Interest Rate Swap	76.5800	76.5800	77.1100	77.1100	0.692	0.0000	0.0000	0
2020/08/26	IS10	15/06/2026			Interest Rate Swap	75.0600	75.0600	75.6300	75.6300	0.759	0.0000	0.0000	0
2020/08/26	IS10	21/09/2026			Interest Rate Swap	77.1900	77.1900	77.7700	77.7700	0.751	0.0000	0.0000	0
2020/08/26	IS10	21/12/2026			Interest Rate Swap	81.3700	81.3700	81.9200	81.9200	0.676	0.0000	0.0000	0
2020/08/26	IS10	15/03/2027			Interest Rate Swap	80.0400	80.0400	80.5700	80.5700	0.662	0.0000	0.0000	0

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2020/08/26	IS10	21/06/2027			Interest Rate Swap	82.3000	82.3000	82.7900	82.7900	0.595	0.0000	0.0000	0
2020/08/26	IS10	20/09/2027			Interest Rate Swap	88.2400	88.2400	88.7100	88.7100	0.533	0.0000	0.0000	0
2020/08/26	IS10	20/12/2027			Interest Rate Swap	88.7200	88.7200	89.2100	89.2100	0.552	0.0000	0.0000	0
2020/08/26	IS10	22/03/2028			Interest Rate Swap	81.8100	81.8100	82.3500	82.3500	0.660	0.0000	0.0000	0
2020/08/26	IS10	20/06/2028			Interest Rate Swap	89.7100	89.7100	90.2600	90.2600	0.613	0.0000	0.0000	0
2020/08/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/08/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/08/26	JBAF	16/09/2020			Jibar Tradeable Future	3.4450	96.5550	3.4450	96.5550	0.000	0.0000	0.0000	10,000
2020/08/26	JBAF	21/10/2020			Jibar Tradeable Future	3.4750	96.5250	3.4950	96.5050	0.576	0.0000	0.0000	0
2020/08/26	JBAF	18/11/2020			Jibar Tradeable Future	3.4800	96.5200	3.5100	96.4900	0.862	0.0000	0.0000	0
2020/08/26	JBAF	15/12/2020			Jibar Tradeable Future	3.4800	96.5200	3.5200	96.4800	1.149	0.0000	0.0000	30,010
2020/08/26	JBAF	20/01/2021			Jibar Tradeable Future	3.4800	96.5200	3.5200	96.4800	1.149	0.0000	0.0000	0
2020/08/26	JBAF	17/02/2021			Jibar Tradeable Future	3.4900	96.5100	3.5400	96.4600	1.433	0.0000	0.0000	0
2020/08/26	JBAF	17/03/2021			Jibar Tradeable Future	3.4950	96.5050	3.5450	96.4550	1.431	0.0000	0.0000	0
2020/08/26	JBAF	15/06/2021			Jibar Tradeable Future	3.5850	96.4150	3.6750	96.3250	2.510	0.0000	0.0000	0
2020/08/26	JBAF	15/09/2021			Jibar Tradeable Future	3.7300	96.2700	3.8200	96.1800	2.413	0.0000	0.0000	0
2020/08/26	JBAF	15/12/2021			Jibar Tradeable Future	3.8900	96.1100	4.0100	95.9900	3.085	0.0000	0.0000	0
2020/08/26	JBAF	16/03/2022			Jibar Tradeable Future	4.0550	95.9450	4.1650	95.8350	2.713	0.0000	0.0000	0
2020/08/26	JBAF	15/06/2022			Jibar Tradeable Future	4.2700	95.7300	4.3900	95.6100	2.810	0.0000	0.0000	0
2020/08/26	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	R023	05/11/2020			Bond Future	4.4826	108.5867	4.5844	108.3567	2.270	0.0000	0.0000	34,394
2020/08/26	R023	05/11/2020	7.46	Call	Bond Future	6,480.0000	6.4800	6,249.9600	6.2500	(3.550)	0	0	0
2020/08/26	R023	05/11/2020	7.47	Call	Bond Future	6,500.9200	6.5009	6,270.8800	6.2709	(3.539)	0	0	0
2020/08/26	R023	05/11/2020	7.45	Call	Bond Future	6,459.0900	6.4591	6,229.0500	6.2290	(3.561)	0	0	0
2020/08/26	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/08/26	R023	04/02/2021	6.34	Call	Bond Future	3,578.3900	3.5784	3,349.6500	3.3496	(6.392)	0	0	0
2020/08/26	R023	04/02/2021	6.32	Put	Bond Future	11.5200	0.0115	16.7000	0.0167	44.965	0	0	0
2020/08/26	R023	04/02/2021			Bond Future	4.5319	109.7043	4.6479	109.4706	2.560	0.0000	0.0000	0
2020/08/26	R023	04/02/2021	6.34	Put	Bond Future	10.8000	0.0108	15.7100	0.0157	45.463	0	0	0
2020/08/26	R023	04/02/2021	6.32	Call	Bond Future	3,540.5000	3.5405	3,312.0300	3.3120	(6.453)	0	0	0
2020/08/26	R023	04/02/2021	6.33	Put	Bond Future	11.1600	0.0112	16.2000	0.0162	45.161	0	0	0
2020/08/26	R023	04/02/2021	6.33	Call	Bond Future	3,559.4500	3.5594	3,330.8400	3.3308	(6.423)	0	0	0
2020/08/26	R023	06/05/2021	7.58	Call	Bond Future	5,181.1900	5.1812	4,945.1600	4.9452	(4.556)	0	0	0
2020/08/26	R023	06/05/2021			Bond Future	4.5662	106.9608	4.6997	106.7240	2.923	0.0000	0.0000	0
2020/08/26	R023	06/05/2021	7.56	Call	Bond Future	5,148.0100	5.1480	4,912.0300	4.9120	(4.584)	0	0	0
2020/08/26	R023	06/05/2021	7.56	Put	Bond Future	1.3900	0.0014	2.1600	0.0022	55.396	0	0	0
2020/08/26	R023	06/05/2021	7.58	Put	Bond Future	1.3100	0.0013	2.0300	0.0020	54.962	0	0	0
2020/08/26	R023	06/05/2021	7.57	Call	Bond Future	5,164.6000	5.1646	4,928.6000	4.9286	(4.570)	0	0	0
2020/08/26	R023	06/05/2021	7.57	Put	Bond Future	1.3500	0.0014	2.1000	0.0021	55.556	0	0	0
2020/08/26	R023	05/08/2021	5.30	Call	Bond Future	1,349.4500	1.3494	1,205.6800	1.2057	(10.654)	0	0	0
2020/08/26	R023	05/08/2021	5.29	Put	Bond Future	291.7500	0.2918	387.9600	0.3880	32.977	0	0	0
2020/08/26	R023	05/08/2021			Bond Future	4.6021	108.1199	4.7589	107.8803	3.406	0.0000	0.0000	0
2020/08/26	R023	05/08/2021	5.31	Call	Bond Future	1,361.1300	1.3611	1,216.9700	1.2170	(10.591)	0	0	0
2020/08/26	R023	05/08/2021	5.31	Put	Bond Future	284.8700	0.2849	380.3000	0.3803	33.499	0	0	0

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2020/08/26	R023	05/08/2021	5.30	Put	Bond Future	288.2900	0.2883	384.1100	0.3841	33.237	0	0	0
2020/08/26	R023	05/08/2021	5.29	Call	Bond Future	1,337.8000	1.3378	1,194.4200	1.1944	(10.718)	0	0	0
2020/08/26	R035	05/11/2020	10.34	Put	Bond Future	6,006.2100	6.0062	6,066.0900	6.0661	0.997	0	0	0
2020/08/26	R035	05/11/2020			Bond Future	11.0651	86.1603	11.0834	86.0456	0.165	0.0000	0.0000	107,340
2020/08/26	R035	05/11/2020	10.33	Call	Bond Future	1,251.6500	1.2517	1,197.0900	1.1971	(4.359)	0	0	0
2020/08/26	R035	05/11/2020	10.33	Put	Bond Future	6,055.1300	6.0551	6,115.2400	6.1152	0.993	0	0	0
2020/08/26	R035	05/11/2020	10.34	Call	Bond Future	1,270.7300	1.2707	1,215.9400	1.2159	(4.312)	0	0	0
2020/08/26	R035	05/11/2020	10.32	Call	Bond Future	1,232.6200	1.2326	1,178.5500	1.1786	(4.387)	0	0	0
2020/08/26	R035	05/11/2020	10.32	Put	Bond Future	6,104.1800	6.1042	6,164.7800	6.1648	0.993	0	0	0
2020/08/26	R035	04/02/2021	10.14	Put	Bond Future	9,035.1600	9.0352	9,143.7700	9.1438	1.202	0	0	650
2020/08/26	R035	04/02/2021	11.14	Put	Bond Future	4,826.6300	4.8266	4,912.9700	4.9130	1.789	0	0	650
2020/08/26	R035	04/02/2021	10.05	Call	Bond Future	1,356.1000	1.3561	1,349.0500	1.3491	(0.520)	0	0	0
2020/08/26	R035	04/02/2021	10.04	Put	Bond Future	9,581.8700	9.5819	9,691.8800	9.6919	1.148	0	0	0
2020/08/26	R035	04/02/2021			Bond Future	11.3053	87.0470	11.3245	86.9301	0.170	0.0000	0.0000	0
2020/08/26	R035	04/02/2021	10.14	Call	Bond Future	1,488.8200	1.4888	1,480.5100	1.4805	(0.558)	0	0	0
2020/08/26	R035	04/02/2021	10.06	Call	Bond Future	1,370.4100	1.3704	1,363.2200	1.3632	(0.525)	0	0	0
2020/08/26	R035	04/02/2021	10.06	Put	Bond Future	9,471.0500	9.4711	9,580.7800	9.5808	1.159	0	0	0
2020/08/26	R035	04/02/2021	11.14	Call	Bond Future	3,813.6900	3.8137	3,783.1100	3.7831	(0.802)	0	0	0
2020/08/26	R035	04/02/2021	10.05	Put	Bond Future	9,526.3700	9.5264	9,636.2400	9.6362	1.153	0	0	0
2020/08/26	R035	04/02/2021	10.04	Call	Bond Future	1,341.8900	1.3419	1,334.9800	1.3350	(0.515)	0	0	0
2020/08/26	R035	06/05/2021	11.55	Call	Bond Future	4,959.3900	4.9594	4,922.8900	4.9229	(0.736)	0	0	0
2020/08/26	R035	06/05/2021	12.77	Call	Bond Future	9,167.8700	9.1679	9,102.9100	9.1029	(0.709)	0	0	0
2020/08/26	R035	06/05/2021	10.24	Put	Bond Future	10,077.5900	10.0776	10,186.1900	10.1862	1.078	0	0	0
2020/08/26	R035	06/05/2021	12.37	Call	Bond Future	7,754.2400	7.7542	7,699.7300	7.6997	(0.703)	0	0	0
2020/08/26	R035	06/05/2021	12.35	Put	Bond Future	3,131.6400	3.1316	3,196.1700	3.1962	2.061	0	0	0
2020/08/26	R035	06/05/2021			Bond Future	11.5442	83.4962	11.5643	83.3776	0.175	0.0000	0.0000	0
2020/08/26	R035	06/05/2021	12.37	Put	Bond Future	3,097.9300	3.0979	3,162.0100	3.1620	2.068	0	0	0
2020/08/26	R035	06/05/2021	12.35	Call	Bond Future	7,679.9000	7.6799	7,625.8400	7.6258	(0.704)	0	0	0
2020/08/26	R035	06/05/2021	11.55	Put	Bond Future	4,925.1900	4.9252	5,007.2800	5.0073	1.667	0	0	1,650
2020/08/26	R035	06/05/2021	12.77	Put	Bond Future	2,397.3600	2.3974	2,450.9900	2.4510	2.237	0	0	1,650
2020/08/26	R035	06/05/2021	10.24	Call	Bond Future	1,835.4500	1.8354	1,825.4600	1.8255	(0.544)	0	0	793
2020/08/26	R035	06/05/2021	12.36	Put	Bond Future	3,114.8600	3.1149	3,178.9200	3.1789	2.057	0	0	0
2020/08/26	R035	06/05/2021	10.81	Put	Bond Future	7,452.1500	7.4522	7,550.9200	7.5509	1.325	0	0	0
2020/08/26	R035	06/05/2021	10.81	Call	Bond Future	2,954.9000	2.9549	2,935.0800	2.9351	(0.671)	0	0	1,650
2020/08/26	R035	06/05/2021	11.32	Call	Bond Future	4,286.2500	4.2863	4,255.1800	4.2552	(0.725)	0	0	0
2020/08/26	R035	06/05/2021	11.32	Put	Bond Future	5,622.2700	5.6223	5,709.7900	5.7098	1.557	0	0	793
2020/08/26	R035	06/05/2021	12.02	Call	Bond Future	6,488.8500	6.4888	6,441.2700	6.4413	(0.733)	0	0	0
2020/08/26	R035	06/05/2021	12.02	Put	Bond Future	3,756.5700	3.7566	3,827.5800	3.8276	1.890	0	0	793
2020/08/26	R035	06/05/2021	12.36	Call	Bond Future	7,717.1700	7.7172	7,662.6400	7.6626	(0.707)	0	0	0
2020/08/26	R035	05/08/2021	5.31	Call	Bond Future	3.2800	0.0033	3.5400	0.0035	7.927	0	0	0
2020/08/26	R035	05/08/2021			Bond Future	11.7989	84.4013	11.8200	84.2811	0.179	0.0000	0.0000	0
2020/08/26	R035	05/08/2021	5.29	Call	Bond Future	3.1600	0.0032	3.4000	0.0034	7.595	0	0	0
2020/08/26	R035	05/08/2021	5.29	Put	Bond Future	53,925.8400	53.9258	54,046.2500	54.0463	0.223	0	0	0
2020/08/26	R035	05/08/2021	5.31	Put	Bond Future	53,692.6700	53.6927	53,813.1000	53.8131	0.224	0	0	0
2020/08/26	R035	05/08/2021	5.30	Call	Bond Future	3.2200	0.0032	3.4700	0.0035	7.764	0	0	0
2020/08/26	R035	05/08/2021	5.30	Put	Bond Future	53,809.1900	53.8092	53,929.6100	53.9296	0.224	0	0	0

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2020/08/26	R186	05/11/2020	8.65	Call	Bond Future	6,059.9600	6.0600	5,928.7000	5.9287	(2.166)	0	0	0
2020/08/26	R186	05/11/2020	8.64	Put	Bond Future	286.9100	0.2869	287.2300	0.2872	0.112	0	0	0
2020/08/26	R186	05/11/2020	7.50	Call	Bond Future	1,813.5300	1.8135	1,716.7500	1.7168	(5.337)	0	0	80
2020/08/26	R186	05/11/2020	8.00	Put	Bond Future	890.2100	0.8902	901.1800	0.9012	1.232	0	0	0
2020/08/26	R186	05/11/2020			Bond Future	7.5147	118.4747	7.5397	118.3432	0.333	0.0000	0.0000	90,353
2020/08/26	R186	05/11/2020	8.66	Call	Bond Future	6,103.2500	6.1033	5,971.9100	5.9719	(2.152)	0	0	0
2020/08/26	R186	05/11/2020	8.66	Put	Bond Future	274.9000	0.2749	275.0600	0.2751	0.058	0	0	0
2020/08/26	R186	05/11/2020	7.00	Put	Bond Future	3,528.6200	3.5286	3,595.9700	3.5960	1.909	0	0	0
2020/08/26	R186	05/11/2020	7.00	Call	Bond Future	780.4400	0.7804	716.2900	0.7163	(8.220)	0	0	1,200
2020/08/26	R186	05/11/2020	8.65	Put	Bond Future	280.8500	0.2809	281.0900	0.2811	0.085	0	0	0
2020/08/26	R186	05/11/2020	8.64	Call	Bond Future	6,016.7500	6.0167	5,885.5700	5.8856	(2.180)	0	0	0
2020/08/26	R186	05/11/2020	6.50	Put	Bond Future	5,757.9100	5.7579	5,856.2500	5.8563	1.708	0	0	0
2020/08/26	R186	05/11/2020	7.50	Put	Bond Future	1,890.9800	1.8910	1,925.7000	1.9257	1.836	0	0	0
2020/08/26	R186	05/11/2020	8.00	Call	Bond Future	3,407.0300	3.4070	3,286.5000	3.2865	(3.538)	0	0	1,200
2020/08/26	R186	05/11/2020	7.84	Put	Bond Future	1,145.0600	1.1451	1,162.0700	1.1621	1.486	0	0	0
2020/08/26	R186	05/11/2020	9.26	Put	Bond Future	65.8300	0.0658	64.5300	0.0645	(1.975)	0	0	3,500
2020/08/26	R186	05/11/2020	6.50	Call	Bond Future	260.0200	0.2600	226.8600	0.2269	(12.753)	0	0	80
2020/08/26	R186	05/11/2020	7.84	Call	Bond Future	2,839.8800	2.8399	2,725.3900	2.7254	(4.032)	0	0	3,500
2020/08/26	R186	05/11/2020	8.34	Put	Bond Future	506.5000	0.5065	510.6200	0.5106	0.813	0	0	0
2020/08/26	R186	05/11/2020	8.34	Call	Bond Future	4,745.0100	4.7450	4,617.6300	4.6176	(2.685)	0	0	3,500
2020/08/26	R186	05/11/2020	9.26	Call	Bond Future	8,797.3400	8.7973	8,664.5400	8.6645	(1.510)	0	0	0
2020/08/26	R186	04/02/2021	8.15	Call	Bond Future	3,800.0800	3.8001	3,680.8300	3.6808	(3.138)	0	0	0
2020/08/26	R186	04/02/2021			Bond Future	7.7041	114.4151	7.7309	114.2809	0.347	0.0000	0.0000	50
2020/08/26	R186	04/02/2021	8.15	Put	Bond Future	1,589.0500	1.5891	1,604.0100	1.6040	0.941	0	0	0
2020/08/26	R186	04/02/2021	8.00	Put	Bond Future	1,855.6000	1.8556	1,875.3200	1.8753	1.063	0	0	15,177
2020/08/26	R186	04/02/2021	8.16	Call	Bond Future	3,832.4500	3.8325	3,712.9100	3.7129	(3.119)	0	0	0
2020/08/26	R186	04/02/2021	8.17	Put	Bond Future	1,556.0300	1.5560	1,570.4100	1.5704	0.924	0	0	0
2020/08/26	R186	04/02/2021	8.00	Call	Bond Future	3,328.9900	3.3290	3,214.5000	3.2145	(3.439)	0	0	0
2020/08/26	R186	04/02/2021	8.16	Put	Bond Future	1,572.4700	1.5725	1,587.1400	1.5871	0.933	0	0	0
2020/08/26	R186	04/02/2021	8.17	Call	Bond Future	3,864.9400	3.8649	3,745.1100	3.7451	(3.100)	0	0	0
2020/08/26	R186	06/05/2021	10.77	Call	Bond Future	12,833.5400	12.8335	12,698.9000	12.6989	(1.049)	0	0	0
2020/08/26	R186	06/05/2021	10.76	Put	Bond Future	133.7400	0.1337	135.4500	0.1354	1.279	0	0	0
2020/08/26	R186	06/05/2021			Bond Future	7.9055	115.6293	7.9340	115.4930	0.361	0.0000	0.0000	0
2020/08/26	R186	06/05/2021	10.78	Call	Bond Future	12,872.6700	12.8727	12,738.0000	12.7380	(1.046)	0	0	0
2020/08/26	R186	06/05/2021	10.78	Put	Bond Future	129.9100	0.1299	131.5600	0.1316	1.270	0	0	0
2020/08/26	R186	06/05/2021	10.77	Put	Bond Future	131.8100	0.1318	133.4900	0.1335	1.275	0	0	0
2020/08/26	R186	06/05/2021	10.76	Call	Bond Future	12,794.4200	12.7944	12,659.8100	12.6598	(1.052)	0	0	0
2020/08/26	R186	05/08/2021	8.61	Call	Bond Future	4,535.0300	4.5350	4,490.7300	4.4907	(0.977)	0	0	0
2020/08/26	R186	05/08/2021	8.62	Put	Bond Future	2,339.4700	2.3395	2,433.3700	2.4334	4.014	0	0	0
2020/08/26	R186	05/08/2021			Bond Future	8.1247	111.6013	8.1550	111.4632	0.374	0.0000	0.0000	0
2020/08/26	R186	05/08/2021	8.61	Put	Bond Future	2,355.6200	2.3556	2,449.4400	2.4494	3.983	0	0	0
2020/08/26	R186	05/08/2021	8.62	Call	Bond Future	4,563.2200	4.5632	4,519.0000	4.5190	(0.969)	0	0	0
2020/08/26	R186	05/08/2021	8.63	Call	Bond Future	4,591.8900	4.5919	4,547.3300	4.5473	(0.970)	0	0	0
2020/08/26	R186	05/08/2021	8.63	Put	Bond Future	2,323.8400	2.3238	2,417.4000	2.4174	4.026	0	0	0
2020/08/26	R197	05/11/2020			Bond Future	308.9233	308.9233	310.4574	310.4574	0.497	0.0000	0.0000	2,902
2020/08/26	R197	04/02/2021			Bond Future	304.3965	304.3965	305.9431	305.9431	0.508	0.0000	0.0000	0
2020/08/26	R197	06/05/2021			Bond Future	307.6981	307.6981	309.2598	309.2598	0.508	0.0000	0.0000	0

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2020/08/26	R197	05/08/2021			Bond Future	303.1729	303.1729	304.7512	304.7512	0.521	0.0000	0.0000	0
2020/08/26	R202	05/11/2020			Bond Future	212.7366	212.7366	214.9238	214.9238	1.028	0.0000	0.0000	8,104
2020/08/26	R202	04/02/2021			Bond Future	210.8449	210.8449	213.0526	213.0526	1.047	0.0000	0.0000	0
2020/08/26	R202	06/05/2021			Bond Future	213.1317	213.1317	215.3620	215.3620	1.046	0.0000	0.0000	0
2020/08/26	R202	05/08/2021			Bond Future	211.2781	211.2781	213.5327	213.5327	1.067	0.0000	0.0000	0
2020/08/26	R208	05/11/2020	4.78	Call	Bond Future	536.9900	0.5370	534.4600	0.5345	(0.471)	0	0	0
2020/08/26	R208	05/11/2020	4.77	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2020/08/26	R208	05/11/2020			Bond Future	3.3926	102.0377	3.3991	102.0352	0.192	0.0000	0.0000	7,525
2020/08/26	R208	05/11/2020	4.79	Call	Bond Future	540.8400	0.5408	538.3100	0.5383	(0.468)	0	0	0
2020/08/26	R208	05/11/2020	4.79	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2020/08/26	R208	05/11/2020	4.78	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2020/08/26	R208	05/11/2020	4.77	Call	Bond Future	533.1400	0.5331	530.6100	0.5306	(0.475)	0	0	0
2020/08/26	R209	05/11/2020	10.02	Call	Bond Future	851.2100	0.8512	813.1700	0.8132	(4.469)	0	0	0
2020/08/26	R209	05/11/2020			Bond Future	10.9586	66.0433	10.9773	65.9421	0.171	0.0000	0.0000	26,330
2020/08/26	R209	05/11/2020	10.00	Call	Bond Future	825.7400	0.8257	788.5300	0.7885	(4.506)	0	0	0
2020/08/26	R209	05/11/2020	10.00	Put	Bond Future	6,328.0200	6.3280	6,392.0100	6.3920	1.011	0	0	0
2020/08/26	R209	05/11/2020	10.02	Put	Bond Future	6,231.9800	6.2320	6,295.1400	6.2951	1.013	0	0	0
2020/08/26	R209	05/11/2020	10.01	Call	Bond Future	838.3600	0.8384	800.7800	0.8008	(4.483)	0	0	0
2020/08/26	R209	05/11/2020	10.01	Put	Bond Future	6,279.8500	6.2799	6,343.4700	6.3435	1.013	0	0	0
2020/08/26	R209	04/02/2021	10.12	Put	Bond Future	7,386.6300	7.3866	7,470.3300	7.4703	1.133	0	0	0
2020/08/26	R209	04/02/2021			Bond Future	11.1659	66.7233	11.1855	66.6203	0.175	0.0000	0.0000	0
2020/08/26	R209	04/02/2021	10.11	Call	Bond Future	1,504.8400	1.5048	1,485.6900	1.4857	(1.273)	0	0	0
2020/08/26	R209	04/02/2021	10.11	Put	Bond Future	7,431.8300	7.4318	7,515.7100	7.5157	1.129	0	0	0
2020/08/26	R209	04/02/2021	10.12	Call	Bond Future	1,519.3900	1.5194	1,500.0600	1.5001	(1.272)	0	0	0
2020/08/26	R209	04/02/2021	10.10	Call	Bond Future	1,490.3900	1.4904	1,471.4200	1.4714	(1.273)	0	0	0
2020/08/26	R209	04/02/2021	10.10	Put	Bond Future	7,477.2000	7.4772	7,561.2600	7.5613	1.124	0	0	0
2020/08/26	R209	06/05/2021	12.25	Put	Bond Future	2,641.0000	2.6410	2,706.6600	2.7067	2.486	0	0	3,000
2020/08/26	R209	06/05/2021	12.23	Put	Bond Future	2,670.1500	2.6701	2,736.2500	2.7363	2.476	0	0	0
2020/08/26	R209	06/05/2021	12.22	Call	Bond Future	6,790.7200	6.7907	6,752.4700	6.7525	(0.563)	0	0	0
2020/08/26	R209	06/05/2021			Bond Future	11.3783	64.2915	11.3987	64.1869	0.180	0.0000	0.0000	1,420
2020/08/26	R209	06/05/2021	10.25	Put	Bond Future	8,124.9300	8.1249	8,229.2800	8.2293	1.284	0	0	0
2020/08/26	R209	06/05/2021	10.25	Call	Bond Future	1,943.3000	1.9433	1,943.0800	1.9431	(0.011)	0	0	3,000
2020/08/26	R209	06/05/2021	11.25	Call	Bond Future	4,018.3200	4.0183	4,001.5100	4.0015	(0.418)	0	0	0
2020/08/26	R209	06/05/2021	11.25	Put	Bond Future	4,680.2000	4.6802	4,767.9600	4.7680	1.875	0	0	3,000
2020/08/26	R209	06/05/2021	12.25	Call	Bond Future	6,886.0200	6.8860	6,847.1100	6.8471	(0.565)	0	0	0
2020/08/26	R209	06/05/2021	12.23	Call	Bond Future	6,822.5200	6.8225	6,784.0500	6.7840	(0.564)	0	0	0
2020/08/26	R209	06/05/2021	12.22	Put	Bond Future	2,684.7500	2.6848	2,751.0700	2.7511	2.470	0	0	0
2020/08/26	R209	06/05/2021	12.24	Call	Bond Future	6,854.3500	6.8543	6,815.6600	6.8157	(0.564)	0	0	0
2020/08/26	R209	06/05/2021	12.24	Put	Bond Future	2,655.6200	2.6556	2,721.5000	2.7215	2.481	0	0	0
2020/08/26	R209	05/08/2021	11.81	Put	Bond Future	4,482.7700	4.4828	4,575.6300	4.5756	2.071	0	0	0
2020/08/26	R209	05/08/2021			Bond Future	11.5996	64.9885	11.6209	64.8826	0.184	0.0000	0.0000	0
2020/08/26	R209	05/08/2021	11.80	Call	Bond Future	5,490.3400	5.4903	5,477.5200	5.4775	(0.234)	0	0	0
2020/08/26	R209	05/08/2021	11.80	Put	Bond Future	4,503.9200	4.5039	4,596.9800	4.5970	2.066	0	0	0
2020/08/26	R209	05/08/2021	11.81	Call	Bond Future	5,517.8200	5.5178	5,504.8000	5.5048	(0.236)	0	0	0
2020/08/26	R209	05/08/2021	11.79	Call	Bond Future	5,463.1600	5.4632	5,450.5400	5.4505	(0.231)	0	0	0

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2020/08/26	R209	05/08/2021	11.79	Put	Bond Future	4,525.4300	4.5254	4,618.6900	4.6187	2.061	0	0	0
2020/08/26	R210	05/11/2020			Bond Future	185.1548	185.1548	187.0616	187.0616	1.030	0.0000	0.0000	2,243
2020/08/26	R210	04/02/2021			Bond Future	187.1059	187.1059	189.0308	189.0308	1.029	0.0000	0.0000	0
2020/08/26	R210	06/05/2021			Bond Future	186.4459	186.4459	188.3904	188.3904	1.043	0.0000	0.0000	0
2020/08/26	R210	05/08/2021			Bond Future	188.5099	188.5099	190.4757	190.4757	1.043	0.0000	0.0000	0
2020/08/26	R212	05/11/2020			Bond Future	167.2873	167.2873	167.7377	167.7377	0.269	0.0000	0.0000	6,967
2020/08/26	R212	04/02/2021			Bond Future	166.7723	166.7723	167.2256	167.2256	0.272	0.0000	0.0000	0
2020/08/26	R212	06/05/2021			Bond Future	168.5811	168.5811	169.0383	169.0383	0.271	0.0000	0.0000	0
2020/08/26	R212	05/08/2021			Bond Future	168.1364	168.1364	168.5983	168.5983	0.275	0.0000	0.0000	0
2020/08/26	R213	05/11/2020	9.60	Put	Bond Future	3,406.8800	3.4069	3,510.3900	3.5104	3.038	0	0	0
2020/08/26	R213	05/11/2020	9.59	Call	Bond Future	1,787.1400	1.7871	1,670.6900	1.6707	(6.516)	0	0	0
2020/08/26	R213	05/11/2020			Bond Future	9.8827	82.9798	9.9223	82.7591	0.401	0.0000	0.0000	16,478
2020/08/26	R213	05/11/2020	9.60	Call	Bond Future	1,810.2800	1.8103	1,693.1300	1.6931	(6.471)	0	0	0
2020/08/26	R213	05/11/2020	9.59	Put	Bond Future	3,440.9700	3.4410	3,545.1800	3.5452	3.029	0	0	0
2020/08/26	R213	05/11/2020	9.61	Call	Bond Future	1,833.6100	1.8336	1,715.7400	1.7157	(6.428)	0	0	0
2020/08/26	R213	05/11/2020	9.61	Put	Bond Future	3,373.0300	3.3730	3,475.8200	3.4758	3.047	0	0	0
2020/08/26	R213	04/02/2021	9.40	Call	Bond Future	1,827.6800	1.8277	1,792.8200	1.7928	(1.907)	0	0	0
2020/08/26	R213	04/02/2021	9.39	Put	Bond Future	5,766.1300	5.7661	5,955.4100	5.9554	3.283	0	0	0
2020/08/26	R213	04/02/2021			Bond Future	10.0994	83.8337	10.1409	83.6098	0.411	0.0000	0.0000	0
2020/08/26	R213	04/02/2021	9.41	Call	Bond Future	1,846.6500	1.8466	1,811.5500	1.8116	(1.901)	0	0	0
2020/08/26	R213	04/02/2021	9.41	Put	Bond Future	5,688.9500	5.6889	5,877.7600	5.8778	3.319	0	0	0
2020/08/26	R213	04/02/2021	9.40	Put	Bond Future	5,727.4500	5.7275	5,916.5000	5.9165	3.301	0	0	0
2020/08/26	R213	04/02/2021	9.39	Call	Bond Future	1,808.8300	1.8088	1,774.2000	1.7742	(1.914)	0	0	0
2020/08/26	R213	06/05/2021	11.91	Put	Bond Future	1,363.6300	1.3636	1,420.6200	1.4206	4.179	0	0	0
2020/08/26	R213	06/05/2021			Bond Future	10.3160	81.1940	10.3593	80.9673	0.420	0.0000	0.0000	0
2020/08/26	R213	06/05/2021	11.90	Call	Bond Future	9,142.7600	9.1428	8,973.3300	8.9733	(1.853)	0	0	0
2020/08/26	R213	06/05/2021	11.90	Put	Bond Future	1,374.9900	1.3750	1,432.3200	1.4323	4.169	0	0	0
2020/08/26	R213	06/05/2021	11.91	Call	Bond Future	9,177.1800	9.1772	9,007.4100	9.0074	(1.850)	0	0	0
2020/08/26	R213	06/05/2021	11.89	Call	Bond Future	9,108.3800	9.1084	8,939.2800	8.9393	(1.857)	0	0	0
2020/08/26	R213	06/05/2021	11.89	Put	Bond Future	1,386.4300	1.3864	1,444.0900	1.4441	4.159	0	0	0
2020/08/26	R213	05/08/2021	10.85	Call	Bond Future	5,422.6200	5.4226	5,311.8700	5.3119	(2.042)	0	0	0
2020/08/26	R213	05/08/2021	10.84	Put	Bond Future	3,926.4600	3.9265	4,045.4700	4.0455	3.031	0	0	0
2020/08/26	R213	05/08/2021			Bond Future	10.5475	82.0740	10.5928	81.8446	0.429	0.0000	0.0000	0
2020/08/26	R213	05/08/2021	10.86	Call	Bond Future	5,451.7000	5.4517	5,340.5400	5.3405	(2.039)	0	0	0
2020/08/26	R213	05/08/2021	10.86	Put	Bond Future	3,885.2100	3.8852	4,003.4100	4.0034	3.042	0	0	0
2020/08/26	R213	05/08/2021	10.85	Put	Bond Future	3,905.6300	3.9056	4,024.2400	4.0242	3.037	0	0	0
2020/08/26	R213	05/08/2021	10.84	Call	Bond Future	5,393.9100	5.3939	5,283.5600	5.2836	(2.046)	0	0	0
2020/08/26	R214	05/11/2020	10.26	Put	Bond Future	6,599.2700	6.5993	6,624.5100	6.6245	0.382	0	0	0
2020/08/26	R214	05/11/2020			Bond Future	11.2405	63.6590	11.2494	63.6103	0.079	0.0000	0.0000	19,969
2020/08/26	R214	05/11/2020	10.25	Call	Bond Future	831.2200	0.8312	808.0200	0.8080	(2.791)	0	0	0
2020/08/26	R214	05/11/2020	10.25	Put	Bond Future	6,649.4000	6.6494	6,674.9400	6.6749	0.384	0	0	0
2020/08/26	R214	05/11/2020	10.26	Call	Bond Future	844.0800	0.8441	820.5800	0.8206	(2.784)	0	0	0
2020/08/26	R214	05/11/2020	10.24	Call	Bond Future	819.1700	0.8192	796.1800	0.7962	(2.806)	0	0	0
2020/08/26	R214	05/11/2020	10.24	Put	Bond Future	6,700.4400	6.7004	6,726.1900	6.7262	0.384	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
2020/08/26	R214	04/02/2021	10.33	Call	Bond Future	1,483.7600	1.4838	1,487.6100	1.4876	0.259	0	0	0
2020/08/26	R214	04/02/2021			Bond Future	11.4483	64.3141	11.4577	64.2642	0.082	0.0000	0.0000	0
2020/08/26	R214	04/02/2021	10.31	Call	Bond Future	1,455.1000	1.4551	1,459.0200	1.4590	0.269	0	0	0
2020/08/26	R214	04/02/2021	10.31	Put	Bond Future	8,010.0800	8.0101	8,063.9700	8.0640	0.673	0	0	0
2020/08/26	R214	04/02/2021	10.33	Put	Bond Future	7,914.1200	7.9141	7,967.9400	7.9679	0.680	0	0	0
2020/08/26	R214	04/02/2021	10.32	Call	Bond Future	1,469.3800	1.4694	1,473.2700	1.4733	0.265	0	0	0
2020/08/26	R214	04/02/2021	10.32	Put	Bond Future	7,962.0100	7.9620	8,015.8700	8.0159	0.676	0	0	0
2020/08/26	R214	06/05/2021	12.26	Call	Bond Future	6,179.4100	6.1794	6,188.2900	6.1883	0.144	0	0	0
2020/08/26	R214	06/05/2021	12.25	Put	Bond Future	3,195.0900	3.1951	3,255.0500	3.2550	1.877	0	0	0
2020/08/26	R214	06/05/2021			Bond Future	11.6536	61.7195	11.6635	61.6686	0.085	0.0000	0.0000	0
2020/08/26	R214	06/05/2021	12.27	Call	Bond Future	6,210.0300	6.2100	6,218.7700	6.2188	0.141	0	0	0
2020/08/26	R214	06/05/2021	12.27	Put	Bond Future	3,161.3500	3.1613	3,221.0200	3.2210	1.887	0	0	0
2020/08/26	R214	06/05/2021	12.26	Put	Bond Future	3,178.1700	3.1782	3,237.9800	3.2380	1.882	0	0	0
2020/08/26	R214	06/05/2021	12.25	Call	Bond Future	6,148.8200	6.1488	6,157.8500	6.1578	0.147	0	0	0
2020/08/26	R214	05/08/2021	12.01	Call	Bond Future	5,453.1000	5.4531	5,485.6800	5.4857	0.597	0	0	0
2020/08/26	R214	05/08/2021			Bond Future	11.8708	62.3886	11.8812	62.3369	0.087	0.0000	0.0000	0
2020/08/26	R214	05/08/2021	12.01	Put	Bond Future	4,763.0900	4.7631	4,847.3400	4.8473	1.769	0	0	0
2020/08/26	R214	05/08/2021	12.03	Put	Bond Future	4,718.9400	4.7189	4,802.7100	4.8027	1.775	0	0	0
2020/08/26	R214	05/08/2021	12.02	Call	Bond Future	5,480.0600	5.4801	5,512.5100	5.5125	0.592	0	0	0
2020/08/26	R214	05/08/2021	12.02	Put	Bond Future	4,740.9700	4.7410	4,825.0900	4.8251	1.774	0	0	0
2020/08/26	R214	05/08/2021	12.03	Call	Bond Future	5,507.0500	5.5071	5,539.1500	5.5391	0.583	0	0	0
2020/08/26	R248	05/11/2020	10.03	Call	Bond Future	309.6100	0.3096	290.6100	0.2906	(6.137)	0	0	0
2020/08/26	R248	05/11/2020	10.02	Put	Bond Future	12,109.8000	12.1098	12,178.8200	12.1788	0.570	0	0	0
2020/08/26	R248	05/11/2020			Bond Future	11.6247	78.0879	11.6383	78.0002	0.117	0.0000	0.0000	111,749
2020/08/26	R248	05/11/2020	10.04	Call	Bond Future	315.8200	0.3158	296.5400	0.2965	(6.105)	0	0	0
2020/08/26	R248	05/11/2020	10.04	Put	Bond Future	11,955.5500	11.9556	12,024.0300	12.0240	0.573	0	0	0
2020/08/26	R248	05/11/2020	11.00	Put	Bond Future	5,820.8100	5.8208	5,918.5900	5.9186	1.680	0	0	0
2020/08/26	R248	05/11/2020	11.00	Call	Bond Future	1,575.9200	1.5759	1,585.9400	1.5859	0.636	0	0	950
2020/08/26	R248	05/11/2020	10.00	Put	Bond Future	12,264.9700	12.2650	12,334.5300	12.3345	0.567	0	0	0
2020/08/26	R248	05/11/2020	10.00	Call	Bond Future	291.5600	0.2916	273.3600	0.2734	(6.242)	0	0	950
2020/08/26	R248	05/11/2020	10.03	Put	Bond Future	12,032.5500	12.0326	12,101.3100	12.1013	0.571	0	0	0
2020/08/26	R248	05/11/2020	10.02	Call	Bond Future	303.5000	0.3035	284.7600	0.2848	(6.175)	0	0	0
2020/08/26	R248	04/02/2021	10.75	Call	Bond Future	1,743.2400	1.7432	1,744.1600	1.7442	0.053	0	0	2,590
2020/08/26	R248	04/02/2021	10.47	Put	Bond Future	10,927.4900	10.9275	11,020.0800	11.0201	0.847	0	0	0
2020/08/26	R248	04/02/2021	10.46	Call	Bond Future	1,288.6600	1.2887	1,291.7200	1.2917	0.237	0	0	0
2020/08/26	R248	04/02/2021			Bond Future	11.8522	78.8916	11.8665	78.8020	0.121	0.0000	0.0000	0
2020/08/26	R248	04/02/2021	10.75	Put	Bond Future	9,246.9000	9.2469	9,337.4100	9.3374	0.979	0	0	0
2020/08/26	R248	04/02/2021	11.50	Put	Bond Future	5,834.7900	5.8348	5,911.7800	5.9118	1.319	0	0	0
2020/08/26	R248	04/02/2021	11.50	Call	Bond Future	3,573.9400	3.5739	3,561.3400	3.5613	(0.353)	0	0	2,590
2020/08/26	R248	04/02/2021	10.47	Call	Bond Future	1,302.8000	1.3028	1,305.8000	1.3058	0.230	0	0	0
2020/08/26	R248	04/02/2021	10.46	Put	Bond Future	10,990.8700	10.9909	11,083.5200	11.0835	0.843	0	0	0
2020/08/26	R248	04/02/2021	10.48	Call	Bond Future	1,317.0400	1.3170	1,319.9900	1.3200	0.224	0	0	0
2020/08/26	R248	04/02/2021	10.48	Put	Bond Future	10,864.3400	10.8643	10,956.8800	10.9569	0.852	0	0	0
2020/08/26	R248	06/05/2021	12.36	Call	Bond Future	6,167.7400	6.1677	6,143.4500	6.1435	(0.394)	0	0	0
2020/08/26	R248	06/05/2021			Bond Future	12.0777	75.3173	12.0928	75.2264	0.125	0.0000	0.0000	0
2020/08/26	R248	06/05/2021	12.34	Call	Bond Future	6,100.8500	6.1009	6,076.9300	6.0769	(0.392)	0	0	0
2020/08/26	R248	06/05/2021	12.34	Put	Bond Future	4,546.4700	4.5465	4,613.5100	4.6135	1.475	0	0	0

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2020/08/26	R248	06/05/2021	12.36	Put	Bond Future	4,497.2700	4.4973	4,563.9400	4.5639	1.482	0	0	0
2020/08/26	R248	06/05/2021	12.35	Call	Bond Future	6,134.2700	6.1343	6,110.1600	6.1102	(0.393)	0	0	0
2020/08/26	R248	06/05/2021	12.35	Put	Bond Future	4,521.8000	4.5218	4,588.6500	4.5887	1.478	0	0	0
2020/08/26	R248	05/08/2021	12.51	Put	Bond Future	5,286.6000	5.2866	5,373.2900	5.3733	1.640	0	0	0
2020/08/26	R248	05/08/2021			Bond Future	12.3178	76.1338	12.3336	76.0416	0.129	0.0000	0.0000	0
2020/08/26	R248	05/08/2021	12.51	Call	Bond Future	6,391.6200	6.3916	6,386.1300	6.3861	(0.086)	0	0	0
2020/08/26	R248	05/08/2021	12.52	Call	Bond Future	6,422.9900	6.4230	6,417.6200	6.4176	(0.084)	0	0	0
2020/08/26	R248	05/08/2021	12.50	Put	Bond Future	5,311.7000	5.3117	5,398.5700	5.3986	1.635	0	0	0
2020/08/26	R248	05/08/2021	12.52	Put	Bond Future	5,261.3300	5.2613	5,348.1400	5.3481	1.650	0	0	0
2020/08/26	R248	05/08/2021	12.50	Call	Bond Future	6,359.9900	6.3600	6,354.6800	6.3547	(0.083)	0	0	0

Total

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