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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/09/2020 TO 14/09/2020

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
2020/09/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	2025	05/11/2020		Bond Future	144.1170	144.1170	144.1673	144.1673	0.035	0.0000	0.0000	3,891
2020/09/14	2025	04/02/2021		Bond Future	144.1184	144.1184	144.1687	144.1687	0.035	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
2020/09/14	2025	06/05/2021			Bond Future	145.6934	145.6934	145.7440	145.7440	0.035	0.0000	0.0000	0
2020/09/14	2025	05/08/2021			Bond Future	145.7810	145.7810	145.8319	145.8319	0.035	0.0000	0.0000	0
2020/09/14	2029	05/11/2020			Bond Future	102.1455	102.1455	102.3210	102.3210	0.172	0.0000	0.0000	5,004
2020/09/14	2029	04/02/2021			Bond Future	103.2160	103.2160	103.3930	103.3930	0.171	0.0000	0.0000	0
2020/09/14	2029	06/05/2021			Bond Future	103.2042	103.2042	103.3829	103.3829	0.173	0.0000	0.0000	0
2020/09/14	2029	05/08/2021			Bond Future	104.3508	104.3508	104.5314	104.5314	0.173	0.0000	0.0000	0
2020/09/14	2030	05/11/2020	9.39	Put	Bond Future	2,192.3300	2.1923	1,951.7900	1.9518	(10.972)	0	0	0
2020/09/14	2030	05/11/2020	9.38	Call	Bond Future	1,747.3600	1.7474	1,870.6500	1.8706	7.056	0	0	0
2020/09/14	2030	05/11/2020	9.60	Put	Bond Future	1,623.7400	1.6237	1,419.0900	1.4191	(12.604)	0	0	3,000
2020/09/14	2030	05/11/2020	9.99	Put	Bond Future	886.4500	0.8864	746.0700	0.7461	(15.836)	0	0	2,500
2020/09/14	2030	05/11/2020	8.10	Put	Bond Future	8,323.8900	8.3239	7,963.2700	7.9633	(4.332)	0	0	0
2020/09/14	2030	05/11/2020	8.73	Call	Bond Future	493.4500	0.4934	530.0100	0.5300	7.409	0	0	3,000
2020/09/14	2030	05/11/2020	10.06	Put	Bond Future	792.0200	0.7920	661.9700	0.6620	(16.420)	0	0	1,000
2020/09/14	2030	05/11/2020			Bond Future	9.4630	93.3242	9.3991	93.6897	(0.675)	0.0000	0.0000	92,820
2020/09/14	2030	05/11/2020	9.99	Call	Bond Future	3,831.0900	3.8311	4,056.2000	4.0562	5.876	0	0	0
2020/09/14	2030	05/11/2020	8.85	Put	Bond Future	4,238.9600	4.2390	3,921.9900	3.9220	(7.478)	0	0	0
2020/09/14	2030	05/11/2020	8.85	Call	Bond Future	650.4300	0.6504	698.9500	0.6989	7.460	0	0	3,000
2020/09/14	2030	05/11/2020	9.61	Call	Bond Future	2,434.0100	2.4340	2,596.5700	2.5966	6.679	0	0	0
2020/09/14	2030	05/11/2020	9.61	Put	Bond Future	1,599.8300	1.5998	1,396.9000	1.3969	(12.684)	0	0	3,000
2020/09/14	2030	05/11/2020	8.34	Put	Bond Future	6,896.7700	6.8968	6,543.0700	6.5431	(5.128)	0	0	0
2020/09/14	2030	05/11/2020	8.34	Call	Bond Future	181.7200	0.1817	193.5100	0.1935	6.488	0	0	1,000
2020/09/14	2030	05/11/2020	9.04	Put	Bond Future	3,423.2700	3.4233	3,129.3700	3.1294	(8.585)	0	0	0
2020/09/14	2030	05/11/2020	9.04	Call	Bond Future	966.3800	0.9664	1,037.9700	1.0380	7.408	0	0	1,000
2020/09/14	2030	05/11/2020	9.39	Call	Bond Future	1,774.4300	1.7744	1,899.3800	1.8994	7.042	0	0	0
2020/09/14	2030	05/11/2020	9.38	Put	Bond Future	2,222.7100	2.2227	1,980.5100	1.9805	(10.897)	0	0	0
2020/09/14	2030	05/11/2020	9.60	Call	Bond Future	2,401.4900	2.4015	2,562.3300	2.5623	6.698	0	0	0
2020/09/14	2030	05/11/2020	9.49	Call	Bond Future	2,059.2500	2.0593	2,201.1400	2.2011	6.890	0	0	0
2020/09/14	2030	05/11/2020	8.36	Put	Bond Future	6,781.7500	6.7817	6,428.8600	6.4289	(5.204)	0	0	0
2020/09/14	2030	05/11/2020	9.86	Put	Bond Future	1,090.3700	1.0904	929.6100	0.9296	(14.744)	0	0	14,160
2020/09/14	2030	05/11/2020	8.10	Call	Bond Future	91.3600	0.0914	96.2300	0.0962	5.331	0	0	3,000
2020/09/14	2030	05/11/2020	8.73	Put	Bond Future	4,805.8600	4.8059	4,476.9300	4.4769	(6.844)	0	0	0
2020/09/14	2030	05/11/2020	9.23	Put	Bond Future	2,711.7500	2.7118	2,445.3700	2.4454	(9.823)	0	0	0
2020/09/14	2030	05/11/2020	10.06	Call	Bond Future	4,118.3600	4.1184	4,353.8000	4.3538	5.717	0	0	0
2020/09/14	2030	05/11/2020	10.37	Put	Bond Future	473.9200	0.4739	383.7500	0.3838	(19.026)	0	0	8,000
2020/09/14	2030	05/11/2020	9.40	Call	Bond Future	1,801.8800	1.8019	1,928.5100	1.9285	7.028	0	0	0
2020/09/14	2030	05/11/2020	9.40	Put	Bond Future	2,162.3800	2.1624	1,923.5200	1.9235	(11.046)	0	0	0
2020/09/14	2030	05/11/2020	9.49	Put	Bond Future	1,905.2300	1.9052	1,681.6300	1.6816	(11.736)	0	0	2,500
2020/09/14	2030	05/11/2020	9.65	Call	Bond Future	2,566.1400	2.5661	2,735.6100	2.7356	6.604	0	0	0
2020/09/14	2030	05/11/2020	9.65	Put	Bond Future	1,506.7200	1.5067	1,310.7000	1.3107	(13.010)	0	0	2,500
2020/09/14	2030	05/11/2020	8.36	Call	Bond Future	191.8000	0.1918	204.4000	0.2044	6.569	0	0	14,160
2020/09/14	2030	05/11/2020	8.86	Put	Bond Future	4,193.4400	4.1934	3,877.5500	3.8775	(7.533)	0	0	0
2020/09/14	2030	05/11/2020	8.86	Call	Bond Future	664.9100	0.6649	714.5100	0.7145	7.460	0	0	14,160
2020/09/14	2030	05/11/2020	9.86	Call	Bond Future	3,320.3500	3.3204	3,525.0800	3.5251	6.166	0	0	0
2020/09/14	2030	05/11/2020	9.23	Call	Bond Future	1,368.9900	1.3690	1,468.1000	1.4681	7.240	0	0	3,000
2020/09/14	2030	05/11/2020	10.47	Call	Bond Future	5,918.8000	5.9188	6,204.8600	6.2049	4.833	0	0	0
2020/09/14	2030	05/11/2020	10.47	Put	Bond Future	399.8100	0.3998	320.3800	0.3204	(19.867)	0	0	3,000

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2020/09/14	2030	05/11/2020	8.53	Put	Bond Future	5,834.0900	5.8341	5,489.9000	5.4899	(5.900)	0	0	0
2020/09/14	2030	05/11/2020	8.53	Call	Bond Future	299.2100	0.2992	320.5100	0.3205	7.119	0	0	15,414
2020/09/14	2030	05/11/2020	9.03	Put	Bond Future	3,463.5600	3.4636	3,168.3200	3.1683	(8.524)	0	0	0
2020/09/14	2030	05/11/2020	9.03	Call	Bond Future	947.5500	0.9475	1,017.8000	1.0178	7.414	0	0	15,414
2020/09/14	2030	05/11/2020	10.37	Call	Bond Future	5,464.8200	5.4648	5,740.1400	5.7401	5.038	0	0	0
2020/09/14	2030	04/02/2021	9.20	Put	Bond Future	4,686.6800	4.6867	4,431.2300	4.4312	(5.451)	0	0	0
2020/09/14	2030	04/02/2021	8.20	Put	Bond Future	9,212.2500	9.2123	8,880.5300	8.8805	(3.601)	0	0	0
2020/09/14	2030	04/02/2021	9.12	Call	Bond Future	1,825.0700	1.8251	1,930.8800	1.9309	5.798	0	0	1,000
2020/09/14	2030	04/02/2021	8.36	Call	Bond Future	684.7900	0.6848	730.7100	0.7307	6.706	0	0	800
2020/09/14	2030	04/02/2021	9.16	Call	Bond Future	1,907.5800	1.9076	2,017.1800	2.0172	5.745	0	0	0
2020/09/14	2030	04/02/2021	9.15	Put	Bond Future	4,868.2400	4.8682	4,608.0100	4.6080	(5.345)	0	0	0
2020/09/14	2030	04/02/2021			Bond Future	9.6788	90.2754	9.6122	90.6442	(0.689)	0.0000	0.0000	0
2020/09/14	2030	04/02/2021	8.20	Call	Bond Future	545.8300	0.5458	582.9900	0.5830	6.808	0	0	1,600
2020/09/14	2030	04/02/2021	8.37	Put	Bond Future	8,311.1600	8.3112	7,988.7900	7.9888	(3.879)	0	0	0
2020/09/14	2030	04/02/2021	8.37	Call	Bond Future	694.3100	0.6943	740.8200	0.7408	6.699	0	0	1,000
2020/09/14	2030	04/02/2021	9.17	Call	Bond Future	1,928.7200	1.9287	2,039.2700	2.0393	5.732	0	0	0
2020/09/14	2030	04/02/2021	9.17	Put	Bond Future	4,795.1000	4.7951	4,536.7700	4.5368	(5.387)	0	0	0
2020/09/14	2030	04/02/2021	9.20	Call	Bond Future	1,992.5700	1.9926	2,106.0000	2.1060	5.693	0	0	1,600
2020/09/14	2030	04/02/2021	9.12	Put	Bond Future	4,979.4800	4.9795	4,716.4100	4.7164	(5.283)	0	0	0
2020/09/14	2030	04/02/2021	8.36	Put	Bond Future	8,362.9800	8.3630	8,040.0200	8.0400	(3.862)	0	0	0
2020/09/14	2030	04/02/2021	9.16	Put	Bond Future	4,831.4700	4.8315	4,572.1900	4.5722	(5.366)	0	0	0
2020/09/14	2030	04/02/2021	9.15	Call	Bond Future	1,886.7900	1.8868	1,995.4400	1.9954	5.758	0	0	0
2020/09/14	2030	04/02/2021	8.86	Put	Bond Future	6,012.8200	6.0128	5,726.3700	5.7264	(4.764)	0	0	0
2020/09/14	2030	04/02/2021	8.86	Call	Bond Future	1,341.8400	1.3418	1,424.2700	1.4243	6.143	0	0	800
2020/09/14	2030	04/02/2021	10.20	Call	Bond Future	4,855.7600	4.8558	5,068.1900	5.0682	4.375	0	0	0
2020/09/14	2030	04/02/2021	10.20	Put	Bond Future	2,037.7700	2.0378	1,881.3200	1.8813	(7.678)	0	0	1,800
2020/09/14	2030	06/05/2021	10.04	Put	Bond Future	3,473.6200	3.4736	3,285.0700	3.2851	(5.428)	0	0	0
2020/09/14	2030	06/05/2021	9.15	Call	Bond Future	2,038.7200	2.0387	2,149.3600	2.1494	5.427	0	0	0
2020/09/14	2030	06/05/2021	11.69	Call	Bond Future	9,848.7300	9.8487	10,146.0500	10.1461	3.019	0	0	0
2020/09/14	2030	06/05/2021	11.70	Put	Bond Future	930.9000	0.9309	856.1300	0.8561	(8.032)	0	0	0
2020/09/14	2030	06/05/2021			Bond Future	9.9026	91.2411	9.8330	91.6138	(0.703)	0.0000	0.0000	0
2020/09/14	2030	06/05/2021	10.74	Call	Bond Future	6,501.2400	6.5012	6,737.5100	6.7375	3.634	0	0	0
2020/09/14	2030	06/05/2021	10.74	Put	Bond Future	2,174.2200	2.1742	2,037.8700	2.0379	(6.271)	0	0	0
2020/09/14	2030	06/05/2021	7.97	Call	Bond Future	570.9400	0.5709	608.9300	0.6089	6.654	0	0	700
2020/09/14	2030	06/05/2021	10.04	Call	Bond Future	4,203.0200	4.2030	4,387.0900	4.3871	4.379	0	0	0
2020/09/14	2030	06/05/2021	9.15	Put	Bond Future	6,175.5800	6.1756	5,913.6000	5.9136	(4.242)	0	0	0
2020/09/14	2030	06/05/2021	9.92	Call	Bond Future	3,860.6400	3.8606	4,034.8400	4.0348	4.512	0	0	0
2020/09/14	2030	06/05/2021	11.69	Put	Bond Future	939.8900	0.9399	864.5900	0.8646	(8.012)	0	0	0
2020/09/14	2030	06/05/2021	11.70	Call	Bond Future	9,886.2200	9.8862	10,184.0700	10.1841	3.013	0	0	0
2020/09/14	2030	06/05/2021	9.22	Call	Bond Future	2,178.6700	2.1787	2,294.9100	2.2949	5.335	0	0	0
2020/09/14	2030	06/05/2021	9.22	Put	Bond Future	5,920.4100	5.9204	5,664.0300	5.6640	(4.330)	0	0	700
2020/09/14	2030	06/05/2021	7.97	Put	Bond Future	11,706.4700	11.7065	11,371.8400	11.3718	(2.859)	0	0	0
2020/09/14	2030	06/05/2021	9.92	Put	Bond Future	3,767.8400	3.7678	3,569.4200	3.5694	(5.266)	0	0	700
2020/09/14	2030	06/05/2021	11.71	Call	Bond Future	9,923.7400	9.9237	10,222.1300	10.2221	3.007	0	0	0
2020/09/14	2030	06/05/2021	11.71	Put	Bond Future	921.9800	0.9220	847.7500	0.8478	(8.051)	0	0	0
2020/09/14	2030	05/08/2021	10.42	Put	Bond Future	3,731.6200	3.7316	3,554.2300	3.5542	(4.754)	0	0	0
2020/09/14	2030	05/08/2021	10.41	Call	Bond Future	5,097.3900	5.0974	5,295.8900	5.2959	3.894	0	0	0
2020/09/14	2030	05/08/2021			Bond Future	10.1462	88.2283	10.0733	88.6048	(0.719)	0.0000	0.0000	0

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2020/09/14	2030	05/08/2021	10.42	Call	Bond Future	5,126.8000	5.1268	5,325.9800	5.3260	3.885	0	0	0
2020/09/14	2030	05/08/2021	10.41	Put	Bond Future	3,752.6600	3.7527	3,574.5900	3.5746	(4.745)	0	0	0
2020/09/14	2030	05/08/2021	10.43	Call	Bond Future	5,155.9500	5.1560	5,355.8100	5.3558	3.876	0	0	0
2020/09/14	2030	05/08/2021	10.43	Put	Bond Future	3,710.3600	3.7104	3,533.6500	3.5337	(4.763)	0	0	0
2020/09/14	2032	05/11/2020	9.77	Put	Bond Future	4,684.5600	4.6846	4,376.6500	4.3767	(6.573)	0	0	0
2020/09/14	2032	05/11/2020	9.61	Put	Bond Future	5,466.5200	5.4665	5,145.2700	5.1453	(5.877)	0	0	0
2020/09/14	2032	05/11/2020	10.99	Call	Bond Future	4,435.7000	4.4357	4,640.5200	4.6405	4.618	0	0	0
2020/09/14	2032	05/11/2020	9.44	Put	Bond Future	6,372.3200	6.3723	6,040.1600	6.0402	(5.213)	0	0	0
2020/09/14	2032	05/11/2020	11.08	Call	Bond Future	4,815.5000	4.8155	5,031.7900	5.0318	4.492	0	0	0
2020/09/14	2032	05/11/2020			Bond Future	10.4026	86.7392	10.3436	87.0895	(0.566)	0.0000	0.0000	119,907
2020/09/14	2032	05/11/2020	9.76	Call	Bond Future	802.7600	0.8028	844.2900	0.8443	5.173	0	0	0
2020/09/14	2032	05/11/2020	9.76	Put	Bond Future	4,731.5200	4.7315	4,422.6800	4.4227	(6.527)	0	0	0
2020/09/14	2032	05/11/2020	10.99	Put	Bond Future	1,048.0300	1.0480	902.4800	0.9025	(13.888)	0	0	3,000
2020/09/14	2032	05/11/2020	9.77	Call	Bond Future	818.8000	0.8188	861.2600	0.8613	5.186	0	0	0
2020/09/14	2032	05/11/2020	9.11	Call	Bond Future	171.5500	0.1716	177.2500	0.1773	3.323	0	0	3,000
2020/09/14	2032	05/11/2020	9.61	Call	Bond Future	585.3400	0.5853	614.4600	0.6145	4.975	0	0	3,000
2020/09/14	2032	05/11/2020	9.44	Call	Bond Future	395.0200	0.3950	413.2300	0.4132	4.610	0	0	1,000
2020/09/14	2032	05/11/2020	11.08	Put	Bond Future	925.2400	0.9252	791.1600	0.7912	(14.491)	0	0	1,000
2020/09/14	2032	05/11/2020	9.75	Call	Bond Future	786.8200	0.7868	827.4500	0.8275	5.164	0	0	0
2020/09/14	2032	05/11/2020	9.75	Put	Bond Future	4,778.6500	4.7787	4,468.9100	4.4689	(6.482)	0	0	0
2020/09/14	2032	05/11/2020	9.11	Put	Bond Future	8,328.5100	8.3285	7,983.8400	7.9838	(4.138)	0	0	0
2020/09/14	2032	05/11/2020	8.94	Put	Bond Future	9,415.9400	9.4159	9,068.1200	9.0681	(3.694)	0	0	0
2020/09/14	2032	05/11/2020	8.94	Call	Bond Future	108.7300	0.1087	111.2800	0.1113	2.345	0	0	1,000
2020/09/14	2032	04/02/2021	9.29	Call	Bond Future	869.5500	0.8695	914.5700	0.9146	5.177	0	0	800
2020/09/14	2032	04/02/2021	10.82	Put	Bond Future	3,128.2400	3.1282	2,940.6700	2.9407	(5.996)	0	0	800
2020/09/14	2032	04/02/2021	9.63	Call	Bond Future	1,320.9400	1.3209	1,387.0400	1.3870	5.004	0	0	0
2020/09/14	2032	04/02/2021			Bond Future	10.6332	87.6270	10.5718	87.9807	(0.577)	0.0000	0.0000	0
2020/09/14	2032	04/02/2021	8.79	Put	Bond Future	12,003.6600	12.0037	11,673.2100	11.6732	(2.753)	0	0	0
2020/09/14	2032	04/02/2021	8.79	Call	Bond Future	443.2200	0.4432	466.4500	0.4665	5.241	0	0	800
2020/09/14	2032	04/02/2021	9.61	Call	Bond Future	1,288.8100	1.2888	1,353.5200	1.3535	5.021	0	0	0
2020/09/14	2032	04/02/2021	9.61	Put	Bond Future	7,457.4800	7.4575	7,168.5100	7.1685	(3.875)	0	0	0
2020/09/14	2032	04/02/2021	9.29	Put	Bond Future	9,092.6000	9.0926	8,783.9400	8.7839	(3.395)	0	0	0
2020/09/14	2032	04/02/2021	10.82	Call	Bond Future	4,192.0800	4.1921	4,358.1900	4.3582	3.962	0	0	0
2020/09/14	2032	04/02/2021	9.63	Put	Bond Future	7,363.2700	7.3633	7,075.6900	7.0757	(3.906)	0	0	0
2020/09/14	2032	04/02/2021	9.62	Call	Bond Future	1,304.8100	1.3048	1,370.2200	1.3702	5.013	0	0	0
2020/09/14	2032	04/02/2021	9.62	Put	Bond Future	7,410.2800	7.4103	7,122.0100	7.1220	(3.890)	0	0	0
2020/09/14	2032	06/05/2021	12.57	Call	Bond Future	10,079.1000	10.0791	10,349.6900	10.3497	2.685	0	0	0
2020/09/14	2032	06/05/2021	12.12	Put	Bond Future	1,889.7800	1.8898	1,777.6300	1.7776	(5.935)	0	0	0
2020/09/14	2032	06/05/2021			Bond Future	10.8693	84.4192	10.8053	84.7764	(0.589)	0.0000	0.0000	0
2020/09/14	2032	06/05/2021	12.57	Put	Bond Future	1,308.5800	1.3086	1,221.9000	1.2219	(6.624)	0	0	736
2020/09/14	2032	06/05/2021	10.33	Put	Bond Future	5,981.5200	5.9815	5,747.1800	5.7472	(3.918)	0	0	0
2020/09/14	2032	06/05/2021	10.33	Call	Bond Future	2,904.9300	2.9049	3,027.8600	3.0279	4.232	0	0	736
2020/09/14	2032	06/05/2021	12.11	Call	Bond Future	8,434.2400	8.4342	8,678.7700	8.6788	2.899	0	0	0
2020/09/14	2032	06/05/2021	12.11	Put	Bond Future	1,904.7200	1.9047	1,791.9800	1.7920	(5.919)	0	0	0
2020/09/14	2032	06/05/2021	12.12	Call	Bond Future	8,469.0000	8.4690	8,714.1200	8.7141	2.894	0	0	0
2020/09/14	2032	06/05/2021	12.10	Call	Bond Future	8,399.5300	8.3995	8,643.4500	8.6435	2.904	0	0	0
2020/09/14	2032	06/05/2021	12.10	Put	Bond Future	1,919.7700	1.9198	1,806.4200	1.8064	(5.904)	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
2020/09/14	2032	05/08/2021	11.37	Put	Bond Future	4,309.6300	4.3096	4,134.6200	4.1346	(4.061)	0	0	0
2020/09/14	2032	05/08/2021			Bond Future	11.1186	85.3375	11.0517	85.6985	(0.601)	0.0000	0.0000	0
2020/09/14	2032	05/08/2021	11.36	Call	Bond Future	5,619.1400	5.6191	5,804.5500	5.8046	3.300	0	0	0
2020/09/14	2032	05/08/2021	11.36	Put	Bond Future	4,332.4400	4.3324	4,156.8200	4.1568	(4.054)	0	0	0
2020/09/14	2032	05/08/2021	11.37	Call	Bond Future	5,649.0200	5.6490	5,835.0400	5.8350	3.293	0	0	0
2020/09/14	2032	05/08/2021	11.35	Call	Bond Future	5,589.0000	5.5890	5,773.8000	5.7738	3.306	0	0	0
2020/09/14	2032	05/08/2021	11.35	Put	Bond Future	4,355.0400	4.3550	4,178.8100	4.1788	(4.047)	0	0	0
2020/09/14	2033	05/11/2020			Bond Future	95.8919	95.8919	95.6036	95.6036	(0.301)	0.0000	0.0000	10,355
2020/09/14	2033	04/02/2021			Bond Future	96.8969	96.8969	96.6052	96.6052	(0.301)	0.0000	0.0000	0
2020/09/14	2033	06/05/2021			Bond Future	96.7396	96.7396	96.4446	96.4446	(0.305)	0.0000	0.0000	0
2020/09/14	2033	05/08/2021			Bond Future	97.8143	97.8143	97.5160	97.5160	(0.305)	0.0000	0.0000	0
2020/09/14	2037	05/11/2020	10.18	Call	Bond Future	301.9000	0.3019	303.7100	0.3037	0.600	0	0	0
2020/09/14	2037	05/11/2020	10.17	Put	Bond Future	8,296.0300	8.2960	7,999.1400	7.9991	(3.579)	0	0	0
2020/09/14	2037	05/11/2020			Bond Future	11.3846	81.1929	11.3360	81.4914	(0.427)	0.0000	0.0000	139,130
2020/09/14	2037	05/11/2020	10.19	Call	Bond Future	308.7200	0.3087	310.7300	0.3107	0.651	0	0	0
2020/09/14	2037	05/11/2020	10.19	Put	Bond Future	8,168.0300	8.1680	7,871.5400	7.8715	(3.630)	0	0	0
2020/09/14	2037	05/11/2020	10.17	Call	Bond Future	295.2100	0.2952	296.8200	0.2968	0.545	0	0	0
2020/09/14	2037	05/11/2020	10.18	Put	Bond Future	8,231.9200	8.2319	7,935.2300	7.9352	(3.604)	0	0	0
2020/09/14	2037	04/02/2021	13.73	Call	Bond Future	11,798.0500	11.7981	12,041.0200	12.0410	2.059	0	0	0
2020/09/14	2037	04/02/2021	10.85	Call	Bond Future	2,093.3300	2.0933	2,160.0700	2.1601	3.188	0	0	0
2020/09/14	2037	04/02/2021	10.35	Call	Bond Future	1,212.4700	1.2125	1,252.1900	1.2522	3.276	0	0	0
2020/09/14	2037	04/02/2021	10.28	Put	Bond Future	9,733.9600	9.7340	9,469.2700	9.4693	(2.719)	0	0	0
2020/09/14	2037	04/02/2021	10.27	Call	Bond Future	1,108.9500	1.1089	1,145.1300	1.1451	3.263	0	0	0
2020/09/14	2037	04/02/2021			Bond Future	11.6208	77.7696	11.5701	78.0709	(0.436)	0.0000	0.0000	0
2020/09/14	2037	04/02/2021	11.97	Put	Bond Future	3,187.7500	3.1877	3,028.5500	3.0286	(4.994)	0	0	0
2020/09/14	2037	04/02/2021	11.97	Call	Bond Future	5,215.4100	5.2154	5,357.5100	5.3575	2.725	0	0	300
2020/09/14	2037	04/02/2021	9.65	Put	Bond Future	13,678.3300	13.6783	13,392.6600	13.3927	(2.088)	0	0	0
2020/09/14	2037	04/02/2021	9.65	Call	Bond Future	514.0800	0.5141	529.7100	0.5297	3.040	0	0	72
2020/09/14	2037	04/02/2021	11.90	Call	Bond Future	4,977.8200	4.9778	5,115.2100	5.1152	2.760	0	0	0
2020/09/14	2037	04/02/2021	13.73	Put	Bond Future	707.3500	0.7073	649.0200	0.6490	(8.246)	0	0	300
2020/09/14	2037	04/02/2021	10.85	Put	Bond Future	6,875.6400	6.8756	6,641.0800	6.6411	(3.411)	0	0	72
2020/09/14	2037	04/02/2021	10.35	Put	Bond Future	9,340.2800	9.3403	9,078.7000	9.0787	(2.801)	0	0	72
2020/09/14	2037	04/02/2021	10.28	Call	Bond Future	1,121.5200	1.1215	1,158.1300	1.1581	3.264	0	0	0
2020/09/14	2037	04/02/2021	10.27	Put	Bond Future	9,790.9600	9.7910	9,525.8400	9.5258	(2.708)	0	0	0
2020/09/14	2037	04/02/2021	11.90	Put	Bond Future	3,350.0200	3.3500	3,186.1100	3.1861	(4.893)	0	0	240
2020/09/14	2037	04/02/2021	10.48	Put	Bond Future	8,633.8900	8.6339	8,378.5000	8.3785	(2.958)	0	0	0
2020/09/14	2037	04/02/2021	10.48	Call	Bond Future	1,395.3200	1.3953	1,441.2300	1.4412	3.290	0	0	240
2020/09/14	2037	04/02/2021	10.29	Call	Bond Future	1,134.2000	1.1342	1,171.2500	1.1713	3.267	0	0	0
2020/09/14	2037	04/02/2021	10.29	Put	Bond Future	9,677.1600	9.6772	9,412.9100	9.4129	(2.731)	0	0	0
2020/09/14	2037	06/05/2021	12.42	Call	Bond Future	6,614.7300	6.6147	6,777.8200	6.7778	2.466	0	0	0
2020/09/14	2037	06/05/2021			Bond Future	11.8625	78.6019	11.8096	78.9062	(0.445)	0.0000	0.0000	0
2020/09/14	2037	06/05/2021	12.42	Put	Bond Future	3,513.2300	3.5132	3,372.0200	3.3720	(4.019)	0	0	0
2020/09/14	2037	06/05/2021	12.43	Call	Bond Future	6,649.1800	6.6492	6,812.7900	6.8128	2.461	0	0	0
2020/09/14	2037	06/05/2021	12.44	Put	Bond Future	3,474.5800	3.4746	3,334.4100	3.3344	(4.034)	0	0	0
2020/09/14	2037	06/05/2021	12.43	Put	Bond Future	3,493.8500	3.4938	3,353.1600	3.3532	(4.027)	0	0	0
2020/09/14	2037	06/05/2021	12.44	Call	Bond Future	6,683.6900	6.6837	6,847.8200	6.8478	2.456	0	0	0

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2020/09/14	2037	05/08/2021	12.26	Put	Bond Future	5,112.8800	5.1129	4,953.3800	4.9534	(3.120)	0	0	0
2020/09/14	2037	05/08/2021	12.27	Call	Bond Future	5,898.9600	5.8990	6,047.4800	6.0475	2.518	0	0	0
2020/09/14	2037	05/08/2021	12.28	Call	Bond Future	5,929.2300	5.9292	6,078.2300	6.0782	2.513	0	0	0
2020/09/14	2037	05/08/2021			Bond Future	12.1228	75.2013	12.0676	75.5088	(0.455)	0.0000	0.0000	0
2020/09/14	2037	05/08/2021	12.26	Call	Bond Future	5,869.0300	5.8690	6,017.0600	6.0171	2.522	0	0	0
2020/09/14	2037	05/08/2021	12.28	Put	Bond Future	5,063.8500	5.0638	4,905.3200	4.9053	(3.131)	0	0	0
2020/09/14	2037	05/08/2021	12.27	Put	Bond Future	5,088.1600	5.0882	4,929.1500	4.9292	(3.125)	0	0	0
2020/09/14	2038	05/11/2020			Bond Future	107.0594	107.0594	107.0798	107.0798	0.019	0.0000	0.0000	10,927
2020/09/14	2038	04/02/2021			Bond Future	106.4836	106.4836	106.5041	106.5041	0.019	0.0000	0.0000	0
2020/09/14	2038	06/05/2021			Bond Future	107.6476	107.6476	107.6680	107.6680	0.019	0.0000	0.0000	0
2020/09/14	2038	05/08/2021			Bond Future	107.1213	107.1213	107.1417	107.1417	0.019	0.0000	0.0000	0
2020/09/14	2040	05/11/2020	10.30	Call	Bond Future	289.8300	0.2898	297.6100	0.2976	2.684	0	0	0
2020/09/14	2040	05/11/2020	11.00	Put	Bond Future	4,912.1400	4.9121	4,586.5000	4.5865	(6.629)	0	0	0
2020/09/14	2040	05/11/2020	10.23	Call	Bond Future	246.2500	0.2463	252.0200	0.2520	2.343	0	0	2,000
2020/09/14	2040	05/11/2020	11.70	Put	Bond Future	2,308.0600	2.3081	2,074.1200	2.0741	(10.136)	0	0	2,000
2020/09/14	2040	05/11/2020	9.50	Call	Bond Future	32.6300	0.0326	31.7200	0.0317	(2.789)	0	0	2,000
2020/09/14	2040	05/11/2020	10.00	Call	Bond Future	139.0000	0.1390	140.4600	0.1405	1.050	0	0	2,380
2020/09/14	2040	05/11/2020			Bond Future	11.5486	82.9447	11.4896	83.3252	(0.510)	0.0000	0.0000	72,587
2020/09/14	2040	05/11/2020	10.30	Put	Bond Future	9,021.1600	9.0212	8,648.4200	8.6484	(4.132)	0	0	0
2020/09/14	2040	05/11/2020	9.73	Put	Bond Future	13,294.7400	13.2947	12,913.6700	12.9137	(2.866)	0	0	0
2020/09/14	2040	05/11/2020	9.73	Call	Bond Future	65.9100	0.0659	65.3600	0.0654	(0.834)	0	0	2,000
2020/09/14	2040	05/11/2020	10.23	Put	Bond Future	9,511.4000	9.5114	9,136.6500	9.1366	(3.940)	0	0	0
2020/09/14	2040	05/11/2020	10.31	Call	Bond Future	296.5400	0.2965	304.6400	0.3046	2.732	0	0	0
2020/09/14	2040	05/11/2020	10.32	Put	Bond Future	8,883.1000	8.8831	8,511.0000	8.5110	(4.189)	0	0	0
2020/09/14	2040	05/11/2020	11.00	Call	Bond Future	1,252.8600	1.2529	1,307.7400	1.3077	4.380	0	0	2,380
2020/09/14	2040	05/11/2020	11.70	Call	Bond Future	3,273.0500	3.2731	3,419.6300	3.4196	4.478	0	0	0
2020/09/14	2040	05/11/2020	9.50	Put	Bond Future	15,177.4300	15.1774	14,796.0000	14.7960	(2.513)	0	0	0
2020/09/14	2040	05/11/2020	10.00	Put	Bond Future	11,194.0800	11.1941	10,815.0200	10.8150	(3.386)	0	0	0
2020/09/14	2040	05/11/2020	10.31	Put	Bond Future	8,952.0200	8.9520	8,579.6000	8.5796	(4.160)	0	0	0
2020/09/14	2040	05/11/2020	10.32	Call	Bond Future	303.3700	0.3034	311.7900	0.3118	2.775	0	0	0
2020/09/14	2040	05/11/2020	11.50	Call	Bond Future	2,594.2400	2.5942	2,711.9600	2.7120	4.538	0	0	0
2020/09/14	2040	05/11/2020	11.50	Put	Bond Future	2,907.6300	2.9076	2,644.8300	2.6448	(9.038)	0	0	2,000
2020/09/14	2040	04/02/2021	9.49	Call	Bond Future	342.6400	0.3426	357.6300	0.3576	4.375	0	0	500
2020/09/14	2040	04/02/2021	9.57	Put	Bond Future	16,370.2000	16.3702	16,003.1200	16.0031	(2.242)	0	0	0
2020/09/14	2040	04/02/2021	10.07	Put	Bond Future	12,714.8600	12.7149	12,365.2500	12.3653	(2.750)	0	0	0
2020/09/14	2040	04/02/2021	10.42	Put	Bond Future	10,447.5000	10.4475	10,115.7700	10.1158	(3.175)	0	0	0
2020/09/14	2040	04/02/2021			Bond Future	11.7830	79.2891	11.7216	79.6731	(0.521)	0.0000	0.0000	0
2020/09/14	2040	04/02/2021	10.07	Call	Bond Future	763.8700	0.7639	798.3400	0.7983	4.513	0	0	800
2020/09/14	2040	04/02/2021	11.74	Call	Bond Future	4,194.0700	4.1941	4,350.7700	4.3508	3.736	0	0	0
2020/09/14	2040	04/02/2021	11.74	Put	Bond Future	4,462.5500	4.4625	4,235.1700	4.2352	(5.095)	0	0	800
2020/09/14	2040	04/02/2021	10.41	Call	Bond Future	1,149.5200	1.1495	1,201.3000	1.2013	4.504	0	0	0
2020/09/14	2040	04/02/2021	10.41	Put	Bond Future	10,508.8000	10.5088	10,176.5000	10.1765	(3.162)	0	0	0
2020/09/14	2040	04/02/2021	9.49	Put	Bond Future	16,998.0300	16.9980	16,628.9400	16.6289	(2.171)	0	0	0
2020/09/14	2040	04/02/2021	9.57	Call	Bond Future	385.9000	0.3859	402.9000	0.4029	4.405	0	0	800
2020/09/14	2040	04/02/2021	10.42	Call	Bond Future	1,162.6800	1.1627	1,215.0300	1.2150	4.503	0	0	0
2020/09/14	2040	04/02/2021	10.24	Put	Bond Future	11,582.5000	11.5825	11,240.9600	11.2410	(2.949)	0	0	0

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2020/09/14	2040	04/02/2021	10.24	Call	Bond Future	942.1000	0.9421	984.6400	0.9846	4.515	0	0	500
2020/09/14	2040	04/02/2021	11.57	Call	Bond Future	3,680.3200	3.6803	3,822.0000	3.8220	3.850	0	0	0
2020/09/14	2040	04/02/2021	11.57	Put	Bond Future	5,024.9100	5.0249	4,782.5100	4.7825	(4.824)	0	0	500
2020/09/14	2040	04/02/2021	10.40	Call	Bond Future	1,136.4700	1.1365	1,187.6700	1.1877	4.505	0	0	0
2020/09/14	2040	04/02/2021	10.40	Put	Bond Future	10,570.3100	10.5703	10,237.4300	10.2374	(3.149)	0	0	0
2020/09/14	2040	06/05/2021	12.44	Put	Bond Future	3,943.0300	3.9430	3,761.5900	3.7616	(4.602)	0	0	0
2020/09/14	2040	06/05/2021			Bond Future	12.0226	80.1376	11.9585	80.5256	(0.533)	0.0000	0.0000	0
2020/09/14	2040	06/05/2021	12.43	Call	Bond Future	6,359.9100	6.3599	6,565.7800	6.5658	3.237	0	0	0
2020/09/14	2040	06/05/2021	12.43	Put	Bond Future	3,965.9200	3.9659	3,783.7900	3.7838	(4.592)	0	0	0
2020/09/14	2040	06/05/2021	12.44	Call	Bond Future	6,394.2600	6.3943	6,600.8200	6.6008	3.230	0	0	0
2020/09/14	2040	06/05/2021	12.42	Call	Bond Future	6,325.3800	6.3254	6,530.5700	6.5306	3.244	0	0	0
2020/09/14	2040	06/05/2021	12.42	Put	Bond Future	3,988.6900	3.9887	3,805.8800	3.8059	(4.583)	0	0	0
2020/09/14	2040	05/08/2021	12.47	Call	Bond Future	6,241.2700	6.2413	6,440.0500	6.4400	3.185	0	0	0
2020/09/14	2040	05/08/2021			Bond Future	12.2807	76.5035	12.2136	76.8956	(0.546)	0.0000	0.0000	0
2020/09/14	2040	05/08/2021	12.47	Put	Bond Future	5,151.8400	5.1518	4,958.4900	4.9585	(3.753)	0	0	0
2020/09/14	2040	05/08/2021	12.48	Call	Bond Future	6,272.1800	6.2722	6,471.5800	6.4716	3.179	0	0	0
2020/09/14	2040	05/08/2021	12.49	Put	Bond Future	5,099.8400	5.0998	4,907.7400	4.9077	(3.767)	0	0	0
2020/09/14	2040	05/08/2021	12.48	Put	Bond Future	5,125.9200	5.1259	4,933.1900	4.9332	(3.760)	0	0	0
2020/09/14	2040	05/08/2021	12.49	Call	Bond Future	6,302.8600	6.3029	6,502.8900	6.5029	3.174	0	0	0
2020/09/14	2044	05/11/2020	10.36	Call	Bond Future	281.4900	0.2815	288.5600	0.2886	2.512	0	0	0
2020/09/14	2044	05/11/2020	11.06	Put	Bond Future	5,009.1600	5.0092	4,683.5200	4.6835	(6.501)	0	0	525
2020/09/14	2044	05/11/2020	11.43	Call	Bond Future	2,171.2900	2.1713	2,267.8500	2.2678	4.447	0	0	0
2020/09/14	2044	05/11/2020	9.72	Put	Bond Future	14,113.6900	14.1137	13,734.4400	13.7344	(2.687)	0	0	0
2020/09/14	2044	05/11/2020	9.97	Call	Bond Future	104.8200	0.1048	105.0600	0.1051	0.229	0	0	300
2020/09/14	2044	05/11/2020	9.29	Put	Bond Future	17,847.2400	17.8472	17,468.1500	17.4682	(2.124)	0	0	0
2020/09/14	2044	05/11/2020	9.96	Put	Bond Future	12,165.2000	12.1652	11,786.9700	11.7870	(3.109)	0	0	0
2020/09/14	2044	05/11/2020			Bond Future	11.6247	79.4584	11.5659	79.8368	(0.506)	0.0000	0.0000	47,319
2020/09/14	2044	05/11/2020	10.34	Call	Bond Future	268.6800	0.2687	275.1700	0.2752	2.416	0	0	0
2020/09/14	2044	05/11/2020	10.34	Put	Bond Future	9,310.5600	9.3106	8,938.6600	8.9387	(3.994)	0	0	0
2020/09/14	2044	05/11/2020	9.72	Call	Bond Future	50.6800	0.0507	49.8200	0.0498	(1.697)	0	0	1,815
2020/09/14	2044	05/11/2020	9.97	Put	Bond Future	12,086.3000	12.0863	11,708.1500	11.7082	(3.129)	0	0	0
2020/09/14	2044	05/11/2020	9.96	Call	Bond Future	101.9700	0.1020	102.1300	0.1021	0.157	0	0	0
2020/09/14	2044	05/11/2020	11.38	Call	Bond Future	2,029.9800	2.0300	2,119.9900	2.1200	4.434	0	0	0
2020/09/14	2044	05/11/2020	11.38	Put	Bond Future	3,624.4700	3.6245	3,336.0900	3.3361	(7.956)	0	0	300
2020/09/14	2044	05/11/2020	10.36	Put	Bond Future	9,169.0900	9.1691	8,797.7700	8.7978	(4.050)	0	0	0
2020/09/14	2044	05/11/2020	11.06	Call	Bond Future	1,242.9200	1.2429	1,295.6700	1.2957	4.244	0	0	0
2020/09/14	2044	05/11/2020	10.04	Put	Bond Future	11,539.4400	11.5394	11,161.9300	11.1619	(3.271)	0	0	0
2020/09/14	2044	05/11/2020	11.17	Put	Bond Future	4,498.6900	4.4987	4,184.8700	4.1849	(6.976)	0	0	1,815
2020/09/14	2044	05/11/2020	11.43	Put	Bond Future	3,435.4400	3.4354	3,153.6100	3.1536	(8.204)	0	0	1,815
2020/09/14	2044	05/11/2020	8.87	Put	Bond Future	21,773.1300	21.7731	21,394.4900	21.3945	(1.739)	0	0	0
2020/09/14	2044	05/11/2020	9.29	Call	Bond Future	12.0300	0.0120	11.3300	0.0113	(5.819)	0	0	300
2020/09/14	2044	05/11/2020	10.35	Call	Bond Future	275.0200	0.2750	281.8000	0.2818	2.465	0	0	0
2020/09/14	2044	05/11/2020	10.35	Put	Bond Future	9,239.7000	9.2397	8,868.0900	8.8681	(4.022)	0	0	0
2020/09/14	2044	05/11/2020	10.04	Call	Bond Future	126.7600	0.1268	127.6400	0.1276	0.694	0	0	525
2020/09/14	2044	05/11/2020	9.34	Put	Bond Future	17,398.0100	17.3980	17,018.8600	17.0189	(2.179)	0	0	0
2020/09/14	2044	05/11/2020	9.34	Call	Bond Future	14.4000	0.0144	13.6400	0.0136	(5.278)	0	0	525
2020/09/14	2044	05/11/2020	11.17	Call	Bond Future	1,490.4000	1.4904	1,554.9700	1.5550	4.332	0	0	0

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2020/09/14	2044	05/11/2020	8.87	Call	Bond Future	2.3000	0.0023	2.0500	0.0021	(10.870)	0	0	1,815
2020/09/14	2044	05/11/2020	10.02	Put	Bond Future	11,694.7100	11.6947	11,317.0000	11.3170	(3.230)	0	0	0
2020/09/14	2044	05/11/2020	10.02	Call	Bond Future	120.1300	0.1201	120.8100	0.1208	0.566	0	0	1,815
2020/09/14	2044	04/02/2021	10.04	Put	Bond Future	13,497.0000	13.4970	13,145.0000	13.1450	(2.608)	0	0	0
2020/09/14	2044	04/02/2021	10.37	Call	Bond Future	1,015.7800	1.0158	1,061.2100	1.0612	4.472	0	0	0
2020/09/14	2044	04/02/2021	10.35	Put	Bond Future	11,374.6600	11.3747	11,037.0800	11.0371	(2.968)	0	0	0
2020/09/14	2044	04/02/2021			Bond Future	11.8527	75.8922	11.7913	76.2742	(0.518)	0.0000	0.0000	0
2020/09/14	2044	04/02/2021	10.37	Put	Bond Future	11,244.8600	11.2449	10,908.3400	10.9083	(2.993)	0	0	0
2020/09/14	2044	04/02/2021	10.35	Call	Bond Future	991.8700	0.9919	1,036.2400	1.0362	4.473	0	0	0
2020/09/14	2044	04/02/2021	10.04	Call	Bond Future	671.9800	0.6720	701.9300	0.7019	4.457	0	0	0
2020/09/14	2044	04/02/2021	10.84	Call	Bond Future	1,724.8800	1.7249	1,800.0600	1.8001	4.359	0	0	0
2020/09/14	2044	04/02/2021	10.36	Put	Bond Future	11,309.6500	11.3096	10,972.6000	10.9726	(2.980)	0	0	0
2020/09/14	2044	04/02/2021	10.84	Put	Bond Future	8,469.6400	8.4696	8,162.8700	8.1629	(3.622)	0	0	265
2020/09/14	2044	04/02/2021	10.29	Call	Bond Future	922.6200	0.9226	963.9000	0.9639	4.474	0	0	0
2020/09/14	2044	04/02/2021	10.29	Put	Bond Future	11,769.3100	11.7693	11,428.6400	11.4286	(2.895)	0	0	265
2020/09/14	2044	04/02/2021	9.66	Put	Bond Future	16,373.1900	16.3732	16,008.4400	16.0084	(2.228)	0	0	0
2020/09/14	2044	04/02/2021	9.66	Call	Bond Future	394.6800	0.3947	411.8800	0.4119	4.358	0	0	265
2020/09/14	2044	04/02/2021	10.36	Call	Bond Future	1,003.7700	1.0038	1,048.6700	1.0487	4.473	0	0	0
2020/09/14	2044	06/05/2021	12.43	Put	Bond Future	4,142.6400	4.1426	3,957.0900	3.9571	(4.479)	0	0	0
2020/09/14	2044	06/05/2021	12.44	Call	Bond Future	6,190.8200	6.1908	6,391.8600	6.3919	3.247	0	0	0
2020/09/14	2044	06/05/2021			Bond Future	12.0855	76.7044	12.0213	77.0903	(0.531)	0.0000	0.0000	0
2020/09/14	2044	06/05/2021	12.45	Call	Bond Future	6,224.7000	6.2247	6,426.4300	6.4264	3.241	0	0	0
2020/09/14	2044	06/05/2021	12.45	Put	Bond Future	4,096.1000	4.0961	3,911.9200	3.9119	(4.496)	0	0	0
2020/09/14	2044	06/05/2021	12.43	Call	Bond Future	6,157.2200	6.1572	6,357.5800	6.3576	3.254	0	0	0
2020/09/14	2044	06/05/2021	12.44	Put	Bond Future	4,119.1900	4.1192	3,934.3200	3.9343	(4.488)	0	0	0
2020/09/14	2044	05/08/2021	12.60	Put	Bond Future	4,990.1100	4.9901	4,802.6700	4.8027	(3.756)	0	0	0
2020/09/14	2044	05/08/2021	12.61	Put	Bond Future	4,965.9500	4.9660	4,779.1100	4.7791	(3.762)	0	0	0
2020/09/14	2044	05/08/2021			Bond Future	12.3361	73.1581	12.2689	73.5481	(0.545)	0.0000	0.0000	0
2020/09/14	2044	05/08/2021	12.60	Call	Bond Future	6,487.7300	6.4877	6,690.3000	6.6903	3.122	0	0	0
2020/09/14	2044	05/08/2021	12.61	Call	Bond Future	6,519.2600	6.5193	6,722.4300	6.7224	3.116	0	0	0
2020/09/14	2044	05/08/2021	12.59	Call	Bond Future	6,456.2400	6.4562	6,658.2000	6.6582	3.128	0	0	0
2020/09/14	2044	05/08/2021	12.59	Put	Bond Future	5,014.3900	5.0144	4,826.3400	4.8263	(3.750)	0	0	0
2020/09/14	2046	05/11/2020			Bond Future	94.8005	94.8005	94.8190	94.8190	0.020	0.0000	0.0000	16,197
2020/09/14	2046	04/02/2021			Bond Future	95.7941	95.7941	95.8125	95.8125	0.019	0.0000	0.0000	0
2020/09/14	2046	06/05/2021			Bond Future	95.0501	95.0501	95.0686	95.0686	0.019	0.0000	0.0000	0
2020/09/14	2046	05/08/2021			Bond Future	96.1063	96.1063	96.1249	96.1249	0.019	0.0000	0.0000	0
2020/09/14	2050	05/11/2020			Bond Future	97.2407	97.2407	97.2593	97.2593	0.019	0.0000	0.0000	13,962
2020/09/14	2050	04/02/2021			Bond Future	96.3689	96.3689	96.3875	96.3875	0.019	0.0000	0.0000	0
2020/09/14	2050	06/05/2021			Bond Future	97.4222	97.4222	97.4407	97.4407	0.019	0.0000	0.0000	0
2020/09/14	2050	05/08/2021			Bond Future	96.5760	96.5760	96.5947	96.5947	0.019	0.0000	0.0000	0
2020/09/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/14	AL37	05/11/2020			Index Future	756.2300	756.2300	759.7240	759.7240	0.462	0.0000	0.0000	0
2020/09/14	AL37	04/02/2021			Index Future	763.9690	763.9690	767.4910	767.4910	0.461	0.0000	0.0000	0
2020/09/14	AL37	06/05/2021			Index Future	772.1320	772.1320	775.6860	775.6860	0.460	0.0000	0.0000	0
2020/09/14	AL37	05/08/2021			Index Future	780.4370	780.4370	784.0280	784.0280	0.460	0.0000	0.0000	0
2020/09/14	AL7T	05/11/2020			Index Future	815.5370	815.5370	819.0090	819.0090	0.426	0.0000	0.0000	0
2020/09/14	AL7T	04/02/2021			Index Future	823.8830	823.8830	827.3820	827.3820	0.425	0.0000	0.0000	0
2020/09/14	AL7T	06/05/2021			Index Future	832.6860	832.6860	836.2170	836.2170	0.424	0.0000	0.0000	0
2020/09/14	AL7T	05/08/2021			Index Future	841.6430	841.6430	845.2090	845.2090	0.424	0.0000	0.0000	0
2020/09/14	ALBI	05/11/2020			Index Future	716.6520	716.6520	719.7560	719.7560	0.433	0.0000	0.0000	226
2020/09/14	ALBI	04/02/2021			Index Future	723.9860	723.9860	727.1140	727.1140	0.432	0.0000	0.0000	0
2020/09/14	ALBI	06/05/2021			Index Future	731.7220	731.7220	734.8780	734.8780	0.431	0.0000	0.0000	0
2020/09/14	ALBI	05/08/2021			Index Future	739.5930	739.5930	742.7810	742.7810	0.431	0.0000	0.0000	0
2020/09/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2020/09/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/09/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/09/14	ES33	05/11/2020			Bond Future	12.0109	71.9745	11.9515	72.2759	(0.495)	0.0000	0.0000	350
2020/09/14	ES33	04/02/2021			Bond Future	12.2942	72.7111	12.2322	73.0153	(0.504)	0.0000	0.0000	0
2020/09/14	ES33	06/05/2021			Bond Future	12.5794	69.7137	12.5147	70.0209	(0.515)	0.0000	0.0000	0
2020/09/14	ES33	05/08/2021			Bond Future	12.8813	70.4720	12.8137	70.7825	(0.526)	0.0000	0.0000	0
2020/09/14	ES42	05/11/2020			Bond Future	12.4410	71.0634	12.3814	71.3957	(0.478)	0.0000	0.0000	4,789
2020/09/14	ES42	04/02/2021			Bond Future	12.7063	71.7913	12.6440	72.1267	(0.490)	0.0000	0.0000	0
2020/09/14	ES42	06/05/2021			Bond Future	12.9838	68.3010	12.9185	68.6398	(0.503)	0.0000	0.0000	0
2020/09/14	ES42	05/08/2021			Bond Future	13.2698	69.0443	13.2013	69.3868	(0.516)	0.0000	0.0000	0
2020/09/14	GOVI	05/11/2020	737.84	Put	GOVI	298,760.0000	29.8760	268,260.0000	26.8260	(10.209)	0	0	0
2020/09/14	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	05/11/2020			GOVI	707.9640	707.9640	711.0140	711.0140	0.431	0.0000	0.0000	1,008
2020/09/14	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	05/11/2020	737.83	Put	GOVI	298,660.0000	29.8660	268,160.0000	26.8160	(10.212)	0	0	0
2020/09/14	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2020/09/14	GOVI	05/11/2020	737.85	Put	GOVI	298,860.0000	29.8860	268,360.0000	26.8360	(10.205)	0	0	0
2020/09/14	GOVI	04/02/2021	750.96	Put	GOVI	357,510.0000	35.7510	326,770.0000	32.6770	(8.598)	0	0	0
2020/09/14	GOVI	04/02/2021			GOVI	715.2090	715.2090	718.2830	718.2830	0.430	0.0000	0.0000	0
2020/09/14	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	04/02/2021	750.95	Put	GOVI	357,410.0000	35.7410	326,670.0000	32.6670	(8.601)	0	0	0
2020/09/14	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	04/02/2021	750.94	Put	GOVI	357,310.0000	35.7310	326,570.0000	32.6570	(8.603)	0	0	0
2020/09/14	GOVI	06/05/2021	678.67	Call	GOVI	441,810.0000	44.1810	472,820.0000	47.2820	7.019	0	0	0
2020/09/14	GOVI	06/05/2021			GOVI	722.8510	722.8510	725.9520	725.9520	0.429	0.0000	0.0000	0
2020/09/14	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	06/05/2021	678.68	Call	GOVI	441,710.0000	44.1710	472,720.0000	47.2720	7.020	0	0	0
2020/09/14	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	06/05/2021	678.69	Call	GOVI	441,610.0000	44.1610	472,620.0000	47.2620	7.022	0	0	0
2020/09/14	GOVI	05/08/2021	719.14	Call	GOVI	114,860.0000	11.4860	146,190.0000	14.6190	27.277	0	0	0
2020/09/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	05/08/2021			GOVI	730.6260	730.6260	733.7590	733.7590	0.429	0.0000	0.0000	0
2020/09/14	GOVI	05/08/2021	719.15	Call	GOVI	114,760.0000	11.4760	146,090.0000	14.6090	27.300	0	0	0
2020/09/14	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	GOVI	05/08/2021	719.13	Call	GOVI	114,960.0000	11.4960	146,290.0000	14.6290	27.253	0	0	0
2020/09/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/09/14	IGOV	05/11/2020			Index Future	259.2910	259.2910	259.3890	259.3890	0.038	0.0000	0.0000	1,203
2020/09/14	IGOV	04/02/2021			Index Future	262.0080	262.0080	262.1050	262.1050	0.037	0.0000	0.0000	0
2020/09/14	IGOV	06/05/2021			Index Future	264.8710	264.8710	264.9670	264.9670	0.036	0.0000	0.0000	0
2020/09/14	IGOV	05/08/2021			Index Future	267.7830	267.7830	267.8790	267.8790	0.036	0.0000	0.0000	0
2020/09/14	IS02	21/09/2020			Interest Rate Swap	98.7600	98.7600	98.7600	98.7600	0.000	0.0000	0.0000	0
2020/09/14	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/09/14	IS05	16/03/2021			Interest Rate Swap	92.1500	92.1500	92.1500	92.1500	0.000	0.0000	0.0000	0
2020/09/14	IS05	15/06/2021			Interest Rate Swap	90.2700	90.2700	90.2600	90.2600	(0.011)	0.0000	0.0000	0
2020/09/14	IS05	21/09/2021			Interest Rate Swap	89.1900	89.1900	89.1800	89.1800	(0.011)	0.0000	0.0000	0
2020/09/14	IS05	21/12/2021			Interest Rate Swap	90.4200	90.4200	90.4000	90.4000	(0.022)	0.0000	0.0000	51
2020/09/14	IS05	15/03/2022			Interest Rate Swap	89.8100	89.8100	89.7800	89.7800	(0.033)	0.0000	0.0000	0
2020/09/14	IS05	21/06/2022			Interest Rate Swap	89.8700	89.8700	89.8400	89.8400	(0.033)	0.0000	0.0000	0
2020/09/14	IS05	20/09/2022			Interest Rate Swap	92.9800	92.9800	92.9400	92.9400	(0.043)	0.0000	0.0000	0
2020/09/14	IS05	20/12/2022			Interest Rate Swap	93.4500	93.4500	93.4100	93.4100	(0.043)	0.0000	0.0000	0
2020/09/14	IS05	22/03/2023			Interest Rate Swap	85.8200	85.8200	85.7800	85.7800	(0.047)	0.0000	0.0000	0
2020/09/14	IS05	20/06/2023			Interest Rate Swap	91.3500	91.3500	91.3000	91.3000	(0.055)	0.0000	0.0000	0
2020/09/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/09/14	IS10	17/12/2025			Interest Rate Swap	79.6000	79.6000	79.4600	79.4600	(0.176)	0.0000	0.0000	0
2020/09/14	IS10	16/03/2026			Interest Rate Swap	76.2300	76.2300	76.0800	76.0800	(0.197)	0.0000	0.0000	0
2020/09/14	IS10	15/06/2026			Interest Rate Swap	74.7400	74.7400	74.5900	74.5900	(0.201)	0.0000	0.0000	0

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2020/09/14	IS10	21/09/2026			Interest Rate Swap	76.8800	76.8800	76.7300	76.7300	(0.195)	0.0000	0.0000	0
2020/09/14	IS10	21/12/2026			Interest Rate Swap	81.0000	81.0000	80.8600	80.8600	(0.173)	0.0000	0.0000	0
2020/09/14	IS10	15/03/2027			Interest Rate Swap	79.6000	79.6000	79.4600	79.4600	(0.176)	0.0000	0.0000	0
2020/09/14	IS10	21/06/2027			Interest Rate Swap	81.7900	81.7900	81.6700	81.6700	(0.147)	0.0000	0.0000	0
2020/09/14	IS10	20/09/2027			Interest Rate Swap	87.7400	87.7400	87.6100	87.6100	(0.148)	0.0000	0.0000	0
2020/09/14	IS10	20/12/2027			Interest Rate Swap	88.3000	88.3000	88.1500	88.1500	(0.170)	0.0000	0.0000	0
2020/09/14	IS10	22/03/2028			Interest Rate Swap	81.5000	81.5000	81.3000	81.3000	(0.245)	0.0000	0.0000	0
2020/09/14	IS10	20/06/2028			Interest Rate Swap	89.5100	89.5100	89.2900	89.2900	(0.246)	0.0000	0.0000	0
2020/09/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/09/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/09/14	JBAF	16/09/2020			Jibar Tradeable Future	3.3550	96.6450	3.3350	96.6650	(0.596)	0.0000	0.0000	10,000
2020/09/14	JBAF	21/10/2020			Jibar Tradeable Future	3.2650	96.7350	3.2750	96.7250	0.306	0.0000	0.0000	0
2020/09/14	JBAF	18/11/2020			Jibar Tradeable Future	3.2600	96.7400	3.2600	96.7400	0.000	0.0000	0.0000	0
2020/09/14	JBAF	15/12/2020			Jibar Tradeable Future	3.2200	96.7800	3.2300	96.7700	0.311	0.0000	0.0000	30,010
2020/09/14	JBAF	20/01/2021			Jibar Tradeable Future	3.2400	96.7600	3.2500	96.7500	0.309	0.0000	0.0000	0
2020/09/14	JBAF	17/02/2021			Jibar Tradeable Future	3.2600	96.7400	3.2800	96.7200	0.613	0.0000	0.0000	0
2020/09/14	JBAF	17/03/2021			Jibar Tradeable Future	3.2950	96.7050	3.3050	96.6950	0.303	0.0000	0.0000	0
2020/09/14	JBAF	15/06/2021			Jibar Tradeable Future	3.4350	96.5650	3.4450	96.5550	0.291	0.0000	0.0000	0
2020/09/14	JBAF	15/09/2021			Jibar Tradeable Future	3.5400	96.4600	3.5700	96.4300	0.847	0.0000	0.0000	30,000
2020/09/14	JBAF	15/12/2021			Jibar Tradeable Future	3.7300	96.2700	3.7700	96.2300	1.072	0.0000	0.0000	0
2020/09/14	JBAF	16/03/2022			Jibar Tradeable Future	3.8950	96.1050	3.9350	96.0650	1.027	0.0000	0.0000	0
2020/09/14	JBAF	15/06/2022			Jibar Tradeable Future	4.1300	95.8700	4.1700	95.8300	0.969	0.0000	0.0000	0
2020/09/14	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	R023	05/11/2020			Bond Future	4.4927	108.5640	4.4491	108.6627	(0.970)	0.0000	0.0000	34,474
2020/09/14	R023	05/11/2020	7.46	Call	Bond Future	6,457.2300	6.4572	6,555.9700	6.5560	1.529	0	0	0
2020/09/14	R023	05/11/2020	7.47	Call	Bond Future	6,478.1500	6.4782	6,576.8900	6.5769	1.524	0	0	0
2020/09/14	R023	05/11/2020	7.45	Call	Bond Future	6,436.3200	6.4363	6,535.0600	6.5351	1.534	0	0	0
2020/09/14	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/09/14	R023	04/02/2021	6.34	Call	Bond Future	3,547.5500	3.5475	3,644.9000	3.6449	2.744	0	0	0
2020/09/14	R023	04/02/2021	6.32	Put	Bond Future	9.8500	0.0099	7.7400	0.0077	(21.421)	0	0	0
2020/09/14	R023	04/02/2021			Bond Future	4.5464	109.6750	4.4971	109.7743	(1.083)	0.0000	0.0000	0
2020/09/14	R023	04/02/2021	6.34	Put	Bond Future	9.2200	0.0092	7.2200	0.0072	(21.692)	0	0	0
2020/09/14	R023	04/02/2021	6.32	Call	Bond Future	3,509.5700	3.5096	3,606.8100	3.6068	2.771	0	0	0
2020/09/14	R023	04/02/2021	6.33	Put	Bond Future	9.5300	0.0095	7.4700	0.0075	(21.616)	0	0	0
2020/09/14	R023	04/02/2021	6.33	Call	Bond Future	3,528.5600	3.5286	3,625.8500	3.6258	2.757	0	0	0
2020/09/14	R023	06/05/2021	7.58	Call	Bond Future	5,159.9200	5.1599	5,259.9100	5.2599	1.938	0	0	0
2020/09/14	R023	06/05/2021			Bond Future	4.5779	106.9401	4.5215	107.0402	(1.231)	0.0000	0.0000	0
2020/09/14	R023	06/05/2021	7.56	Call	Bond Future	5,126.7200	5.1267	5,226.7000	5.2267	1.950	0	0	0
2020/09/14	R023	06/05/2021	7.56	Put	Bond Future	0.8100	0.0008	0.6200	0.0006	(23.457)	0	0	0
2020/09/14	R023	06/05/2021	7.58	Put	Bond Future	0.7500	0.0008	0.5700	0.0006	(24.000)	0	0	0
2020/09/14	R023	06/05/2021	7.57	Call	Bond Future	5,143.3200	5.1433	5,243.3000	5.2433	1.944	0	0	0
2020/09/14	R023	06/05/2021	7.57	Put	Bond Future	0.7800	0.0008	0.5900	0.0006	(24.359)	0	0	0
2020/09/14	R023	05/08/2021	5.30	Call	Bond Future	1,343.0800	1.3431	1,414.9600	1.4150	5.352	0	0	0
2020/09/14	R023	05/08/2021	5.29	Put	Bond Future	302.3400	0.3023	272.7700	0.2728	(9.780)	0	0	0

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2020/09/14	R023	05/08/2021			Bond Future	4.6131	108.1030	4.5471	108.2042	(1.432)	0.0000	0.0000	0
2020/09/14	R023	05/08/2021	5.31	Call	Bond Future	1,354.6700	1.3547	1,426.8200	1.4268	5.326	0	0	0
2020/09/14	R023	05/08/2021	5.31	Put	Bond Future	295.2800	0.2953	266.2500	0.2663	(9.831)	0	0	0
2020/09/14	R023	05/08/2021	5.30	Put	Bond Future	298.7900	0.2988	269.4900	0.2695	(9.806)	0	0	0
2020/09/14	R023	05/08/2021	5.29	Call	Bond Future	1,331.5200	1.3315	1,403.1300	1.4031	5.378	0	0	0
2020/09/14	R035	05/11/2020	10.34	Put	Bond Future	5,858.5500	5.8586	5,521.6900	5.5217	(5.750)	0	0	0
2020/09/14	R035	05/11/2020			Bond Future	11.1285	85.7642	11.0695	86.1327	(0.530)	0.0000	0.0000	106,273
2020/09/14	R035	05/11/2020	10.33	Call	Bond Future	711.9600	0.7120	742.8600	0.7429	4.340	0	0	0
2020/09/14	R035	05/11/2020	10.33	Put	Bond Future	5,911.5600	5.9116	5,573.9300	5.5739	(5.711)	0	0	0
2020/09/14	R035	05/11/2020	10.34	Call	Bond Future	726.9500	0.7269	758.6200	0.7586	4.357	0	0	0
2020/09/14	R035	05/11/2020	10.32	Call	Bond Future	697.2700	0.6973	727.4200	0.7274	4.324	0	0	0
2020/09/14	R035	05/11/2020	10.32	Put	Bond Future	5,964.9500	5.9650	5,626.5700	5.6266	(5.673)	0	0	0
2020/09/14	R035	04/02/2021	10.14	Put	Bond Future	9,165.8000	9.1658	8,850.6100	8.8506	(3.439)	0	0	650
2020/09/14	R035	04/02/2021	11.14	Put	Bond Future	4,802.0700	4.8021	4,565.0500	4.5650	(4.936)	0	0	650
2020/09/14	R035	04/02/2021	10.05	Call	Bond Future	1,095.9400	1.0959	1,147.4500	1.1475	4.700	0	0	0
2020/09/14	R035	04/02/2021	10.04	Put	Bond Future	9,728.5000	9.7285	9,407.4000	9.4074	(3.301)	0	0	0
2020/09/14	R035	04/02/2021			Bond Future	11.3722	86.6418	11.3107	87.0139	(0.541)	0.0000	0.0000	0
2020/09/14	R035	04/02/2021	10.14	Call	Bond Future	1,214.2800	1.2143	1,271.1200	1.2711	4.681	0	0	0
2020/09/14	R035	04/02/2021	10.06	Call	Bond Future	1,108.6500	1.1086	1,160.7300	1.1607	4.698	0	0	0
2020/09/14	R035	04/02/2021	10.06	Put	Bond Future	9,614.4700	9.6145	9,294.5200	9.2945	(3.328)	0	0	0
2020/09/14	R035	04/02/2021	11.14	Call	Bond Future	3,383.9500	3.3839	3,518.9600	3.5190	3.990	0	0	0
2020/09/14	R035	04/02/2021	10.05	Put	Bond Future	9,671.3900	9.6714	9,350.8700	9.3509	(3.314)	0	0	0
2020/09/14	R035	04/02/2021	10.04	Call	Bond Future	1,083.3400	1.0833	1,134.2700	1.1343	4.701	0	0	0
2020/09/14	R035	06/05/2021	11.55	Call	Bond Future	4,593.7000	4.5937	4,759.7900	4.7598	3.616	0	0	0
2020/09/14	R035	06/05/2021	12.77	Call	Bond Future	8,736.3100	8.7363	8,983.3200	8.9833	2.827	0	0	0
2020/09/14	R035	06/05/2021	10.24	Put	Bond Future	10,252.7500	10.2528	9,950.9500	9.9510	(2.944)	0	0	0
2020/09/14	R035	06/05/2021	12.37	Call	Bond Future	7,337.1200	7.3371	7,559.2100	7.5592	3.027	0	0	0
2020/09/14	R035	06/05/2021	12.35	Put	Bond Future	3,118.0400	3.1180	2,963.0900	2.9631	(4.969)	0	0	0
2020/09/14	R035	06/05/2021			Bond Future	11.6128	83.0937	11.5487	83.4695	(0.552)	0.0000	0.0000	0
2020/09/14	R035	06/05/2021	12.37	Put	Bond Future	3,083.3500	3.0833	2,929.6300	2.9296	(4.985)	0	0	0
2020/09/14	R035	06/05/2021	12.35	Call	Bond Future	7,263.7600	7.2638	7,484.6200	7.4846	3.041	0	0	0
2020/09/14	R035	06/05/2021	11.55	Put	Bond Future	4,962.0400	4.9620	4,752.3200	4.7523	(4.226)	0	0	1,650
2020/09/14	R035	06/05/2021	12.77	Put	Bond Future	2,368.3400	2.3683	2,239.5400	2.2395	(5.438)	0	0	1,650
2020/09/14	R035	06/05/2021	10.24	Call	Bond Future	1,608.0700	1.6081	1,682.0800	1.6821	4.602	0	0	793
2020/09/14	R035	06/05/2021	12.36	Put	Bond Future	3,100.5200	3.1005	2,946.1900	2.9462	(4.978)	0	0	0
2020/09/14	R035	06/05/2021	10.81	Put	Bond Future	7,560.8400	7.5608	7,296.6500	7.2966	(3.494)	0	0	0
2020/09/14	R035	06/05/2021	10.81	Call	Bond Future	2,661.0500	2.6611	2,772.6700	2.7727	4.195	0	0	1,650
2020/09/14	R035	06/05/2021	11.32	Call	Bond Future	3,939.3600	3.9394	4,088.4400	4.0884	3.784	0	0	0
2020/09/14	R035	06/05/2021	11.32	Put	Bond Future	5,677.9200	5.6779	5,451.1900	5.4512	(3.993)	0	0	793
2020/09/14	R035	06/05/2021	12.02	Call	Bond Future	6,089.9800	6.0900	6,289.5500	6.2896	3.277	0	0	0
2020/09/14	R035	06/05/2021	12.02	Put	Bond Future	3,760.2400	3.7602	3,584.0000	3.5840	(4.687)	0	0	793
2020/09/14	R035	06/05/2021	12.36	Call	Bond Future	7,300.2900	7.3003	7,521.7700	7.5218	3.034	0	0	0
2020/09/14	R035	05/08/2021	5.31	Call	Bond Future	2.5300	0.0025	2.6700	0.0027	5.534	0	0	0
2020/09/14	R035	05/08/2021			Bond Future	11.8700	83.9975	11.8031	84.3773	(0.564)	0.0000	0.0000	0
2020/09/14	R035	05/08/2021	5.29	Call	Bond Future	2.4300	0.0024	2.5600	0.0026	5.350	0	0	0
2020/09/14	R035	05/08/2021	5.29	Put	Bond Future	54,328.9100	54.3289	53,949.2300	53.9492	(0.699)	0	0	0
2020/09/14	R035	05/08/2021	5.31	Put	Bond Future	54,095.7200	54.0957	53,716.0500	53.7160	(0.702)	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
2020/09/14	R035	05/08/2021	5.30	Call	Bond Future	2.4800	0.0025	2.6200	0.0026	5.645	0	0	0
2020/09/14	R035	05/08/2021	5.30	Put	Bond Future	54,212.2500	54.2123	53,832.5800	53.8326	(0.700)	0	0	0
2020/09/14	R186	05/11/2020	8.65	Call	Bond Future	6,850.2600	6.8503	7,359.8700	7.3599	7.439	0	0	0
2020/09/14	R186	05/11/2020	8.64	Put	Bond Future	64.4100	0.0644	39.0200	0.0390	(39.419)	0	0	0
2020/09/14	R186	05/11/2020	7.50	Call	Bond Future	1,984.9000	1.9849	2,285.4000	2.2854	15.139	0	0	80
2020/09/14	R186	05/11/2020	8.00	Put	Bond Future	370.1200	0.3701	262.1600	0.2622	(29.169)	0	0	0
2020/09/14	R186	05/11/2020			Bond Future	7.3240	119.4835	7.2238	120.0178	(1.368)	0.0000	0.0000	89,707
2020/09/14	R186	05/11/2020	8.66	Call	Bond Future	6,897.4900	6.8975	7,407.7900	7.4078	7.398	0	0	0
2020/09/14	R186	05/11/2020	8.66	Put	Bond Future	60.3300	0.0603	36.3400	0.0363	(39.765)	0	0	0
2020/09/14	R186	05/11/2020	7.00	Put	Bond Future	2,482.6000	2.4826	2,096.5600	2.0966	(15.550)	0	0	0
2020/09/14	R186	05/11/2020	7.00	Call	Bond Future	743.2300	0.7432	891.4800	0.8915	19.947	0	0	1,200
2020/09/14	R186	05/11/2020	8.65	Put	Bond Future	62.3400	0.0623	37.6600	0.0377	(39.589)	0	0	0
2020/09/14	R186	05/11/2020	8.64	Call	Bond Future	6,803.0600	6.8031	7,311.9600	7.3120	7.480	0	0	0
2020/09/14	R186	05/11/2020	6.50	Put	Bond Future	4,667.2000	4.6672	4,177.0300	4.1770	(10.502)	0	0	0
2020/09/14	R186	05/11/2020	7.50	Put	Bond Future	1,053.5400	1.0535	819.7500	0.8197	(22.191)	0	0	0
2020/09/14	R186	05/11/2020	8.00	Call	Bond Future	3,895.7500	3.8957	4,322.0800	4.3221	10.943	0	0	1,200
2020/09/14	R186	05/11/2020	7.84	Put	Bond Future	526.5900	0.5266	384.6900	0.3847	(26.947)	0	0	0
2020/09/14	R186	05/11/2020	9.26	Put	Bond Future	6.6100	0.0066	3.2700	0.0033	(50.530)	0	0	3,500
2020/09/14	R186	05/11/2020	6.50	Call	Bond Future	178.1200	0.1781	222.2400	0.2222	24.770	0	0	80
2020/09/14	R186	05/11/2020	7.84	Call	Bond Future	3,230.2200	3.2302	3,622.6100	3.6226	12.147	0	0	3,500
2020/09/14	R186	05/11/2020	8.34	Put	Bond Future	161.1300	0.1611	106.1600	0.1062	(34.115)	0	0	0
2020/09/14	R186	05/11/2020	8.34	Call	Bond Future	5,408.4500	5.4085	5,887.7700	5.8878	8.862	0	0	3,500
2020/09/14	R186	05/11/2020	9.26	Call	Bond Future	9,746.9300	9.7469	10,277.8800	10,277.9	5.447	0	0	0
2020/09/14	R186	04/02/2021	8.15	Call	Bond Future	4,346.3900	4.3464	4,718.5800	4.7186	8.563	0	0	0
2020/09/14	R186	04/02/2021			Bond Future	7.5036	115.4274	7.3977	115.9667	(1.411)	0.0000	0.0000	0
2020/09/14	R186	04/02/2021	8.15	Put	Bond Future	1,123.1400	1.1231	956.0200	0.9560	(14.880)	0	0	0
2020/09/14	R186	04/02/2021	8.00	Put	Bond Future	1,337.6100	1.3376	1,147.3000	1.1473	(14.228)	0	0	15,177
2020/09/14	R186	04/02/2021	8.16	Call	Bond Future	4,382.2100	4.3822	4,755.8800	4.7559	8.527	0	0	0
2020/09/14	R186	04/02/2021	8.17	Put	Bond Future	1,097.0000	1.0970	932.8400	0.9328	(14.964)	0	0	0
2020/09/14	R186	04/02/2021	8.00	Call	Bond Future	3,823.2200	3.8232	4,172.2200	4.1722	9.128	0	0	0
2020/09/14	R186	04/02/2021	8.16	Put	Bond Future	1,110.0100	1.1100	944.3700	0.9444	(14.922)	0	0	0
2020/09/14	R186	04/02/2021	8.17	Call	Bond Future	4,418.1300	4.4181	4,793.2800	4.7933	8.491	0	0	0
2020/09/14	R186	06/05/2021	10.77	Call	Bond Future	13,795.7400	13.7957	14,327.4700	14.3275	3.854	0	0	0
2020/09/14	R186	06/05/2021	10.76	Put	Bond Future	62.6000	0.0626	49.3300	0.0493	(21.198)	0	0	0
2020/09/14	R186	06/05/2021			Bond Future	7.6909	116.6618	7.5787	117.2066	(1.459)	0.0000	0.0000	0
2020/09/14	R186	06/05/2021	10.78	Call	Bond Future	13,835.7300	13.8357	14,367.6600	14.3677	3.845	0	0	0
2020/09/14	R186	06/05/2021	10.78	Put	Bond Future	60.5100	0.0605	47.6300	0.0476	(21.286)	0	0	0
2020/09/14	R186	06/05/2021	10.77	Put	Bond Future	61.5500	0.0616	48.4700	0.0485	(21.251)	0	0	0
2020/09/14	R186	06/05/2021	10.76	Call	Bond Future	13,755.7400	13.7557	14,287.2800	14.2873	3.864	0	0	0
2020/09/14	R186	05/08/2021	8.61	Call	Bond Future	5,078.2400	5.0782	5,440.0500	5.4400	7.125	0	0	0
2020/09/14	R186	05/08/2021	8.62	Put	Bond Future	1,837.4200	1.8374	1,649.7100	1.6497	(10.216)	0	0	0
2020/09/14	R186	05/08/2021			Bond Future	7.8956	112.6493	7.7763	113.1998	(1.511)	0.0000	0.0000	0
2020/09/14	R186	05/08/2021	8.61	Put	Bond Future	1,850.9100	1.8509	1,662.1500	1.6622	(10.198)	0	0	0
2020/09/14	R186	05/08/2021	8.62	Call	Bond Future	5,109.0900	5.1091	5,471.9500	5.4720	7.102	0	0	0
2020/09/14	R186	05/08/2021	8.63	Call	Bond Future	5,139.9900	5.1400	5,503.9100	5.5039	7.080	0	0	0
2020/09/14	R186	05/08/2021	8.63	Put	Bond Future	1,824.0200	1.8240	1,637.3700	1.6374	(10.233)	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
2020/09/14	R197	05/11/2020			Bond Future	314.9157	314.9157	314.9166	314.9166	0.000	0.0000	0.0000	2,902
2020/09/14	R197	04/02/2021			Bond Future	310.3603	310.3603	310.3600	310.3600	0.000	0.0000	0.0000	0
2020/09/14	R197	06/05/2021			Bond Future	313.7525	313.7525	313.7516	313.7516	0.000	0.0000	0.0000	0
2020/09/14	R197	05/08/2021			Bond Future	309.2313	309.2313	309.2302	309.2302	0.000	0.0000	0.0000	0
2020/09/14	R202	05/11/2020			Bond Future	215.6113	215.6113	215.6516	215.6516	0.019	0.0000	0.0000	7,870
2020/09/14	R202	04/02/2021			Bond Future	213.6984	213.6984	213.7385	213.7385	0.019	0.0000	0.0000	0
2020/09/14	R202	06/05/2021			Bond Future	216.0339	216.0339	216.0738	216.0738	0.018	0.0000	0.0000	0
2020/09/14	R202	05/08/2021			Bond Future	214.1811	214.1811	214.2214	214.2214	0.019	0.0000	0.0000	0
2020/09/14	R208	05/11/2020	4.78	Call	Bond Future	416.9400	0.4169	523.9100	0.5239	25.656	0	0	0
2020/09/14	R208	05/11/2020	4.77	Put	Bond Future	0.1700	0.0002	0.0100	0.0000	(94.118)	0	0	0
2020/09/14	R208	05/11/2020			Bond Future	3.7018	101.9175	3.4262	102.0247	(7.447)	0.0000	0.0000	7,525
2020/09/14	R208	05/11/2020	4.79	Call	Bond Future	420.7800	0.4208	527.7600	0.5278	25.424	0	0	0
2020/09/14	R208	05/11/2020	4.79	Put	Bond Future	0.1500	0.0002	0.0100	0.0000	(93.333)	0	0	0
2020/09/14	R208	05/11/2020	4.78	Put	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	0
2020/09/14	R208	05/11/2020	4.77	Call	Bond Future	413.1000	0.4131	520.0600	0.5201	25.892	0	0	0
2020/09/14	R209	05/11/2020	10.02	Call	Bond Future	449.1400	0.4491	466.8900	0.4669	3.952	0	0	0
2020/09/14	R209	05/11/2020			Bond Future	10.9700	65.9818	10.9114	66.2994	(0.534)	0.0000	0.0000	28,041
2020/09/14	R209	05/11/2020	10.00	Call	Bond Future	430.3800	0.4304	447.1300	0.4471	3.892	0	0	0
2020/09/14	R209	05/11/2020	10.00	Put	Bond Future	5,994.1500	5.9941	5,693.2500	5.6933	(5.020)	0	0	0
2020/09/14	R209	05/11/2020	10.02	Put	Bond Future	5,891.4000	5.8914	5,591.5000	5.5915	(5.090)	0	0	0
2020/09/14	R209	05/11/2020	10.01	Call	Bond Future	439.6800	0.4397	456.9300	0.4569	3.923	0	0	0
2020/09/14	R209	05/11/2020	10.01	Put	Bond Future	5,942.6600	5.9427	5,642.2600	5.6423	(5.055)	0	0	0
2020/09/14	R209	04/02/2021	10.12	Put	Bond Future	7,271.8200	7.2718	7,010.7600	7.0108	(3.590)	0	0	0
2020/09/14	R209	04/02/2021			Bond Future	11.1785	66.6572	11.1177	66.9778	(0.544)	0.0000	0.0000	0
2020/09/14	R209	04/02/2021	10.11	Call	Bond Future	1,323.6000	1.3236	1,382.5900	1.3826	4.457	0	0	0
2020/09/14	R209	04/02/2021	10.11	Put	Bond Future	7,316.7800	7.3168	7,055.1200	7.0551	(3.576)	0	0	0
2020/09/14	R209	04/02/2021	10.12	Call	Bond Future	1,338.3900	1.3384	1,397.9800	1.3980	4.452	0	0	0
2020/09/14	R209	04/02/2021	10.10	Call	Bond Future	1,308.7800	1.3088	1,367.1800	1.3672	4.462	0	0	0
2020/09/14	R209	04/02/2021	10.10	Put	Bond Future	7,361.7800	7.3618	7,099.5300	7.0995	(3.562)	0	0	0
2020/09/14	R209	06/05/2021	12.25	Put	Bond Future	2,592.5000	2.5925	2,465.2500	2.4653	(4.908)	0	0	5,000
2020/09/14	R209	06/05/2021	12.23	Put	Bond Future	2,621.0500	2.6211	2,492.8100	2.4928	(4.893)	0	0	0
2020/09/14	R209	06/05/2021	12.22	Call	Bond Future	6,679.7600	6.6798	6,874.8800	6.8749	2.921	0	0	0
2020/09/14	R209	06/05/2021			Bond Future	11.3903	64.2299	11.3272	64.5538	(0.554)	0.0000	0.0000	2,175
2020/09/14	R209	06/05/2021	10.25	Put	Bond Future	8,017.1500	8.0172	7,770.3700	7.7704	(3.078)	0	0	0
2020/09/14	R209	06/05/2021	10.25	Call	Bond Future	1,773.9500	1.7740	1,851.0400	1.8510	4.346	0	0	4,250
2020/09/14	R209	06/05/2021	11.25	Call	Bond Future	3,868.8700	3.8689	4,007.7700	4.0078	3.590	0	0	0
2020/09/14	R209	06/05/2021	11.25	Put	Bond Future	4,592.3200	4.5923	4,407.3500	4.4074	(4.028)	0	0	5,000
2020/09/14	R209	06/05/2021	12.25	Call	Bond Future	6,775.9500	6.7760	6,972.5700	6.9726	2.902	0	0	0
2020/09/14	R209	06/05/2021	12.23	Call	Bond Future	6,711.8500	6.7118	6,907.4800	6.9075	2.915	0	0	0
2020/09/14	R209	06/05/2021	12.22	Put	Bond Future	2,635.3600	2.6354	2,506.6100	2.5066	(4.885)	0	0	0
2020/09/14	R209	06/05/2021	12.24	Call	Bond Future	6,743.8000	6.7438	6,939.9200	6.9399	2.908	0	0	0
2020/09/14	R209	06/05/2021	12.24	Put	Bond Future	2,606.6400	2.6066	2,478.8900	2.4789	(4.901)	0	0	0
2020/09/14	R209	05/08/2021	11.81	Put	Bond Future	4,403.6000	4.4036	4,242.1000	4.2421	(3.667)	0	0	0
2020/09/14	R209	05/08/2021			Bond Future	11.6116	64.9286	11.5461	65.2560	(0.565)	0.0000	0.0000	0
2020/09/14	R209	05/08/2021	11.80	Call	Bond Future	5,351.6600	5.3517	5,517.0000	5.5170	3.090	0	0	0

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2020/09/14	R209	05/08/2021	11.80	Put	Bond Future	4,425.1000	4.4251	4,263.0900	4.2631	(3.661)	0	0	0
2020/09/14	R209	05/08/2021	11.81	Call	Bond Future	5,378.7900	5.3788	5,544.6400	5.5446	3.083	0	0	0
2020/09/14	R209	05/08/2021	11.79	Call	Bond Future	5,324.8200	5.3248	5,489.6400	5.4896	3.095	0	0	0
2020/09/14	R209	05/08/2021	11.79	Put	Bond Future	4,446.9500	4.4469	4,284.4200	4.2844	(3.655)	0	0	0
2020/09/14	R210	05/11/2020			Bond Future	189.6175	189.6175	189.6495	189.6495	0.017	0.0000	0.0000	2,243
2020/09/14	R210	04/02/2021			Bond Future	191.6049	191.6049	191.6365	191.6365	0.016	0.0000	0.0000	0
2020/09/14	R210	06/05/2021			Bond Future	190.9839	190.9839	191.0154	191.0154	0.016	0.0000	0.0000	0
2020/09/14	R210	05/08/2021			Bond Future	193.1058	193.1058	193.1375	193.1375	0.016	0.0000	0.0000	0
2020/09/14	R212	05/11/2020			Bond Future	169.4917	169.4917	169.5067	169.5067	0.009	0.0000	0.0000	6,967
2020/09/14	R212	04/02/2021			Bond Future	168.9687	168.9687	168.9833	168.9833	0.009	0.0000	0.0000	0
2020/09/14	R212	06/05/2021			Bond Future	170.8155	170.8155	170.8299	170.8299	0.008	0.0000	0.0000	0
2020/09/14	R212	05/08/2021			Bond Future	170.3805	170.3805	170.3949	170.3949	0.008	0.0000	0.0000	0
2020/09/14	R213	05/11/2020	9.60	Put	Bond Future	3,079.7300	3.0797	2,824.3000	2.8243	(8.294)	0	0	0
2020/09/14	R213	05/11/2020	9.59	Call	Bond Future	1,227.3900	1.2274	1,297.6600	1.2977	5.725	0	0	0
2020/09/14	R213	05/11/2020			Bond Future	9.9249	82.7449	9.8662	83.0718	(0.591)	0.0000	0.0000	16,458
2020/09/14	R213	05/11/2020	9.60	Call	Bond Future	1,248.3000	1.2483	1,319.7800	1.3198	5.726	0	0	0
2020/09/14	R213	05/11/2020	9.59	Put	Bond Future	3,116.0500	3.1161	2,859.4100	2.8594	(8.236)	0	0	0
2020/09/14	R213	05/11/2020	9.61	Call	Bond Future	1,269.3100	1.2693	1,342.0200	1.3420	5.728	0	0	0
2020/09/14	R213	05/11/2020	9.61	Put	Bond Future	3,043.5600	3.0436	2,789.3600	2.7894	(8.352)	0	0	0
2020/09/14	R213	04/02/2021	9.40	Call	Bond Future	1,580.2200	1.5802	1,658.9200	1.6589	4.980	0	0	0
2020/09/14	R213	04/02/2021	9.39	Put	Bond Future	5,761.6700	5.7617	5,509.6500	5.5097	(4.374)	0	0	0
2020/09/14	R213	04/02/2021			Bond Future	10.1443	83.5917	10.0832	83.9217	(0.603)	0.0000	0.0000	0
2020/09/14	R213	04/02/2021	9.41	Call	Bond Future	1,598.2100	1.5982	1,677.6600	1.6777	4.971	0	0	0
2020/09/14	R213	04/02/2021	9.41	Put	Bond Future	5,682.5200	5.6825	5,432.0000	5.4320	(4.409)	0	0	0
2020/09/14	R213	04/02/2021	9.40	Put	Bond Future	5,722.0000	5.7220	5,470.7300	5.4707	(4.391)	0	0	0
2020/09/14	R213	04/02/2021	9.39	Call	Bond Future	1,562.3600	1.5624	1,640.3100	1.6403	4.989	0	0	0
2020/09/14	R213	06/05/2021	11.91	Put	Bond Future	1,286.0700	1.2861	1,200.7900	1.2008	(6.631)	0	0	0
2020/09/14	R213	06/05/2021			Bond Future	10.3614	80.9562	10.2978	81.2895	(0.614)	0.0000	0.0000	0
2020/09/14	R213	06/05/2021	11.90	Call	Bond Future	8,827.2000	8.8272	9,074.6900	9.0747	2.804	0	0	0
2020/09/14	R213	06/05/2021	11.90	Put	Bond Future	1,297.2600	1.2973	1,211.4600	1.2115	(6.614)	0	0	0
2020/09/14	R213	06/05/2021	11.91	Call	Bond Future	8,861.7900	8.8618	9,109.8000	9.1098	2.799	0	0	0
2020/09/14	R213	06/05/2021	11.89	Call	Bond Future	8,792.6500	8.7926	9,039.6100	9.0396	2.809	0	0	0
2020/09/14	R213	06/05/2021	11.89	Put	Bond Future	1,308.5300	1.3085	1,222.2000	1.2222	(6.597)	0	0	0
2020/09/14	R213	05/08/2021	10.85	Call	Bond Future	5,176.4700	5.1765	5,350.8100	5.3508	3.368	0	0	0
2020/09/14	R213	05/08/2021	10.84	Put	Bond Future	3,918.0000	3.9180	3,754.9100	3.7549	(4.163)	0	0	0
2020/09/14	R213	05/08/2021			Bond Future	10.5943	81.8367	10.5280	82.1735	(0.627)	0.0000	0.0000	0
2020/09/14	R213	05/08/2021	10.86	Call	Bond Future	5,204.8600	5.2049	5,379.7800	5.3798	3.361	0	0	0
2020/09/14	R213	05/08/2021	10.86	Put	Bond Future	3,875.6800	3.8757	3,713.7500	3.7138	(4.178)	0	0	0
2020/09/14	R213	05/08/2021	10.85	Put	Bond Future	3,896.7900	3.8968	3,734.2800	3.7343	(4.170)	0	0	0
2020/09/14	R213	05/08/2021	10.84	Call	Bond Future	5,148.1400	5.1481	5,321.9000	5.3219	3.375	0	0	0
2020/09/14	R214	05/11/2020	10.26	Put	Bond Future	6,266.9400	6.2669	5,961.8800	5.9619	(4.868)	0	0	0
2020/09/14	R214	05/11/2020			Bond Future	11.2538	63.5864	11.1952	63.9071	(0.520)	0.0000	0.0000	19,028
2020/09/14	R214	05/11/2020	10.25	Call	Bond Future	429.7100	0.4297	444.9400	0.4449	3.544	0	0	0
2020/09/14	R214	05/11/2020	10.25	Put	Bond Future	6,320.5400	6.3205	6,015.0100	6.0150	(4.834)	0	0	0

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2020/09/14	R214	05/11/2020	10.26	Call	Bond Future	439.1000	0.4391	454.8000	0.4548	3.575	0	0	0
2020/09/14	R214	05/11/2020	10.24	Call	Bond Future	421.0500	0.4210	435.8400	0.4358	3.513	0	0	0
2020/09/14	R214	05/11/2020	10.24	Put	Bond Future	6,374.9700	6.3750	6,069.0000	6.0690	(4.800)	0	0	0
2020/09/14	R214	04/02/2021	10.33	Call	Bond Future	1,288.1100	1.2881	1,344.4300	1.3444	4.372	0	0	0
2020/09/14	R214	04/02/2021			Bond Future	11.4628	64.2370	11.4019	64.5609	(0.531)	0.0000	0.0000	0
2020/09/14	R214	04/02/2021	10.31	Call	Bond Future	1,261.1200	1.2611	1,316.3000	1.3163	4.375	0	0	0
2020/09/14	R214	04/02/2021	10.31	Put	Bond Future	7,893.1900	7.8932	7,624.4700	7.6245	(3.404)	0	0	0
2020/09/14	R214	04/02/2021	10.33	Put	Bond Future	7,795.5600	7.7956	7,527.9800	7.5280	(3.432)	0	0	0
2020/09/14	R214	04/02/2021	10.32	Call	Bond Future	1,274.5600	1.2746	1,330.3100	1.3303	4.374	0	0	0
2020/09/14	R214	04/02/2021	10.32	Put	Bond Future	7,844.2800	7.8443	7,576.1300	7.5761	(3.418)	0	0	0
2020/09/14	R214	06/05/2021	12.26	Call	Bond Future	6,068.9800	6.0690	6,252.5900	6.2526	3.025	0	0	0
2020/09/14	R214	06/05/2021	12.25	Put	Bond Future	3,157.2000	3.1572	3,013.1100	3.0131	(4.564)	0	0	0
2020/09/14	R214	06/05/2021			Bond Future	11.6677	61.6468	11.6045	61.9739	(0.542)	0.0000	0.0000	0
2020/09/14	R214	06/05/2021	12.27	Call	Bond Future	6,099.8300	6.0998	6,283.9700	6.2840	3.019	0	0	0
2020/09/14	R214	06/05/2021	12.27	Put	Bond Future	3,123.9100	3.1239	2,980.8900	2.9809	(4.578)	0	0	0
2020/09/14	R214	06/05/2021	12.26	Put	Bond Future	3,140.5000	3.1405	2,996.9500	2.9969	(4.571)	0	0	0
2020/09/14	R214	06/05/2021	12.25	Call	Bond Future	6,038.1700	6.0382	6,221.2400	6.2212	3.032	0	0	0
2020/09/14	R214	05/08/2021	12.01	Call	Bond Future	5,325.8800	5.3259	5,489.8200	5.4898	3.078	0	0	0
2020/09/14	R214	05/08/2021			Bond Future	11.8851	62.3173	11.8192	62.6480	(0.554)	0.0000	0.0000	0
2020/09/14	R214	05/08/2021	12.01	Put	Bond Future	4,707.1300	4.7071	4,540.4100	4.5404	(3.542)	0	0	0
2020/09/14	R214	05/08/2021	12.03	Put	Bond Future	4,662.4800	4.6625	4,496.7800	4.4968	(3.554)	0	0	0
2020/09/14	R214	05/08/2021	12.02	Call	Bond Future	5,352.7000	5.3527	5,517.1500	5.5172	3.072	0	0	0
2020/09/14	R214	05/08/2021	12.02	Put	Bond Future	4,684.8700	4.6849	4,518.6600	4.5187	(3.548)	0	0	0
2020/09/14	R214	05/08/2021	12.03	Call	Bond Future	5,379.3300	5.3793	5,544.2900	5.5443	3.067	0	0	0
2020/09/14	R248	05/11/2020	10.03	Call	Bond Future	130.9600	0.1310	132.0900	0.1321	0.863	0	0	0
2020/09/14	R248	05/11/2020	10.02	Put	Bond Future	11,697.0200	11.6970	11,313.1000	11.3131	(3.282)	0	0	0
2020/09/14	R248	05/11/2020			Bond Future	11.5883	78.3247	11.5294	78.7096	(0.508)	0.0000	0.0000	112,227
2020/09/14	R248	05/11/2020	10.04	Call	Bond Future	134.5500	0.1346	135.8000	0.1358	0.929	0	0	0
2020/09/14	R248	05/11/2020	10.04	Put	Bond Future	11,537.5500	11.5376	11,153.8700	11.1539	(3.325)	0	0	0
2020/09/14	R248	05/11/2020	11.00	Put	Bond Future	5,203.5000	5.2035	4,869.8800	4.8699	(6.411)	0	0	0
2020/09/14	R248	05/11/2020	11.00	Call	Bond Future	1,195.3400	1.1953	1,246.6500	1.2467	4.293	0	0	950
2020/09/14	R248	05/11/2020	10.00	Put	Bond Future	11,857.3500	11.8573	11,473.2100	11.4732	(3.240)	0	0	0
2020/09/14	R248	05/11/2020	10.00	Call	Bond Future	120.6700	0.1207	121.4600	0.1215	0.655	0	0	950
2020/09/14	R248	05/11/2020	10.03	Put	Bond Future	11,617.1700	11.6172	11,233.3700	11.2334	(3.304)	0	0	0
2020/09/14	R248	05/11/2020	10.02	Call	Bond Future	127.4500	0.1274	128.4600	0.1285	0.792	0	0	0
2020/09/14	R248	04/02/2021	10.75	Call	Bond Future	1,609.5500	1.6096	1,681.2400	1.6812	4.454	0	0	2,590
2020/09/14	R248	04/02/2021	10.47	Put	Bond Future	10,569.0000	10.5690	10,233.5300	10.2335	(3.174)	0	0	0
2020/09/14	R248	04/02/2021	10.46	Call	Bond Future	1,165.2800	1.1653	1,217.8100	1.2178	4.508	0	0	0
2020/09/14	R248	04/02/2021			Bond Future	11.8147	79.1263	11.7532	79.5148	(0.521)	0.0000	0.0000	0
2020/09/14	R248	04/02/2021	10.75	Put	Bond Future	8,878.5400	8.8785	8,561.6300	8.5616	(3.569)	0	0	0
2020/09/14	R248	04/02/2021	11.50	Put	Bond Future	5,463.5700	5.4636	5,209.3400	5.2093	(4.653)	0	0	0
2020/09/14	R248	04/02/2021	11.50	Call	Bond Future	3,437.3900	3.4374	3,571.7600	3.5718	3.909	0	0	2,590
2020/09/14	R248	04/02/2021	10.47	Call	Bond Future	1,178.9800	1.1790	1,232.1100	1.2321	4.506	0	0	0
2020/09/14	R248	04/02/2021	10.46	Put	Bond Future	10,632.8200	10.6328	10,296.7500	10.2967	(3.161)	0	0	0
2020/09/14	R248	04/02/2021	10.48	Call	Bond Future	1,192.7900	1.1928	1,246.5300	1.2465	4.505	0	0	0
2020/09/14	R248	04/02/2021	10.48	Put	Bond Future	10,505.4200	10.5054	10,170.5600	10.1706	(3.187)	0	0	0
2020/09/14	R248	06/05/2021	12.36	Call	Bond Future	6,107.0600	6.1071	6,310.3500	6.3103	3.329	0	0	0

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2020/09/14	R248	06/05/2021			Bond Future	12.0376	75.5609	11.9733	75.9534	(0.534)	0.0000	0.0000	0
2020/09/14	R248	06/05/2021	12.34	Call	Bond Future	6,039.1600	6.0392	6,241.0400	6.2410	3.343	0	0	0
2020/09/14	R248	06/05/2021	12.34	Put	Bond Future	4,241.2600	4.2413	4,050.5900	4.0506	(4.496)	0	0	0
2020/09/14	R248	06/05/2021	12.36	Put	Bond Future	4,193.0700	4.1931	4,003.8100	4.0038	(4.514)	0	0	0
2020/09/14	R248	06/05/2021	12.35	Call	Bond Future	6,073.0900	6.0731	6,275.6700	6.2757	3.336	0	0	0
2020/09/14	R248	06/05/2021	12.35	Put	Bond Future	4,217.1000	4.2171	4,027.1300	4.0271	(4.505)	0	0	0
2020/09/14	R248	05/08/2021	12.51	Put	Bond Future	5,046.9000	5.0469	4,854.4800	4.8545	(3.813)	0	0	0
2020/09/14	R248	05/08/2021			Bond Future	12.2752	76.3828	12.2079	76.7795	(0.548)	0.0000	0.0000	0
2020/09/14	R248	05/08/2021	12.51	Call	Bond Future	6,400.8600	6.4009	6,605.2000	6.6052	3.192	0	0	0
2020/09/14	R248	05/08/2021	12.52	Call	Bond Future	6,432.6300	6.4326	6,637.6000	6.6376	3.186	0	0	0
2020/09/14	R248	05/08/2021	12.50	Put	Bond Future	5,071.6100	5.0716	4,878.5800	4.8786	(3.806)	0	0	0
2020/09/14	R248	05/08/2021	12.52	Put	Bond Future	5,022.0300	5.0220	4,830.2400	4.8302	(3.819)	0	0	0
2020/09/14	R248	05/08/2021	12.50	Call	Bond Future	6,368.8400	6.3688	6,572.5700	6.5726	3.199	0	0	0

Total

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