



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/11/2019 TO 05/11/2019

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
2019/11/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	2025	07/11/2019			Bond Future	136.7854	136.7854	136.7832	136.7832	(0.002)	0.0000	0.0000	731
2019/11/05	2025	06/02/2020			Bond Future	137.8117	137.8117	137.8072	137.8072	(0.003)	0.0000	0.0000	1,933
2019/11/05	2025	07/05/2020			Bond Future	140.3484	140.3484	140.3381	140.3381	(0.007)	0.0000	0.0000	0
2019/11/05	2025	06/08/2020			Bond Future	141.4801	141.4801	141.4729	141.4729	(0.005)	0.0000	0.0000	0
2019/11/05	2029	07/11/2019			Bond Future	101.0667	101.0667	101.0656	101.0656	(0.001)	0.0000	0.0000	1,301
2019/11/05	2029	06/02/2020			Bond Future	102.9142	102.9142	102.9113	102.9113	(0.003)	0.0000	0.0000	3,860
2019/11/05	2029	07/05/2020			Bond Future	103.6961	103.6961	103.6890	103.6890	(0.007)	0.0000	0.0000	0
2019/11/05	2029	06/08/2020			Bond Future	105.6443	105.6443	105.6396	105.6396	(0.004)	0.0000	0.0000	0
2019/11/05	2030	07/11/2019	9.49	Put	Bond Future	0.4900	0.0005	0.0100	0.0000	(97.959)	0	0	0
2019/11/05	2030	07/11/2019	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,500
2019/11/05	2030	07/11/2019	9.30	Put	Bond Future	25.6900	0.0257	5.0800	0.0051	(80.226)	0	0	2,750
2019/11/05	2030	07/11/2019	9.20	Put	Bond Future	115.5200	0.1155	45.2300	0.0452	(60.847)	0	0	2,750
2019/11/05	2030	07/11/2019	8.40	Put	Bond Future	4,598.6400	4.5986	4,437.6000	4.4376	(3.502)	0	0	0
2019/11/05	2030	07/11/2019			Bond Future	9.1138	94.9344	9.0880	95.0954	(0.283)	0.0000	0.0000	24,837
2019/11/05	2030	07/11/2019	9.48	Call	Bond Future	2,248.9300	2.2489	2,409.3600	2.4094	7.134	0	0	0
2019/11/05	2030	07/11/2019	9.48	Put	Bond Future	0.6300	0.0006	0.0200	0.0000	(96.825)	0	0	0
2019/11/05	2030	07/11/2019	9.10	Put	Bond Future	355.5800	0.3556	218.1300	0.2181	(38.655)	0	0	0
2019/11/05	2030	07/11/2019	9.10	Call	Bond Future	269.5500	0.2695	293.1400	0.2931	8.752	0	0	5,500
2019/11/05	2030	07/11/2019	8.60	Put	Bond Future	3,280.3800	3.2804	3,119.3400	3.1193	(4.909)	0	0	0
2019/11/05	2030	07/11/2019	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,500
2019/11/05	2030	07/11/2019	9.30	Call	Bond Future	1,178.0700	1.1781	1,318.5000	1.3185	11.920	0	0	0
2019/11/05	2030	07/11/2019	9.05	Call	Bond Future	149.9400	0.1499	151.4400	0.1514	1.000	0	0	0
2019/11/05	2030	07/11/2019	9.05	Put	Bond Future	549.0300	0.5490	389.4900	0.3895	(29.059)	0	0	5,403
2019/11/05	2030	07/11/2019	9.49	Call	Bond Future	2,309.1700	2.3092	2,469.7300	2.4697	6.953	0	0	0
2019/11/05	2030	07/11/2019	9.76	Call	Bond Future	3,918.7000	3.9187	4,079.7400	4.0797	4.110	0	0	0
2019/11/05	2030	07/11/2019	9.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,500
2019/11/05	2030	07/11/2019	8.57	Put	Bond Future	3,476.6100	3.4766	3,315.5700	3.3156	(4.632)	0	0	0
2019/11/05	2030	07/11/2019	9.20	Call	Bond Future	651.4500	0.6514	742.2000	0.7422	13.930	0	0	0
2019/11/05	2030	07/11/2019	9.25	Call	Bond Future	902.0200	0.9020	1,022.2700	1.0223	13.331	0	0	0
2019/11/05	2030	07/11/2019	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	2030	07/11/2019	9.47	Call	Bond Future	2,188.6800	2.1887	2,348.9500	2.3490	7.323	0	0	0
2019/11/05	2030	07/11/2019	9.47	Put	Bond Future	0.8000	0.0008	0.0300	0.0000	(96.250)	0	0	0
2019/11/05	2030	07/11/2019	9.12	Put	Bond Future	292.1800	0.2922	166.7800	0.1668	(42.919)	0	0	0
2019/11/05	2030	07/11/2019	9.12	Call	Bond Future	330.9800	0.3310	366.6200	0.3666	10.768	0	0	0
2019/11/05	2030	07/11/2019	9.70	Call	Bond Future	3,564.2300	3.5642	3,725.2700	3.7253	4.518	0	0	0
2019/11/05	2030	07/11/2019	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	2030	07/11/2019	9.35	Call	Bond Future	1,469.0000	1.4690	1,620.9400	1.6209	10.343	0	0	0
2019/11/05	2030	07/11/2019	9.35	Put	Bond Future	10.4400	0.0104	1.3400	0.0013	(87.165)	0	0	2,500
2019/11/05	2030	07/11/2019	9.85	Call	Bond Future	4,446.8800	4.4469	4,607.9200	4.6079	3.621	0	0	0
2019/11/05	2030	07/11/2019	8.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	2030	07/11/2019	8.95	Call	Bond Future	32.0500	0.0321	23.8400	0.0238	(25.616)	0	0	0
2019/11/05	2030	07/11/2019	8.95	Put	Bond Future	1,061.4700	1.0615	892.2200	0.8922	(15.945)	0	0	5,070

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2019/11/05	2030	07/11/2019	9.25	Put	Bond Future	57.1800	0.0572	16.3900	0.0164	(71.336)	0	0	0
2019/11/05	2030	06/02/2020	8.40	Call	Bond Future	231.5900	0.2316	247.2100	0.2472	6.745	0	0	5,820
2019/11/05	2030	06/02/2020	9.25	Call	Bond Future	1,984.9200	1.9849	2,065.7600	2.0658	4.073	0	0	0
2019/11/05	2030	06/02/2020	9.14	Call	Bond Future	1,631.6600	1.6317	1,702.6400	1.7026	4.350	0	0	0
2019/11/05	2030	06/02/2020	9.15	Put	Bond Future	1,844.2800	1.8443	1,753.8100	1.7538	(4.905)	0	0	0
2019/11/05	2030	06/02/2020			Bond Future	9.1797	92.6374	9.1532	92.7998	(0.289)	0.0000	0.0000	77,229
2019/11/05	2030	06/02/2020	9.00	Put	Bond Future	2,345.3900	2.3454	2,241.5000	2.2415	(4.430)	0	0	0
2019/11/05	2030	06/02/2020	9.00	Call	Bond Future	1,237.6900	1.2377	1,296.1600	1.2962	4.724	0	0	5,820
2019/11/05	2030	06/02/2020	8.40	Put	Bond Future	5,165.9600	5.1660	5,019.2200	5.0192	(2.841)	0	0	0
2019/11/05	2030	06/02/2020	9.25	Put	Bond Future	1,556.5400	1.5565	1,475.0200	1.4750	(5.237)	0	0	5,000
2019/11/05	2030	06/02/2020	9.14	Put	Bond Future	1,875.0300	1.8750	1,783.6500	1.7837	(4.874)	0	0	0
2019/11/05	2030	06/02/2020	9.15	Call	Bond Future	1,662.2500	1.6622	1,734.1400	1.7341	4.325	0	0	0
2019/11/05	2030	06/02/2020	9.16	Call	Bond Future	1,693.1600	1.6932	1,765.9400	1.7659	4.298	0	0	0
2019/11/05	2030	06/02/2020	9.16	Put	Bond Future	1,813.9100	1.8139	1,724.3300	1.7243	(4.939)	0	0	0
2019/11/05	2030	07/05/2020	8.78	Put	Bond Future	4,095.5700	4.0956	3,981.9000	3.9819	(2.775)	0	0	0
2019/11/05	2030	07/05/2020	8.79	Call	Bond Future	1,247.2900	1.2473	1,295.6900	1.2957	3.880	0	0	0
2019/11/05	2030	07/05/2020			Bond Future	9.2495	94.3201	9.2226	94.4816	(0.291)	0.0000	0.0000	0
2019/11/05	2030	07/05/2020	8.80	Call	Bond Future	1,269.3300	1.2693	1,318.3400	1.3183	3.861	0	0	0
2019/11/05	2030	07/05/2020	8.80	Put	Bond Future	4,015.0300	4.0150	3,902.5700	3.9026	(2.801)	0	0	0
2019/11/05	2030	07/05/2020	8.78	Call	Bond Future	1,225.2400	1.2252	1,273.0400	1.2730	3.901	0	0	0
2019/11/05	2030	07/05/2020	8.79	Put	Bond Future	4,055.2800	4.0553	3,942.2100	3.9422	(2.788)	0	0	0
2019/11/05	2030	06/08/2020	9.11	Call	Bond Future	2,359.8000	2.3598	2,430.2300	2.4302	2.985	0	0	0
2019/11/05	2030	06/08/2020			Bond Future	9.3178	92.0614	9.2894	92.2282	(0.305)	0.0000	0.0000	0
2019/11/05	2030	06/08/2020	9.09	Call	Bond Future	2,302.9600	2.3030	2,372.3100	2.3723	3.011	0	0	0
2019/11/05	2030	06/08/2020	9.09	Put	Bond Future	3,651.7000	3.6517	3,554.2700	3.5543	(2.668)	0	0	0
2019/11/05	2030	06/08/2020	9.11	Put	Bond Future	3,589.0700	3.5891	3,492.7200	3.4927	(2.685)	0	0	0
2019/11/05	2030	06/08/2020	9.10	Call	Bond Future	2,331.4500	2.3315	2,401.3400	2.4013	2.998	0	0	0
2019/11/05	2030	06/08/2020	9.10	Put	Bond Future	3,620.4300	3.6204	3,523.5400	3.5235	(2.676)	0	0	0
2019/11/05	2032	07/11/2019	9.71	Call	Bond Future	1,787.1400	1.7871	1,886.9100	1.8869	5.583	0	0	0
2019/11/05	2032	07/11/2019	9.70	Put	Bond Future	10.7100	0.0107	1.7900	0.0018	(83.287)	0	0	0
2019/11/05	2032	07/11/2019			Bond Future	9.4441	92.3417	9.4282	92.4490	(0.168)	0.0000	0.0000	19,946
2019/11/05	2032	07/11/2019	9.72	Call	Bond Future	1,851.5500	1.8516	1,952.5200	1.9525	5.453	0	0	0
2019/11/05	2032	07/11/2019	9.72	Put	Bond Future	7.4000	0.0074	1.0500	0.0011	(85.811)	0	0	0
2019/11/05	2032	07/11/2019	9.71	Put	Bond Future	8.9200	0.0089	1.3700	0.0014	(84.641)	0	0	0
2019/11/05	2032	07/11/2019	9.70	Call	Bond Future	1,722.9400	1.7229	1,821.3400	1.8213	5.711	0	0	0
2019/11/05	2032	06/02/2020	9.40	Put	Bond Future	2,393.5400	2.3935	2,324.1200	2.3241	(2.900)	0	0	0
2019/11/05	2032	06/02/2020			Bond Future	9.5156	94.0067	9.4994	94.1144	(0.170)	0.0000	0.0000	62,883
2019/11/05	2032	06/02/2020	9.39	Call	Bond Future	1,588.1500	1.5881	1,625.8800	1.6259	2.376	0	0	0
2019/11/05	2032	06/02/2020	9.39	Put	Bond Future	2,430.0500	2.4300	2,360.0800	2.3601	(2.879)	0	0	0
2019/11/05	2032	06/02/2020	9.40	Call	Bond Future	1,619.0800	1.6191	1,657.3600	1.6574	2.364	0	0	0
2019/11/05	2032	06/02/2020	9.38	Call	Bond Future	1,557.7500	1.5578	1,594.9200	1.5949	2.386	0	0	0
2019/11/05	2032	06/02/2020	9.38	Put	Bond Future	2,467.1600	2.4672	2,396.6300	2.3966	(2.859)	0	0	0
2019/11/05	2032	07/05/2020	9.19	Call	Bond Future	1,531.4200	1.5314	1,562.9800	1.5630	2.061	0	0	0
2019/11/05	2032	07/05/2020			Bond Future	9.5887	91.5548	9.5726	91.6608	(0.169)	0.0000	0.0000	0
2019/11/05	2032	07/05/2020	9.17	Call	Bond Future	1,479.2500	1.4793	1,510.0200	1.5100	2.080	0	0	0
2019/11/05	2032	07/05/2020	9.17	Put	Bond Future	4,278.5500	4.2786	4,203.3700	4.2034	(1.757)	0	0	0
2019/11/05	2032	07/05/2020	9.19	Put	Bond Future	4,194.3400	4.1943	4,119.9500	4.1200	(1.774)	0	0	0

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2019/11/05	2032	07/05/2020	9.18	Call	Bond Future	1,505.3300	1.5053	1,536.4900	1.5365	2.070	0	0	0
2019/11/05	2032	07/05/2020	9.18	Put	Bond Future	4,236.4000	4.2364	4,161.6100	4.1616	(1.765)	0	0	0
2019/11/05	2032	06/08/2020	9.46	Put	Bond Future	3,969.7000	3.9697	3,904.0600	3.9041	(1.654)	0	0	0
2019/11/05	2032	06/08/2020	9.45	Call	Bond Future	2,641.3000	2.6413	2,685.4200	2.6854	1.670	0	0	0
2019/11/05	2032	06/08/2020			Bond Future	9.6597	93.2538	9.6426	93.3639	(0.177)	0.0000	0.0000	0
2019/11/05	2032	06/08/2020	9.46	Call	Bond Future	2,672.3100	2.6723	2,716.7800	2.7168	1.664	0	0	0
2019/11/05	2032	06/08/2020	9.45	Put	Bond Future	4,004.3300	4.0043	3,938.3400	3.9383	(1.648)	0	0	0
2019/11/05	2032	06/08/2020	9.47	Call	Bond Future	2,703.8200	2.7038	2,748.6400	2.7486	1.658	0	0	0
2019/11/05	2032	06/08/2020	9.47	Put	Bond Future	3,935.6300	3.9356	3,870.3400	3.8703	(1.659)	0	0	0
2019/11/05	2033	07/11/2019			Bond Future	101.2096	101.2096	101.2089	101.2089	(0.001)	0.0000	0.0000	170
2019/11/05	2033	06/02/2020			Bond Future	103.0597	103.0597	103.0573	103.0573	(0.002)	0.0000	0.0000	6,260
2019/11/05	2033	07/05/2020			Bond Future	103.7613	103.7613	103.7547	103.7547	(0.006)	0.0000	0.0000	0
2019/11/05	2033	06/08/2020			Bond Future	105.7108	105.7108	105.7065	105.7065	(0.004)	0.0000	0.0000	0
2019/11/05	2037	07/11/2019	9.97	Call	Bond Future	1,015.3800	1.0154	1,103.6100	1.1036	8.689	0	0	0
2019/11/05	2037	07/11/2019			Bond Future	9.8492	91.2955	9.8283	91.4525	(0.212)	0.0000	0.0000	31,965
2019/11/05	2037	07/11/2019	9.95	Call	Bond Future	898.4800	0.8985	973.6500	0.9736	8.366	0	0	0
2019/11/05	2037	07/11/2019	9.95	Put	Bond Future	145.0700	0.1451	63.2300	0.0632	(56.414)	0	0	0
2019/11/05	2037	07/11/2019	9.97	Put	Bond Future	113.6800	0.1137	44.9000	0.0449	(60.503)	0	0	0
2019/11/05	2037	07/11/2019	9.96	Call	Bond Future	956.2000	0.9562	1,038.0200	1.0380	8.557	0	0	0
2019/11/05	2037	07/11/2019	9.96	Put	Bond Future	128.6000	0.1286	53.4100	0.0534	(58.468)	0	0	0
2019/11/05	2037	06/02/2020	9.67	Call	Bond Future	1,381.2500	1.3813	1,430.5500	1.4306	3.569	0	0	0
2019/11/05	2037	06/02/2020	9.66	Put	Bond Future	3,333.5200	3.3335	3,223.7700	3.2238	(3.292)	0	0	0
2019/11/05	2037	06/02/2020			Bond Future	9.9230	88.6824	9.9017	88.8406	(0.215)	0.0000	0.0000	66,317
2019/11/05	2037	06/02/2020	9.68	Call	Bond Future	1,412.2600	1.4123	1,462.3600	1.4624	3.548	0	0	0
2019/11/05	2037	06/02/2020	9.68	Put	Bond Future	3,241.9100	3.2419	3,133.7600	3.1338	(3.336)	0	0	0
2019/11/05	2037	06/02/2020	9.67	Put	Bond Future	3,287.3900	3.2874	3,178.4400	3.1784	(3.314)	0	0	0
2019/11/05	2037	06/02/2020	9.66	Call	Bond Future	1,350.7900	1.3508	1,399.2900	1.3993	3.590	0	0	0
2019/11/05	2037	07/05/2020	9.60	Put	Bond Future	4,823.1200	4.8231	4,715.9700	4.7160	(2.222)	0	0	0
2019/11/05	2037	07/05/2020	9.59	Call	Bond Future	1,798.9800	1.7990	1,848.7800	1.8488	2.768	0	0	0
2019/11/05	2037	07/05/2020			Bond Future	9.9997	90.2932	9.9781	90.4507	(0.215)	0.0000	0.0000	0
2019/11/05	2037	07/05/2020	9.60	Call	Bond Future	1,828.1600	1.8282	1,878.5400	1.8785	2.756	0	0	0
2019/11/05	2037	07/05/2020	9.59	Put	Bond Future	4,870.8200	4.8708	4,763.0900	4.7631	(2.212)	0	0	0
2019/11/05	2037	07/05/2020	9.61	Call	Bond Future	1,857.6100	1.8576	1,908.5600	1.9086	2.743	0	0	0
2019/11/05	2037	07/05/2020	9.61	Put	Bond Future	4,775.7800	4.7758	4,669.2000	4.6692	(2.232)	0	0	0
2019/11/05	2037	06/08/2020	9.88	Put	Bond Future	4,583.7200	4.5837	4,489.9600	4.4900	(2.046)	0	0	0
2019/11/05	2037	06/08/2020			Bond Future	10.0755	87.7092	10.0529	87.8718	(0.224)	0.0000	0.0000	0
2019/11/05	2037	06/08/2020	9.87	Call	Bond Future	3,125.1100	3.1251	3,193.5300	3.1935	2.189	0	0	0
2019/11/05	2037	06/08/2020	9.87	Put	Bond Future	4,623.6400	4.6236	4,529.3900	4.5294	(2.038)	0	0	0
2019/11/05	2037	06/08/2020	9.88	Call	Bond Future	3,159.0100	3.1590	3,227.9200	3.2279	2.181	0	0	0
2019/11/05	2037	06/08/2020	9.86	Call	Bond Future	3,091.1000	3.0911	3,159.0200	3.1590	2.197	0	0	0
2019/11/05	2037	06/08/2020	9.86	Put	Bond Future	4,663.5400	4.6635	4,568.7900	4.5688	(2.032)	0	0	0
2019/11/05	2038	07/11/2019			Bond Future	118.6040	118.6040	118.6032	118.6032	(0.001)	0.0000	0.0000	10,584
2019/11/05	2038	06/02/2020			Bond Future	119.1138	119.1138	119.1109	119.1109	(0.002)	0.0000	0.0000	11,481
2019/11/05	2038	07/05/2020			Bond Future	121.3062	121.3062	121.2984	121.2984	(0.006)	0.0000	0.0000	0
2019/11/05	2038	06/08/2020			Bond Future	121.8920	121.8920	121.8870	121.8870	(0.004)	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
2019/11/05	2040	07/11/2019	10.04	Put	Bond Future	250.4900	0.2505	131.5200	0.1315	(47.495)	0	0	0
2019/11/05	2040	07/11/2019	10.03	Call	Bond Future	645.1500	0.6452	686.7200	0.6867	6.443	0	0	0
2019/11/05	2040	07/11/2019	9.80	Put	Bond Future	1,539.5800	1.5396	1,356.6200	1.3566	(11.884)	0	0	0
2019/11/05	2040	07/11/2019	9.30	Put	Bond Future	5,772.2400	5.7722	5,604.2700	5.6043	(2.910)	0	0	0
2019/11/05	2040	07/11/2019			Bond Future	9.9842	94.0337	9.9634	94.2017	(0.209)	0.0000	0.0000	7,805
2019/11/05	2040	07/11/2019	10.04	Call	Bond Future	696.9500	0.6969	745.9500	0.7459	7.031	0	0	0
2019/11/05	2040	07/11/2019	10.03	Put	Bond Future	278.4900	0.2785	152.0900	0.1521	(45.388)	0	0	0
2019/11/05	2040	07/11/2019	9.80	Call	Bond Future	39.7500	0.0398	24.7600	0.0248	(37.711)	0	0	1,260
2019/11/05	2040	07/11/2019	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,260
2019/11/05	2040	07/11/2019	10.05	Call	Bond Future	750.7600	0.7508	807.3000	0.8073	7.531	0	0	0
2019/11/05	2040	07/11/2019	10.05	Put	Bond Future	224.6200	0.2246	113.1900	0.1132	(49.608)	0	0	0
2019/11/05	2040	06/02/2020	9.76	Call	Bond Future	1,379.0300	1.3790	1,428.2300	1.4282	3.568	0	0	0
2019/11/05	2040	06/02/2020	9.00	Put	Bond Future	9,153.4900	9.1535	8,989.9600	8.9900	(1.787)	0	0	0
2019/11/05	2040	06/02/2020			Bond Future	10.0592	91.2195	10.0378	91.3888	(0.212)	0.0000	0.0000	43,531
2019/11/05	2040	06/02/2020	8.40	Put	Bond Future	14,815.7700	14.8158	14,646.8100	14.6468	(1.140)	0	0	0
2019/11/05	2040	06/02/2020	8.40	Call	Bond Future	6.8000	0.0068	7.1900	0.0072	5.735	0	0	0
2019/11/05	2040	06/02/2020	9.74	Call	Bond Future	1,318.6600	1.3187	1,366.2200	1.3662	3.607	0	0	0
2019/11/05	2040	06/02/2020	9.74	Put	Bond Future	3,904.8700	3.9049	3,783.0800	3.7831	(3.119)	0	0	0
2019/11/05	2040	06/02/2020	9.76	Put	Bond Future	3,799.8000	3.7998	3,679.6500	3.6796	(3.162)	0	0	0
2019/11/05	2040	06/02/2020	9.00	Call	Bond Future	106.5800	0.1066	112.4000	0.1124	5.461	0	0	0
2019/11/05	2040	06/02/2020	9.75	Call	Bond Future	1,349.2400	1.3492	1,397.6300	1.3976	3.586	0	0	0
2019/11/05	2040	06/02/2020	9.75	Put	Bond Future	3,852.6700	3.8527	3,731.7100	3.7317	(3.140)	0	0	0
2019/11/05	2040	07/05/2020	9.74	Call	Bond Future	1,918.3000	1.9183	1,972.2300	1.9722	2.811	0	0	0
2019/11/05	2040	07/05/2020	9.75	Put	Bond Future	5,054.2300	5.0542	4,940.1400	4.9401	(2.257)	0	0	0
2019/11/05	2040	07/05/2020			Bond Future	10.1367	92.8764	10.1151	93.0450	(0.213)	0.0000	0.0000	0
2019/11/05	2040	07/05/2020	9.74	Put	Bond Future	5,104.6300	5.1046	4,989.9100	4.9899	(2.247)	0	0	0
2019/11/05	2040	07/05/2020	9.75	Call	Bond Future	1,950.3800	1.9504	2,004.9400	2.0049	2.797	0	0	0
2019/11/05	2040	07/05/2020	9.73	Call	Bond Future	1,886.5000	1.8865	1,939.8000	1.9398	2.825	0	0	0
2019/11/05	2040	07/05/2020	9.73	Put	Bond Future	5,155.4300	5.1554	5,040.0800	5.0401	(2.237)	0	0	0
2019/11/05	2040	06/08/2020	10.02	Put	Bond Future	4,860.9400	4.8609	4,760.8000	4.7608	(2.060)	0	0	0
2019/11/05	2040	06/08/2020	10.03	Call	Bond Future	3,387.3400	3.3873	3,461.8100	3.4618	2.198	0	0	0
2019/11/05	2040	06/08/2020	10.04	Call	Bond Future	3,424.2000	3.4242	3,499.2100	3.4992	2.191	0	0	0
2019/11/05	2040	06/08/2020			Bond Future	10.2135	90.0897	10.1909	90.2638	(0.221)	0.0000	0.0000	0
2019/11/05	2040	06/08/2020	10.02	Call	Bond Future	3,350.3600	3.3504	3,424.3000	3.4243	2.207	0	0	0
2019/11/05	2040	06/08/2020	10.04	Put	Bond Future	4,776.8000	4.7768	4,677.7300	4.6777	(2.074)	0	0	0
2019/11/05	2040	06/08/2020	10.03	Put	Bond Future	4,818.8700	4.8189	4,719.2600	4.7193	(2.067)	0	0	0
2019/11/05	2044	07/11/2019	10.07	Put	Bond Future	350.4800	0.3505	206.8200	0.2068	(40.990)	0	0	0
2019/11/05	2044	07/11/2019	9.74	Put	Bond Future	2,539.8800	2.5399	2,367.2800	2.3673	(6.796)	0	0	0
2019/11/05	2044	07/11/2019	10.52	Call	Bond Future	3,737.8800	3.7379	3,907.6400	3.9076	4.542	0	0	0
2019/11/05	2044	07/11/2019			Bond Future	10.0441	90.7626	10.0233	90.9326	(0.207)	0.0000	0.0000	8,730
2019/11/05	2044	07/11/2019	10.06	Call	Bond Future	515.0400	0.5150	534.6200	0.5346	3.802	0	0	0
2019/11/05	2044	07/11/2019	10.06	Put	Bond Future	385.7800	0.3858	235.3600	0.2354	(38.991)	0	0	0
2019/11/05	2044	07/11/2019	10.52	Put	Bond Future	0.2500	0.0003	0.0100	0.0000	(96.000)	0	0	328
2019/11/05	2044	07/11/2019	10.07	Call	Bond Future	560.9300	0.5609	587.2700	0.5873	4.696	0	0	0
2019/11/05	2044	07/11/2019	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2019/11/05	2044	07/11/2019	9.74	Call	Bond Future	3.6900	0.0037	1.0900	0.0011	(70.461)	0	0	328

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/05	2044	07/11/2019	10.05	Call	Bond Future	471.4300	0.4714	484.6300	0.4846	2.800	0	0	0
2019/11/05	2044	07/11/2019	10.05	Put	Bond Future	423.4800	0.4235	266.6800	0.2667	(37.027)	0	0	0
2019/11/05	2044	07/11/2019	9.19	Put	Bond Future	7,441.6100	7.4416	7,271.6100	7.2716	(2.284)	0	0	0
2019/11/05	2044	06/02/2020	9.74	Call	Bond Future	1,099.7800	1.0998	1,142.6200	1.1426	3.895	0	0	328
2019/11/05	2044	06/02/2020	10.78	Put	Bond Future	805.1700	0.8052	760.4500	0.7605	(5.554)	0	0	328
2019/11/05	2044	06/02/2020	9.77	Put	Bond Future	4,051.1500	4.0512	3,924.9900	3.9250	(3.114)	0	0	0
2019/11/05	2044	06/02/2020			Bond Future	10.1170	88.0147	10.0957	88.1862	(0.211)	0.0000	0.0000	37,291
2019/11/05	2044	06/02/2020	9.09	Put	Bond Future	9,069.5200	9.0695	8,904.5600	8.9046	(1.819)	0	0	0
2019/11/05	2044	06/02/2020	9.09	Call	Bond Future	121.4900	0.1215	128.0600	0.1281	5.408	0	0	328
2019/11/05	2044	06/02/2020	9.74	Put	Bond Future	4,219.4600	4.2195	4,090.7700	4.0908	(3.050)	0	0	0
2019/11/05	2044	06/02/2020	9.77	Call	Bond Future	1,186.4100	1.1864	1,231.7800	1.2318	3.824	0	0	0
2019/11/05	2044	06/02/2020	10.78	Call	Bond Future	5,872.9200	5.8729	5,999.7300	5.9997	2.159	0	0	0
2019/11/05	2044	06/02/2020	9.78	Call	Bond Future	1,215.8900	1.2159	1,262.1100	1.2621	3.801	0	0	0
2019/11/05	2044	06/02/2020	9.76	Put	Bond Future	4,106.9600	4.1070	3,979.9500	3.9800	(3.093)	0	0	0
2019/11/05	2044	06/02/2020	9.78	Put	Bond Future	3,995.9100	3.9959	3,870.6000	3.8706	(3.136)	0	0	0
2019/11/05	2044	06/02/2020	9.76	Call	Bond Future	1,157.3700	1.1574	1,201.8900	1.2019	3.847	0	0	0
2019/11/05	2044	07/05/2020	9.81	Call	Bond Future	2,024.8000	2.0248	2,080.6700	2.0807	2.759	0	0	0
2019/11/05	2044	07/05/2020	9.79	Put	Bond Future	5,250.8700	5.2509	5,134.4500	5.1345	(2.217)	0	0	0
2019/11/05	2044	07/05/2020	9.26	Call	Bond Future	654.0700	0.6541	678.0300	0.6780	3.663	0	0	556
2019/11/05	2044	07/05/2020	9.33	Call	Bond Future	778.8600	0.7789	806.3400	0.8063	3.528	0	0	100
2019/11/05	2044	07/05/2020	9.98	Call	Bond Future	2,617.7300	2.6177	2,684.4400	2.6844	2.548	0	0	100
2019/11/05	2044	07/05/2020			Bond Future	10.1923	89.6133	10.1707	89.7844	(0.211)	0.0000	0.0000	0
2019/11/05	2044	07/05/2020	9.81	Put	Bond Future	5,146.7400	5.1467	5,031.5800	5.0316	(2.238)	0	0	0
2019/11/05	2044	07/05/2020	9.79	Call	Bond Future	1,960.5000	1.9605	2,015.1100	2.0151	2.786	0	0	0
2019/11/05	2044	07/05/2020	9.33	Put	Bond Future	8,091.1200	8.0911	7,947.5700	7.9476	(1.774)	0	0	0
2019/11/05	2044	07/05/2020	9.80	Put	Bond Future	5,198.4800	5.1985	5,082.6900	5.0827	(2.227)	0	0	0
2019/11/05	2044	07/05/2020	9.26	Put	Bond Future	8,604.0700	8.6041	8,457.0000	8.4570	(1.709)	0	0	0
2019/11/05	2044	07/05/2020	9.91	Put	Bond Future	4,651.4000	4.6514	4,542.6100	4.5426	(2.339)	0	0	0
2019/11/05	2044	07/05/2020	9.98	Put	Bond Future	4,328.6700	4.3287	4,224.3500	4.2244	(2.410)	0	0	0
2019/11/05	2044	07/05/2020	11.09	Call	Bond Future	7,954.4900	7.9545	8,080.5200	8.0805	1.584	0	0	0
2019/11/05	2044	07/05/2020	9.80	Call	Bond Future	1,992.3900	1.9924	2,047.6300	2.0476	2.773	0	0	0
2019/11/05	2044	07/05/2020	9.91	Call	Bond Future	2,363.9200	2.3639	2,426.1600	2.4262	2.633	0	0	556
2019/11/05	2044	07/05/2020	11.02	Call	Bond Future	7,563.6700	7.5637	7,687.0400	7.6870	1.631	0	0	0
2019/11/05	2044	07/05/2020	11.02	Put	Bond Future	1,391.7600	1.3918	1,344.1000	1.3441	(3.424)	0	0	556
2019/11/05	2044	07/05/2020	11.09	Put	Bond Future	1,294.7100	1.2947	1,249.7100	1.2497	(3.476)	0	0	100
2019/11/05	2044	06/08/2020	9.01	Call	Bond Future	693.8900	0.6939	716.6800	0.7167	3.284	0	0	140
2019/11/05	2044	06/08/2020	9.66	Call	Bond Future	2,046.4000	2.0464	2,099.1100	2.0991	2.576	0	0	140
2019/11/05	2044	06/08/2020	9.88	Call	Bond Future	2,743.8300	2.7438	2,808.4700	2.8085	2.356	0	0	0
2019/11/05	2044	06/08/2020			Bond Future	10.2667	86.8915	10.2442	87.0678	(0.219)	0.0000	0.0000	0
2019/11/05	2044	06/08/2020	9.86	Call	Bond Future	2,676.4300	2.6764	2,739.9900	2.7400	2.375	0	0	0
2019/11/05	2044	06/08/2020	9.86	Put	Bond Future	5,959.0600	5.9591	5,846.2600	5.8463	(1.893)	0	0	0
2019/11/05	2044	06/08/2020	9.01	Put	Bond Future	11,537.6400	11.5376	11,384.0700	11.3841	(1.331)	0	0	0
2019/11/05	2044	06/08/2020	9.66	Put	Bond Future	7,019.5700	7.0196	6,895.9200	6.8959	(1.762)	0	0	0
2019/11/05	2044	06/08/2020	9.88	Put	Bond Future	5,860.2400	5.8602	5,748.5200	5.7485	(1.906)	0	0	0
2019/11/05	2044	06/08/2020	10.93	Call	Bond Future	7,284.1100	7.2841	7,400.3400	7.4003	1.596	0	0	0
2019/11/05	2044	06/08/2020	10.93	Put	Bond Future	2,343.6800	2.3437	2,283.5500	2.2835	(2.566)	0	0	140
2019/11/05	2044	06/08/2020	9.87	Call	Bond Future	2,710.0200	2.7100	2,774.1200	2.7741	2.365	0	0	0
2019/11/05	2044	06/08/2020	9.87	Put	Bond Future	5,909.4800	5.9095	5,797.2200	5.7972	(1.900)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/05	2046	07/11/2019			Bond Future	108.5492	108.5492	108.7448	108.7448	0.180	0.0000	0.0000	5,390
2019/11/05	2046	06/02/2020			Bond Future	110.5336	110.5336	110.7309	110.7309	0.178	0.0000	0.0000	11,575
2019/11/05	2046	07/05/2020			Bond Future	110.8201	110.8201	111.0164	111.0164	0.177	0.0000	0.0000	0
2019/11/05	2046	06/08/2020			Bond Future	112.9022	112.9022	113.1049	113.1049	0.180	0.0000	0.0000	0
2019/11/05	2050	07/11/2019			Bond Future	113.3336	113.3336	113.3329	113.3329	(0.001)	0.0000	0.0000	5,298
2019/11/05	2050	06/02/2020			Bond Future	113.5656	113.5656	113.5632	113.5632	(0.002)	0.0000	0.0000	11,559
2019/11/05	2050	07/05/2020			Bond Future	115.6561	115.6561	115.6489	115.6489	(0.006)	0.0000	0.0000	0
2019/11/05	2050	06/08/2020			Bond Future	115.9493	115.9493	115.9445	115.9445	(0.004)	0.0000	0.0000	0
2019/11/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	AL37	07/11/2019			Index Future	665.5920	665.5920	666.0340	666.0340	0.066	0.0000	0.0000	0
2019/11/05	AL37	06/02/2020			Index Future	677.5910	677.5910	678.0290	678.0290	0.065	0.0000	0.0000	0
2019/11/05	AL37	07/05/2020			Index Future	689.9020	689.9020	690.3210	690.3210	0.061	0.0000	0.0000	0
2019/11/05	AL37	06/08/2020			Index Future	702.7050	702.7050	703.1480	703.1480	0.063	0.0000	0.0000	0
2019/11/05	AL7T	07/11/2019			Index Future	769.0430	769.0430	770.0440	770.0440	0.130	0.0000	0.0000	0
2019/11/05	AL7T	06/02/2020			Index Future	782.9060	782.9060	783.9120	783.9120	0.128	0.0000	0.0000	0
2019/11/05	AL7T	07/05/2020			Index Future	797.1320	797.1320	798.1240	798.1240	0.124	0.0000	0.0000	0
2019/11/05	AL7T	06/08/2020			Index Future	811.9240	811.9240	812.9540	812.9540	0.127	0.0000	0.0000	0
2019/11/05	ALBI	07/11/2019			Index Future	688.5740	688.5740	689.5350	689.5350	0.140	0.0000	0.0000	176
2019/11/05	ALBI	06/02/2020			Index Future	700.9870	700.9870	701.9530	701.9530	0.138	0.0000	0.0000	414
2019/11/05	ALBI	07/05/2020			Index Future	713.7240	713.7240	714.6790	714.6790	0.134	0.0000	0.0000	0
2019/11/05	ALBI	06/08/2020			Index Future	726.9690	726.9690	727.9590	727.9590	0.136	0.0000	0.0000	0
2019/11/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/05	ES33	07/11/2019			Bond Future	10.8966	77.1802	10.8802	77.2751	(0.150)	0.0000	0.0000	0
2019/11/05	ES33	06/02/2020			Bond Future	11.0156	78.5719	10.9989	78.6671	(0.152)	0.0000	0.0000	350
2019/11/05	ES33	07/05/2020			Bond Future	11.1349	76.2057	11.1182	76.2996	(0.151)	0.0000	0.0000	0
2019/11/05	ES33	06/08/2020			Bond Future	11.2534	77.6198	11.2357	77.7173	(0.158)	0.0000	0.0000	0
2019/11/05	ES42	07/11/2019			Bond Future	11.2413	78.1149	11.2200	78.2555	(0.189)	0.0000	0.0000	0
2019/11/05	ES42	06/02/2020			Bond Future	11.3553	79.5234	11.3334	79.6652	(0.192)	0.0000	0.0000	4,919
2019/11/05	ES42	07/05/2020			Bond Future	11.4740	76.7037	11.4518	76.8448	(0.193)	0.0000	0.0000	0
2019/11/05	ES42	06/08/2020			Bond Future	11.5904	78.1270	11.5671	78.2727	(0.201)	0.0000	0.0000	0
2019/11/05	GOVI	07/11/2019	672.90	Call	GOVI	82,300.0000	8.2300	92,130.0000	9.2130	11.944	0	0	0
2019/11/05	GOVI	07/11/2019			GOVI	681.1300	681.1300	682.1130	682.1130	0.144	0.0000	0.0000	217
2019/11/05	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	07/11/2019	672.91	Call	GOVI	82,200.0000	8.2200	92,030.0000	9.2030	11.959	0	0	0
2019/11/05	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	07/11/2019	672.92	Call	GOVI	82,100.0000	8.2100	91,930.0000	9.1930	11.973	0	0	0
2019/11/05	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	06/02/2020	703.15	Put	GOVI	97,410.0000	9.7410	87,520.0000	8.7520	(10.153)	0	0	0
2019/11/05	GOVI	06/02/2020			GOVI	693.4090	693.4090	694.3980	694.3980	0.143	0.0000	0.0000	1,223
2019/11/05	GOVI	06/02/2020	703.14	Put	GOVI	97,310.0000	9.7310	87,420.0000	8.7420	(10.163)	0	0	0
2019/11/05	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	06/02/2020	703.13	Put	GOVI	97,210.0000	9.7210	87,320.0000	8.7320	(10.174)	0	0	0
2019/11/05	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	07/05/2020			GOVI	706.0080	706.0080	706.9870	706.9870	0.139	0.0000	0.0000	0
2019/11/05	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	07/05/2020	720.00	Put	GOVI	139,920.0000	13.9920	130,130.0000	13.0130	(6.997)	0	0	0
2019/11/05	GOVI	07/05/2020	719.98	Put	GOVI	139,720.0000	13.9720	129,930.0000	12.9930	(7.007)	0	0	0
2019/11/05	GOVI	07/05/2020	719.99	Put	GOVI	139,820.0000	13.9820	130,030.0000	13.0030	(7.002)	0	0	0
2019/11/05	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	06/08/2020	728.12	Put	GOVI	90,100.0000	9.0100	79,970.0000	7.9970	(11.243)	0	0	0
2019/11/05	GOVI	06/08/2020			GOVI	719.1100	719.1100	720.1230	720.1230	0.141	0.0000	0.0000	0
2019/11/05	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GOVI	06/08/2020	728.14	Put	GOVI	90,300.0000	9.0300	80,170.0000	8.0170	(11.218)	0	0	0
2019/11/05	GOVI	06/08/2020	728.13	Put	GOVI	90,200.0000	9.0200	80,070.0000	8.0070	(11.231)	0	0	0
2019/11/05	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/05	IGOV	07/11/2019			Index Future	258.9470	258.9470	259.0680	259.0680	0.047	0.0000	0.0000	288
2019/11/05	IGOV	06/02/2020			Index Future	263.6800	263.6800	263.7990	263.7990	0.045	0.0000	0.0000	1,011
2019/11/05	IGOV	07/05/2020			Index Future	268.5340	268.5340	268.6450	268.6450	0.041	0.0000	0.0000	47
2019/11/05	IGOV	06/08/2020			Index Future	273.5800	273.5800	273.6980	273.6980	0.043	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
2019/11/05	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/05	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2019/11/05	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0100	102.0100	(0.010)	0.0000	0.0000	0
2019/11/05	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/05	IS05	17/12/2020			Interest Rate Swap	95.4900	95.4900	95.4700	95.4700	(0.021)	0.0000	0.0000	0
2019/11/05	IS05	16/03/2021			Interest Rate Swap	94.4900	94.4900	94.4600	94.4600	(0.032)	0.0000	0.0000	0
2019/11/05	IS05	15/06/2021			Interest Rate Swap	93.4400	93.4400	93.4100	93.4100	(0.032)	0.0000	0.0000	0
2019/11/05	IS05	21/09/2021			Interest Rate Swap	93.3500	93.3500	93.3300	93.3300	(0.021)	0.0000	0.0000	0
2019/11/05	IS05	21/12/2021			Interest Rate Swap	95.3300	95.3300	95.3200	95.3200	(0.010)	0.0000	0.0000	51
2019/11/05	IS05	15/03/2022			Interest Rate Swap	95.2900	95.2900	95.2700	95.2700	(0.021)	0.0000	0.0000	0
2019/11/05	IS05	21/06/2022			Interest Rate Swap	96.2700	96.2700	96.2500	96.2500	(0.021)	0.0000	0.0000	0
2019/11/05	IS05	20/09/2022			Interest Rate Swap	100.0400	100.0400	100.0200	100.0200	(0.020)	0.0000	0.0000	0
2019/11/05	IS05	20/12/2022			Interest Rate Swap	101.1300	101.1300	101.1000	101.1000	(0.030)	0.0000	0.0000	0
2019/11/05	IS05	22/03/2023			Interest Rate Swap	94.2500	94.2500	94.2300	94.2300	(0.021)	0.0000	0.0000	0
2019/11/05	IS05	20/06/2023			Interest Rate Swap	100.2000	100.2000	100.1800	100.1800	(0.020)	0.0000	0.0000	0
2019/11/05	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/05	IS10	17/12/2025			Interest Rate Swap	91.0900	91.0900	91.0200	91.0200	(0.077)	0.0000	0.0000	0
2019/11/05	IS10	16/03/2026			Interest Rate Swap	87.9200	87.9200	87.8500	87.8500	(0.080)	0.0000	0.0000	0
2019/11/05	IS10	15/06/2026			Interest Rate Swap	86.5400	86.5400	86.4600	86.4600	(0.092)	0.0000	0.0000	0
2019/11/05	IS10	21/09/2026			Interest Rate Swap	88.6600	88.6600	88.5800	88.5800	(0.090)	0.0000	0.0000	0
2019/11/05	IS10	21/12/2026			Interest Rate Swap	92.4900	92.4900	92.4100	92.4100	(0.086)	0.0000	0.0000	0
2019/11/05	IS10	15/03/2027			Interest Rate Swap	90.9900	90.9900	90.9200	90.9200	(0.077)	0.0000	0.0000	0
2019/11/05	IS10	21/06/2027			Interest Rate Swap	93.0900	93.0900	93.0200	93.0200	(0.075)	0.0000	0.0000	0
2019/11/05	IS10	20/09/2027			Interest Rate Swap	98.6400	98.6400	98.5700	98.5700	(0.071)	0.0000	0.0000	0
2019/11/05	IS10	20/12/2027			Interest Rate Swap	98.9900	98.9900	98.9300	98.9300	(0.061)	0.0000	0.0000	0
2019/11/05	IS10	22/03/2028			Interest Rate Swap	92.3500	92.3500	92.2800	92.2800	(0.076)	0.0000	0.0000	0
2019/11/05	IS10	20/06/2028			Interest Rate Swap	99.7000	99.7000	99.6400	99.6400	(0.060)	0.0000	0.0000	0
2019/11/05	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/05	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/05	R023	07/11/2019	7.98	Call	Bond Future	1,616.9200	1.6169	1,675.9800	1.6760	3.653	0	0	0
2019/11/05	R023	07/11/2019			Bond Future	7.4165	102.5059	7.3962	102.5650	(0.275)	0.0000	0.0000	11,349
2019/11/05	R023	07/11/2019	7.99	Call	Bond Future	1,645.3200	1.6453	1,704.3800	1.7044	3.590	0	0	0
2019/11/05	R023	07/11/2019	7.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R023	07/11/2019	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R023	07/11/2019	8.00	Call	Bond Future	1,673.7200	1.6737	1,732.7800	1.7328	3.529	0	0	0
2019/11/05	R023	07/11/2019	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R023	06/02/2020	7.54	Call	Bond Future	728.1200	0.7281	759.5600	0.7596	4.318	0	0	0
2019/11/05	R023	06/02/2020			Bond Future	7.4334	104.3542	7.4118	104.4126	(0.291)	0.0000	0.0000	39,862

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/05	R023	06/02/2020	7.52	Call	Bond Future	693.5600	0.6936	724.1600	0.7242	4.412	0	0	0
2019/11/05	R023	06/02/2020	7.52	Put	Bond Future	460.3400	0.4603	432.6000	0.4326	(6.026)	0	0	0
2019/11/05	R023	06/02/2020	7.54	Put	Bond Future	441.1200	0.4411	414.2200	0.4142	(6.098)	0	0	0
2019/11/05	R023	06/02/2020	7.53	Call	Bond Future	710.8500	0.7108	741.8700	0.7419	4.364	0	0	0
2019/11/05	R023	06/02/2020	7.53	Put	Bond Future	450.7400	0.4507	423.4200	0.4234	(6.061)	0	0	0
2019/11/05	R023	07/05/2020	6.91	Put	Bond Future	1,540.0100	1.5400	1,495.9600	1.4960	(2.860)	0	0	0
2019/11/05	R023	07/05/2020			Bond Future	7.4345	102.3176	7.4124	102.3728	(0.297)	0.0000	0.0000	16,047
2019/11/05	R023	07/05/2020	6.90	Call	Bond Future	211.1200	0.2111	222.0600	0.2221	5.182	0	0	0
2019/11/05	R023	07/05/2020	6.90	Put	Bond Future	1,558.8700	1.5589	1,514.5700	1.5146	(2.842)	0	0	0
2019/11/05	R023	07/05/2020	6.91	Call	Bond Future	217.6900	0.2177	228.8800	0.2289	5.140	0	0	0
2019/11/05	R023	07/05/2020	6.89	Call	Bond Future	204.6900	0.2047	215.3800	0.2154	5.223	0	0	0
2019/11/05	R023	07/05/2020	6.89	Put	Bond Future	1,577.8600	1.5779	1,533.3100	1.5333	(2.823)	0	0	0
2019/11/05	R023	06/08/2020	7.26	Call	Bond Future	682.6600	0.6827	707.1700	0.7072	3.590	0	0	0
2019/11/05	R023	06/08/2020			Bond Future	7.4148	104.2163	7.3893	104.2750	(0.344)	0.0000	0.0000	0
2019/11/05	R023	06/08/2020	7.26	Put	Bond Future	1,039.6500	1.0397	1,005.3800	1.0054	(3.296)	0	0	0
2019/11/05	R023	06/08/2020	7.27	Call	Bond Future	694.7800	0.6948	719.5400	0.7195	3.564	0	0	0
2019/11/05	R023	06/08/2020	7.28	Put	Bond Future	1,017.7800	1.0178	984.0200	0.9840	(3.317)	0	0	0
2019/11/05	R023	06/08/2020	7.27	Put	Bond Future	1,028.6600	1.0287	994.6400	0.9946	(3.307)	0	0	0
2019/11/05	R023	06/08/2020	7.28	Call	Bond Future	706.9900	0.7070	732.0100	0.7320	3.539	0	0	0
2019/11/05	R035	07/11/2019	9.88	Call	Bond Future	1,353.5200	1.3535	1,439.2600	1.4393	6.335	0	0	0
2019/11/05	R035	07/11/2019	9.89	Call	Bond Future	1,420.2400	1.4202	1,509.8900	1.5099	6.312	0	0	0
2019/11/05	R035	07/11/2019	9.87	Put	Bond Future	56.3100	0.0563	18.4000	0.0184	(67.324)	0	0	0
2019/11/05	R035	07/11/2019	10.21	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	3,500
2019/11/05	R035	07/11/2019			Bond Future	9.7044	95.2232	9.6885	95.3426	(0.164)	0.0000	0.0000	10,152
2019/11/05	R035	07/11/2019	9.89	Put	Bond Future	41.8300	0.0418	12.0700	0.0121	(71.145)	0	0	0
2019/11/05	R035	07/11/2019	9.87	Call	Bond Future	1,287.6400	1.2876	1,369.1400	1.3691	6.329	0	0	0
2019/11/05	R035	07/11/2019	8.92	Put	Bond Future	6,171.4700	6.1715	6,052.0600	6.0521	(1.935)	0	0	0
2019/11/05	R035	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,500
2019/11/05	R035	07/11/2019	9.52	Put	Bond Future	1,434.3300	1.4343	1,299.4400	1.2994	(9.404)	0	0	0
2019/11/05	R035	07/11/2019	9.52	Call	Bond Future	34.7800	0.0348	19.3000	0.0193	(44.508)	0	0	3,500
2019/11/05	R035	07/11/2019	9.88	Put	Bond Future	48.6100	0.0486	14.9400	0.0149	(69.266)	0	0	0
2019/11/05	R035	07/11/2019	10.21	Call	Bond Future	3,685.5100	3.6855	3,804.8500	3.8049	3.238	0	0	0
2019/11/05	R035	06/02/2020	9.60	Call	Bond Future	1,603.7100	1.6037	1,642.3700	1.6424	2.411	0	0	0
2019/11/05	R035	06/02/2020	9.61	Put	Bond Future	2,922.2000	2.9222	2,841.5300	2.8415	(2.761)	0	0	0
2019/11/05	R035	06/02/2020			Bond Future	9.7824	96.9402	9.7661	97.0601	(0.166)	0.0000	0.0000	109,447
2019/11/05	R035	06/02/2020	9.60	Put	Bond Future	2,965.3400	2.9653	2,884.0600	2.8841	(2.741)	0	0	0
2019/11/05	R035	06/02/2020	9.61	Call	Bond Future	1,635.9900	1.6360	1,675.2600	1.6753	2.400	0	0	0
2019/11/05	R035	06/02/2020	9.59	Call	Bond Future	1,571.6100	1.5716	1,609.6700	1.6097	2.422	0	0	0
2019/11/05	R035	06/02/2020	9.59	Put	Bond Future	3,008.7500	3.0088	2,926.8700	2.9269	(2.721)	0	0	0
2019/11/05	R035	07/05/2020	9.75	Call	Bond Future	2,697.0100	2.6970	2,745.4400	2.7454	1.796	0	0	5,000
2019/11/05	R035	07/05/2020	10.75	Put	Bond Future	1,107.2400	1.1072	1,075.2600	1.0753	(2.888)	0	0	5,000
2019/11/05	R035	07/05/2020	10.57	Put	Bond Future	1,352.9200	1.3529	1,315.6600	1.3157	(2.754)	0	0	3,530
2019/11/05	R035	07/05/2020	9.48	Put	Bond Future	4,595.3700	4.5954	4,513.5700	4.5136	(1.780)	0	0	0
2019/11/05	R035	07/05/2020	9.47	Call	Bond Future	1,774.6900	1.7747	1,810.7600	1.8108	2.032	0	0	0
2019/11/05	R035	07/05/2020			Bond Future	9.8553	94.1980	9.8390	94.3163	(0.165)	0.0000	0.0000	0
2019/11/05	R035	07/05/2020	9.11	Put	Bond Future	6,545.0200	6.5450	6,448.0400	6.4480	(1.482)	0	0	0
2019/11/05	R035	07/05/2020	9.11	Call	Bond Future	881.1500	0.8811	902.4700	0.9025	2.420	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/05	R035	07/05/2020	9.75	Put	Bond Future	3,467.7100	3.4677	3,397.8400	3.3978	(2.015)	0	0	0
2019/11/05	R035	07/05/2020	10.75	Call	Bond Future	7,296.8900	7.2969	7,383.2100	7.3832	1.183	0	0	0
2019/11/05	R035	07/05/2020	10.57	Call	Bond Future	6,347.4900	6.3475	6,428.5300	6.4285	1.277	0	0	0
2019/11/05	R035	07/05/2020	9.78	Put	Bond Future	3,355.3900	3.3554	3,286.8600	3.2869	(2.042)	0	0	0
2019/11/05	R035	07/05/2020	9.48	Call	Bond Future	1,804.4900	1.8045	1,840.9900	1.8410	2.023	0	0	0
2019/11/05	R035	07/05/2020	9.47	Put	Bond Future	4,641.6100	4.6416	4,559.3800	4.5594	(1.772)	0	0	0
2019/11/05	R035	07/05/2020	9.78	Call	Bond Future	2,805.3000	2.8053	2,855.0700	2.8551	1.774	0	0	3,530
2019/11/05	R035	07/05/2020	9.18	Put	Bond Future	6,137.3800	6.1374	6,043.0600	6.0431	(1.537)	0	0	0
2019/11/05	R035	07/05/2020	9.18	Call	Bond Future	1,026.5600	1.0266	1,050.5400	1.0505	2.336	0	0	3,530
2019/11/05	R035	07/05/2020	9.49	Call	Bond Future	1,834.8100	1.8348	1,871.7500	1.8718	2.013	0	0	0
2019/11/05	R035	07/05/2020	9.49	Put	Bond Future	4,549.7400	4.5497	4,468.3800	4.4684	(1.788)	0	0	0
2019/11/05	R035	06/08/2020	9.00	Put	Bond Future	8,429.8600	8.4299	8,333.2700	8.3333	(1.146)	0	0	0
2019/11/05	R035	06/08/2020	9.92	Put	Bond Future	4,247.9500	4.2480	4,181.6600	4.1817	(1.561)	0	0	0
2019/11/05	R035	06/08/2020			Bond Future	9.9258	95.9460	9.9086	96.0688	(0.172)	0.0000	0.0000	0
2019/11/05	R035	06/08/2020	9.00	Call	Bond Future	1,430.7300	1.4307	1,456.9800	1.4570	1.835	0	0	24,761
2019/11/05	R035	06/08/2020	9.92	Call	Bond Future	4,206.6500	4.2067	4,263.2000	4.2632	1.344	0	0	0
2019/11/05	R035	06/08/2020	9.93	Call	Bond Future	4,243.8900	4.2439	4,300.7700	4.3008	1.340	0	0	0
2019/11/05	R035	06/08/2020	9.91	Put	Bond Future	4,282.3000	4.2823	4,215.6800	4.2157	(1.556)	0	0	0
2019/11/05	R035	06/08/2020	8.75	Put	Bond Future	10,048.8500	10.0488	9,945.8300	9.9458	(1.025)	0	0	0
2019/11/05	R035	06/08/2020	8.75	Call	Bond Future	1,028.4500	1.0284	1,048.2700	1.0483	1.927	0	0	3,000
2019/11/05	R035	06/08/2020	9.93	Put	Bond Future	4,213.5000	4.2135	4,147.5400	4.1475	(1.565)	0	0	0
2019/11/05	R035	06/08/2020	9.91	Call	Bond Future	4,169.2300	4.1692	4,225.4500	4.2255	1.348	0	0	0
2019/11/05	R186	07/11/2019	8.94	Call	Bond Future	2,974.3000	2.9743	3,091.0600	3.0911	3.926	0	0	0
2019/11/05	R186	07/11/2019	8.20	Call	Bond Future	9.1000	0.0091	4.6500	0.0047	(48.901)	0	0	0
2019/11/05	R186	07/11/2019	8.23	Call	Bond Future	17.5600	0.0176	10.8100	0.0108	(38.440)	0	0	4,955
2019/11/05	R186	07/11/2019			Bond Future	8.4033	115.1632	8.3826	115.2800	(0.246)	0.0000	0.0000	52,034
2019/11/05	R186	07/11/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R186	07/11/2019	8.25	Put	Bond Future	895.2200	0.8952	770.1700	0.7702	(13.969)	0	0	3,750
2019/11/05	R186	07/11/2019	8.25	Call	Bond Future	26.2900	0.0263	18.0000	0.0180	(31.533)	0	0	3,750
2019/11/05	R186	07/11/2019	8.73	Call	Bond Future	1,823.5100	1.8235	1,939.6500	1.9397	6.369	0	0	0
2019/11/05	R186	07/11/2019	8.73	Put	Bond Future	0.6500	0.0007	0.0300	0.0000	(95.385)	0	0	4,955
2019/11/05	R186	07/11/2019	8.95	Call	Bond Future	3,028.7300	3.0287	3,145.4900	3.1455	3.855	0	0	0
2019/11/05	R186	07/11/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R186	07/11/2019	8.20	Put	Bond Future	1,163.3100	1.1633	1,042.1000	1.0421	(10.419)	0	0	7,500
2019/11/05	R186	07/11/2019	8.23	Put	Bond Future	1,000.4900	1.0005	876.9800	0.8770	(12.345)	0	0	0
2019/11/05	R186	07/11/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R186	07/11/2019	8.96	Call	Bond Future	3,083.1400	3.0831	3,199.9000	3.1999	3.787	0	0	0
2019/11/05	R186	06/02/2020	8.11	Put	Bond Future	2,586.6300	2.5866	2,498.9000	2.4989	(3.392)	0	0	0
2019/11/05	R186	06/02/2020	8.50	Call	Bond Future	1,576.5100	1.5765	1,631.6700	1.6317	3.499	0	0	0
2019/11/05	R186	06/02/2020	8.57	Call	Bond Future	1,791.8700	1.7919	1,851.8700	1.8519	3.348	0	0	0
2019/11/05	R186	06/02/2020			Bond Future	8.4576	111.9357	8.4362	112.0526	(0.253)	0.0000	0.0000	101,870
2019/11/05	R186	06/02/2020	8.11	Call	Bond Future	666.3600	0.6664	695.5300	0.6955	4.378	0	0	821
2019/11/05	R186	06/02/2020	8.55	Call	Bond Future	1,728.8300	1.7288	1,787.4500	1.7875	3.391	0	0	0
2019/11/05	R186	06/02/2020	8.55	Put	Bond Future	1,225.3200	1.2253	1,167.0400	1.1670	(4.756)	0	0	0
2019/11/05	R186	06/02/2020	9.00	Put	Bond Future	496.1600	0.4962	465.1100	0.4651	(6.258)	0	0	821
2019/11/05	R186	06/02/2020	8.50	Put	Bond Future	1,345.0400	1.3450	1,283.3000	1.2833	(4.590)	0	0	821
2019/11/05	R186	06/02/2020	8.57	Put	Bond Future	1,179.7900	1.1798	1,122.8900	1.1229	(4.823)	0	0	0

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2019/11/05	R186	06/02/2020	9.00	Call	Bond Future	3,409.6400		3.4096	3,495.4900	3.4955	2.518	0	0	0
2019/11/05	R186	06/02/2020	8.56	Call	Bond Future	1,760.0900		1.7601	1,819.4000	1.8194	3.370	0	0	0
2019/11/05	R186	06/02/2020	8.56	Put	Bond Future	1,202.2800		1.2023	1,144.6900	1.1447	(4.790)	0	0	0
2019/11/05	R186	07/05/2020	8.28	Put	Bond Future	2,697.3900		2.6974	2,625.1800	2.6252	(2.677)	0	0	0
2019/11/05	R186	07/05/2020	8.93	Call	Bond Future	3,428.1600		3.4282	3,499.2600	3.4993	2.074	0	0	0
2019/11/05	R186	07/05/2020	7.90	Put	Bond Future	4,018.5000		4.0185	3,929.3400	3.9293	(2.219)	0	0	2,500
2019/11/05	R186	07/05/2020	8.09	Put	Bond Future	3,312.8800		3.3129	3,231.9300	3.2319	(2.443)	0	0	0
2019/11/05	R186	07/05/2020			Bond Future	8.5135		113.9691	8.4918	114.0836	(0.254)	0.0000	0.0000	1,650
2019/11/05	R186	07/05/2020	8.50	Call	Bond Future	2,020.5400		2.0205	2,073.1300	2.0731	2.603	0	0	0
2019/11/05	R186	07/05/2020	8.50	Put	Bond Future	2,091.7300		2.0917	2,029.8300	2.0298	(2.959)	0	0	23,208
2019/11/05	R186	07/05/2020	8.08	Call	Bond Future	1,025.2700		1.0253	1,058.3600	1.0584	3.227	0	0	0
2019/11/05	R186	07/05/2020	8.08	Put	Bond Future	3,347.7900		3.3478	3,266.3900	3.2664	(2.431)	0	0	0
2019/11/05	R186	07/05/2020	8.28	Call	Bond Future	1,454.2000		1.4542	1,496.4800	1.4965	2.907	0	0	6,000
2019/11/05	R186	07/05/2020	8.93	Put	Bond Future	1,253.8700		1.2539	1,210.4800	1.2105	(3.460)	0	0	6,000
2019/11/05	R186	07/05/2020	7.90	Call	Bond Future	713.1400		0.7131	738.4700	0.7385	3.552	0	0	0
2019/11/05	R186	07/05/2020	8.09	Call	Bond Future	1,044.6500		1.0447	1,078.1900	1.0782	3.211	0	0	0
2019/11/05	R186	07/05/2020	7.60	Put	Bond Future	5,316.4800		5.3165	5,216.4700	5.2165	(1.881)	0	0	0
2019/11/05	R186	07/05/2020	7.60	Call	Bond Future	348.5700		0.3486	363.0500	0.3630	4.154	0	0	6,000
2019/11/05	R186	07/05/2020	8.07	Call	Bond Future	1,006.1100		1.0061	1,038.7600	1.0388	3.245	0	0	0
2019/11/05	R186	07/05/2020	8.07	Put	Bond Future	3,382.9400		3.3829	3,301.1000	3.3011	(2.419)	0	0	0
2019/11/05	R186	06/08/2020	8.38	Put	Bond Future	2,874.2600		2.8743	2,804.4400	2.8044	(2.429)	0	0	0
2019/11/05	R186	06/08/2020			Bond Future	8.5653		110.7793	8.5420	110.8987	(0.272)	0.0000	0.0000	0
2019/11/05	R186	06/08/2020	8.37	Call	Bond Future	1,895.9800		1.8960	1,945.1300	1.9451	2.592	0	0	0
2019/11/05	R186	06/08/2020	8.37	Put	Bond Future	2,900.2300		2.9002	2,830.0000	2.8300	(2.422)	0	0	0
2019/11/05	R186	06/08/2020	8.38	Call	Bond Future	1,921.7100		1.9217	1,971.2700	1.9713	2.579	0	0	0
2019/11/05	R186	06/08/2020	8.36	Call	Bond Future	1,870.0500		1.8700	1,918.7800	1.9188	2.606	0	0	0
2019/11/05	R186	06/08/2020	8.36	Put	Bond Future	2,926.0300		2.9260	2,855.3800	2.8554	(2.415)	0	0	0
2019/11/05	R197	07/11/2019			Bond Future	306.1363		306.1363	306.1289	306.1289	(0.002)	0.0000	0.0000	1,550
2019/11/05	R197	06/02/2020			Bond Future	304.0742		304.0742	304.0615	304.0615	(0.004)	0.0000	0.0000	2,540
2019/11/05	R197	07/05/2020			Bond Future	309.6712		309.6712	309.6460	309.6460	(0.008)	0.0000	0.0000	0
2019/11/05	R197	06/08/2020			Bond Future	307.6965		307.6965	307.6783	307.6783	(0.006)	0.0000	0.0000	0
2019/11/05	R202	07/11/2019			Bond Future	230.8524		230.8524	231.3531	231.3531	0.217	0.0000	0.0000	7,599
2019/11/05	R202	06/02/2020			Bond Future	231.0047		231.0047	231.5104	231.5104	0.219	0.0000	0.0000	8,486
2019/11/05	R202	07/05/2020			Bond Future	235.2569		235.2569	235.7626	235.7626	0.215	0.0000	0.0000	0
2019/11/05	R202	06/08/2020			Bond Future	235.5376		235.5376	236.0588	236.0588	0.221	0.0000	0.0000	0
2019/11/05	R207	07/11/2019	2.08	Put	Bond Future	859.2600		0.8593	859.9200	0.8599	0.077	0	0	0
2019/11/05	R207	07/11/2019			Bond Future	6.8836		102.3892	6.8873	102.3885	0.053	0.0000	0.0000	3,123
2019/11/05	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R207	07/11/2019	2.07	Put	Bond Future	861.0600		0.8611	861.7200	0.8617	0.077	0	0	0
2019/11/05	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R207	07/11/2019	2.06	Put	Bond Future	862.8700		0.8629	863.5300	0.8635	0.076	0	0	0
2019/11/05	R208	07/11/2019	6.83	Call	Bond Future	260.8000		0.2608	259.3000	0.2593	(0.575)	0	0	0
2019/11/05	R208	07/11/2019	6.82	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/05	R208	07/11/2019			Bond Future	6.6296	100.9398	6.6307	100.9383	0.017	0.0000	0.0000	2,194
2019/11/05	R208	07/11/2019	6.84	Call	Bond Future	273.7800	0.2738	272.2800	0.2723	(0.548)	0	0	0
2019/11/05	R208	07/11/2019	6.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R208	07/11/2019	6.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/05	R208	07/11/2019	6.82	Call	Bond Future	247.8100	0.2478	246.3100	0.2463	(0.605)	0	0	0
2019/11/05	R208	06/02/2020	6.13	Put	Bond Future	390.8200	0.3908	393.3300	0.3933	0.642	0	0	0
2019/11/05	R208	06/02/2020	6.12	Call	Bond Future	19.2200	0.0192	18.4900	0.0185	(3.798)	0	0	0
2019/11/05	R208	06/02/2020			Bond Future	6.4722	102.7599	6.4752	102.7566	0.047	0.0000	0.0000	11,850
2019/11/05	R208	06/02/2020	6.13	Call	Bond Future	20.1200	0.0201	19.3700	0.0194	(3.728)	0	0	0
2019/11/05	R208	06/02/2020	6.12	Put	Bond Future	400.7900	0.4008	403.3200	0.4033	0.631	0	0	0
2019/11/05	R208	06/02/2020	6.14	Call	Bond Future	21.1900	0.0212	20.4000	0.0204	(3.728)	0	0	0
2019/11/05	R208	06/02/2020	6.14	Put	Bond Future	381.0300	0.3810	383.5000	0.3835	0.648	0	0	0
2019/11/05	R208	07/05/2020	4.81	Call	Bond Future	0.3000	0.0003	0.2800	0.0003	(6.667)	0	0	0
2019/11/05	R208	07/05/2020	4.80	Put	Bond Future	1,214.9800	1.2150	1,222.4000	1.2224	0.611	0	0	0
2019/11/05	R208	07/05/2020			Bond Future	6.2104	101.2233	6.2192	101.2159	0.140	0.0000	0.0000	0
2019/11/05	R208	07/05/2020	4.82	Call	Bond Future	0.3300	0.0003	0.3000	0.0003	(9.091)	0	0	0
2019/11/05	R208	07/05/2020	4.82	Put	Bond Future	1,197.6400	1.1976	1,205.0500	1.2050	0.619	0	0	0
2019/11/05	R208	07/05/2020	4.81	Put	Bond Future	1,206.3000	1.2063	1,213.7200	1.2137	0.615	0	0	0
2019/11/05	R208	07/05/2020	4.80	Call	Bond Future	0.2800	0.0003	0.2600	0.0003	(7.143)	0	0	0
2019/11/05	R208	06/08/2020	5.57	Put	Bond Future	182.9700	0.1830	185.6500	0.1857	1.465	0	0	0
2019/11/05	R208	06/08/2020			Bond Future	5.6826	103.1017	5.6908	103.0966	0.144	0.0000	0.0000	0
2019/11/05	R208	06/08/2020	5.56	Call	Bond Future	109.9500	0.1099	107.5900	0.1076	(2.146)	0	0	0
2019/11/05	R208	06/08/2020	5.56	Put	Bond Future	186.2300	0.1862	188.9600	0.1890	1.466	0	0	0
2019/11/05	R208	06/08/2020	5.57	Call	Bond Future	112.9200	0.1129	110.5100	0.1105	(2.134)	0	0	0
2019/11/05	R208	06/08/2020	5.55	Call	Bond Future	107.0300	0.1070	104.7000	0.1047	(2.177)	0	0	0
2019/11/05	R208	06/08/2020	5.55	Put	Bond Future	189.5400	0.1895	192.3000	0.1923	1.456	0	0	0
2019/11/05	R209	07/11/2019	9.82	Call	Bond Future	784.4000	0.7844	826.0000	0.8260	5.303	0	0	0
2019/11/05	R209	07/11/2019	9.77	Put	Bond Future	195.4700	0.1955	110.0700	0.1101	(43.690)	0	0	0
2019/11/05	R209	07/11/2019	9.33	Call	Bond Future	0.2900	0.0003	0.0300	0.0000	(89.655)	0	0	8,000
2019/11/05	R209	07/11/2019			Bond Future	9.7138	72.6014	9.6980	72.7025	(0.162)	0.0000	0.0000	72,327
2019/11/05	R209	07/11/2019	9.80	Call	Bond Future	687.9400	0.6879	719.2200	0.7192	4.547	0	0	0
2019/11/05	R209	07/11/2019	9.80	Put	Bond Future	138.9700	0.1390	69.1800	0.0692	(50.219)	0	0	0
2019/11/05	R209	07/11/2019	9.50	Put	Bond Future	1,406.1000	1.4061	1,295.4300	1.2954	(7.871)	0	0	0
2019/11/05	R209	07/11/2019	9.50	Call	Bond Future	18.2600	0.0183	8.6600	0.0087	(52.574)	0	0	5,000
2019/11/05	R209	07/11/2019	8.92	Put	Bond Future	5,353.4800	5.3535	5,252.4100	5.2524	(1.888)	0	0	0
2019/11/05	R209	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,000
2019/11/05	R209	07/11/2019	9.82	Put	Bond Future	108.9700	0.1090	49.5000	0.0495	(54.575)	0	0	0
2019/11/05	R209	07/11/2019	9.77	Call	Bond Future	554.1200	0.5541	569.7900	0.5698	2.828	0	0	0
2019/11/05	R209	07/11/2019	9.33	Put	Bond Future	2,519.5700	2.5196	2,418.2400	2.4182	(4.022)	0	0	0
2019/11/05	R209	07/11/2019	9.81	Call	Bond Future	735.5000	0.7355	771.9800	0.7720	4.960	0	0	0
2019/11/05	R209	07/11/2019	9.81	Put	Bond Future	123.2600	0.1233	58.6700	0.0587	(52.401)	0	0	0
2019/11/05	R209	06/02/2020	9.52	Put	Bond Future	2,873.5100	2.8735	2,800.8100	2.8008	(2.530)	0	0	0
2019/11/05	R209	06/02/2020			Bond Future	9.7804	73.9105	9.7644	74.0121	(0.164)	0.0000	0.0000	102,877
2019/11/05	R209	06/02/2020	9.40	Put	Bond Future	3,382.2900	3.3823	3,303.9600	3.3040	(2.316)	0	0	0
2019/11/05	R209	06/02/2020	9.40	Call	Bond Future	916.4000	0.9164	939.6900	0.9397	2.541	0	0	7,500
2019/11/05	R209	06/02/2020	9.51	Call	Bond Future	1,173.7100	1.1737	1,202.1500	1.2022	2.423	0	0	0
2019/11/05	R209	06/02/2020	9.51	Put	Bond Future	2,914.2300	2.9142	2,841.0500	2.8411	(2.511)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/05	R209	06/02/2020	9.52	Call	Bond Future	1,198.4200	1.1984	1,227.3400	1.2273	2.413	0	0	0
2019/11/05	R209	06/02/2020	9.50	Call	Bond Future	1,149.1800	1.1492	1,177.1300	1.1771	2.432	0	0	0
2019/11/05	R209	06/02/2020	9.50	Put	Bond Future	2,955.2200	2.9552	2,881.5500	2.8815	(2.493)	0	0	0
2019/11/05	R209	07/05/2020	9.47	Call	Bond Future	1,670.0400	1.6700	1,701.4400	1.7014	1.880	0	0	0
2019/11/05	R209	07/05/2020			Bond Future	9.8482	72.1020	9.8321	72.2025	(0.163)	0.0000	0.0000	0
2019/11/05	R209	07/05/2020	9.45	Call	Bond Future	1,619.1900	1.6192	1,649.8800	1.6499	1.895	0	0	0
2019/11/05	R209	07/05/2020	9.45	Put	Bond Future	4,170.3200	4.1703	4,100.5200	4.1005	(1.674)	0	0	0
2019/11/05	R209	07/05/2020	9.47	Put	Bond Future	4,089.9300	4.0899	4,020.8400	4.0208	(1.689)	0	0	0
2019/11/05	R209	07/05/2020	9.46	Call	Bond Future	1,644.5100	1.6445	1,675.5500	1.6756	1.887	0	0	0
2019/11/05	R209	07/05/2020	9.46	Put	Bond Future	4,129.9800	4.1300	4,060.5300	4.0605	(1.682)	0	0	0
2019/11/05	R209	06/08/2020	5.56	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2019/11/05	R209	06/08/2020	5.55	Put	Bond Future	36,076.9100	36.0769	35,972.7300	35.9727	(0.289)	0	0	0
2019/11/05	R209	06/08/2020			Bond Future	9.9137	73.4399	9.8968	73.5441	(0.170)	0.0000	0.0000	0
2019/11/05	R209	06/08/2020	5.57	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2019/11/05	R209	06/08/2020	5.57	Put	Bond Future	35,860.0700	35.8601	35,755.8900	35.7559	(0.291)	0	0	0
2019/11/05	R209	06/08/2020	5.56	Put	Bond Future	35,968.4200	35.9684	35,864.2400	35.8642	(0.290)	0	0	0
2019/11/05	R209	06/08/2020	5.55	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2019/11/05	R210	07/11/2019			Bond Future	187.1951	187.1951	187.1929	187.1929	(0.001)	0.0000	0.0000	1,055
2019/11/05	R210	06/02/2020			Bond Future	190.6169	190.6169	190.6115	190.6115	(0.003)	0.0000	0.0000	1,772
2019/11/05	R210	07/05/2020			Bond Future	191.4757	191.4757	191.4624	191.4624	(0.007)	0.0000	0.0000	0
2019/11/05	R210	06/08/2020			Bond Future	195.0731	195.0731	195.0642	195.0642	(0.005)	0.0000	0.0000	0
2019/11/05	R212	07/11/2019			Bond Future	161.4859	161.4859	161.4819	161.4819	(0.003)	0.0000	0.0000	7,384
2019/11/05	R212	06/02/2020			Bond Future	162.1919	162.1919	162.1849	162.1849	(0.004)	0.0000	0.0000	6,495
2019/11/05	R212	07/05/2020			Bond Future	165.1773	165.1773	165.1636	165.1636	(0.008)	0.0000	0.0000	0
2019/11/05	R212	06/08/2020			Bond Future	165.9871	165.9871	165.9772	165.9772	(0.006)	0.0000	0.0000	0
2019/11/05	R213	07/11/2019	9.59	Put	Bond Future	6.5300	0.0065	0.7900	0.0008	(87.902)	0	0	0
2019/11/05	R213	07/11/2019	9.58	Call	Bond Future	1,620.8800	1.6209	1,742.2500	1.7422	7.488	0	0	0
2019/11/05	R213	07/11/2019			Bond Future	9.3141	85.4299	9.2933	85.5581	(0.224)	0.0000	0.0000	7,115
2019/11/05	R213	07/11/2019	9.59	Call	Bond Future	1,679.4100	1.6794	1,801.8600	1.8019	7.291	0	0	0
2019/11/05	R213	07/11/2019	9.58	Put	Bond Future	7.8600	0.0079	1.0400	0.0010	(86.768)	0	0	0
2019/11/05	R213	07/11/2019	9.60	Call	Bond Future	1,738.0800	1.7381	1,861.4600	1.8615	7.099	0	0	0
2019/11/05	R213	07/11/2019	9.60	Put	Bond Future	5.4100	0.0054	0.6000	0.0006	(88.909)	0	0	0
2019/11/05	R213	06/02/2020	9.27	Call	Bond Future	1,422.8700	1.4229	1,471.9200	1.4719	3.447	0	0	0
2019/11/05	R213	06/02/2020	9.26	Put	Bond Future	2,162.2900	2.1623	2,081.6000	2.0816	(3.732)	0	0	0
2019/11/05	R213	06/02/2020			Bond Future	9.3863	86.9703	9.3649	87.0994	(0.228)	0.0000	0.0000	23,070
2019/11/05	R213	06/02/2020	9.28	Call	Bond Future	1,450.6100	1.4506	1,500.3600	1.5004	3.430	0	0	0
2019/11/05	R213	06/02/2020	9.28	Put	Bond Future	2,095.4000	2.0954	2,016.1000	2.0161	(3.784)	0	0	0
2019/11/05	R213	06/02/2020	9.27	Put	Bond Future	2,128.6600	2.1287	2,048.6600	2.0487	(3.758)	0	0	0
2019/11/05	R213	06/02/2020	9.26	Call	Bond Future	1,395.4400	1.3954	1,443.8000	1.4438	3.466	0	0	0
2019/11/05	R213	07/05/2020	9.01	Put	Bond Future	3,995.1100	3.9951	3,905.3900	3.9054	(2.246)	0	0	0
2019/11/05	R213	07/05/2020	9.00	Call	Bond Future	1,286.0500	1.2860	1,323.8000	1.3238	2.935	0	0	0
2019/11/05	R213	07/05/2020			Bond Future	9.4535	84.9984	9.4319	85.1263	(0.228)	0.0000	0.0000	0
2019/11/05	R213	07/05/2020	9.01	Call	Bond Future	1,308.3900	1.3084	1,346.6000	1.3466	2.920	0	0	0
2019/11/05	R213	07/05/2020	9.00	Put	Bond Future	4,034.6600	4.0347	3,944.4800	3.9445	(2.235)	0	0	0
2019/11/05	R213	07/05/2020	9.02	Call	Bond Future	1,330.9500	1.3309	1,369.6400	1.3696	2.907	0	0	0

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2019/11/05	R213	07/05/2020	9.02	Put	Bond Future	3,955.8400	3.9558	3,866.6000	3.8666	(2.256)	0	0	0
2019/11/05	R213	06/08/2020	9.31	Call	Bond Future	2,390.9800	2.3910	2,445.9000	2.4459	2.297	0	0	0
2019/11/05	R213	06/08/2020			Bond Future	9.5177	86.5757	9.4950	86.7081	(0.238)	0.0000	0.0000	0
2019/11/05	R213	06/08/2020	9.29	Call	Bond Future	2,333.8900	2.3339	2,387.9700	2.3880	2.317	0	0	0
2019/11/05	R213	06/08/2020	9.29	Put	Bond Future	3,675.5900	3.6756	3,597.2900	3.5973	(2.130)	0	0	0
2019/11/05	R213	06/08/2020	9.31	Put	Bond Future	3,613.7000	3.6137	3,536.2400	3.5362	(2.144)	0	0	0
2019/11/05	R213	06/08/2020	9.30	Call	Bond Future	2,362.3500	2.3624	2,416.8500	2.4169	2.307	0	0	0
2019/11/05	R213	06/08/2020	9.30	Put	Bond Future	3,644.5300	3.6445	3,566.6500	3.5667	(2.137)	0	0	0
2019/11/05	R214	07/11/2019	10.02	Put	Bond Future	200.7700	0.2008	104.3300	0.1043	(48.035)	0	0	0
2019/11/05	R214	07/11/2019			Bond Future	9.9591	70.9418	9.9382	71.0798	(0.209)	0.0000	0.0000	4,226
2019/11/05	R214	07/11/2019	10.01	Call	Bond Future	558.8200	0.5588	594.3500	0.5944	6.358	0	0	0
2019/11/05	R214	07/11/2019	10.01	Put	Bond Future	223.0800	0.2231	120.5500	0.1205	(45.961)	0	0	0
2019/11/05	R214	07/11/2019	10.02	Call	Bond Future	602.1300	0.6021	643.7500	0.6438	6.912	0	0	0
2019/11/05	R214	07/11/2019	10.00	Call	Bond Future	517.2000	0.5172	546.7500	0.5467	5.713	0	0	0
2019/11/05	R214	07/11/2019	10.00	Put	Bond Future	247.1700	0.2472	138.6600	0.1387	(43.901)	0	0	0
2019/11/05	R214	06/02/2020	9.73	Call	Bond Future	1,175.6300	1.1756	1,216.2500	1.2163	3.455	0	0	0
2019/11/05	R214	06/02/2020			Bond Future	10.0314	72.2209	10.0101	72.3603	(0.212)	0.0000	0.0000	17,310
2019/11/05	R214	06/02/2020	9.71	Call	Bond Future	1,125.1100	1.1251	1,164.4000	1.1644	3.492	0	0	0
2019/11/05	R214	06/02/2020	9.71	Put	Bond Future	3,277.4100	3.2774	3,177.3300	3.1773	(3.054)	0	0	0
2019/11/05	R214	06/02/2020	9.73	Put	Bond Future	3,190.9500	3.1910	3,092.2000	3.0922	(3.095)	0	0	0
2019/11/05	R214	06/02/2020	9.72	Call	Bond Future	1,150.2800	1.1503	1,190.2300	1.1902	3.473	0	0	0
2019/11/05	R214	06/02/2020	9.72	Put	Bond Future	3,234.0400	3.2340	3,134.6200	3.1346	(3.074)	0	0	0
2019/11/05	R214	07/05/2020	9.77	Put	Bond Future	4,094.9700	4.0950	4,004.7200	4.0047	(2.204)	0	0	0
2019/11/05	R214	07/05/2020			Bond Future	10.0990	70.2348	10.0775	70.3737	(0.213)	0.0000	0.0000	0
2019/11/05	R214	07/05/2020	9.76	Call	Bond Future	1,888.4200	1.8884	1,936.6500	1.9366	2.554	0	0	0
2019/11/05	R214	07/05/2020	9.76	Put	Bond Future	4,135.5300	4.1355	4,044.7800	4.0448	(2.194)	0	0	0
2019/11/05	R214	07/05/2020	9.77	Call	Bond Future	1,915.7900	1.9158	1,964.5200	1.9645	2.544	0	0	0
2019/11/05	R214	07/05/2020	9.75	Call	Bond Future	1,861.4500	1.8615	1,909.1900	1.9092	2.565	0	0	0
2019/11/05	R214	07/05/2020	9.75	Put	Bond Future	4,176.5900	4.1766	4,085.3500	4.0854	(2.185)	0	0	0
2019/11/05	R214	06/08/2020	9.98	Put	Bond Future	4,060.7500	4.0607	3,978.8700	3.9789	(2.016)	0	0	0
2019/11/05	R214	06/08/2020	9.97	Call	Bond Future	2,835.2000	2.8352	2,896.2200	2.8962	2.152	0	0	0
2019/11/05	R214	06/08/2020			Bond Future	10.1643	71.5381	10.1419	71.6814	(0.220)	0.0000	0.0000	0
2019/11/05	R214	06/08/2020	9.98	Call	Bond Future	2,866.7500	2.8668	2,928.2100	2.9282	2.144	0	0	0
2019/11/05	R214	06/08/2020	9.97	Put	Bond Future	4,094.9200	4.0949	4,012.6000	4.0126	(2.010)	0	0	0
2019/11/05	R214	06/08/2020	9.99	Call	Bond Future	2,898.4600	2.8985	2,960.3500	2.9604	2.135	0	0	0
2019/11/05	R214	06/08/2020	9.99	Put	Bond Future	4,026.8400	4.0268	3,945.3900	3.9454	(2.023)	0	0	0
2019/11/05	R248	07/11/2019	10.02	Call	Bond Future	397.7300	0.3977	400.2300	0.4002	0.629	0	0	0
2019/11/05	R248	07/11/2019	10.01	Put	Bond Future	562.7500	0.5627	385.3900	0.3854	(31.517)	0	0	0
2019/11/05	R248	07/11/2019			Bond Future	10.0342	89.7422	10.0133	89.9169	(0.208)	0.0000	0.0000	73,148
2019/11/05	R248	07/11/2019	10.03	Call	Bond Future	437.7400	0.4377	445.9200	0.4459	1.869	0	0	0
2019/11/05	R248	07/11/2019	10.03	Put	Bond Future	472.7200	0.4727	306.1900	0.3062	(35.228)	0	0	0
2019/11/05	R248	07/11/2019	10.02	Put	Bond Future	516.4800	0.5165	344.2700	0.3443	(33.343)	0	0	0
2019/11/05	R248	07/11/2019	10.01	Call	Bond Future	360.0800	0.3601	357.4300	0.3574	(0.736)	0	0	0
2019/11/05	R248	06/02/2020	9.71	Put	Bond Future	4,447.4200	4.4474	4,312.9800	4.3130	(3.023)	0	0	0
2019/11/05	R248	06/02/2020			Bond Future	10.1086	91.3603	10.0873	91.5367	(0.211)	0.0000	0.0000	92,645
2019/11/05	R248	06/02/2020	9.71	Call	Bond Future	1,047.2300	1.0472	1,089.1800	1.0892	4.006	0	0	0

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2019/11/05	R248	06/02/2020	9.70	Put	Bond Future	4,507.3600	4.5074	4,372.0700	4.3721	(3.002)	0	0	0
2019/11/05	R248	06/02/2020	9.72	Call	Bond Future	1,075.9900	1.0760	1,118.8100	1.1188	3.980	0	0	0
2019/11/05	R248	06/02/2020	9.72	Put	Bond Future	4,388.0800	4.3881	4,254.5100	4.2545	(3.044)	0	0	0
2019/11/05	R248	06/02/2020	9.70	Call	Bond Future	1,018.9300	1.0189	1,060.0300	1.0600	4.034	0	0	0
2019/11/05	R248	07/05/2020	9.79	Call	Bond Future	2,033.1000	2.0331	2,090.1200	2.0901	2.805	0	0	0
2019/11/05	R248	07/05/2020	9.77	Put	Bond Future	5,408.4400	5.4084	5,288.2200	5.2882	(2.223)	0	0	0
2019/11/05	R248	07/05/2020			Bond Future	10.1782	88.5802	10.1566	88.7562	(0.212)	0.0000	0.0000	0
2019/11/05	R248	07/05/2020	9.79	Put	Bond Future	5,299.9500	5.3000	5,181.0400	5.1810	(2.244)	0	0	0
2019/11/05	R248	07/05/2020	9.77	Call	Bond Future	1,967.5200	1.9675	2,023.2300	2.0232	2.831	0	0	0
2019/11/05	R248	07/05/2020	9.78	Put	Bond Future	5,353.9800	5.3540	5,234.4100	5.2344	(2.233)	0	0	0
2019/11/05	R248	07/05/2020	9.78	Call	Bond Future	2,000.1600	2.0002	2,056.5200	2.0565	2.818	0	0	0
2019/11/05	R248	06/08/2020	9.00	Put	Bond Future	12,157.9800	12.1580	12,004.7400	12.0047	(1.260)	0	0	0
2019/11/05	R248	06/08/2020	10.20	Call	Bond Future	4,696.2300	4.6962	4,781.3700	4.7814	1.813	0	0	0
2019/11/05	R248	06/08/2020			Bond Future	10.2456	90.2240	10.2231	90.4054	(0.220)	0.0000	0.0000	0
2019/11/05	R248	06/08/2020	9.25	Put	Bond Future	10,162.8500	10.1628	10,019.2900	10.0193	(1.413)	0	0	0
2019/11/05	R248	06/08/2020	9.25	Call	Bond Future	1,452.3100	1.4523	1,490.1900	1.4902	2.608	0	0	20,640
2019/11/05	R248	06/08/2020	10.18	Call	Bond Future	4,606.4300	4.6064	4,690.6100	4.6906	1.827	0	0	0
2019/11/05	R248	06/08/2020	10.18	Put	Bond Future	5,137.5300	5.1375	5,040.2700	5.0403	(1.893)	0	0	0
2019/11/05	R248	06/08/2020	9.00	Call	Bond Future	1,021.4100	1.0214	1,049.6100	1.0496	2.761	0	0	3,000
2019/11/05	R248	06/08/2020	10.20	Put	Bond Future	5,064.8800	5.0649	4,968.5800	4.9686	(1.901)	0	0	0
2019/11/05	R248	06/08/2020	10.19	Call	Bond Future	4,651.4100	4.6514	4,736.0700	4.7361	1.820	0	0	0
2019/11/05	R248	06/08/2020	10.19	Put	Bond Future	5,101.2200	5.1012	5,004.4400	5.0044	(1.897)	0	0	0

Total

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