



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 07/11/2019 TO 07/11/2019

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
2019/11/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/07	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	2025	07/11/2019			Bond Future	136.7769		136.7769	136.7747	136.7747	(0.002)	0.0000	0.0000	0
2019/11/07	2025	06/02/2020			Bond Future	137.7999		137.7999	137.6960	137.6960	(0.075)	0.0000	0.0000	1,933
2019/11/07	2025	07/05/2020			Bond Future	140.3312		140.3312	140.2256	140.2256	(0.075)	0.0000	0.0000	0
2019/11/07	2025	06/08/2020			Bond Future	141.4659		141.4659	141.3583	141.3583	(0.076)	0.0000	0.0000	0
2019/11/07	2025	05/11/2020			Bond Future	143.9800		143.9800	143.8750	143.8750	(0.073)	0.0000	0.0000	0
2019/11/07	2029	07/11/2019			Bond Future	101.0626		101.0626	101.0616	101.0616	(0.001)	0.0000	0.0000	0
2019/11/07	2029	06/02/2020			Bond Future	102.9076		102.9076	102.7336	102.7336	(0.169)	0.0000	0.0000	3,860
2019/11/07	2029	07/05/2020			Bond Future	103.6856		103.6856	103.5085	103.5085	(0.171)	0.0000	0.0000	0
2019/11/07	2029	06/08/2020			Bond Future	105.6361		105.6361	105.4557	105.4557	(0.171)	0.0000	0.0000	0
2019/11/07	2029	05/11/2020			Bond Future	106.3700		106.3700	106.1912	106.1912	(0.168)	0.0000	0.0000	0
2019/11/07	2030	07/11/2019	9.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2030	07/11/2019	9.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2030	07/11/2019	9.30	Put	Bond Future	0.8100		0.0008	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2030	07/11/2019	9.20	Put	Bond Future	22.0100		0.0220	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2030	07/11/2019	8.40	Put	Bond Future	4,517.3600		4.5174	4,230.9200	4.2309	(6.341)	0	0	0
2019/11/07	2030	07/11/2019			Bond Future	9.1008		95.0156	9.0550	95.3021	(0.503)	0.0000	0.0000	0
2019/11/07	2030	07/11/2019	9.48	Call	Bond Future	2,329.5800		2.3296	2,616.0200	2.6160	12.296	0	0	0
2019/11/07	2030	07/11/2019	9.48	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2030	07/11/2019	9.10	Put	Bond Future	191.1200		0.1911	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2030	07/11/2019	9.10	Call	Bond Future	186.3700		0.1864	281.6900	0.2817	51.146	0	0	0
2019/11/07	2030	07/11/2019	8.60	Put	Bond Future	3,199.1000		3.1991	2,912.6600	2.9127	(8.954)	0	0	0
2019/11/07	2030	07/11/2019	8.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2030	07/11/2019	9.30	Call	Bond Future	1,234.4700		1.2345	1,520.1000	1.5201	23.138	0	0	0
2019/11/07	2030	07/11/2019	9.05	Call	Bond Future	70.2400		0.0702	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2030	07/11/2019	9.05	Put	Bond Future	388.0500		0.3880	31.3700	0.0314	(91.916)	0	0	0
2019/11/07	2030	07/11/2019	9.49	Call	Bond Future	2,389.9600		2.3900	2,676.4000	2.6764	11.985	0	0	0
2019/11/07	2030	07/11/2019	9.76	Call	Bond Future	3,999.9800		4.0000	4,286.4200	4.2864	7.161	0	0	0
2019/11/07	2030	07/11/2019	9.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2030	07/11/2019	8.57	Put	Bond Future	3,395.3300		3.3953	3,108.8900	3.1089	(8.436)	0	0	0
2019/11/07	2030	07/11/2019	9.20	Call	Bond Future	639.2200		0.6392	903.6500	0.9036	41.368	0	0	0
2019/11/07	2030	07/11/2019	9.25	Call	Bond Future	930.9800		0.9310	1,212.5600	1.2126	30.246	0	0	0
2019/11/07	2030	07/11/2019	8.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2030	07/11/2019	9.47	Call	Bond Future	2,269.1600		2.2692	2,555.6000	2.5556	12.623	0	0	0
2019/11/07	2030	07/11/2019	9.47	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2030	07/11/2019	9.12	Put	Bond Future	135.0400		0.1350	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2030	07/11/2019	9.12	Call	Bond Future	255.1200		0.2551	406.5200	0.4065	59.345	0	0	0
2019/11/07	2030	07/11/2019	9.70	Call	Bond Future	3,645.5100		3.6455	3,931.9500	3.9319	7.857	0	0	0
2019/11/07	2030	07/11/2019	9.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2030	07/11/2019	9.35	Call	Bond Future	1,539.9400		1.5399	1,826.2800	1.8263	18.594	0	0	0
2019/11/07	2030	07/11/2019	9.35	Put	Bond Future	0.1000		0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2030	07/11/2019	9.85	Call	Bond Future	4,528.1600		4.5282	4,814.6000	4.8146	6.326	0	0	0
2019/11/07	2030	07/11/2019	8.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2019/11/07	2030	07/11/2019	8.95	Call	Bond Future	3.6700		0.0037	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2030	07/11/2019	8.95	Put	Bond Future	951.8100		0.9518	661.7000	0.6617	(30.480)	0	0	0
2019/11/07	2030	07/11/2019	9.25	Put	Bond Future	4.8600		0.0049	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2030	06/02/2020	8.40	Call	Bond Future	218.0800		0.2181	229.4400	0.2294	5.209	0	0	5,820
2019/11/07	2030	06/02/2020	9.25	Call	Bond Future	1,983.0600		1.9831	2,037.2000	2.0372	2.730	0	0	0
2019/11/07	2030	06/02/2020	9.14	Call	Bond Future	1,624.6500		1.6247	1,671.9100	1.6719	2.909	0	0	0
2019/11/07	2030	06/02/2020	9.15	Put	Bond Future	1,757.1300		1.7571	1,704.9000	1.7049	(2.972)	0	0	0
2019/11/07	2030	06/02/2020			Bond Future	9.1666		92.7180	9.1502	92.8180	(0.178)	0.0000	0.0000	77,575
2019/11/07	2030	06/02/2020	9.00	Put	Bond Future	2,252.7700		2.2528	2,190.9600	2.1910	(2.744)	0	0	0
2019/11/07	2030	06/02/2020	9.00	Call	Bond Future	1,225.6500		1.2256	1,263.8800	1.2639	3.119	0	0	5,820
2019/11/07	2030	06/02/2020	8.40	Put	Bond Future	5,071.8700		5.0719	4,983.1900	4.9832	(1.748)	0	0	0
2019/11/07	2030	06/02/2020	9.25	Put	Bond Future	1,474.1000		1.4741	1,428.2000	1.4282	(3.114)	0	0	5,000
2019/11/07	2030	06/02/2020	9.14	Put	Bond Future	1,787.4400		1.7874	1,734.6600	1.7347	(2.953)	0	0	0
2019/11/07	2030	06/02/2020	9.15	Call	Bond Future	1,655.6800		1.6557	1,703.4900	1.7035	2.888	0	0	0
2019/11/07	2030	06/02/2020	9.16	Call	Bond Future	1,687.0200		1.6870	1,735.4000	1.7354	2.868	0	0	0
2019/11/07	2030	06/02/2020	9.16	Put	Bond Future	1,727.1900		1.7272	1,675.5300	1.6755	(2.991)	0	0	0
2019/11/07	2030	07/05/2020	8.78	Put	Bond Future	4,052.9000		4.0529	3,949.9800	3.9500	(2.539)	0	0	0
2019/11/07	2030	07/05/2020	8.79	Call	Bond Future	1,283.2500		1.2832	1,282.5400	1.2825	(0.055)	0	0	0
2019/11/07	2030	07/05/2020			Bond Future	9.2364		94.3987	9.2194	94.5006	(0.184)	0.0000	0.0000	0
2019/11/07	2030	07/05/2020	8.80	Call	Bond Future	1,305.6200		1.3056	1,305.1600	1.3052	(0.035)	0	0	0
2019/11/07	2030	07/05/2020	8.80	Put	Bond Future	3,972.7900		3.9728	3,870.3500	3.8704	(2.579)	0	0	0
2019/11/07	2030	07/05/2020	8.78	Call	Bond Future	1,261.1000		1.2611	1,260.1600	1.2602	(0.075)	0	0	0
2019/11/07	2030	07/05/2020	8.79	Put	Bond Future	4,012.7100		4.0127	3,910.0200	3.9100	(2.559)	0	0	0
2019/11/07	2030	06/08/2020	9.11	Call	Bond Future	2,376.9500		2.3769	2,427.2700	2.4273	2.117	0	0	0
2019/11/07	2030	06/08/2020			Bond Future	9.3037		92.1437	9.2861	92.2475	(0.190)	0.0000	0.0000	0
2019/11/07	2030	06/08/2020	9.09	Call	Bond Future	2,319.6300		2.3196	2,369.5800	2.3696	2.153	0	0	0
2019/11/07	2030	06/08/2020	9.09	Put	Bond Future	3,586.0900		3.5861	3,532.2000	3.5322	(1.503)	0	0	0
2019/11/07	2030	06/08/2020	9.11	Put	Bond Future	3,523.9400		3.5239	3,470.4200	3.4704	(1.519)	0	0	0
2019/11/07	2030	06/08/2020	9.10	Call	Bond Future	2,348.3600		2.3484	2,398.3400	2.3983	2.128	0	0	0
2019/11/07	2030	06/08/2020	9.10	Put	Bond Future	3,555.0600		3.5551	3,501.2000	3.5012	(1.515)	0	0	0
2019/11/07	2030	05/11/2020	9.38	Call	Bond Future	0.0000		0.0000	3,540.9200	3.5409	100.000	0	0	0
2019/11/07	2030	05/11/2020	9.39	Put	Bond Future	0.0000		0.0000	3,449.8400	3.4498	100.000	0	0	0
2019/11/07	2030	05/11/2020			Bond Future	9.3900		9.3900	9.3685	93.8656	(0.229)	0.0000	0.0000	0
2019/11/07	2030	05/11/2020	10.37	Put	Bond Future	0.0000		0.0000	1,784.2400	1.7842	100.000	0	0	16,000
2019/11/07	2030	05/11/2020	9.38	Put	Bond Future	0.0000		0.0000	3,474.9100	3.4749	100.000	0	0	0
2019/11/07	2030	05/11/2020	9.39	Call	Bond Future	0.0000		0.0000	3,573.3000	3.5733	100.000	0	0	0
2019/11/07	2030	05/11/2020	9.03	Put	Bond Future	0.0000		0.0000	4,451.8400	4.4518	100.000	0	0	0
2019/11/07	2030	05/11/2020	9.03	Call	Bond Future	0.0000		0.0000	2,477.1900	2.4772	100.000	0	0	16,000
2019/11/07	2030	05/11/2020	10.37	Call	Bond Future	0.0000		0.0000	7,316.5000	7.3165	100.000	0	0	0
2019/11/07	2030	05/11/2020	9.40	Call	Bond Future	0.0000		0.0000	3,606.1700	3.6062	100.000	0	0	0
2019/11/07	2030	05/11/2020	9.40	Put	Bond Future	0.0000		0.0000	3,425.3100	3.4253	100.000	0	0	0
2019/11/07	2030	05/11/2020	8.53	Put	Bond Future	0.0000		0.0000	6,252.9500	6.2529	100.000	0	0	0
2019/11/07	2030	05/11/2020	8.53	Call	Bond Future	0.0000		0.0000	1,259.4300	1.2594	100.000	0	0	16,000
2019/11/07	2032	07/11/2019	9.71	Call	Bond Future	1,732.5100		1.7325	2,111.5900	2.1116	21.880	0	0	0
2019/11/07	2032	07/11/2019	9.70	Put	Bond Future	0.1400		0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2032	07/11/2019			Bond Future	9.4508		92.2959	9.3950	92.6751	(0.591)	0.0000	0.0000	0
2019/11/07	2032	07/11/2019	9.72	Call	Bond Future	1,798.4100		1.7984	2,177.5200	2.1775	21.080	0	0	0

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2019/11/07	2032	07/11/2019	9.72	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2032	07/11/2019	9.71	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2032	07/11/2019	9.70	Call	Bond Future	1,666.5700	1.6666	2,045.6000	2.0456	22.743	0	0	0
2019/11/07	2032	06/02/2020	9.40	Put	Bond Future	2,375.4000	2.3754	2,270.7800	2.2708	(4.404)	0	0	0
2019/11/07	2032	06/02/2020			Bond Future	9.5229	93.9580	9.4962	94.1360	(0.280)	0.0000	0.0000	64,002
2019/11/07	2032	06/02/2020	9.39	Call	Bond Future	1,521.6500	1.5216	1,594.0600	1.5941	4.759	0	0	0
2019/11/07	2032	06/02/2020	9.39	Put	Bond Future	2,412.3000	2.4123	2,306.7100	2.3067	(4.377)	0	0	0
2019/11/07	2032	06/02/2020	9.40	Call	Bond Future	1,552.1900	1.5522	1,625.5700	1.6256	4.728	0	0	0
2019/11/07	2032	06/02/2020	9.38	Call	Bond Future	1,491.6300	1.4916	1,563.0800	1.5631	4.790	0	0	0
2019/11/07	2032	06/02/2020	9.38	Put	Bond Future	2,449.7900	2.4498	2,343.2400	2.3432	(4.349)	0	0	0
2019/11/07	2032	07/05/2020	9.19	Call	Bond Future	1,626.0700	1.6261	1,680.6500	1.6806	3.357	0	0	0
2019/11/07	2032	07/05/2020			Bond Future	9.5968	91.5017	9.5691	91.6831	(0.289)	0.0000	0.0000	0
2019/11/07	2032	07/05/2020	9.17	Call	Bond Future	1,574.6700	1.5747	1,627.9600	1.6280	3.384	0	0	0
2019/11/07	2032	07/05/2020	9.17	Put	Bond Future	4,427.0500	4.4270	4,298.9500	4.2989	(2.894)	0	0	0
2019/11/07	2032	07/05/2020	9.19	Put	Bond Future	4,342.0700	4.3421	4,215.2600	4.2153	(2.920)	0	0	0
2019/11/07	2032	07/05/2020	9.18	Call	Bond Future	1,600.2500	1.6003	1,654.1900	1.6542	3.371	0	0	0
2019/11/07	2032	07/05/2020	9.18	Put	Bond Future	4,384.4000	4.3844	4,256.9500	4.2569	(2.907)	0	0	0
2019/11/07	2032	06/08/2020	9.46	Put	Bond Future	4,038.1200	4.0381	3,938.3000	3.9383	(2.472)	0	0	0
2019/11/07	2032	06/08/2020	9.45	Call	Bond Future	2,658.0200	2.6580	2,742.3900	2.7424	3.174	0	0	0
2019/11/07	2032	06/08/2020			Bond Future	9.6677	93.2019	9.6390	93.3867	(0.297)	0.0000	0.0000	0
2019/11/07	2032	06/08/2020	9.46	Call	Bond Future	2,688.8900	2.6889	2,773.8400	2.7738	3.159	0	0	0
2019/11/07	2032	06/08/2020	9.45	Put	Bond Future	4,072.8900	4.0729	3,972.4900	3.9725	(2.465)	0	0	0
2019/11/07	2032	06/08/2020	9.47	Call	Bond Future	2,719.9400	2.7199	2,805.4700	2.8055	3.145	0	0	0
2019/11/07	2032	06/08/2020	9.47	Put	Bond Future	4,003.5900	4.0036	3,904.3500	3.9044	(2.479)	0	0	0
2019/11/07	2032	05/11/2020	9.77	Put	Bond Future	0.0000	0.0000	3,854.6500	3.8546	100.000	0	0	0
2019/11/07	2032	05/11/2020			Bond Future	9.7600	9.7600	9.7283	90.8681	(0.325)	0.0000	0.0000	0
2019/11/07	2032	05/11/2020	9.76	Call	Bond Future	0.0000	0.0000	4,083.9000	4.0839	100.000	0	0	0
2019/11/07	2032	05/11/2020	9.76	Put	Bond Future	0.0000	0.0000	3,883.7000	3.8837	100.000	0	0	0
2019/11/07	2032	05/11/2020	9.77	Call	Bond Future	0.0000	0.0000	4,117.8500	4.1179	100.000	0	0	0
2019/11/07	2032	05/11/2020	9.75	Call	Bond Future	0.0000	0.0000	4,049.7200	4.0497	100.000	0	0	0
2019/11/07	2032	05/11/2020	9.75	Put	Bond Future	0.0000	0.0000	3,912.5900	3.9126	100.000	0	0	0
2019/11/07	2033	07/11/2019			Bond Future	101.2071	101.2071	101.2065	101.2065	(0.001)	0.0000	0.0000	0
2019/11/07	2033	06/02/2020			Bond Future	103.0549	103.0549	103.0540	103.0540	(0.001)	0.0000	0.0000	6,260
2019/11/07	2033	07/05/2020			Bond Future	103.7526	103.7526	103.7519	103.7519	(0.001)	0.0000	0.0000	0
2019/11/07	2033	06/08/2020			Bond Future	105.7044	105.7044	105.7036	105.7036	(0.001)	0.0000	0.0000	0
2019/11/07	2033	05/11/2020			Bond Future	106.3600	106.3600	106.3652	106.3652	0.005	0.0000	0.0000	0
2019/11/07	2037	07/11/2019	9.97	Call	Bond Future	841.3500	0.8414	1,046.0400	1.0460	24.329	0	0	0
2019/11/07	2037	07/11/2019			Bond Future	9.8608	91.2078	9.8300	91.4398	(0.313)	0.0000	0.0000	0
2019/11/07	2037	07/11/2019	9.95	Call	Bond Future	710.1300	0.7101	897.7500	0.8978	26.421	0	0	0
2019/11/07	2037	07/11/2019	9.95	Put	Bond Future	44.4200	0.0444	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2037	07/11/2019	9.97	Put	Bond Future	27.3500	0.0273	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2037	07/11/2019	9.96	Call	Bond Future	774.9300	0.7749	971.9400	0.9719	25.423	0	0	0
2019/11/07	2037	07/11/2019	9.96	Put	Bond Future	35.0300	0.0350	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2037	06/02/2020	9.67	Call	Bond Future	1,303.9300	1.3039	1,314.3200	1.3143	0.797	0	0	0
2019/11/07	2037	06/02/2020	9.66	Put	Bond Future	3,348.3500	3.3483	3,314.1200	3.3141	(1.022)	0	0	0
2019/11/07	2037	06/02/2020			Bond Future	9.9354	88.5910	9.9294	88.6354	(0.060)	0.0000	0.0000	66,617

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
2019/11/07	2037	06/02/2020	9.68	Call	Bond Future	1,333.8600	1.3339	1,344.4500	1.3444	0.794	0	0	0
2019/11/07	2037	06/02/2020	9.68	Put	Bond Future	3,254.9100	3.2549	3,221.0800	3.2211	(1.039)	0	0	0
2019/11/07	2037	06/02/2020	9.67	Put	Bond Future	3,301.4700	3.3015	3,267.4400	3.2674	(1.031)	0	0	0
2019/11/07	2037	06/02/2020	9.66	Call	Bond Future	1,274.2200	1.2742	1,284.4100	1.2844	0.800	0	0	0
2019/11/07	2037	07/05/2020	9.60	Put	Bond Future	4,936.0200	4.9360	4,903.9900	4.9040	(0.649)	0	0	0
2019/11/07	2037	07/05/2020	9.59	Call	Bond Future	1,815.7000	1.8157	1,828.9100	1.8289	0.728	0	0	0
2019/11/07	2037	07/05/2020			Bond Future	10.0129	90.1968	10.0066	90.2422	(0.062)	0.0000	0.0000	0
2019/11/07	2037	07/05/2020	9.60	Call	Bond Future	1,844.6800	1.8447	1,858.0500	1.8581	0.725	0	0	0
2019/11/07	2037	07/05/2020	9.59	Put	Bond Future	4,983.9200	4.9839	4,951.7300	4.9517	(0.646)	0	0	0
2019/11/07	2037	07/05/2020	9.61	Call	Bond Future	1,873.9300	1.8739	1,887.4400	1.8874	0.721	0	0	0
2019/11/07	2037	07/05/2020	9.61	Put	Bond Future	4,888.4800	4.8885	4,856.5900	4.8566	(0.652)	0	0	0
2019/11/07	2037	06/08/2020	9.88	Put	Bond Future	4,703.1300	4.7031	4,682.0100	4.6820	(0.449)	0	0	0
2019/11/07	2037	06/08/2020			Bond Future	10.0888	87.6132	10.0824	87.6594	(0.064)	0.0000	0.0000	0
2019/11/07	2037	06/08/2020	9.87	Call	Bond Future	3,148.7900	3.1488	3,173.1800	3.1732	0.775	0	0	0
2019/11/07	2037	06/08/2020	9.87	Put	Bond Future	4,743.3000	4.7433	4,721.4500	4.7214	(0.461)	0	0	0
2019/11/07	2037	06/08/2020	9.88	Call	Bond Future	3,182.4400	3.1824	3,207.5600	3.2076	0.789	0	0	0
2019/11/07	2037	06/08/2020	9.86	Call	Bond Future	3,115.0300	3.1150	3,139.2800	3.1393	0.778	0	0	0
2019/11/07	2037	06/08/2020	9.86	Put	Bond Future	4,783.4500	4.7835	4,761.4600	4.7615	(0.460)	0	0	0
2019/11/07	2037	05/11/2020	10.18	Call	Bond Future	0.0000	0.0000	4,613.3900	4.6134	100.000	0	0	0
2019/11/07	2037	05/11/2020	10.17	Put	Bond Future	0.0000	0.0000	4,573.4800	4.5735	100.000	0	0	0
2019/11/07	2037	05/11/2020			Bond Future	10.1800	10.1800	10.1696	89.1964	(0.102)	0.0000	0.0000	0
2019/11/07	2037	05/11/2020	10.19	Call	Bond Future	0.0000	0.0000	4,650.3800	4.6504	100.000	0	0	0
2019/11/07	2037	05/11/2020	10.19	Put	Bond Future	0.0000	0.0000	4,506.1800	4.5062	100.000	0	0	0
2019/11/07	2037	05/11/2020	10.17	Call	Bond Future	0.0000	0.0000	4,576.1700	4.5762	100.000	0	0	0
2019/11/07	2037	05/11/2020	10.18	Put	Bond Future	0.0000	0.0000	4,539.9000	4.5399	100.000	0	0	0
2019/11/07	2038	07/11/2019			Bond Future	118.6008	118.6008	118.6000	118.6000	(0.001)	0.0000	0.0000	0
2019/11/07	2038	06/02/2020			Bond Future	119.1077	119.1077	118.5925	118.5925	(0.433)	0.0000	0.0000	10,691
2019/11/07	2038	07/05/2020			Bond Future	121.2957	121.2957	120.7710	120.7710	(0.433)	0.0000	0.0000	0
2019/11/07	2038	06/08/2020			Bond Future	121.8841	121.8841	121.3496	121.3496	(0.439)	0.0000	0.0000	0
2019/11/07	2038	05/11/2020			Bond Future	124.0500	124.0500	123.5096	123.5096	(0.436)	0.0000	0.0000	0
2019/11/07	2040	07/11/2019	10.04	Put	Bond Future	108.2100	0.1082	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2040	07/11/2019	10.03	Call	Bond Future	444.8800	0.4449	481.1300	0.4811	8.148	0	0	0
2019/11/07	2040	07/11/2019	9.80	Put	Bond Future	1,554.5200	1.5545	1,385.3600	1.3854	(10.882)	0	0	0
2019/11/07	2040	07/11/2019	9.30	Put	Bond Future	5,825.4200	5.8254	5,657.7700	5.6578	(2.878)	0	0	0
2019/11/07	2040	07/11/2019			Bond Future	9.9909	93.9805	9.9700	94.1482	(0.209)	0.0000	0.0000	0
2019/11/07	2040	07/11/2019	10.04	Call	Bond Future	501.4900	0.5015	560.9300	0.5609	11.853	0	0	0
2019/11/07	2040	07/11/2019	10.03	Put	Bond Future	131.4000	0.1314	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2040	07/11/2019	9.80	Call	Bond Future	1.5100	0.0015	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2040	07/11/2019	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2040	07/11/2019	10.05	Call	Bond Future	561.2500	0.5613	640.6100	0.6406	14.140	0	0	0
2019/11/07	2040	07/11/2019	10.05	Put	Bond Future	88.2900	0.0883	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2040	06/02/2020	9.76	Call	Bond Future	1,313.5400	1.3135	1,293.3700	1.2934	(1.536)	0	0	0
2019/11/07	2040	06/02/2020	9.00	Put	Bond Future	9,194.4400	9.1944	9,225.3200	9.2253	0.336	0	0	0
2019/11/07	2040	06/02/2020			Bond Future	10.0663	91.1631	10.0706	91.1290	0.043	0.0000	0.0000	44,131
2019/11/07	2040	06/02/2020	8.40	Put	Bond Future	14,870.4800	14.8705	14,904.3000	14.9043	0.227	0	0	0
2019/11/07	2040	06/02/2020	8.40	Call	Bond Future	5.1200	0.0051	4.8300	0.0048	(5.664)	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
2019/11/07	2040	06/02/2020	9.74	Call	Bond Future	1,254.3400	1.2543	1,234.6800	1.2347	(1.567)	0	0	0
2019/11/07	2040	06/02/2020	9.74	Put	Bond Future	3,896.9400	3.8969	3,911.3900	3.9114	0.371	0	0	0
2019/11/07	2040	06/02/2020	9.76	Put	Bond Future	3,790.7000	3.7907	3,804.6400	3.8046	0.368	0	0	0
2019/11/07	2040	06/02/2020	9.00	Call	Bond Future	91.1400	0.0911	87.9100	0.0879	(3.544)	0	0	0
2019/11/07	2040	06/02/2020	9.75	Call	Bond Future	1,284.3300	1.2843	1,264.4100	1.2644	(1.551)	0	0	0
2019/11/07	2040	06/02/2020	9.75	Put	Bond Future	3,844.1500	3.8442	3,858.3400	3.8583	0.369	0	0	0
2019/11/07	2040	07/05/2020	9.74	Call	Bond Future	2,051.1300	2.0511	1,937.7200	1.9377	(5.529)	0	0	0
2019/11/07	2040	07/05/2020	9.75	Put	Bond Future	5,247.4300	5.2474	5,168.8500	5.1688	(1.497)	0	0	0
2019/11/07	2040	07/05/2020			Bond Future	10.1445	92.8155	10.1489	92.7810	0.044	0.0000	0.0000	0
2019/11/07	2040	07/05/2020	9.74	Put	Bond Future	5,298.3100	5.2983	5,219.4700	5.2195	(1.488)	0	0	0
2019/11/07	2040	07/05/2020	9.75	Call	Bond Future	2,082.7300	2.0827	1,969.5800	1.9696	(5.433)	0	0	0
2019/11/07	2040	07/05/2020	9.73	Call	Bond Future	2,019.7900	2.0198	1,906.1400	1.9061	(5.627)	0	0	0
2019/11/07	2040	07/05/2020	9.73	Put	Bond Future	5,349.5700	5.3496	5,270.4900	5.2705	(1.478)	0	0	0
2019/11/07	2040	06/08/2020	10.02	Put	Bond Future	4,968.3200	4.9683	4,989.1500	4.9892	0.419	0	0	0
2019/11/07	2040	06/08/2020	10.03	Call	Bond Future	3,434.9000	3.4349	3,420.3000	3.4203	(0.425)	0	0	0
2019/11/07	2040	06/08/2020	10.04	Call	Bond Future	3,471.6100	3.4716	3,456.8900	3.4569	(0.424)	0	0	0
2019/11/07	2040	06/08/2020			Bond Future	10.2213	90.0301	10.2258	89.9947	0.045	0.0000	0.0000	0
2019/11/07	2040	06/08/2020	10.02	Call	Bond Future	3,398.0700	3.3981	3,383.5800	3.3836	(0.426)	0	0	0
2019/11/07	2040	06/08/2020	10.04	Put	Bond Future	4,883.8800	4.8839	4,904.4800	4.9045	0.422	0	0	0
2019/11/07	2040	06/08/2020	10.03	Put	Bond Future	4,926.1000	4.9261	4,946.8200	4.9468	0.421	0	0	0
2019/11/07	2040	05/11/2020	10.30	Call	Bond Future	0.0000	0.0000	4,901.7400	4.9017	100.000	0	0	0
2019/11/07	2040	05/11/2020			Bond Future	10.3100	10.3100	10.3136	91.5726	0.035	0.0000	0.0000	0
2019/11/07	2040	05/11/2020	10.30	Put	Bond Future	0.0000	0.0000	5,005.1700	5.0052	100.000	0	0	0
2019/11/07	2040	05/11/2020	10.31	Call	Bond Future	0.0000	0.0000	4,941.1000	4.9411	100.000	0	0	0
2019/11/07	2040	05/11/2020	10.32	Put	Bond Future	0.0000	0.0000	4,932.4200	4.9324	100.000	0	0	0
2019/11/07	2040	05/11/2020	10.31	Put	Bond Future	0.0000	0.0000	4,968.6800	4.9687	100.000	0	0	0
2019/11/07	2040	05/11/2020	10.32	Call	Bond Future	0.0000	0.0000	4,980.5900	4.9806	100.000	0	0	0
2019/11/07	2044	07/11/2019	10.07	Put	Bond Future	177.8600	0.1779	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2044	07/11/2019	9.74	Put	Bond Future	2,550.2100	2.5502	2,380.3200	2.3803	(6.662)	0	0	0
2019/11/07	2044	07/11/2019	10.52	Call	Bond Future	3,723.6200	3.7236	3,893.5000	3.8935	4.562	0	0	0
2019/11/07	2044	07/11/2019			Bond Future	10.0458	90.7486	10.0250	90.9185	(0.207)	0.0000	0.0000	0
2019/11/07	2044	07/11/2019	10.06	Call	Bond Future	325.9500	0.3259	285.1300	0.2851	(12.523)	0	0	0
2019/11/07	2044	07/11/2019	10.06	Put	Bond Future	210.7000	0.2107	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2044	07/11/2019	10.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2044	07/11/2019	10.07	Call	Bond Future	374.3000	0.3743	366.3200	0.3663	(2.132)	0	0	0
2019/11/07	2044	07/11/2019	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	2044	07/11/2019	9.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2044	07/11/2019	10.05	Call	Bond Future	281.4300	0.2814	203.8200	0.2038	(27.577)	0	0	0
2019/11/07	2044	07/11/2019	10.05	Put	Bond Future	247.4900	0.2475	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	2044	07/11/2019	9.19	Put	Bond Future	7,455.6200	7.4556	7,285.7400	7.2857	(2.279)	0	0	0
2019/11/07	2044	06/02/2020	9.74	Call	Bond Future	1,142.2100	1.1422	1,110.4300	1.1104	(2.782)	0	0	328
2019/11/07	2044	06/02/2020	10.78	Put	Bond Future	847.9700	0.8480	855.9400	0.8559	0.940	0	0	328
2019/11/07	2044	06/02/2020	9.77	Put	Bond Future	4,107.5800	4.1076	4,150.5700	4.1506	1.047	0	0	0
2019/11/07	2044	06/02/2020			Bond Future	10.1191	87.9983	10.1286	87.9221	0.094	0.0000	0.0000	39,505
2019/11/07	2044	06/02/2020	9.09	Put	Bond Future	9,079.1000	9.0791	9,149.4100	9.1494	0.774	0	0	0
2019/11/07	2044	06/02/2020	9.09	Call	Bond Future	114.6800	0.1147	108.8000	0.1088	(5.127)	0	0	328
2019/11/07	2044	06/02/2020	9.74	Put	Bond Future	4,278.2800	4.2783	4,322.6900	4.3227	1.038	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
2019/11/07	2044	06/02/2020	9.77	Call	Bond Future	1,226.4500	1.2264	1,193.2500	1.1933	(2.707)	0	0	0
2019/11/07	2044	06/02/2020	10.78	Call	Bond Future	5,899.3300	5.8993	5,831.1100	5.8311	(1.156)	0	0	0
2019/11/07	2044	06/02/2020	9.78	Call	Bond Future	1,254.9800	1.2550	1,221.3100	1.2213	(2.683)	0	0	0
2019/11/07	2044	06/02/2020	9.76	Put	Bond Future	4,164.3100	4.1643	4,207.7700	4.2078	1.044	0	0	0
2019/11/07	2044	06/02/2020	9.78	Put	Bond Future	4,051.3900	4.0514	4,093.9100	4.0939	1.050	0	0	0
2019/11/07	2044	06/02/2020	9.76	Call	Bond Future	1,198.3300	1.1983	1,165.6000	1.1656	(2.731)	0	0	0
2019/11/07	2044	07/05/2020	9.81	Call	Bond Future	2,076.7700	2.0768	2,041.5500	2.0416	(1.696)	0	0	0
2019/11/07	2044	07/05/2020	9.79	Put	Bond Future	5,322.6200	5.3226	5,365.5400	5.3655	0.806	0	0	0
2019/11/07	2044	07/05/2020	9.26	Call	Bond Future	690.2600	0.6903	674.8100	0.6748	(2.238)	0	0	556
2019/11/07	2044	07/05/2020	9.33	Call	Bond Future	818.0900	0.8181	800.6100	0.8006	(2.137)	0	0	100
2019/11/07	2044	07/05/2020	9.98	Call	Bond Future	2,668.4300	2.6684	2,627.7100	2.6277	(1.526)	0	0	100
2019/11/07	2044	07/05/2020	9.45	Put	Bond Future	7,326.3400	7.3263	7,382.6500	7.3826	0.769	0	0	0
2019/11/07	2044	07/05/2020	9.97	Put	Bond Future	4,444.5000	4.4445	4,481.5800	4.4816	0.834	0	0	0
2019/11/07	2044	07/05/2020			Bond Future	10.1948	89.5934	10.2046	89.5159	0.096	0.0000	0.0000	0
2019/11/07	2044	07/05/2020	9.81	Put	Bond Future	5,218.6900	5.2187	5,260.9500	5.2610	0.810	0	0	0
2019/11/07	2044	07/05/2020	9.79	Call	Bond Future	2,012.2700	2.0123	1,977.7100	1.9777	(1.717)	0	0	0
2019/11/07	2044	07/05/2020	9.33	Put	Bond Future	8,150.3300	8.1503	8,210.3300	8.2103	0.736	0	0	0
2019/11/07	2044	07/05/2020	10.81	Call	Bond Future	6,448.2700	6.4483	6,386.5300	6.3865	(0.957)	0	0	0
2019/11/07	2044	07/05/2020	10.81	Put	Bond Future	1,790.6200	1.7906	1,806.3600	1.8064	0.879	0	0	129
2019/11/07	2044	07/05/2020	9.80	Put	Bond Future	5,270.3300	5.2703	5,312.9200	5.3129	0.808	0	0	0
2019/11/07	2044	07/05/2020	9.26	Put	Bond Future	8,660.2400	8.6602	8,722.2700	8.7223	0.716	0	0	0
2019/11/07	2044	07/05/2020	9.91	Put	Bond Future	4,723.0100	4.7230	4,762.0100	4.7620	0.826	0	0	0
2019/11/07	2044	07/05/2020	9.98	Put	Bond Future	4,399.3500	4.3994	4,436.1100	4.4361	0.836	0	0	0
2019/11/07	2044	07/05/2020	11.09	Call	Bond Future	7,977.5900	7.9776	7,911.4000	7.9114	(0.830)	0	0	0
2019/11/07	2044	07/05/2020	9.45	Call	Bond Future	1,071.2200	1.0712	1,050.0500	1.0500	(1.976)	0	0	129
2019/11/07	2044	07/05/2020	9.97	Call	Bond Future	2,631.5900	2.6316	2,591.1900	2.5912	(1.535)	0	0	129
2019/11/07	2044	07/05/2020	9.80	Call	Bond Future	2,044.2600	2.0443	2,009.3700	2.0094	(1.707)	0	0	0
2019/11/07	2044	07/05/2020	9.91	Call	Bond Future	2,415.5500	2.4156	2,377.0700	2.3771	(1.593)	0	0	556
2019/11/07	2044	07/05/2020	11.02	Call	Bond Future	7,589.0100	7.5890	7,523.8100	7.5238	(0.859)	0	0	0
2019/11/07	2044	07/05/2020	11.02	Put	Bond Future	1,437.0800	1.4371	1,449.3600	1.4494	0.855	0	0	556
2019/11/07	2044	07/05/2020	11.09	Put	Bond Future	1,337.7900	1.3378	1,349.0800	1.3491	0.844	0	0	100
2019/11/07	2044	06/08/2020	9.01	Call	Bond Future	738.1200	0.7381	727.1500	0.7272	(1.486)	0	0	140
2019/11/07	2044	06/08/2020	9.66	Call	Bond Future	2,112.2200	2.1122	2,084.5600	2.0846	(1.310)	0	0	140
2019/11/07	2044	06/08/2020	9.98	Call	Bond Future	3,162.9300	3.1629	3,126.9500	3.1269	(1.138)	0	0	602
2019/11/07	2044	06/08/2020	11.09	Put	Bond Future	2,114.8900	2.1149	2,135.9500	2.1359	0.996	0	0	602
2019/11/07	2044	06/08/2020	9.88	Call	Bond Future	2,812.6500	2.8126	2,779.2500	2.7793	(1.187)	0	0	0
2019/11/07	2044	06/08/2020			Bond Future	10.2690	86.8733	10.2791	86.7944	0.098	0.0000	0.0000	0
2019/11/07	2044	06/08/2020	9.36	Put	Bond Future	8,948.4100	8.9484	9,008.8300	9.0088	0.675	0	0	0
2019/11/07	2044	06/08/2020	9.36	Call	Bond Future	1,321.3800	1.3214	1,302.8600	1.3029	(1.402)	0	0	602
2019/11/07	2044	06/08/2020	9.98	Put	Bond Future	5,473.9800	5.4740	5,516.9400	5.5169	0.785	0	0	0
2019/11/07	2044	06/08/2020	9.86	Call	Bond Future	2,745.0900	2.7451	2,712.2000	2.7122	(1.198)	0	0	0
2019/11/07	2044	06/08/2020	9.86	Put	Bond Future	6,045.8700	6.0459	6,091.9200	6.0919	0.762	0	0	0
2019/11/07	2044	06/08/2020	9.01	Put	Bond Future	11,600.0200	11.6000	11,667.9900	11.6680	0.586	0	0	0
2019/11/07	2044	06/08/2020	9.66	Put	Bond Future	7,103.5400	7.1035	7,154.8200	7.1548	0.722	0	0	0
2019/11/07	2044	06/08/2020	11.09	Call	Bond Future	8,157.9300	8.1579	8,100.0500	8.1000	(0.709)	0	0	0
2019/11/07	2044	06/08/2020	9.88	Put	Bond Future	5,947.2100	5.9472	5,992.7500	5.9927	0.766	0	0	0
2019/11/07	2044	06/08/2020	10.93	Call	Bond Future	7,332.4900	7.3325	7,277.5500	7.2775	(0.749)	0	0	0
2019/11/07	2044	06/08/2020	10.93	Put	Bond Future	2,410.2100	2.4102	2,434.2100	2.4342	0.996	0	0	140

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
2019/11/07	2044	06/08/2020	9.87	Call	Bond Future	2,778.7600	2.7788	2,745.6200	2.7456	(1.193)	0	0	0
2019/11/07	2044	06/08/2020	9.87	Put	Bond Future	5,996.3700	5.9964	6,042.1700	6.0422	0.764	0	0	0
2019/11/07	2044	05/11/2020	9.97	Call	Bond Future	0.0000	0.0000	3,595.5300	3.5955	100.000	0	0	568
2019/11/07	2044	05/11/2020	9.29	Put	Bond Future	0.0000	0.0000	10,608.3400	10.6083	100.000	0	0	0
2019/11/07	2044	05/11/2020	9.96	Put	Bond Future	0.0000	0.0000	6,766.7600	6.7668	100.000	0	0	0
2019/11/07	2044	05/11/2020	10.36	Call	Bond Future	0.0000	0.0000	5,049.5400	5.0495	100.000	0	0	0
2019/11/07	2044	05/11/2020			Bond Future	10.3500	10.3500	10.3639	88.3160	0.134	0.0000	0.0000	0
2019/11/07	2044	05/11/2020	11.38	Call	Bond Future	0.0000	0.0000	9,717.4900	9.7175	100.000	0	0	0
2019/11/07	2044	05/11/2020	11.38	Put	Bond Future	0.0000	0.0000	2,454.3400	2.4543	100.000	0	0	568
2019/11/07	2044	05/11/2020	9.97	Put	Bond Future	0.0000	0.0000	6,719.3700	6.7194	100.000	0	0	0
2019/11/07	2044	05/11/2020	9.96	Call	Bond Future	0.0000	0.0000	3,561.1700	3.5612	100.000	0	0	0
2019/11/07	2044	05/11/2020	10.34	Call	Bond Future	0.0000	0.0000	4,970.3200	4.9703	100.000	0	0	0
2019/11/07	2044	05/11/2020	10.34	Put	Bond Future	0.0000	0.0000	5,154.5600	5.1546	100.000	0	0	0
2019/11/07	2044	05/11/2020	9.29	Call	Bond Future	0.0000	0.0000	1,630.7700	1.6308	100.000	0	0	568
2019/11/07	2044	05/11/2020	10.36	Put	Bond Future	0.0000	0.0000	5,079.5000	5.0795	100.000	0	0	0
2019/11/07	2044	05/11/2020	10.35	Call	Bond Future	0.0000	0.0000	5,009.8700	5.0099	100.000	0	0	0
2019/11/07	2044	05/11/2020	10.35	Put	Bond Future	0.0000	0.0000	5,116.9100	5.1169	100.000	0	0	0
2019/11/07	2046	07/11/2019			Bond Future	108.7432	108.7432	108.7428	108.7428	0.000	0.0000	0.0000	0
2019/11/07	2046	06/02/2020			Bond Future	110.7287	110.7287	109.9323	109.9323	(0.719)	0.0000	0.0000	11,575
2019/11/07	2046	07/05/2020			Bond Future	111.0146	111.0146	110.2039	110.2039	(0.730)	0.0000	0.0000	0
2019/11/07	2046	06/08/2020			Bond Future	113.1032	113.1032	112.2772	112.2772	(0.730)	0.0000	0.0000	0
2019/11/07	2046	05/11/2020			Bond Future	113.3200	113.3200	112.4809	112.4809	(0.740)	0.0000	0.0000	0
2019/11/07	2050	07/11/2019			Bond Future	113.4429	113.4429	112.5523	112.5523	(0.785)	0.0000	0.0000	0
2019/11/07	2050	06/02/2020			Bond Future	113.6743	113.6743	112.0941	112.0941	(1.390)	0.0000	0.0000	11,559
2019/11/07	2050	07/05/2020			Bond Future	115.7626	115.7626	114.1534	114.1534	(1.390)	0.0000	0.0000	0
2019/11/07	2050	06/08/2020			Bond Future	116.0605	116.0605	114.4211	114.4211	(1.413)	0.0000	0.0000	0
2019/11/07	2050	05/11/2020			Bond Future	118.1200	118.1200	116.4578	116.4578	(1.407)	0.0000	0.0000	0
2019/11/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	AL37	07/11/2019			Index Future	665.6170	665.6170	666.7280	666.7280	0.167	0.0000	0.0000	0
2019/11/07	AL37	06/02/2020			Index Future	677.6030	677.6030	678.1620	678.1620	0.082	0.0000	0.0000	0
2019/11/07	AL37	07/05/2020			Index Future	689.8880	689.8880	690.4580	690.4580	0.083	0.0000	0.0000	0
2019/11/07	AL37	06/08/2020			Index Future	702.7070	702.7070	703.2870	703.2870	0.083	0.0000	0.0000	0
2019/11/07	AL7T	07/11/2019			Index Future	769.1550	769.1550	771.3530	771.3530	0.286	0.0000	0.0000	0
2019/11/07	AL7T	06/02/2020			Index Future	783.0060	783.0060	783.8730	783.8730	0.111	0.0000	0.0000	0
2019/11/07	AL7T	07/05/2020			Index Future	797.2020	797.2020	798.0860	798.0860	0.111	0.0000	0.0000	0
2019/11/07	AL7T	06/08/2020			Index Future	812.0150	812.0150	812.9150	812.9150	0.111	0.0000	0.0000	0
2019/11/07	ALBI	07/11/2019			Index Future	688.4530	688.4530	690.1630	690.1630	0.248	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
2019/11/07	ALBI	06/02/2020			Index Future	700.8510	700.8510	701.1980	701.1980	0.050	0.0000	0.0000	414
2019/11/07	ALBI	07/05/2020			Index Future	713.5580	713.5580	713.9120	713.9120	0.050	0.0000	0.0000	0
2019/11/07	ALBI	06/08/2020			Index Future	726.8160	726.8160	727.1770	727.1770	0.050	0.0000	0.0000	0
2019/11/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C213	28/02/2031			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
2019/11/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/07	ES33	07/11/2019			Bond Future	10.8763	77.2980	10.8400	77.5097	(0.334)	0.0000	0.0000	0
2019/11/07	ES33	06/02/2020			Bond Future	10.9949	78.6900	10.9884	78.7272	(0.059)	0.0000	0.0000	350
2019/11/07	ES33	07/05/2020			Bond Future	11.1140	76.3231	11.1072	76.3610	(0.061)	0.0000	0.0000	0
2019/11/07	ES33	06/08/2020			Bond Future	11.2313	77.7413	11.2243	77.7799	(0.063)	0.0000	0.0000	0
2019/11/07	ES33	05/11/2020			Bond Future	11.3700	11.3700	11.3645	75.3538	(0.048)	0.0000	0.0000	0
2019/11/07	ES42	07/11/2019			Bond Future	11.2113	78.3135	11.1850	78.4877	(0.234)	0.0000	0.0000	0
2019/11/07	ES42	06/02/2020			Bond Future	11.3244	79.7238	11.3283	79.6983	0.035	0.0000	0.0000	4,919
2019/11/07	ES42	07/05/2020			Bond Future	11.4425	76.9047	11.4465	76.8789	0.035	0.0000	0.0000	0
2019/11/07	ES42	06/08/2020			Bond Future	11.5574	78.3337	11.5616	78.3074	0.036	0.0000	0.0000	0
2019/11/07	ES42	05/11/2020			Bond Future	11.7000	11.7000	11.6967	75.4187	(0.028)	0.0000	0.0000	0
2019/11/07	GOVI	07/11/2019	672.90	Call	GOVI	80,520.0000	8.0520	97,540.0000	9.7540	21.138	0	0	0
2019/11/07	GOVI	07/11/2019			GOVI	680.9520	680.9520	682.6540	682.6540	0.250	0.0000	0.0000	0
2019/11/07	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	07/11/2019	672.91	Call	GOVI	80,420.0000	8.0420	97,440.0000	9.7440	21.164	0	0	0
2019/11/07	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	07/11/2019	672.92	Call	GOVI	80,320.0000	8.0320	97,340.0000	9.7340	21.190	0	0	0
2019/11/07	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	06/02/2020	703.15	Put	GOVI	99,360.0000	9.9360	96,190.0000	9.6190	(3.190)	0	0	0
2019/11/07	GOVI	06/02/2020			GOVI	693.2140	693.2140	693.5310	693.5310	0.046	0.0000	0.0000	1,223
2019/11/07	GOVI	06/02/2020	703.14	Put	GOVI	99,260.0000	9.9260	96,090.0000	9.6090	(3.194)	0	0	0
2019/11/07	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	06/02/2020	703.13	Call	GOVI	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
2019/11/07	GOVI	06/02/2020	703.13	Put	GOVI	99,160.0000	9.9160	95,990.0000	9.5990	(3.197)	0	0	0
2019/11/07	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	07/05/2020			GOVI	705.7830	705.7830	706.1050	706.1050	0.046	0.0000	0.0000	0
2019/11/07	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	07/05/2020	720.00	Put	GOVI	142,170.0000	14.2170	138,950.0000	13.8950	(2.265)	0	0	0
2019/11/07	GOVI	07/05/2020	719.98	Put	GOVI	141,970.0000	14.1970	138,750.0000	13.8750	(2.268)	0	0	0
2019/11/07	GOVI	07/05/2020	719.99	Put	GOVI	142,070.0000	14.2070	138,850.0000	13.8850	(2.266)	0	0	0
2019/11/07	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	06/08/2020	728.12	Put	GOVI	92,230.0000	9.2230	88,950.0000	8.8950	(3.556)	0	0	0
2019/11/07	GOVI	06/08/2020			GOVI	718.8970	718.8970	719.2250	719.2250	0.046	0.0000	0.0000	0
2019/11/07	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GOVI	06/08/2020	728.14	Put	GOVI	92,430.0000	9.2430	89,150.0000	8.9150	(3.549)	0	0	0
2019/11/07	GOVI	06/08/2020	728.13	Put	GOVI	92,330.0000	9.2330	89,050.0000	8.9050	(3.552)	0	0	0
2019/11/07	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/07	IGOV	07/11/2019			Index Future	258.9170	258.9170	258.6750	258.6750	(0.093)	0.0000	0.0000	0
2019/11/07	IGOV	06/02/2020			Index Future	263.6440	263.6440	262.8550	262.8550	(0.299)	0.0000	0.0000	1,011
2019/11/07	IGOV	07/05/2020			Index Future	268.4880	268.4880	267.6840	267.6840	(0.299)	0.0000	0.0000	47
2019/11/07	IGOV	06/08/2020			Index Future	273.5390	273.5390	272.7200	272.7200	(0.299)	0.0000	0.0000	0
2019/11/07	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/07	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2019/11/07	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/11/07	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/07	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5100	95.5100	0.000	0.0000	0.0000	0
2019/11/07	IS05	16/03/2021			Interest Rate Swap	94.5200	94.5200	94.5100	94.5100	(0.011)	0.0000	0.0000	0
2019/11/07	IS05	15/06/2021			Interest Rate Swap	93.4800	93.4800	93.4700	93.4700	(0.011)	0.0000	0.0000	0
2019/11/07	IS05	21/09/2021			Interest Rate Swap	93.4000	93.4000	93.3900	93.3900	(0.011)	0.0000	0.0000	0
2019/11/07	IS05	21/12/2021			Interest Rate Swap	95.4100	95.4100	95.3800	95.3800	(0.031)	0.0000	0.0000	51
2019/11/07	IS05	15/03/2022			Interest Rate Swap	95.3700	95.3700	95.3400	95.3400	(0.031)	0.0000	0.0000	0
2019/11/07	IS05	21/06/2022			Interest Rate Swap	96.3600	96.3600	96.3200	96.3200	(0.042)	0.0000	0.0000	0
2019/11/07	IS05	20/09/2022			Interest Rate Swap	100.1300	100.1300	100.0900	100.0900	(0.040)	0.0000	0.0000	0
2019/11/07	IS05	20/12/2022			Interest Rate Swap	101.2200	101.2200	101.1800	101.1800	(0.040)	0.0000	0.0000	0
2019/11/07	IS05	22/03/2023			Interest Rate Swap	94.3400	94.3400	94.3100	94.3100	(0.032)	0.0000	0.0000	0
2019/11/07	IS05	20/06/2023			Interest Rate Swap	100.2800	100.2800	100.2600	100.2600	(0.020)	0.0000	0.0000	0
2019/11/07	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/07	IS10	17/12/2025			Interest Rate Swap	91.1800	91.1800	91.1300	91.1300	(0.055)	0.0000	0.0000	0
2019/11/07	IS10	16/03/2026			Interest Rate Swap	88.0300	88.0300	87.9700	87.9700	(0.068)	0.0000	0.0000	0
2019/11/07	IS10	15/06/2026			Interest Rate Swap	86.6600	86.6600	86.5900	86.5900	(0.081)	0.0000	0.0000	0
2019/11/07	IS10	21/09/2026			Interest Rate Swap	88.7900	88.7900	88.7100	88.7100	(0.090)	0.0000	0.0000	0
2019/11/07	IS10	21/12/2026			Interest Rate Swap	92.6200	92.6200	92.5400	92.5400	(0.086)	0.0000	0.0000	0
2019/11/07	IS10	15/03/2027			Interest Rate Swap	91.1200	91.1200	91.0400	91.0400	(0.088)	0.0000	0.0000	0
2019/11/07	IS10	21/06/2027			Interest Rate Swap	93.2000	93.2000	93.1300	93.1300	(0.075)	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
2019/11/07	IS10	20/09/2027			Interest Rate Swap	98.7500	98.7500	98.6800	98.6800	(0.071)	0.0000	0.0000	0
2019/11/07	IS10	20/12/2027			Interest Rate Swap	99.1100	99.1100	99.0500	99.0500	(0.061)	0.0000	0.0000	0
2019/11/07	IS10	22/03/2028			Interest Rate Swap	92.4900	92.4900	92.4400	92.4400	(0.054)	0.0000	0.0000	0
2019/11/07	IS10	20/06/2028			Interest Rate Swap	99.8700	99.8700	99.8300	99.8300	(0.040)	0.0000	0.0000	0
2019/11/07	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/07	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/07	R023	07/11/2019	7.98	Call	Bond Future	1,620.5100	1.6205	1,751.9500	1.7519	8.111	0	0	0
2019/11/07	R023	07/11/2019			Bond Future	7.4153	102.5095	7.3700	102.6409	(0.611)	0.0000	0.0000	0
2019/11/07	R023	07/11/2019	7.99	Call	Bond Future	1,648.9100	1.6489	1,780.3500	1.7803	7.971	0	0	0
2019/11/07	R023	07/11/2019	7.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R023	07/11/2019	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R023	07/11/2019	8.00	Call	Bond Future	1,677.3100	1.6773	1,808.7500	1.8088	7.836	0	0	0
2019/11/07	R023	07/11/2019	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R023	06/02/2020	7.54	Call	Bond Future	711.9900	0.7120	738.6300	0.7386	3.742	0	0	0
2019/11/07	R023	06/02/2020			Bond Future	7.4330	104.3554	7.4108	104.4152	(0.298)	0.0000	0.0000	42,372
2019/11/07	R023	06/02/2020	7.52	Call	Bond Future	677.7400	0.6777	703.4500	0.7034	3.793	0	0	0
2019/11/07	R023	06/02/2020	7.52	Put	Bond Future	443.3100	0.4433	409.2800	0.4093	(7.676)	0	0	0
2019/11/07	R023	06/02/2020	7.54	Put	Bond Future	423.7800	0.4238	390.6800	0.3907	(7.811)	0	0	0
2019/11/07	R023	06/02/2020	7.53	Call	Bond Future	694.6600	0.6947	720.8500	0.7208	3.770	0	0	0
2019/11/07	R023	06/02/2020	7.53	Put	Bond Future	433.3400	0.4333	399.7900	0.3998	(7.742)	0	0	0
2019/11/07	R023	07/05/2020	6.91	Put	Bond Future	1,528.5400	1.5285	1,477.5900	1.4776	(3.333)	0	0	0
2019/11/07	R023	07/05/2020			Bond Future	7.4355	102.3150	7.4112	102.3759	(0.327)	0.0000	0.0000	15,434
2019/11/07	R023	07/05/2020	6.90	Call	Bond Future	196.8800	0.1969	206.5800	0.2066	4.927	0	0	0
2019/11/07	R023	07/05/2020	6.90	Put	Bond Future	1,547.1800	1.5472	1,495.9600	1.4960	(3.311)	0	0	0
2019/11/07	R023	07/05/2020	6.91	Call	Bond Future	203.6700	0.2037	213.6400	0.2136	4.895	0	0	0
2019/11/07	R023	07/05/2020	6.89	Call	Bond Future	190.4400	0.1904	199.8900	0.1999	4.962	0	0	0
2019/11/07	R023	07/05/2020	6.89	Put	Bond Future	1,566.1600	1.5662	1,514.6900	1.5147	(3.286)	0	0	0
2019/11/07	R023	06/08/2020	7.26	Call	Bond Future	672.4600	0.6725	698.3900	0.6984	3.856	0	0	0
2019/11/07	R023	06/08/2020			Bond Future	7.4149	104.2161	7.3879	104.2782	(0.364)	0.0000	0.0000	0
2019/11/07	R023	06/08/2020	7.26	Put	Bond Future	1,029.5600	1.0296	993.4300	0.9934	(3.509)	0	0	0
2019/11/07	R023	06/08/2020	7.27	Call	Bond Future	684.5500	0.6845	710.7600	0.7108	3.829	0	0	0
2019/11/07	R023	06/08/2020	7.28	Put	Bond Future	1,007.6400	1.0076	972.0600	0.9721	(3.531)	0	0	0
2019/11/07	R023	06/08/2020	7.27	Put	Bond Future	1,018.5400	1.0185	982.6900	0.9827	(3.520)	0	0	0
2019/11/07	R023	06/08/2020	7.28	Call	Bond Future	696.7400	0.6967	723.2200	0.7232	3.801	0	0	0
2019/11/07	R023	05/11/2020	7.46	Put	Bond Future	0.0000	0.0000	948.8900	0.9489	100.000	0	0	0
2019/11/07	R023	05/11/2020	7.47	Put	Bond Future	0.0000	0.0000	940.6500	0.9406	100.000	0	0	0
2019/11/07	R023	05/11/2020			Bond Future	7.4600	7.4600	7.4249	102.1802	(0.470)	0.0000	0.0000	0
2019/11/07	R023	05/11/2020	7.46	Call	Bond Future	0.0000	0.0000	1,022.3100	1.0223	100.000	0	0	0
2019/11/07	R023	05/11/2020	7.47	Call	Bond Future	0.0000	0.0000	1,034.9900	1.0350	100.000	0	0	0
2019/11/07	R023	05/11/2020	7.45	Call	Bond Future	0.0000	0.0000	1,009.7100	1.0097	100.000	0	0	0
2019/11/07	R023	05/11/2020	7.45	Put	Bond Future	0.0000	0.0000	957.2000	0.9572	100.000	0	0	0

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2019/11/07	R035	07/11/2019	9.88	Call	Bond Future	1,260.1400	1.2601	1,488.2900	1.4883	18.105	0	0	0
2019/11/07	R035	07/11/2019	9.89	Call	Bond Future	1,332.5000	1.3325	1,561.7900	1.5618	17.208	0	0	0
2019/11/07	R035	07/11/2019	9.87	Put	Bond Future	5.5600	0.0056	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R035	07/11/2019	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R035	07/11/2019			Bond Future	9.7109	95.1745	9.6800	95.4066	(0.318)	0.0000	0.0000	0
2019/11/07	R035	07/11/2019	9.89	Put	Bond Future	2.8700	0.0029	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R035	07/11/2019	9.87	Call	Bond Future	1,188.1100	1.1881	1,414.7100	1.4147	19.072	0	0	0
2019/11/07	R035	07/11/2019	8.92	Put	Bond Future	6,220.2500	6.2202	5,988.0900	5.9881	(3.732)	0	0	0
2019/11/07	R035	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R035	07/11/2019	9.52	Put	Bond Future	1,449.5500	1.4496	1,216.1700	1.2162	(16.100)	0	0	0
2019/11/07	R035	07/11/2019	9.52	Call	Bond Future	1.2200	0.0012	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R035	07/11/2019	9.88	Put	Bond Future	4.0100	0.0040	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R035	07/11/2019	10.21	Call	Bond Future	3,636.6600	3.6367	3,868.8200	3.8688	6.384	0	0	0
2019/11/07	R035	06/02/2020	9.60	Call	Bond Future	1,535.9400	1.5359	1,546.6000	1.5466	0.694	0	0	0
2019/11/07	R035	06/02/2020	9.61	Put	Bond Future	2,905.8300	2.9058	2,871.9400	2.8719	(1.166)	0	0	0
2019/11/07	R035	06/02/2020			Bond Future	9.7894	96.8884	9.7833	96.9331	(0.062)	0.0000	0.0000	112,323
2019/11/07	R035	06/02/2020	9.60	Put	Bond Future	2,949.4100	2.9494	2,915.3200	2.9153	(1.156)	0	0	0
2019/11/07	R035	06/02/2020	9.61	Call	Bond Future	1,567.7800	1.5678	1,578.6400	1.5786	0.693	0	0	0
2019/11/07	R035	06/02/2020	9.59	Call	Bond Future	1,504.3000	1.5043	1,514.7500	1.5147	0.695	0	0	0
2019/11/07	R035	06/02/2020	9.59	Put	Bond Future	2,993.2800	2.9933	2,958.9800	2.9590	(1.146)	0	0	0
2019/11/07	R035	07/05/2020	9.75	Call	Bond Future	2,794.4200	2.7944	2,810.1600	2.8102	0.563	0	0	5,000
2019/11/07	R035	07/05/2020	10.75	Put	Bond Future	1,244.2000	1.2442	1,230.4500	1.2305	(1.105)	0	0	5,000
2019/11/07	R035	07/05/2020	10.57	Put	Bond Future	1,503.1600	1.5032	1,487.4700	1.4875	(1.044)	0	0	3,530
2019/11/07	R035	07/05/2020	9.48	Put	Bond Future	4,768.4000	4.7684	4,734.3300	4.7343	(0.714)	0	0	0
2019/11/07	R035	07/05/2020	9.47	Call	Bond Future	1,891.7000	1.8917	1,903.1600	1.9032	0.606	0	0	0
2019/11/07	R035	07/05/2020			Bond Future	9.8630	94.1417	9.8567	94.1874	(0.064)	0.0000	0.0000	0
2019/11/07	R035	07/05/2020	9.11	Put	Bond Future	6,716.3700	6.7164	6,677.3900	6.6774	(0.580)	0	0	0
2019/11/07	R035	07/05/2020	9.11	Call	Bond Future	996.2000	0.9962	1,002.9000	1.0029	0.673	0	0	5,000
2019/11/07	R035	07/05/2020	9.75	Put	Bond Future	3,621.4200	3.6214	3,591.4800	3.5915	(0.827)	0	0	0
2019/11/07	R035	07/05/2020	10.75	Call	Bond Future	7,377.5500	7.3775	7,409.4800	7.4095	0.433	0	0	0
2019/11/07	R035	07/05/2020	10.57	Call	Bond Future	6,441.4300	6.4414	6,471.4200	6.4714	0.466	0	0	0
2019/11/07	R035	07/05/2020	9.78	Put	Bond Future	3,508.5700	3.5086	3,479.3800	3.4794	(0.832)	0	0	0
2019/11/07	R035	07/05/2020	9.48	Call	Bond Future	1,921.2200	1.9212	1,932.8300	1.9328	0.604	0	0	0
2019/11/07	R035	07/05/2020	9.47	Put	Bond Future	4,814.9200	4.8149	4,780.7000	4.7807	(0.711)	0	0	0
2019/11/07	R035	07/05/2020	9.78	Call	Bond Future	2,902.1800	2.9022	2,918.6700	2.9187	0.568	0	0	3,530
2019/11/07	R035	07/05/2020	9.18	Put	Bond Future	6,312.7900	6.3128	6,274.6600	6.2747	(0.604)	0	0	0
2019/11/07	R035	07/05/2020	9.18	Call	Bond Future	1,145.6700	1.1457	1,153.2200	1.1532	0.659	0	0	3,530
2019/11/07	R035	07/05/2020	9.49	Call	Bond Future	1,950.7400	1.9507	1,962.5000	1.9625	0.603	0	0	0
2019/11/07	R035	07/05/2020	9.49	Put	Bond Future	4,721.9700	4.7220	4,688.0500	4.6881	(0.718)	0	0	0
2019/11/07	R035	06/08/2020	9.00	Put	Bond Future	8,523.8700	8.5239	8,483.6200	8.4836	(0.472)	0	0	0
2019/11/07	R035	06/08/2020	9.92	Put	Bond Future	4,315.6900	4.3157	4,285.5200	4.2855	(0.699)	0	0	0
2019/11/07	R035	06/08/2020			Bond Future	9.9334	95.8909	9.9269	95.9375	(0.065)	0.0000	0.0000	0
2019/11/07	R035	06/08/2020	9.00	Call	Bond Future	1,469.7100	1.4697	1,476.0300	1.4760	0.430	0	0	24,761
2019/11/07	R035	06/08/2020	9.92	Call	Bond Future	4,219.3600	4.2194	4,235.7600	4.2358	0.389	0	0	0
2019/11/07	R035	06/08/2020	9.93	Call	Bond Future	4,255.1000	4.2551	4,271.6300	4.2716	0.388	0	0	0
2019/11/07	R035	06/08/2020	9.91	Put	Bond Future	4,351.5300	4.3515	4,321.2400	4.3212	(0.696)	0	0	0
2019/11/07	R035	06/08/2020	8.75	Put	Bond Future	10,139.0100	10.1390	10,096.8300	10.0968	(0.416)	0	0	0
2019/11/07	R035	06/08/2020	8.75	Call	Bond Future	1,063.5800	1.0636	1,067.9700	1.0680	0.413	0	0	3,000

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2019/11/07	R035	06/08/2020	9.93	Put	Bond Future	4,279.7400	4.2797	4,249.7000	4.2497	(0.702)	0	0	0
2019/11/07	R035	06/08/2020	9.91	Call	Bond Future	4,183.4300	4.1834	4,199.7100	4.1997	0.389	0	0	0
2019/11/07	R035	05/11/2020	10.34	Put	Bond Future	0.0000	0.0000	3,554.4700	3.5545	100.000	0	0	0
2019/11/07	R035	05/11/2020			Bond Future	10.0300	10.0300	10.0183	93.1218	(0.117)	0.0000	0.0000	0
2019/11/07	R035	05/11/2020	10.33	Call	Bond Future	0.0000	0.0000	5,738.7600	5.7388	100.000	0	0	0
2019/11/07	R035	05/11/2020	10.33	Put	Bond Future	0.0000	0.0000	3,580.6900	3.5807	100.000	0	0	0
2019/11/07	R035	05/11/2020	10.34	Call	Bond Future	0.0000	0.0000	5,780.5400	5.7805	100.000	0	0	0
2019/11/07	R035	05/11/2020	10.32	Call	Bond Future	0.0000	0.0000	5,697.0800	5.6971	100.000	0	0	0
2019/11/07	R035	05/11/2020	10.32	Put	Bond Future	0.0000	0.0000	3,607.0900	3.6071	100.000	0	0	0
2019/11/07	R186	07/11/2019	8.94	Call	Bond Future	2,961.0000	2.9610	3,247.1800	3.2472	9.665	0	0	0
2019/11/07	R186	07/11/2019	8.20	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R186	07/11/2019	8.23	Call	Bond Future	0.5000	0.0005	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R186	07/11/2019			Bond Future	8.4057	115.1499	8.3550	115.4361	(0.603)	0.0000	0.0000	0
2019/11/07	R186	07/11/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R186	07/11/2019	8.25	Put	Bond Future	883.5200	0.8835	596.0500	0.5960	(32.537)	0	0	0
2019/11/07	R186	07/11/2019	8.25	Call	Bond Future	1.2900	0.0013	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R186	07/11/2019	8.73	Call	Bond Future	1,809.5600	1.8096	2,095.7400	2.0957	15.815	0	0	0
2019/11/07	R186	07/11/2019	8.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R186	07/11/2019	8.95	Call	Bond Future	3,015.4300	3.0154	3,301.6100	3.3016	9.491	0	0	0
2019/11/07	R186	07/11/2019	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R186	07/11/2019	8.20	Put	Bond Future	1,167.6100	1.1676	881.3300	0.8813	(24.518)	0	0	0
2019/11/07	R186	07/11/2019	8.23	Put	Bond Future	996.7300	0.9967	710.0500	0.7100	(28.762)	0	0	0
2019/11/07	R186	07/11/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R186	07/11/2019	8.96	Call	Bond Future	3,069.8400	3.0698	3,356.0200	3.3560	9.322	0	0	0
2019/11/07	R186	06/02/2020	8.11	Put	Bond Future	2,557.7000	2.5577	2,476.8700	2.4769	(3.160)	0	0	0
2019/11/07	R186	06/02/2020	8.50	Call	Bond Future	1,521.0400	1.5210	1,585.9200	1.5859	4.266	0	0	0
2019/11/07	R186	06/02/2020	8.57	Call	Bond Future	1,736.2600	1.7363	1,806.0600	1.8061	4.020	0	0	0
2019/11/07	R186	06/02/2020			Bond Future	8.4605	111.9195	8.4389	112.0380	(0.256)	0.0000	0.0000	99,536
2019/11/07	R186	06/02/2020	8.11	Call	Bond Future	621.2000	0.6212	658.8900	0.6589	6.067	0	0	821
2019/11/07	R186	06/02/2020	8.55	Call	Bond Future	1,673.2000	1.6732	1,741.6200	1.7416	4.089	0	0	0
2019/11/07	R186	06/02/2020	8.55	Put	Bond Future	1,185.9200	1.1859	1,135.8200	1.1358	(4.225)	0	0	0
2019/11/07	R186	06/02/2020	9.00	Put	Bond Future	462.7900	0.4628	440.2100	0.4402	(4.879)	0	0	821
2019/11/07	R186	06/02/2020	8.50	Put	Bond Future	1,305.8000	1.3058	1,252.1600	1.2522	(4.108)	0	0	821
2019/11/07	R186	06/02/2020	8.57	Put	Bond Future	1,140.4100	1.1404	1,091.6900	1.0917	(4.272)	0	0	0
2019/11/07	R186	06/02/2020	9.00	Call	Bond Future	3,360.0400	3.3600	3,455.9800	3.4560	2.855	0	0	0
2019/11/07	R186	06/02/2020	8.56	Call	Bond Future	1,704.4700	1.7045	1,773.5800	1.7736	4.055	0	0	0
2019/11/07	R186	06/02/2020	8.56	Put	Bond Future	1,162.8900	1.1629	1,113.4800	1.1135	(4.249)	0	0	0
2019/11/07	R186	07/05/2020	8.28	Put	Bond Future	2,689.5900	2.6896	2,569.4300	2.5694	(4.468)	0	0	0
2019/11/07	R186	07/05/2020	8.93	Call	Bond Future	3,392.6900	3.3927	3,424.5100	3.4245	0.938	0	0	0
2019/11/07	R186	07/05/2020	7.90	Put	Bond Future	4,016.9300	4.0169	3,886.4900	3.8865	(3.247)	0	0	2,500
2019/11/07	R186	07/05/2020	8.09	Put	Bond Future	3,308.3600	3.3084	3,181.8300	3.1818	(3.825)	0	0	0
2019/11/07	R186	07/05/2020			Bond Future	8.5174	113.9484	8.4945	114.0692	(0.268)	0.0000	0.0000	1,650
2019/11/07	R186	07/05/2020	8.50	Call	Bond Future	1,989.3600	1.9894	1,999.9800	2.0000	0.534	0	0	0
2019/11/07	R186	07/05/2020	8.50	Put	Bond Future	2,081.2200	2.0812	1,971.0800	1.9711	(5.292)	0	0	23,208
2019/11/07	R186	07/05/2020	8.08	Call	Bond Future	1,000.2700	1.0003	994.2300	0.9942	(0.604)	0	0	0
2019/11/07	R186	07/05/2020	8.08	Put	Bond Future	3,343.4600	3.3435	3,216.6600	3.2167	(3.792)	0	0	0
2019/11/07	R186	07/05/2020	8.28	Call	Bond Future	1,425.7300	1.4257	1,426.3300	1.4263	0.042	0	0	6,000

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2019/11/07	R186	07/05/2020	8.93	Put	Bond Future	1,239.0700	1.2391	1,150.1300	1.1501	(7.178)	0	0	6,000
2019/11/07	R186	07/05/2020	7.90	Call	Bond Future	690.9000	0.6909	681.2200	0.6812	(1.401)	0	0	0
2019/11/07	R186	07/05/2020	8.09	Call	Bond Future	1,019.4600	1.0195	1,013.6900	1.0137	(0.566)	0	0	0
2019/11/07	R186	07/05/2020	7.60	Put	Bond Future	5,320.9400	5.3209	5,189.1800	5.1892	(2.476)	0	0	0
2019/11/07	R186	07/05/2020	7.60	Call	Bond Future	332.3600	0.3324	321.3600	0.3214	(3.310)	0	0	6,000
2019/11/07	R186	07/05/2020	8.07	Call	Bond Future	981.3100	0.9813	975.0200	0.9750	(0.641)	0	0	0
2019/11/07	R186	07/05/2020	8.07	Put	Bond Future	3,378.8100	3.3788	3,251.7600	3.2518	(3.760)	0	0	0
2019/11/07	R186	06/08/2020	8.38	Put	Bond Future	2,813.3700	2.8134	2,754.5500	2.7545	(2.091)	0	0	0
2019/11/07	R186	06/08/2020			Bond Future	8.5689	110.7610	8.5449	110.8840	(0.281)	0.0000	0.0000	0
2019/11/07	R186	06/08/2020	8.37	Call	Bond Future	1,816.9600	1.8170	1,880.6800	1.8807	3.507	0	0	0
2019/11/07	R186	06/08/2020	8.37	Put	Bond Future	2,839.5100	2.8395	2,780.2400	2.7802	(2.087)	0	0	0
2019/11/07	R186	06/08/2020	8.38	Call	Bond Future	1,842.5200	1.8425	1,906.6900	1.9067	3.483	0	0	0
2019/11/07	R186	06/08/2020	8.36	Call	Bond Future	1,791.5800	1.7916	1,854.4700	1.8545	3.510	0	0	0
2019/11/07	R186	06/08/2020	8.36	Put	Bond Future	2,865.8600	2.8659	2,805.7600	2.8058	(2.097)	0	0	0
2019/11/07	R186	05/11/2020	8.64	Put	Bond Future	0.0000	0.0000	2,727.4400	2.7274	100.000	0	0	0
2019/11/07	R186	05/11/2020	8.65	Call	Bond Future	0.0000	0.0000	2,842.6600	2.8427	100.000	0	0	0
2019/11/07	R186	05/11/2020			Bond Future	8.6500	8.6500	8.6227	112.8299	(0.315)	0.0000	0.0000	0
2019/11/07	R186	05/11/2020	8.66	Call	Bond Future	0.0000	0.0000	2,872.9600	2.8730	100.000	0	0	0
2019/11/07	R186	05/11/2020	8.66	Put	Bond Future	0.0000	0.0000	2,689.4000	2.6894	100.000	0	0	0
2019/11/07	R186	05/11/2020	8.64	Call	Bond Future	0.0000	0.0000	2,812.4900	2.8125	100.000	0	0	0
2019/11/07	R186	05/11/2020	8.65	Put	Bond Future	0.0000	0.0000	2,708.3400	2.7083	100.000	0	0	0
2019/11/07	R197	07/11/2019			Bond Future	306.1075	306.1075	306.1004	306.1004	(0.002)	0.0000	0.0000	0
2019/11/07	R197	06/02/2020			Bond Future	304.0380	304.0380	304.0301	304.0301	(0.003)	0.0000	0.0000	2,540
2019/11/07	R197	07/05/2020			Bond Future	309.6231	309.6231	309.6155	309.6155	(0.002)	0.0000	0.0000	0
2019/11/07	R197	06/08/2020			Bond Future	307.6550	307.6550	307.6472	307.6472	(0.003)	0.0000	0.0000	0
2019/11/07	R197	05/11/2020			Bond Future	313.1300	313.1300	313.1221	313.1221	(0.003)	0.0000	0.0000	0
2019/11/07	R202	07/11/2019			Bond Future	230.3441	230.3441	230.3423	230.3423	(0.001)	0.0000	0.0000	0
2019/11/07	R202	06/02/2020			Bond Future	230.4817	230.4817	230.4797	230.4797	(0.001)	0.0000	0.0000	8,488
2019/11/07	R202	07/05/2020			Bond Future	234.7157	234.7157	234.7140	234.7140	(0.001)	0.0000	0.0000	0
2019/11/07	R202	06/08/2020			Bond Future	234.9921	234.9921	234.9901	234.9901	(0.001)	0.0000	0.0000	0
2019/11/07	R202	05/11/2020			Bond Future	239.1700	239.1700	239.1736	239.1736	0.002	0.0000	0.0000	0
2019/11/07	R207	07/11/2019	2.08	Put	Bond Future	861.6100	0.8616	853.3100	0.8533	(0.963)	0	0	0
2019/11/07	R207	07/11/2019			Bond Future	6.8968	102.3868	6.8500	102.3951	(0.678)	0.0000	0.0000	0
2019/11/07	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R207	07/11/2019	2.07	Put	Bond Future	863.4100	0.8634	855.1100	0.8551	(0.961)	0	0	0
2019/11/07	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R207	07/11/2019	2.06	Put	Bond Future	865.2200	0.8652	856.9200	0.8569	(0.959)	0	0	0
2019/11/07	R208	07/11/2019	6.83	Call	Bond Future	255.1100	0.2551	266.7400	0.2667	4.559	0	0	0
2019/11/07	R208	07/11/2019	6.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R208	07/11/2019			Bond Future	6.6339	100.9341	6.6250	100.9458	(0.134)	0.0000	0.0000	0
2019/11/07	R208	07/11/2019	6.84	Call	Bond Future	268.0900	0.2681	279.7200	0.2797	4.338	0	0	0
2019/11/07	R208	07/11/2019	6.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R208	07/11/2019	6.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/11/07	R208	07/11/2019	6.82	Call	Bond Future	242.1200	0.2421	253.7500	0.2538	4.803	0	0	0
2019/11/07	R208	06/02/2020	6.13	Put	Bond Future	395.4100	0.3954	386.7300	0.3867	(2.195)	0	0	0
2019/11/07	R208	06/02/2020	6.12	Call	Bond Future	15.5600	0.0156	18.5900	0.0186	19.473	0	0	0
2019/11/07	R208	06/02/2020			Bond Future	6.4797	102.7517	6.4689	102.7633	(0.166)	0.0000	0.0000	12,080
2019/11/07	R208	06/02/2020	6.13	Call	Bond Future	16.5400	0.0165	19.4900	0.0195	17.836	0	0	0
2019/11/07	R208	06/02/2020	6.12	Put	Bond Future	405.3000	0.4053	396.7000	0.3967	(2.122)	0	0	0
2019/11/07	R208	06/02/2020	6.14	Call	Bond Future	17.4600	0.0175	20.5400	0.0205	17.640	0	0	0
2019/11/07	R208	06/02/2020	6.14	Put	Bond Future	385.4700	0.3855	376.9200	0.3769	(2.218)	0	0	0
2019/11/07	R208	07/05/2020	4.81	Call	Bond Future	0.0400	0.0000	0.2300	0.0002	475.000	0	0	0
2019/11/07	R208	07/05/2020	4.80	Put	Bond Future	1,226.8400	1.2268	1,215.0700	1.2151	(0.959)	0	0	0
2019/11/07	R208	07/05/2020			Bond Future	6.2246	101.2113	6.2106	101.2232	(0.225)	0.0000	0.0000	0
2019/11/07	R208	07/05/2020	4.82	Call	Bond Future	0.0500	0.0001	0.2500	0.0003	400.000	0	0	0
2019/11/07	R208	07/05/2020	4.82	Put	Bond Future	1,209.4600	1.2095	1,197.7100	1.1977	(0.972)	0	0	0
2019/11/07	R208	07/05/2020	4.81	Put	Bond Future	1,218.1400	1.2181	1,206.3800	1.2064	(0.965)	0	0	0
2019/11/07	R208	07/05/2020	4.80	Call	Bond Future	0.0400	0.0000	0.2200	0.0002	450.000	0	0	0
2019/11/07	R208	06/08/2020	5.57	Put	Bond Future	188.8800	0.1889	177.3600	0.1774	(6.099)	0	0	0
2019/11/07	R208	06/08/2020			Bond Future	5.6984	103.0919	5.6788	103.1040	(0.344)	0.0000	0.0000	0
2019/11/07	R208	06/08/2020	5.56	Call	Bond Future	106.0700	0.1061	106.6700	0.1067	0.566	0	0	0
2019/11/07	R208	06/08/2020	5.56	Put	Bond Future	192.2100	0.1922	180.6300	0.1806	(6.025)	0	0	0
2019/11/07	R208	06/08/2020	5.57	Call	Bond Future	108.9700	0.1090	109.6300	0.1096	0.606	0	0	0
2019/11/07	R208	06/08/2020	5.55	Call	Bond Future	103.2200	0.1032	103.7500	0.1038	0.513	0	0	0
2019/11/07	R208	06/08/2020	5.55	Put	Bond Future	195.5900	0.1956	183.9400	0.1839	(5.956)	0	0	0
2019/11/07	R208	05/11/2020	4.78	Call	Bond Future	0.0000	0.0000	108.1800	0.1082	100.000	0	0	0
2019/11/07	R208	05/11/2020	4.77	Put	Bond Future	0.0000	0.0000	97.7400	0.0977	100.000	0	0	0
2019/11/07	R208	05/11/2020			Bond Future	4.7800	4.7800	4.7481	101.5131	(0.668)	0.0000	0.0000	0
2019/11/07	R208	05/11/2020	4.79	Call	Bond Future	0.0000	0.0000	110.5900	0.1106	100.000	0	0	0
2019/11/07	R208	05/11/2020	4.79	Put	Bond Future	0.0000	0.0000	94.4400	0.0944	100.000	0	0	0
2019/11/07	R208	05/11/2020	4.78	Put	Bond Future	0.0000	0.0000	95.8800	0.0959	100.000	0	0	0
2019/11/07	R208	05/11/2020	4.77	Call	Bond Future	0.0000	0.0000	106.1900	0.1062	100.000	0	0	0
2019/11/07	R209	07/11/2019	9.82	Call	Bond Future	629.7700	0.6298	827.9200	0.8279	31.464	0	0	0
2019/11/07	R209	07/11/2019	9.77	Put	Bond Future	93.4800	0.0935	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R209	07/11/2019	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R209	07/11/2019			Bond Future	9.7258	72.5248	9.6900	72.7539	(0.368)	0.0000	0.0000	0
2019/11/07	R209	07/11/2019	9.80	Call	Bond Future	521.9800	0.5220	701.4600	0.7015	34.384	0	0	0
2019/11/07	R209	07/11/2019	9.80	Put	Bond Future	49.6500	0.0496	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R209	07/11/2019	9.50	Put	Bond Future	1,464.7400	1.4647	1,235.3500	1.2353	(15.661)	0	0	0
2019/11/07	R209	07/11/2019	9.50	Call	Bond Future	0.2600	0.0003	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R209	07/11/2019	8.92	Put	Bond Future	5,430.1200	5.4301	5,200.9900	5.2010	(4.220)	0	0	0
2019/11/07	R209	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/07	R209	07/11/2019	9.82	Put	Bond Future	30.9800	0.0310	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R209	07/11/2019	9.77	Call	Bond Future	375.4900	0.3755	511.1400	0.5111	36.126	0	0	0
2019/11/07	R209	07/11/2019	9.33	Put	Bond Future	2,595.9200	2.5959	2,366.7900	2.3668	(8.827)	0	0	0
2019/11/07	R209	07/11/2019	9.81	Call	Bond Future	575.0200	0.5750	764.7300	0.7647	32.992	0	0	0
2019/11/07	R209	07/11/2019	9.81	Put	Bond Future	39.4200	0.0394	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R209	06/02/2020	9.52	Put	Bond Future	2,881.9500	2.8819	2,855.6100	2.8556	(0.914)	0	0	0
2019/11/07	R209	06/02/2020			Bond Future	9.7931	73.8308	9.7872	73.8681	(0.060)	0.0000	0.0000	103,347
2019/11/07	R209	06/02/2020	9.40	Put	Bond Future	3,398.9200	3.3989	3,370.6700	3.3707	(0.831)	0	0	0

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2019/11/07	R209	06/02/2020	9.40	Call	Bond Future	853.3400	0.8533	862.4200	0.8624	1.064	0	0	7,500
2019/11/07	R209	06/02/2020	9.51	Call	Bond Future	1,103.1000	1.1031	1,113.9100	1.1139	0.980	0	0	0
2019/11/07	R209	06/02/2020	9.51	Put	Bond Future	2,923.3100	2.9233	2,896.7900	2.8968	(0.907)	0	0	0
2019/11/07	R209	06/02/2020	9.52	Call	Bond Future	1,127.1700	1.1272	1,138.1600	1.1382	0.975	0	0	0
2019/11/07	R209	06/02/2020	9.50	Call	Bond Future	1,079.2100	1.0792	1,089.9800	1.0900	0.998	0	0	0
2019/11/07	R209	06/02/2020	9.50	Put	Bond Future	2,964.9400	2.9649	2,938.3800	2.9384	(0.896)	0	0	0
2019/11/07	R209	07/05/2020	9.47	Call	Bond Future	1,663.6100	1.6636	1,651.4300	1.6514	(0.732)	0	0	0
2019/11/07	R209	07/05/2020			Bond Future	9.8616	72.0180	9.8555	72.0561	(0.062)	0.0000	0.0000	0
2019/11/07	R209	07/05/2020	9.45	Call	Bond Future	1,613.4600	1.6135	1,600.9900	1.6010	(0.773)	0	0	0
2019/11/07	R209	07/05/2020	9.45	Put	Bond Future	4,248.5500	4.2486	4,197.9600	4.1980	(1.191)	0	0	0
2019/11/07	R209	07/05/2020	9.47	Put	Bond Future	4,167.4600	4.1675	4,117.1600	4.1172	(1.207)	0	0	0
2019/11/07	R209	07/05/2020	9.46	Call	Bond Future	1,638.5200	1.6385	1,626.1000	1.6261	(0.758)	0	0	0
2019/11/07	R209	07/05/2020	9.46	Put	Bond Future	4,207.9500	4.2080	4,157.4100	4.1574	(1.201)	0	0	0
2019/11/07	R209	06/08/2020	5.56	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2019/11/07	R209	06/08/2020	5.55	Put	Bond Future	36,160.6100	36.1606	36,121.7700	36.1218	(0.107)	0	0	0
2019/11/07	R209	06/08/2020			Bond Future	9.9273	73.3562	9.9210	73.3950	(0.063)	0.0000	0.0000	0
2019/11/07	R209	06/08/2020	5.57	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2019/11/07	R209	06/08/2020	5.57	Put	Bond Future	35,943.7800	35.9438	35,904.9400	35.9049	(0.108)	0	0	0
2019/11/07	R209	06/08/2020	5.56	Put	Bond Future	36,052.1300	36.0521	36,013.2900	36.0133	(0.108)	0	0	0
2019/11/07	R209	06/08/2020	5.55	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2019/11/07	R209	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	3,973.1900	3.9732	100.000	0	0	0
2019/11/07	R209	05/11/2020			Bond Future	10.0100	10.0100	10.0020	71.5336	(0.080)	0.0000	0.0000	0
2019/11/07	R209	05/11/2020	10.00	Call	Bond Future	0.0000	0.0000	3,906.9900	3.9070	100.000	0	0	0
2019/11/07	R209	05/11/2020	10.00	Put	Bond Future	0.0000	0.0000	3,918.9700	3.9190	100.000	0	0	0
2019/11/07	R209	05/11/2020	10.02	Put	Bond Future	0.0000	0.0000	3,863.6600	3.8637	100.000	0	0	0
2019/11/07	R209	05/11/2020	10.01	Call	Bond Future	0.0000	0.0000	3,940.0400	3.9400	100.000	0	0	0
2019/11/07	R209	05/11/2020	10.01	Put	Bond Future	0.0000	0.0000	3,891.2300	3.8912	100.000	0	0	0
2019/11/07	R210	07/11/2019			Bond Future	187.1867	187.1867	187.1846	187.1846	(0.001)	0.0000	0.0000	0
2019/11/07	R210	06/02/2020			Bond Future	190.6041	190.6041	190.1792	190.1792	(0.223)	0.0000	0.0000	1,772
2019/11/07	R210	07/05/2020			Bond Future	191.4556	191.4556	191.0231	191.0231	(0.226)	0.0000	0.0000	0
2019/11/07	R210	06/08/2020			Bond Future	195.0573	195.0573	194.6167	194.6167	(0.226)	0.0000	0.0000	0
2019/11/07	R210	05/11/2020			Bond Future	195.8100	195.8100	195.3607	195.3607	(0.229)	0.0000	0.0000	0
2019/11/07	R212	07/11/2019			Bond Future	161.4528	161.4528	161.4488	161.4488	(0.002)	0.0000	0.0000	0
2019/11/07	R212	06/02/2020			Bond Future	162.1544	162.1544	162.0282	162.0282	(0.078)	0.0000	0.0000	6,495
2019/11/07	R212	07/05/2020			Bond Future	165.1331	165.1331	165.0048	165.0048	(0.078)	0.0000	0.0000	0
2019/11/07	R212	06/08/2020			Bond Future	165.9461	165.9461	165.8154	165.8154	(0.079)	0.0000	0.0000	0
2019/11/07	R212	05/11/2020			Bond Future	168.9000	168.9000	168.7669	168.7669	(0.079)	0.0000	0.0000	0
2019/11/07	R213	07/11/2019	9.59	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R213	07/11/2019	9.58	Call	Bond Future	1,633.2300	1.6332	1,946.3500	1.9463	19.172	0	0	0
2019/11/07	R213	07/11/2019			Bond Future	9.3108	85.4501	9.2600	85.7632	(0.546)	0.0000	0.0000	0
2019/11/07	R213	07/11/2019	9.59	Call	Bond Future	1,693.0700	1.6931	2,006.2100	2.0062	18.495	0	0	0
2019/11/07	R213	07/11/2019	9.58	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R213	07/11/2019	9.60	Call	Bond Future	1,752.8500	1.7528	2,066.0000	2.0660	17.865	0	0	0
2019/11/07	R213	07/11/2019	9.60	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R213	06/02/2020	9.27	Call	Bond Future	1,425.4100	1.4254	1,441.5400	1.4415	1.132	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
2019/11/07	R213	06/02/2020	9.26	Put	Bond Future	2,145.8800	2.1459	2,031.4600	2.0315	(5.332)	0	0	0
2019/11/07	R213	06/02/2020			Bond Future	9.3832	86.9888	9.3617	87.1191	(0.230)	0.0000	0.0000	24,070
2019/11/07	R213	06/02/2020	9.28	Call	Bond Future	1,453.4100	1.4534	1,470.0200	1.4700	1.143	0	0	0
2019/11/07	R213	06/02/2020	9.28	Put	Bond Future	2,079.6700	2.0797	1,966.0400	1.9660	(5.464)	0	0	0
2019/11/07	R213	06/02/2020	9.27	Put	Bond Future	2,112.6700	2.1127	1,998.5600	1.9986	(5.401)	0	0	0
2019/11/07	R213	06/02/2020	9.26	Call	Bond Future	1,397.5600	1.3976	1,413.3800	1.4134	1.132	0	0	0
2019/11/07	R213	07/05/2020	9.01	Put	Bond Future	3,992.6000	3.9926	3,868.7100	3.8687	(3.103)	0	0	0
2019/11/07	R213	07/05/2020	9.00	Call	Bond Future	1,299.3500	1.2994	1,307.8300	1.3078	0.653	0	0	0
2019/11/07	R213	07/05/2020			Bond Future	9.4508	85.0141	9.4285	85.1468	(0.236)	0.0000	0.0000	0
2019/11/07	R213	07/05/2020	9.01	Call	Bond Future	1,321.5500	1.3216	1,330.3800	1.3304	0.668	0	0	0
2019/11/07	R213	07/05/2020	9.00	Put	Bond Future	4,032.2900	4.0323	3,908.0500	3.9081	(3.081)	0	0	0
2019/11/07	R213	07/05/2020	9.02	Call	Bond Future	1,344.1900	1.3442	1,353.3800	1.3534	0.684	0	0	0
2019/11/07	R213	07/05/2020	9.02	Put	Bond Future	3,953.4100	3.9534	3,829.8800	3.8299	(3.125)	0	0	0
2019/11/07	R213	06/08/2020	9.31	Call	Bond Future	2,376.6300	2.3766	2,441.8000	2.4418	2.742	0	0	0
2019/11/07	R213	06/08/2020			Bond Future	9.5146	86.5937	9.4915	86.7289	(0.243)	0.0000	0.0000	0
2019/11/07	R213	06/08/2020	9.29	Call	Bond Future	2,319.5000	2.3195	2,383.7900	2.3838	2.772	0	0	0
2019/11/07	R213	06/08/2020	9.29	Put	Bond Future	3,643.1800	3.6432	3,572.3100	3.5723	(1.945)	0	0	0
2019/11/07	R213	06/08/2020	9.31	Put	Bond Future	3,581.3300	3.5813	3,511.3400	3.5113	(1.954)	0	0	0
2019/11/07	R213	06/08/2020	9.30	Call	Bond Future	2,347.9800	2.3480	2,412.7100	2.4127	2.757	0	0	0
2019/11/07	R213	06/08/2020	9.30	Put	Bond Future	3,612.1400	3.6121	3,541.7100	3.5417	(1.950)	0	0	0
2019/11/07	R213	05/11/2020	9.60	Put	Bond Future	0.0000	0.0000	3,492.3500	3.4924	100.000	0	0	0
2019/11/07	R213	05/11/2020	9.59	Call	Bond Future	0.0000	0.0000	3,585.9500	3.5860	100.000	0	0	0
2019/11/07	R213	05/11/2020			Bond Future	9.6000	9.6000	9.5779	84.7027	(0.230)	0.0000	0.0000	0
2019/11/07	R213	05/11/2020	9.60	Call	Bond Future	0.0000	0.0000	3,618.6700	3.6187	100.000	0	0	0
2019/11/07	R213	05/11/2020	9.59	Put	Bond Future	0.0000	0.0000	3,516.8600	3.5169	100.000	0	0	0
2019/11/07	R213	05/11/2020	9.61	Call	Bond Future	0.0000	0.0000	3,651.5000	3.6515	100.000	0	0	0
2019/11/07	R213	05/11/2020	9.61	Put	Bond Future	0.0000	0.0000	3,468.0000	3.4680	100.000	0	0	0
2019/11/07	R214	07/11/2019	10.02	Put	Bond Future	75.6200	0.0756	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R214	07/11/2019			Bond Future	9.9608	70.9302	9.9350	71.1013	(0.259)	0.0000	0.0000	0
2019/11/07	R214	07/11/2019	10.01	Call	Bond Future	416.4300	0.4164	495.3100	0.4953	18.942	0	0	0
2019/11/07	R214	07/11/2019	10.01	Put	Bond Future	92.2700	0.0923	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R214	07/11/2019	10.02	Call	Bond Future	465.4000	0.4654	560.9300	0.5609	20.526	0	0	0
2019/11/07	R214	07/11/2019	10.00	Call	Bond Future	370.0400	0.3700	429.6000	0.4296	16.096	0	0	0
2019/11/07	R214	07/11/2019	10.00	Put	Bond Future	111.5900	0.1116	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R214	06/02/2020	9.87	Put	Bond Future	2,588.8100	2.5888	2,598.6600	2.5987	0.380	0	0	0
2019/11/07	R214	06/02/2020	10.42	Call	Bond Future	3,544.2400	3.5442	3,516.9200	3.5169	(0.771)	0	0	0
2019/11/07	R214	06/02/2020	9.73	Call	Bond Future	1,130.7500	1.1308	1,114.8500	1.1148	(1.406)	0	0	0
2019/11/07	R214	06/02/2020			Bond Future	10.0335	72.2075	10.0378	72.1791	0.043	0.0000	0.0000	17,710
2019/11/07	R214	06/02/2020	10.42	Put	Bond Future	1,090.0600	1.0901	1,091.0900	1.0911	0.094	0	0	1,000
2019/11/07	R214	06/02/2020	9.71	Call	Bond Future	1,080.8600	1.0809	1,065.3500	1.0653	(1.435)	0	0	0
2019/11/07	R214	06/02/2020	9.71	Put	Bond Future	3,246.5600	3.2466	3,259.4000	3.2594	0.395	0	0	0
2019/11/07	R214	06/02/2020	9.52	Call	Bond Future	673.3900	0.6734	661.7000	0.6617	(1.736)	0	0	1,000
2019/11/07	R214	06/02/2020	9.87	Call	Bond Future	1,507.5100	1.5075	1,489.0100	1.4890	(1.227)	0	0	1,000
2019/11/07	R214	06/02/2020	9.73	Put	Bond Future	3,159.4700	3.1595	3,171.9200	3.1719	0.394	0	0	0
2019/11/07	R214	06/02/2020	9.52	Put	Bond Future	4,161.3300	4.1613	4,177.9900	4.1780	0.400	0	0	0
2019/11/07	R214	06/02/2020	9.72	Call	Bond Future	1,105.7000	1.1057	1,090.0000	1.0900	(1.420)	0	0	0
2019/11/07	R214	06/02/2020	9.72	Put	Bond Future	3,202.8600	3.2029	3,215.5100	3.2155	0.395	0	0	0

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2019/11/07	R214	07/05/2020	9.77	Put	Bond Future	4,143.6700	4.1437	4,141.8400	4.1418	(0.044)	0	0	0
2019/11/07	R214	07/05/2020			Bond Future	10.1015	70.2185	10.1060	70.1897	0.044	0.0000	0.0000	0
2019/11/07	R214	07/05/2020	9.76	Call	Bond Future	1,920.8200	1.9208	1,890.3400	1.8903	(1.587)	0	0	0
2019/11/07	R214	07/05/2020	9.76	Put	Bond Future	4,184.2100	4.1842	4,182.5400	4.1825	(0.040)	0	0	0
2019/11/07	R214	07/05/2020	9.31	Put	Bond Future	6,316.8100	6.3168	6,323.8200	6.3238	0.111	0	0	0
2019/11/07	R214	07/05/2020	10.66	Put	Bond Future	1,678.5500	1.6785	1,670.3200	1.6703	(0.490)	0	0	1,250
2019/11/07	R214	07/05/2020	9.77	Call	Bond Future	1,948.2100	1.9482	1,917.5700	1.9176	(1.573)	0	0	0
2019/11/07	R214	07/05/2020	9.31	Call	Bond Future	888.4300	0.8884	866.6300	0.8666	(2.454)	0	0	1,250
2019/11/07	R214	07/05/2020	9.91	Put	Bond Future	3,606.5500	3.6065	3,602.6600	3.6027	(0.108)	0	0	0
2019/11/07	R214	07/05/2020	9.91	Call	Bond Future	2,351.5100	2.3515	2,318.8100	2.3188	(1.391)	0	0	1,250
2019/11/07	R214	07/05/2020	10.66	Call	Bond Future	5,142.0800	5.1421	5,105.0400	5.1050	(0.720)	0	0	0
2019/11/07	R214	07/05/2020	9.75	Call	Bond Future	1,893.8300	1.8938	1,863.5100	1.8635	(1.601)	0	0	0
2019/11/07	R214	07/05/2020	9.75	Put	Bond Future	4,225.2500	4.2252	4,223.7400	4.2237	(0.036)	0	0	0
2019/11/07	R214	06/08/2020	9.98	Put	Bond Future	4,115.9900	4.1160	4,129.9400	4.1299	0.339	0	0	0
2019/11/07	R214	06/08/2020	9.97	Call	Bond Future	2,875.8300	2.8758	2,860.3800	2.8604	(0.537)	0	0	0
2019/11/07	R214	06/08/2020			Bond Future	10.1666	71.5232	10.1712	71.4939	0.045	0.0000	0.0000	0
2019/11/07	R214	06/08/2020	9.98	Call	Bond Future	2,907.1000	2.9071	2,891.8000	2.8918	(0.526)	0	0	0
2019/11/07	R214	06/08/2020	9.97	Put	Bond Future	4,150.4400	4.1504	4,164.2400	4.1642	0.332	0	0	0
2019/11/07	R214	06/08/2020	9.99	Call	Bond Future	2,938.5300	2.9385	2,923.3800	2.9234	(0.516)	0	0	0
2019/11/07	R214	06/08/2020	9.99	Put	Bond Future	4,081.8000	4.0818	4,095.9000	4.0959	0.345	0	0	0
2019/11/07	R214	05/11/2020	10.26	Put	Bond Future	0.0000	0.0000	4,157.0600	4.1571	100.000	0	0	0
2019/11/07	R214	05/11/2020			Bond Future	10.2500	10.2500	10.2538	69.4534	0.037	0.0000	0.0000	0
2019/11/07	R214	05/11/2020	10.25	Call	Bond Future	0.0000	0.0000	4,163.0300	4.1630	100.000	0	0	0
2019/11/07	R214	05/11/2020	10.25	Put	Bond Future	0.0000	0.0000	4,186.8500	4.1869	100.000	0	0	0
2019/11/07	R214	05/11/2020	10.26	Call	Bond Future	0.0000	0.0000	4,196.2300	4.1962	100.000	0	0	0
2019/11/07	R214	05/11/2020	10.24	Call	Bond Future	0.0000	0.0000	4,129.9200	4.1299	100.000	0	0	0
2019/11/07	R214	05/11/2020	10.24	Put	Bond Future	0.0000	0.0000	4,216.8300	4.2168	100.000	0	0	0
2019/11/07	R248	07/11/2019	10.02	Call	Bond Future	225.5700	0.2256	125.9300	0.1259	(44.173)	0	0	0
2019/11/07	R248	07/11/2019	10.01	Put	Bond Future	364.6600	0.3647	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R248	07/11/2019			Bond Future	10.0308	89.7702	10.0050	89.9869	(0.258)	0.0000	0.0000	0
2019/11/07	R248	07/11/2019	10.03	Call	Bond Future	265.2500	0.2652	209.7000	0.2097	(20.943)	0	0	0
2019/11/07	R248	07/11/2019	10.03	Put	Bond Future	272.2800	0.2723	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R248	07/11/2019	10.02	Put	Bond Future	316.3700	0.3164	0.0000	0.0000	(100.000)	0	0	0
2019/11/07	R248	07/11/2019	10.01	Call	Bond Future	189.9400	0.1899	42.0100	0.0420	(77.882)	0	0	0
2019/11/07	R248	06/02/2020	9.71	Put	Bond Future	4,478.9500	4.4789	4,494.1900	4.4942	0.340	0	0	0
2019/11/07	R248	06/02/2020			Bond Future	10.1054	91.3867	10.1097	91.3511	0.043	0.0000	0.0000	93,235
2019/11/07	R248	06/02/2020	9.71	Call	Bond Future	1,105.1700	1.1052	1,084.7600	1.0848	(1.847)	0	0	0
2019/11/07	R248	06/02/2020	9.70	Put	Bond Future	4,539.3200	4.5393	4,554.8500	4.5549	0.342	0	0	0
2019/11/07	R248	06/02/2020	9.72	Call	Bond Future	1,133.6300	1.1336	1,112.9300	1.1129	(1.826)	0	0	0
2019/11/07	R248	06/02/2020	9.72	Put	Bond Future	4,419.3100	4.4193	4,434.2600	4.4343	0.338	0	0	0
2019/11/07	R248	06/02/2020	9.70	Call	Bond Future	1,077.3000	1.0773	1,057.1800	1.0572	(1.868)	0	0	0
2019/11/07	R248	07/05/2020	9.79	Call	Bond Future	2,102.6200	2.1026	2,080.2200	2.0802	(1.065)	0	0	0
2019/11/07	R248	07/05/2020	9.77	Put	Bond Future	5,453.8300	5.4538	5,468.0600	5.4681	0.261	0	0	0
2019/11/07	R248	07/05/2020			Bond Future	10.1753	88.6038	10.1798	88.5675	0.044	0.0000	0.0000	0
2019/11/07	R248	07/05/2020	9.79	Put	Bond Future	5,345.9100	5.3459	5,359.7800	5.3598	0.259	0	0	0
2019/11/07	R248	07/05/2020	9.77	Call	Bond Future	2,036.4700	2.0365	2,014.4300	2.0144	(1.082)	0	0	0
2019/11/07	R248	07/05/2020	9.78	Put	Bond Future	5,399.6600	5.3997	5,413.7100	5.4137	0.260	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
2019/11/07	R248	07/05/2020	9.78	Call	Bond Future	2,069.4000	2.0694	2,047.1800	2.0472	(1.074)	0	0	0
2019/11/07	R248	06/08/2020	9.00	Put	Bond Future	12,190.8700	12.1909	12,215.4000	12.2154	0.201	0	0	0
2019/11/07	R248	06/08/2020	10.20	Call	Bond Future	4,786.1800	4.7862	4,758.1200	4.7581	(0.586)	0	0	0
2019/11/07	R248	06/08/2020			Bond Future	10.2424	90.2501	10.2470	90.2132	0.045	0.0000	0.0000	0
2019/11/07	R248	06/08/2020	9.25	Put	Bond Future	10,206.5800	10.2066	10,228.0600	10.2281	0.210	0	0	0
2019/11/07	R248	06/08/2020	9.25	Call	Bond Future	1,522.2100	1.5222	1,506.8100	1.5068	(1.012)	0	0	20,640
2019/11/07	R248	06/08/2020	10.18	Call	Bond Future	4,696.6400	4.6966	4,668.8000	4.6688	(0.593)	0	0	0
2019/11/07	R248	06/08/2020	10.18	Put	Bond Future	5,201.5700	5.2016	5,210.6100	5.2106	0.174	0	0	0
2019/11/07	R248	06/08/2020	9.00	Call	Bond Future	1,080.4700	1.0805	1,068.1200	1.0681	(1.143)	0	0	3,000
2019/11/07	R248	06/08/2020	10.20	Put	Bond Future	5,128.6600	5.1287	5,137.4800	5.1375	0.172	0	0	0
2019/11/07	R248	06/08/2020	10.19	Call	Bond Future	4,741.3300	4.7413	4,713.3900	4.7134	(0.589)	0	0	0
2019/11/07	R248	06/08/2020	10.19	Put	Bond Future	5,164.9700	5.1650	5,173.9100	5.1739	0.173	0	0	0
2019/11/07	R248	05/11/2020	10.02	Put	Bond Future	0.0000	0.0000	6,482.5200	6.4825	100.000	0	0	0
2019/11/07	R248	05/11/2020	10.03	Call	Bond Future	0.0000	0.0000	3,985.2800	3.9853	100.000	0	0	0
2019/11/07	R248	05/11/2020			Bond Future	10.3300	10.3300	10.3315	87.3603	0.015	0.0000	0.0000	0
2019/11/07	R248	05/11/2020	10.04	Call	Bond Future	0.0000	0.0000	4,022.1500	4.0221	100.000	0	0	0
2019/11/07	R248	05/11/2020	10.04	Put	Bond Future	0.0000	0.0000	6,389.5300	6.3895	100.000	0	0	0
2019/11/07	R248	05/11/2020	10.02	Call	Bond Future	0.0000	0.0000	3,948.5700	3.9486	100.000	0	0	0
2019/11/07	R248	05/11/2020	10.03	Put	Bond Future	0.0000	0.0000	6,435.8700	6.4359	100.000	0	0	0

Total

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