



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 12/11/2019 TO 12/11/2019

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
2019/11/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	2025	07/11/2019			Bond Future	136.7747	136.7747	136.7747	136.7747	0.000	0.0000	0.0000	0
2019/11/12	2025	06/02/2020			Bond Future	137.2865	137.2865	137.3196	137.3196	0.024	0.0000	0.0000	4,913
2019/11/12	2025	07/05/2020			Bond Future	139.8170	139.8170	139.8449	139.8449	0.020	0.0000	0.0000	0
2019/11/12	2025	06/08/2020			Bond Future	140.8931	140.8931	140.9790	140.9790	0.061	0.0000	0.0000	0
2019/11/12	2025	05/11/2020			Bond Future	143.5152	143.5152	143.6236	143.6236	0.076	0.0000	0.0000	0
2019/11/12	2029	07/11/2019			Bond Future	101.0616	101.0616	101.0616	101.0616	0.000	0.0000	0.0000	0
2019/11/12	2029	06/02/2020			Bond Future	102.5088	102.5088	102.3438	102.3438	(0.161)	0.0000	0.0000	3,860
2019/11/12	2029	07/05/2020			Bond Future	103.2857	103.2857	103.1134	103.1134	(0.167)	0.0000	0.0000	0
2019/11/12	2029	06/08/2020			Bond Future	105.1927	105.1927	105.0596	105.0596	(0.127)	0.0000	0.0000	0
2019/11/12	2029	05/11/2020			Bond Future	106.0077	106.0077	105.8876	105.8876	(0.113)	0.0000	0.0000	0
2019/11/12	2030	07/11/2019			Bond Future	9.0550	95.3021	9.0550	95.3021	0.000	0.0000	0.0000	0
2019/11/12	2030	06/02/2020	9.15	Put	Bond Future	2,035.6700	2.0357	1,877.1300	1.8771	(7.788)	0	0	0
2019/11/12	2030	06/02/2020	9.14	Call	Bond Future	1,304.3100	1.3043	1,417.4700	1.4175	8.676	0	0	0
2019/11/12	2030	06/02/2020	9.40	Put	Bond Future	1,314.5000	1.3145	1,195.0600	1.1951	(9.086)	0	0	5,000
2019/11/12	2030	06/02/2020	9.25	Call	Bond Future	1,624.7000	1.6247	1,755.3100	1.7553	8.039	0	0	0
2019/11/12	2030	06/02/2020	8.40	Call	Bond Future	142.5100	0.1425	163.2800	0.1633	14.574	0	0	5,820
2019/11/12	2030	06/02/2020			Bond Future	9.2654	92.1155	9.2205	92.3888	(0.485)	0.0000	0.0000	78,002
2019/11/12	2030	06/02/2020	9.00	Put	Bond Future	2,585.0700	2.5851	2,403.0800	2.4031	(7.040)	0	0	0
2019/11/12	2030	06/02/2020	9.00	Call	Bond Future	955.4600	0.9555	1,046.7600	1.0468	9.556	0	0	5,820
2019/11/12	2030	06/02/2020	9.15	Call	Bond Future	1,331.7300	1.3317	1,446.4800	1.4465	8.617	0	0	0
2019/11/12	2030	06/02/2020	9.14	Put	Bond Future	2,069.5900	2.0696	1,909.4600	1.9095	(7.737)	0	0	0
2019/11/12	2030	06/02/2020	9.40	Call	Bond Future	2,126.6700	2.1267	2,280.5200	2.2805	7.234	0	0	0
2019/11/12	2030	06/02/2020	9.25	Put	Bond Future	1,718.2300	1.7182	1,575.5500	1.5756	(8.304)	0	0	5,000
2019/11/12	2030	06/02/2020	8.40	Put	Bond Future	5,598.7900	5.5988	5,346.2700	5.3463	(4.510)	0	0	0
2019/11/12	2030	06/02/2020	9.16	Call	Bond Future	1,359.4900	1.3595	1,475.8300	1.4758	8.558	0	0	0
2019/11/12	2030	06/02/2020	9.16	Put	Bond Future	2,002.1500	2.0022	1,845.2000	1.8452	(7.839)	0	0	0
2019/11/12	2030	07/05/2020	8.79	Call	Bond Future	1,034.5700	1.0346	1,111.7400	1.1117	7.459	0	0	0
2019/11/12	2030	07/05/2020	8.78	Put	Bond Future	4,413.9400	4.4139	4,216.4400	4.2164	(4.474)	0	0	0
2019/11/12	2030	07/05/2020			Bond Future	9.3381	93.7917	9.2921	94.0653	(0.492)	0.0000	0.0000	0
2019/11/12	2030	07/05/2020	8.80	Call	Bond Future	1,054.2400	1.0542	1,132.4400	1.1324	7.418	0	0	0
2019/11/12	2030	07/05/2020	8.80	Put	Bond Future	4,328.4200	4.3284	4,132.9700	4.1330	(4.516)	0	0	0
2019/11/12	2030	07/05/2020	8.79	Put	Bond Future	4,371.0400	4.3710	4,174.5600	4.1746	(4.495)	0	0	0
2019/11/12	2030	07/05/2020	8.78	Call	Bond Future	1,015.1300	1.0151	1,091.2800	1.0913	7.502	0	0	0
2019/11/12	2030	06/08/2020	9.11	Call	Bond Future	2,065.6200	2.0656	2,195.0600	2.1951	6.266	0	0	0
2019/11/12	2030	06/08/2020			Bond Future	9.4192	91.4687	9.3648	91.7860	(0.578)	0.0000	0.0000	0
2019/11/12	2030	06/08/2020	9.09	Call	Bond Future	2,013.2200	2.0132	2,140.5700	2.1406	6.326	0	0	0
2019/11/12	2030	06/08/2020	9.09	Put	Bond Future	3,954.6800	3.9547	3,764.6800	3.7647	(4.804)	0	0	0
2019/11/12	2030	06/08/2020	9.11	Put	Bond Future	3,887.6100	3.8876	3,699.7000	3.6997	(4.834)	0	0	0
2019/11/12	2030	06/08/2020	9.10	Call	Bond Future	2,039.3300	2.0393	2,167.7300	2.1677	6.296	0	0	0
2019/11/12	2030	06/08/2020	9.10	Put	Bond Future	3,921.0300	3.9210	3,732.0800	3.7321	(4.819)	0	0	0
2019/11/12	2030	05/11/2020	9.39	Put	Bond Future	3,770.3100	3.7703	3,597.4500	3.5975	(4.585)	0	0	0
2019/11/12	2030	05/11/2020	9.38	Call	Bond Future	3,171.9200	3.1719	3,334.4700	3.3345	5.125	0	0	0

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2019/11/12	2030	05/11/2020			Bond Future	9.4893	93.1743	9.4304	93.5106	(0.621)	0.0000	0.0000	0
2019/11/12	2030	05/11/2020	10.37	Put	Bond Future	1,959.5400	1.9595	1,858.5000	1.8585	(5.156)	0	0	16,000
2019/11/12	2030	05/11/2020	9.39	Call	Bond Future	3,202.4400	3.2024	3,365.8900	3.3659	5.104	0	0	0
2019/11/12	2030	05/11/2020	9.38	Put	Bond Future	3,797.2400	3.7972	3,623.4800	3.6235	(4.576)	0	0	0
2019/11/12	2030	05/11/2020	8.53	Put	Bond Future	6,749.8600	6.7499	6,495.2600	6.4953	(3.772)	0	0	0
2019/11/12	2030	05/11/2020	8.53	Call	Bond Future	1,065.0100	1.0650	1,146.7200	1.1467	7.672	0	0	16,000
2019/11/12	2030	05/11/2020	9.03	Put	Bond Future	4,842.8500	4.8429	4,636.5800	4.6366	(4.259)	0	0	0
2019/11/12	2030	05/11/2020	9.03	Call	Bond Future	2,176.8700	2.1769	2,306.9100	2.3069	5.974	0	0	16,000
2019/11/12	2030	05/11/2020	10.37	Call	Bond Future	6,800.4700	6.8005	7,035.7400	7.0357	3.460	0	0	0
2019/11/12	2030	05/11/2020	9.40	Call	Bond Future	3,233.4700	3.2335	3,397.8000	3.3978	5.082	0	0	0
2019/11/12	2030	05/11/2020	9.40	Put	Bond Future	3,743.9400	3.7439	3,571.9600	3.5720	(4.594)	0	0	0
2019/11/12	2032	07/11/2019			Bond Future	9.3950	92.6751	9.3950	92.6751	0.000	0.0000	0.0000	0
2019/11/12	2032	06/02/2020	9.40	Put	Bond Future	2,663.8100	2.6638	2,439.7900	2.4398	(8.410)	0	0	0
2019/11/12	2032	06/02/2020			Bond Future	9.6101	93.3797	9.5557	93.7400	(0.566)	0.0000	0.0000	65,427
2019/11/12	2032	06/02/2020	9.39	Call	Bond Future	1,235.2100	1.2352	1,369.4700	1.3695	10.869	0	0	0
2019/11/12	2032	06/02/2020	9.39	Put	Bond Future	2,704.1400	2.7041	2,478.1400	2.4781	(8.358)	0	0	0
2019/11/12	2032	06/02/2020	9.40	Call	Bond Future	1,262.3200	1.2623	1,398.5600	1.3986	10.793	0	0	0
2019/11/12	2032	06/02/2020	9.38	Call	Bond Future	1,208.6300	1.2086	1,340.9100	1.3409	10.945	0	0	0
2019/11/12	2032	06/02/2020	9.38	Put	Bond Future	2,745.0700	2.7451	2,517.0900	2.5171	(8.305)	0	0	0
2019/11/12	2032	07/05/2020	9.19	Call	Bond Future	1,385.7600	1.3858	1,501.1800	1.5012	8.329	0	0	0
2019/11/12	2032	07/05/2020			Bond Future	9.6863	90.9190	9.6305	91.2816	(0.576)	0.0000	0.0000	0
2019/11/12	2032	07/05/2020	9.17	Call	Bond Future	1,339.2000	1.3392	1,451.9400	1.4519	8.418	0	0	0
2019/11/12	2032	07/05/2020	9.17	Put	Bond Future	4,774.3500	4.7744	4,524.4100	4.5244	(5.235)	0	0	0
2019/11/12	2032	07/05/2020	9.19	Put	Bond Future	4,684.5300	4.6845	4,437.2700	4.4373	(5.278)	0	0	0
2019/11/12	2032	07/05/2020	9.18	Call	Bond Future	1,362.3600	1.3624	1,476.4400	1.4764	8.374	0	0	0
2019/11/12	2032	07/05/2020	9.18	Put	Bond Future	4,729.2800	4.7293	4,480.6800	4.4807	(5.257)	0	0	0
2019/11/12	2032	06/08/2020	9.46	Put	Bond Future	4,380.6200	4.3806	4,142.9100	4.1429	(5.426)	0	0	0
2019/11/12	2032	06/08/2020	9.45	Call	Bond Future	2,352.4200	2.3524	2,520.6300	2.5206	7.151	0	0	0
2019/11/12	2032	06/08/2020			Bond Future	9.7694	92.5517	9.7056	92.9589	(0.653)	0.0000	0.0000	0
2019/11/12	2032	06/08/2020	9.46	Call	Bond Future	2,381.1500	2.3812	2,550.6500	2.5506	7.118	0	0	0
2019/11/12	2032	06/08/2020	9.45	Put	Bond Future	4,417.5300	4.4175	4,178.5300	4.1785	(5.410)	0	0	0
2019/11/12	2032	06/08/2020	9.47	Call	Bond Future	2,410.0600	2.4101	2,580.8500	2.5808	7.087	0	0	0
2019/11/12	2032	06/08/2020	9.47	Put	Bond Future	4,343.9500	4.3439	4,107.5300	4.1075	(5.443)	0	0	0
2019/11/12	2032	05/11/2020	9.77	Put	Bond Future	4,194.3700	4.1944	3,979.6400	3.9796	(5.119)	0	0	0
2019/11/12	2032	05/11/2020			Bond Future	9.8475	90.1188	9.7793	90.5466	(0.693)	0.0000	0.0000	0
2019/11/12	2032	05/11/2020	9.76	Call	Bond Future	3,676.2500	3.6763	3,888.2200	3.8882	5.766	0	0	0
2019/11/12	2032	05/11/2020	9.76	Put	Bond Future	4,225.3400	4.2253	4,009.5200	4.0095	(5.108)	0	0	0
2019/11/12	2032	05/11/2020	9.77	Call	Bond Future	3,708.2800	3.7083	3,921.3400	3.9213	5.746	0	0	0
2019/11/12	2032	05/11/2020	9.75	Call	Bond Future	3,643.9900	3.6440	3,854.8700	3.8549	5.787	0	0	0
2019/11/12	2032	05/11/2020	9.75	Put	Bond Future	4,256.1500	4.2562	4,039.2400	4.0392	(5.096)	0	0	0
2019/11/12	2033	07/11/2019			Bond Future	101.2065	101.2065	101.2065	101.2065	0.000	0.0000	0.0000	0
2019/11/12	2033	06/02/2020			Bond Future	102.4772	102.4772	102.2951	102.2951	(0.178)	0.0000	0.0000	6,260
2019/11/12	2033	07/05/2020			Bond Future	103.1706	103.1706	102.9809	102.9809	(0.184)	0.0000	0.0000	0
2019/11/12	2033	06/08/2020			Bond Future	105.0755	105.0755	104.9246	104.9246	(0.144)	0.0000	0.0000	0
2019/11/12	2033	05/11/2020			Bond Future	105.8098	105.8098	105.6714	105.6714	(0.131)	0.0000	0.0000	0

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2019/11/12	2037	07/11/2019			Bond Future	9.8300	91.4398	9.8300	91.4398	0.000	0.0000	0.0000	0
2019/11/12	2037	06/02/2020	9.67	Call	Bond Future	1,025.2700	1.0253	1,105.2700	1.1053	7.803	0	0	0
2019/11/12	2037	06/02/2020	9.66	Put	Bond Future	3,745.7300	3.7457	3,545.1900	3.5452	(5.354)	0	0	0
2019/11/12	2037	06/02/2020			Bond Future	10.0267	87.9190	9.9887	88.1982	(0.380)	0.0000	0.0000	67,032
2019/11/12	2037	06/02/2020	9.68	Call	Bond Future	1,051.1300	1.0511	1,132.5800	1.1326	7.749	0	0	0
2019/11/12	2037	06/02/2020	9.68	Put	Bond Future	3,644.1300	3.6441	3,446.4700	3.4465	(5.424)	0	0	0
2019/11/12	2037	06/02/2020	9.67	Put	Bond Future	3,694.7600	3.6948	3,495.6500	3.4956	(5.389)	0	0	0
2019/11/12	2037	06/02/2020	9.66	Call	Bond Future	999.6500	0.9997	1,078.2200	1.0782	7.860	0	0	0
2019/11/12	2037	07/05/2020	9.60	Put	Bond Future	5,344.3400	5.3443	5,150.6900	5.1507	(3.623)	0	0	0
2019/11/12	2037	07/05/2020	9.59	Call	Bond Future	1,548.8500	1.5488	1,633.9100	1.6339	5.492	0	0	0
2019/11/12	2037	07/05/2020			Bond Future	10.1063	89.5189	10.0676	89.7986	(0.383)	0.0000	0.0000	0
2019/11/12	2037	07/05/2020	9.60	Call	Bond Future	1,575.0900	1.5751	1,661.1600	1.6612	5.464	0	0	0
2019/11/12	2037	07/05/2020	9.59	Put	Bond Future	5,394.9800	5.3950	5,200.3200	5.2003	(3.608)	0	0	0
2019/11/12	2037	07/05/2020	9.61	Call	Bond Future	1,601.5900	1.6016	1,688.6700	1.6887	5.437	0	0	0
2019/11/12	2037	07/05/2020	9.61	Put	Bond Future	5,294.0500	5.2940	5,101.4100	5.1014	(3.639)	0	0	0
2019/11/12	2037	06/08/2020	9.88	Put	Bond Future	5,093.5200	5.0935	4,904.8200	4.9048	(3.705)	0	0	0
2019/11/12	2037	06/08/2020			Bond Future	10.1933	86.8668	10.1481	87.1886	(0.444)	0.0000	0.0000	0
2019/11/12	2037	06/08/2020	9.87	Call	Bond Future	2,794.6000	2.7946	2,926.6600	2.9267	4.726	0	0	0
2019/11/12	2037	06/08/2020	9.87	Put	Bond Future	5,135.4400	5.1354	4,945.7700	4.9458	(3.693)	0	0	0
2019/11/12	2037	06/08/2020	9.88	Call	Bond Future	2,826.5000	2.8265	2,959.5300	2.9595	4.707	0	0	0
2019/11/12	2037	06/08/2020	9.86	Call	Bond Future	2,763.1700	2.7632	2,894.2600	2.8943	4.744	0	0	0
2019/11/12	2037	06/08/2020	9.86	Put	Bond Future	5,177.9200	5.1779	4,987.2800	4.9873	(3.682)	0	0	0
2019/11/12	2037	05/11/2020	10.18	Call	Bond Future	4,223.0700	4.2231	4,389.9400	4.3899	3.951	0	0	0
2019/11/12	2037	05/11/2020	10.17	Put	Bond Future	4,892.9600	4.8930	4,718.9500	4.7189	(3.556)	0	0	0
2019/11/12	2037	05/11/2020			Bond Future	10.2702	88.4884	10.2217	88.8284	(0.472)	0.0000	0.0000	0
2019/11/12	2037	05/11/2020	10.19	Call	Bond Future	4,258.2900	4.2583	4,426.0100	4.4260	3.939	0	0	0
2019/11/12	2037	05/11/2020	10.19	Put	Bond Future	4,822.1200	4.8221	4,649.8000	4.6498	(3.574)	0	0	0
2019/11/12	2037	05/11/2020	10.17	Call	Bond Future	4,187.6200	4.1876	4,353.6500	4.3537	3.965	0	0	0
2019/11/12	2037	05/11/2020	10.18	Put	Bond Future	4,857.6100	4.8576	4,684.4400	4.6844	(3.565)	0	0	0
2019/11/12	2038	07/11/2019			Bond Future	118.6000	118.6000	118.6000	118.6000	0.000	0.0000	0.0000	0
2019/11/12	2038	06/02/2020			Bond Future	118.4467	118.4467	118.1645	118.1645	(0.238)	0.0000	0.0000	10,686
2019/11/12	2038	07/05/2020			Bond Future	120.6299	120.6299	120.3375	120.3375	(0.242)	0.0000	0.0000	0
2019/11/12	2038	06/08/2020			Bond Future	121.1637	121.1637	120.9152	120.9152	(0.205)	0.0000	0.0000	0
2019/11/12	2038	05/11/2020			Bond Future	123.4186	123.4186	123.1834	123.1834	(0.191)	0.0000	0.0000	0
2019/11/12	2040	07/11/2019			Bond Future	9.9700	94.1482	9.9700	94.1482	0.000	0.0000	0.0000	0
2019/11/12	2040	06/02/2020	9.76	Call	Bond Future	992.1300	0.9921	1,069.6100	1.0696	7.809	0	0	0
2019/11/12	2040	06/02/2020	9.00	Put	Bond Future	9,991.2400	9.9912	9,702.0700	9.7021	(2.894)	0	0	0
2019/11/12	2040	06/02/2020			Bond Future	10.1728	90.3260	10.1350	90.6221	(0.372)	0.0000	0.0000	44,716
2019/11/12	2040	06/02/2020	9.74	Call	Bond Future	942.6800	0.9427	1,017.2900	1.0173	7.915	0	0	0
2019/11/12	2040	06/02/2020	9.74	Put	Bond Future	4,422.3300	4.4223	4,200.9200	4.2009	(5.007)	0	0	0
2019/11/12	2040	06/02/2020	8.40	Put	Bond Future	15,704.5700	15.7046	15,408.9000	15.4089	(1.883)	0	0	0
2019/11/12	2040	06/02/2020	8.40	Call	Bond Future	2.1600	0.0022	2.5100	0.0025	16.204	0	0	0
2019/11/12	2040	06/02/2020	9.76	Put	Bond Future	4,306.3400	4.3063	4,087.8000	4.0878	(5.075)	0	0	0
2019/11/12	2040	06/02/2020	9.00	Call	Bond Future	50.8900	0.0509	57.7400	0.0577	13.460	0	0	0
2019/11/12	2040	06/02/2020	9.75	Call	Bond Future	967.7300	0.9677	1,043.7800	1.0438	7.859	0	0	0
2019/11/12	2040	06/02/2020	9.75	Put	Bond Future	4,364.6000	4.3646	4,144.6300	4.1446	(5.040)	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
2019/11/12	2040	07/05/2020	9.74	Call	Bond Future	1,625.6000	1.6256	1,715.6200	1.7156	5.538	0	0	0
2019/11/12	2040	07/05/2020	9.75	Put	Bond Future	5,664.6500	5.6647	5,458.9700	5.4590	(3.631)	0	0	0
2019/11/12	2040	07/05/2020			Bond Future	10.2537	91.9697	10.2152	92.2665	(0.375)	0.0000	0.0000	0
2019/11/12	2040	07/05/2020	9.74	Put	Bond Future	5,718.5800	5.7186	5,511.8100	5.5118	(3.616)	0	0	0
2019/11/12	2040	07/05/2020	9.75	Call	Bond Future	1,654.1500	1.6541	1,745.2600	1.7453	5.508	0	0	0
2019/11/12	2040	07/05/2020	9.73	Call	Bond Future	1,597.3400	1.5973	1,686.2700	1.6863	5.567	0	0	0
2019/11/12	2040	07/05/2020	9.73	Put	Bond Future	5,772.9200	5.7729	5,565.0600	5.5651	(3.601)	0	0	0
2019/11/12	2040	06/08/2020	10.04	Call	Bond Future	3,029.4300	3.0294	3,171.2600	3.1713	4.682	0	0	0
2019/11/12	2040	06/08/2020	10.02	Put	Bond Future	5,451.2300	5.4512	5,250.8400	5.2508	(3.676)	0	0	0
2019/11/12	2040	06/08/2020	10.03	Call	Bond Future	2,995.6100	2.9956	3,136.4000	3.1364	4.700	0	0	0
2019/11/12	2040	06/08/2020			Bond Future	10.3417	89.1108	10.2969	89.4509	(0.433)	0.0000	0.0000	0
2019/11/12	2040	06/08/2020	10.04	Put	Bond Future	5,361.0100	5.3610	5,162.6900	5.1627	(3.699)	0	0	0
2019/11/12	2040	06/08/2020	10.02	Call	Bond Future	2,961.6700	2.9617	3,101.4300	3.1014	4.719	0	0	0
2019/11/12	2040	06/08/2020	10.03	Put	Bond Future	5,406.1200	5.4061	5,206.7600	5.2068	(3.688)	0	0	0
2019/11/12	2040	05/11/2020	10.30	Call	Bond Future	4,466.9600	4.4670	4,640.9600	4.6410	3.895	0	0	0
2019/11/12	2040	05/11/2020			Bond Future	10.4197	90.7745	10.3718	91.1336	(0.460)	0.0000	0.0000	0
2019/11/12	2040	05/11/2020	10.30	Put	Bond Future	5,368.4600	5.3685	5,183.3800	5.1834	(3.448)	0	0	0
2019/11/12	2040	05/11/2020	10.32	Put	Bond Future	5,291.7400	5.2917	5,108.4300	5.1084	(3.464)	0	0	0
2019/11/12	2040	05/11/2020	10.31	Call	Bond Future	4,504.3300	4.5043	4,679.2200	4.6792	3.883	0	0	0
2019/11/12	2040	05/11/2020	10.32	Call	Bond Future	4,541.8400	4.5418	4,717.6100	4.7176	3.870	0	0	0
2019/11/12	2040	05/11/2020	10.31	Put	Bond Future	5,329.9800	5.3300	5,145.7900	5.1458	(3.456)	0	0	0
2019/11/12	2044	07/11/2019			Bond Future	10.0250	90.9185	10.0250	90.9185	0.000	0.0000	0.0000	0
2019/11/12	2044	06/02/2020	9.77	Put	Bond Future	4,647.1900	4.6472	4,451.1300	4.4511	(4.219)	0	0	0
2019/11/12	2044	06/02/2020	9.74	Call	Bond Future	849.6900	0.8497	906.5700	0.9066	6.694	0	0	328
2019/11/12	2044	06/02/2020	10.78	Put	Bond Future	986.6300	0.9866	914.0200	0.9140	(7.359)	0	0	328
2019/11/12	2044	06/02/2020			Bond Future	10.2253	87.1516	10.1930	87.4081	(0.317)	0.0000	0.0000	40,160
2019/11/12	2044	06/02/2020	9.77	Call	Bond Future	919.3900	0.9194	979.8200	0.9798	6.573	0	0	0
2019/11/12	2044	06/02/2020	9.09	Put	Bond Future	9,877.0500	9.8771	9,627.4200	9.6274	(2.527)	0	0	0
2019/11/12	2044	06/02/2020	9.09	Call	Bond Future	65.9600	0.0660	72.8200	0.0728	10.400	0	0	328
2019/11/12	2044	06/02/2020	9.74	Put	Bond Future	4,832.4300	4.8324	4,632.8200	4.6328	(4.131)	0	0	0
2019/11/12	2044	06/02/2020	9.78	Call	Bond Future	943.0900	0.9431	1,004.7000	1.0047	6.533	0	0	0
2019/11/12	2044	06/02/2020	9.76	Put	Bond Future	4,708.7400	4.7087	4,511.4900	4.5115	(4.189)	0	0	0
2019/11/12	2044	06/02/2020	10.78	Call	Bond Future	5,191.3200	5.1913	5,375.2000	5.3752	3.542	0	0	0
2019/11/12	2044	06/02/2020	9.78	Put	Bond Future	4,586.1700	4.5862	4,391.2900	4.3913	(4.249)	0	0	0
2019/11/12	2044	06/02/2020	9.76	Call	Bond Future	896.0900	0.8961	955.3300	0.9553	6.611	0	0	0
2019/11/12	2044	07/05/2020	9.45	Put	Bond Future	7,964.7200	7.9647	7,755.0500	7.7550	(2.632)	0	0	0
2019/11/12	2044	07/05/2020	9.97	Put	Bond Future	4,901.0400	4.9010	4,738.2000	4.7382	(3.323)	0	0	0
2019/11/12	2044	07/05/2020	9.33	Call	Bond Future	639.4800	0.6395	677.0800	0.6771	5.880	0	0	100
2019/11/12	2044	07/05/2020	9.98	Call	Bond Future	2,265.7900	2.2658	2,360.4700	2.3605	4.179	0	0	100
2019/11/12	2044	07/05/2020	9.26	Call	Bond Future	532.9500	0.5330	565.5700	0.5656	6.121	0	0	556
2019/11/12	2044	07/05/2020	9.81	Call	Bond Future	1,732.7700	1.7328	1,811.4400	1.8114	4.540	0	0	0
2019/11/12	2044	07/05/2020	9.79	Put	Bond Future	5,841.3500	5.8413	5,661.5900	5.6616	(3.077)	0	0	0
2019/11/12	2044	07/05/2020			Bond Future	10.3036	88.7376	10.2708	88.9942	(0.319)	0.0000	0.0000	0
2019/11/12	2044	07/05/2020	10.81	Call	Bond Future	5,808.5500	5.8086	5,975.7200	5.9757	2.878	0	0	0
2019/11/12	2044	07/05/2020	10.81	Put	Bond Future	2,006.6700	2.0067	1,917.2700	1.9173	(4.455)	0	0	129
2019/11/12	2044	07/05/2020	9.33	Put	Bond Future	8,827.4900	8.8275	8,608.5200	8.6085	(2.481)	0	0	0
2019/11/12	2044	07/05/2020	9.81	Put	Bond Future	5,730.4600	5.7305	5,552.5600	5.5526	(3.104)	0	0	0

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2019/11/12	2044	07/05/2020	9.79	Call	Bond Future	1,675.2300		1.6752	1,752.0400	1.7520	4.585	0	0	0
2019/11/12	2044	07/05/2020	9.45	Call	Bond Future	853.8300		0.8538	900.7300	0.9007	5.493	0	0	129
2019/11/12	2044	07/05/2020	9.97	Call	Bond Future	2,232.3600		2.2324	2,326.0900	2.3261	4.199	0	0	129
2019/11/12	2044	07/05/2020	9.98	Put	Bond Future	4,852.4800		4.8525	4,690.5900	4.6906	(3.336)	0	0	0
2019/11/12	2044	07/05/2020	11.09	Call	Bond Future	7,284.5700		7.2846	7,469.9800	7.4700	2.545	0	0	0
2019/11/12	2044	07/05/2020	9.26	Put	Bond Future	9,358.7000		9.3587	9,134.7500	9.1348	(2.393)	0	0	0
2019/11/12	2044	07/05/2020	9.91	Put	Bond Future	5,200.1300		5.2001	5,031.6000	5.0316	(3.241)	0	0	0
2019/11/12	2044	07/05/2020	9.80	Put	Bond Future	5,785.5900		5.7856	5,606.7500	5.6067	(3.091)	0	0	0
2019/11/12	2044	07/05/2020	11.09	Put	Bond Future	1,500.5400		1.5005	1,429.3800	1.4294	(4.742)	0	0	100
2019/11/12	2044	07/05/2020	9.91	Call	Bond Future	2,036.9000		2.0369	2,124.9400	2.1249	4.322	0	0	556
2019/11/12	2044	07/05/2020	11.02	Call	Bond Future	6,908.0200		6.9080	7,089.2300	7.0892	2.623	0	0	0
2019/11/12	2044	07/05/2020	11.02	Put	Bond Future	1,611.8600		1.6119	1,536.5000	1.5365	(4.675)	0	0	556
2019/11/12	2044	07/05/2020	9.80	Call	Bond Future	1,703.7500		1.7038	1,781.4800	1.7815	4.562	0	0	0
2019/11/12	2044	06/08/2020	9.98	Call	Bond Future	2,742.8200		2.7428	2,856.5200	2.8565	4.145	0	0	602
2019/11/12	2044	06/08/2020	11.09	Put	Bond Future	2,350.8100		2.3508	2,255.5200	2.2555	(4.053)	0	0	602
2019/11/12	2044	06/08/2020	9.01	Call	Bond Future	590.8400		0.5908	627.0800	0.6271	6.134	0	0	140
2019/11/12	2044	06/08/2020	9.66	Call	Bond Future	1,789.0300		1.7890	1,873.8500	1.8738	4.741	0	0	140
2019/11/12	2044	06/08/2020	9.88	Call	Bond Future	2,422.5400		2.4225	2,527.1500	2.5272	4.318	0	0	0
2019/11/12	2044	06/08/2020			Bond Future	10.3887		85.9458	10.3500	86.2437	(0.372)	0.0000	0.0000	0
2019/11/12	2044	06/08/2020	9.36	Put	Bond Future	9,644.1200		9.6441	9,405.4900	9.4055	(2.474)	0	0	0
2019/11/12	2044	06/08/2020	9.36	Call	Bond Future	1,089.6000		1.0896	1,148.8300	1.1488	5.436	0	0	602
2019/11/12	2044	06/08/2020	9.98	Put	Bond Future	5,981.3600		5.9814	5,797.2000	5.7972	(3.079)	0	0	0
2019/11/12	2044	06/08/2020	9.86	Call	Bond Future	2,361.0200		2.3610	2,463.8200	2.4638	4.354	0	0	0
2019/11/12	2044	06/08/2020	9.86	Put	Bond Future	6,589.2900		6.5893	6,394.2300	6.3942	(2.960)	0	0	0
2019/11/12	2044	06/08/2020	11.09	Call	Bond Future	7,466.3600		7.4664	7,668.9300	7.6689	2.713	0	0	0
2019/11/12	2044	06/08/2020	9.01	Put	Bond Future	12,380.2300		12.3802	12,118.6100	12.1186	(2.113)	0	0	0
2019/11/12	2044	06/08/2020	9.66	Put	Bond Future	7,707.8400		7.7078	7,494.8000	7.4948	(2.764)	0	0	0
2019/11/12	2044	06/08/2020	9.88	Put	Bond Future	6,484.5900		6.4846	6,291.3400	6.2913	(2.980)	0	0	0
2019/11/12	2044	06/08/2020	10.93	Call	Bond Future	6,671.4200		6.6714	6,863.6100	6.8636	2.881	0	0	0
2019/11/12	2044	06/08/2020	10.93	Put	Bond Future	2,676.6300		2.6766	2,570.9600	2.5710	(3.948)	0	0	140
2019/11/12	2044	06/08/2020	9.87	Call	Bond Future	2,391.6700		2.3917	2,495.3800	2.4954	4.336	0	0	0
2019/11/12	2044	06/08/2020	9.87	Put	Bond Future	6,536.7700		6.5368	6,342.6200	6.3426	(2.970)	0	0	0
2019/11/12	2044	05/11/2020	9.97	Call	Bond Future	3,250.4000		3.2504	3,372.8400	3.3728	3.767	0	0	568
2019/11/12	2044	05/11/2020	9.29	Put	Bond Future	11,170.4200		11.1704	10,923.4400	10.9234	(2.211)	0	0	0
2019/11/12	2044	05/11/2020	9.96	Put	Bond Future	7,189.1600		7.1892	6,995.1500	6.9951	(2.699)	0	0	0
2019/11/12	2044	05/11/2020	10.36	Call	Bond Future	4,627.1100		4.6271	4,780.5900	4.7806	3.317	0	0	0
2019/11/12	2044	05/11/2020			Bond Future	10.4641		87.5506	10.4226	87.8662	(0.396)	0.0000	0.0000	0
2019/11/12	2044	05/11/2020	9.97	Put	Bond Future	7,139.7100		7.1397	6,946.5200	6.9465	(2.706)	0	0	0
2019/11/12	2044	05/11/2020	9.96	Call	Bond Future	3,218.1000		3.2181	3,339.7200	3.3397	3.779	0	0	0
2019/11/12	2044	05/11/2020	11.38	Call	Bond Future	9,137.2500		9.1373	9,358.0000	9.3580	2.416	0	0	0
2019/11/12	2044	05/11/2020	11.38	Put	Bond Future	2,639.5700		2.6396	2,544.6900	2.5447	(3.595)	0	0	568
2019/11/12	2044	05/11/2020	10.34	Call	Bond Future	4,551.6700		4.5517	4,703.6000	4.7036	3.338	0	0	0
2019/11/12	2044	05/11/2020	10.34	Put	Bond Future	5,501.3800		5.5014	5,337.6800	5.3377	(2.976)	0	0	0
2019/11/12	2044	05/11/2020	9.29	Call	Bond Future	1,427.3800		1.4274	1,496.0300	1.4960	4.810	0	0	568
2019/11/12	2044	05/11/2020	10.36	Put	Bond Future	5,422.5400		5.4225	5,260.3900	5.2604	(2.990)	0	0	0
2019/11/12	2044	05/11/2020	10.35	Call	Bond Future	4,589.3200		4.5893	4,742.0300	4.7420	3.328	0	0	0
2019/11/12	2044	05/11/2020	10.35	Put	Bond Future	5,461.8300		5.4618	5,298.9100	5.2989	(2.983)	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
2019/11/12	2046	07/11/2019			Bond Future	108.7428	108.7428	108.7428	108.7428	0.000	0.0000	0.0000	0
2019/11/12	2046	06/02/2020			Bond Future	109.4829	109.4829	108.1693	108.1693	(1.200)	0.0000	0.0000	11,575
2019/11/12	2046	07/05/2020			Bond Future	109.7528	109.7528	108.4104	108.4104	(1.223)	0.0000	0.0000	0
2019/11/12	2046	06/08/2020			Bond Future	111.7791	111.7791	110.4567	110.4567	(1.183)	0.0000	0.0000	0
2019/11/12	2046	05/11/2020			Bond Future	112.0638	112.0638	110.7329	110.7329	(1.188)	0.0000	0.0000	0
2019/11/12	2050	07/11/2019			Bond Future	112.5523	112.5523	112.5523	112.5523	0.000	0.0000	0.0000	0
2019/11/12	2050	06/02/2020			Bond Future	111.8147	111.8147	110.4339	110.4339	(1.235)	0.0000	0.0000	11,627
2019/11/12	2050	07/05/2020			Bond Future	113.8756	113.8756	112.4648	112.4648	(1.239)	0.0000	0.0000	0
2019/11/12	2050	06/08/2020			Bond Future	114.0982	114.0982	112.7074	112.7074	(1.219)	0.0000	0.0000	0
2019/11/12	2050	05/11/2020			Bond Future	116.2218	116.2218	114.8214	114.8214	(1.205)	0.0000	0.0000	0
2019/11/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	AL37	06/02/2020			Index Future	676.1050	676.1050	677.1950	677.1950	0.161	0.0000	0.0000	0
2019/11/12	AL37	07/05/2020			Index Future	688.4000	688.4000	689.4880	689.4880	0.158	0.0000	0.0000	0
2019/11/12	AL37	06/08/2020			Index Future	700.8180	700.8180	702.2060	702.2060	0.198	0.0000	0.0000	0
2019/11/12	AL7T	06/02/2020			Index Future	778.9200	778.9200	780.9130	780.9130	0.256	0.0000	0.0000	0
2019/11/12	AL7T	07/05/2020			Index Future	793.0850	793.0850	795.0880	795.0880	0.253	0.0000	0.0000	0
2019/11/12	AL7T	06/08/2020			Index Future	807.3910	807.3910	809.7540	809.7540	0.293	0.0000	0.0000	0
2019/11/12	ALBI	06/02/2020			Index Future	696.4510	696.4510	698.3080	698.3080	0.267	0.0000	0.0000	414
2019/11/12	ALBI	07/05/2020			Index Future	709.1160	709.1160	710.9840	710.9840	0.263	0.0000	0.0000	0
2019/11/12	ALBI	06/08/2020			Index Future	721.9080	721.9080	724.0980	724.0980	0.303	0.0000	0.0000	0
2019/11/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C040	31/01/2040			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
2019/11/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/12	CS33	15/09/2033			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
2019/11/12	ES33	07/11/2019			Bond Future	10.8400	77.5097	10.8400	77.5097	0.000	0.0000	0.0000	0
2019/11/12	ES33	06/02/2020			Bond Future	11.0857	78.1737	11.0464	78.3965	(0.355)	0.0000	0.0000	350
2019/11/12	ES33	07/05/2020			Bond Future	11.2072	75.8026	11.1671	76.0258	(0.358)	0.0000	0.0000	0
2019/11/12	ES33	06/08/2020			Bond Future	11.3372	77.1609	11.2899	77.4197	(0.418)	0.0000	0.0000	0
2019/11/12	ES33	05/11/2020			Bond Future	11.4656	74.8106	11.4144	75.0850	(0.446)	0.0000	0.0000	0
2019/11/12	ES42	07/11/2019			Bond Future	11.1850	78.4877	11.1850	78.4877	0.000	0.0000	0.0000	0
2019/11/12	ES42	06/02/2020			Bond Future	11.4250	79.0739	11.3916	79.2882	(0.292)	0.0000	0.0000	4,919
2019/11/12	ES42	07/05/2020			Bond Future	11.5460	76.2480	11.5119	76.4627	(0.295)	0.0000	0.0000	0
2019/11/12	ES42	06/08/2020			Bond Future	11.6730	77.6132	11.6326	77.8638	(0.346)	0.0000	0.0000	0
2019/11/12	ES42	05/11/2020			Bond Future	11.7977	74.8012	11.7540	75.0675	(0.371)	0.0000	0.0000	0
2019/11/12	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/12	GOVI	06/02/2020	703.15	Put	GOVI	144,610.0000	14.4610	125,760.0000	12.5760	(13.035)	0	0	0
2019/11/12	GOVI	06/02/2020			GOVI	688.6890	688.6890	690.5740	690.5740	0.274	0.0000	0.0000	1,255
2019/11/12	GOVI	06/02/2020	703.14	Put	GOVI	144,510.0000	14.4510	125,660.0000	12.5660	(13.044)	0	0	0
2019/11/12	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/12	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/12	GOVI	06/02/2020	703.13	Put	GOVI	144,410.0000	14.4410	125,560.0000	12.5560	(13.053)	0	0	0
2019/11/12	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/12	GOVI	07/05/2020			GOVI	701.2130	701.2130	703.1100	703.1100	0.271	0.0000	0.0000	0
2019/11/12	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/12	GOVI	07/05/2020	720.00	Put	GOVI	187,870.0000	18.7870	168,900.0000	16.8900	(10.097)	0	0	0
2019/11/12	GOVI	07/05/2020	719.98	Put	GOVI	187,670.0000	18.7670	168,700.0000	16.8700	(10.108)	0	0	0
2019/11/12	GOVI	07/05/2020	719.99	Put	GOVI	187,770.0000	18.7770	168,800.0000	16.8800	(10.103)	0	0	0
2019/11/12	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/12	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/12	GOVI	06/08/2020	728.12	Put	GOVI	142,570.0000	14.2570	120,410.0000	12.0410	(15.543)	0	0	0
2019/11/12	GOVI	06/08/2020			GOVI	713.8630	713.8630	716.0790	716.0790	0.310	0.0000	0.0000	0
2019/11/12	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/12	GOVI	06/08/2020	728.14	Put	GOVI	142,770.0000	14.2770	120,610.0000	12.0610	(15.521)	0	0	0
2019/11/12	GOVI	06/08/2020	728.13	Put	GOVI	142,670.0000	14.2670	120,510.0000	12.0510	(15.532)	0	0	0
2019/11/12	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/12	IGOV	06/02/2020			Index Future	262.3960	262.3960	261.4930	261.4930	(0.344)	0.0000	0.0000	1,011
2019/11/12	IGOV	07/05/2020			Index Future	267.2310	267.2310	266.3030	266.3030	(0.347)	0.0000	0.0000	47
2019/11/12	IGOV	06/08/2020			Index Future	272.1140	272.1140	271.2770	271.2770	(0.308)	0.0000	0.0000	0
2019/11/12	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/12	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/11/12	IS02	22/06/2020			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2019/11/12	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/12	IS05	17/12/2020			Interest Rate Swap	95.5800	95.5800	95.5600	95.5600	(0.021)	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
2019/11/12	IS05	16/03/2021			Interest Rate Swap	94.6000	94.6000	94.5800	94.5800	(0.021)	0.0000	0.0000	0
2019/11/12	IS05	15/06/2021			Interest Rate Swap	93.5900	93.5900	93.5700	93.5700	(0.021)	0.0000	0.0000	0
2019/11/12	IS05	21/09/2021			Interest Rate Swap	93.5400	93.5400	93.5100	93.5100	(0.032)	0.0000	0.0000	0
2019/11/12	IS05	21/12/2021			Interest Rate Swap	95.5700	95.5700	95.5300	95.5300	(0.042)	0.0000	0.0000	51
2019/11/12	IS05	15/03/2022			Interest Rate Swap	95.5400	95.5400	95.5000	95.5000	(0.042)	0.0000	0.0000	0
2019/11/12	IS05	21/06/2022			Interest Rate Swap	96.5500	96.5500	96.5100	96.5100	(0.041)	0.0000	0.0000	0
2019/11/12	IS05	20/09/2022			Interest Rate Swap	100.3400	100.3400	100.2900	100.2900	(0.050)	0.0000	0.0000	0
2019/11/12	IS05	20/12/2022			Interest Rate Swap	101.4500	101.4500	101.3900	101.3900	(0.059)	0.0000	0.0000	0
2019/11/12	IS05	22/03/2023			Interest Rate Swap	94.6000	94.6000	94.5300	94.5300	(0.074)	0.0000	0.0000	0
2019/11/12	IS05	20/06/2023			Interest Rate Swap	100.5600	100.5600	100.4800	100.4800	(0.080)	0.0000	0.0000	0
2019/11/12	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/12	IS10	17/12/2025			Interest Rate Swap	91.6800	91.6800	91.5100	91.5100	(0.185)	0.0000	0.0000	0
2019/11/12	IS10	16/03/2026			Interest Rate Swap	88.5600	88.5600	88.3800	88.3800	(0.203)	0.0000	0.0000	0
2019/11/12	IS10	15/06/2026			Interest Rate Swap	87.2200	87.2200	87.0400	87.0400	(0.206)	0.0000	0.0000	0
2019/11/12	IS10	21/09/2026			Interest Rate Swap	89.3700	89.3700	89.2000	89.2000	(0.190)	0.0000	0.0000	0
2019/11/12	IS10	21/12/2026			Interest Rate Swap	93.2100	93.2100	93.0400	93.0400	(0.182)	0.0000	0.0000	0
2019/11/12	IS10	15/03/2027			Interest Rate Swap	91.7200	91.7200	91.5500	91.5500	(0.185)	0.0000	0.0000	0
2019/11/12	IS10	21/06/2027			Interest Rate Swap	93.8100	93.8100	93.6500	93.6500	(0.171)	0.0000	0.0000	0
2019/11/12	IS10	20/09/2027			Interest Rate Swap	99.3500	99.3500	99.1900	99.1900	(0.161)	0.0000	0.0000	0
2019/11/12	IS10	20/12/2027			Interest Rate Swap	99.7200	99.7200	99.5600	99.5600	(0.160)	0.0000	0.0000	0
2019/11/12	IS10	22/03/2028			Interest Rate Swap	93.1200	93.1200	92.9400	92.9400	(0.193)	0.0000	0.0000	0
2019/11/12	IS10	20/06/2028			Interest Rate Swap	100.4900	100.4900	100.3000	100.3000	(0.189)	0.0000	0.0000	0
2019/11/12	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/12	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/12	R023	07/11/2019			Bond Future	7.3700	102.6409	7.3700	102.6409	0.000	0.0000	0.0000	0
2019/11/12	R023	06/02/2020	7.54	Call	Bond Future	574.0800	0.5741	648.0100	0.6480	12.878	0	0	0
2019/11/12	R023	06/02/2020			Bond Future	7.5111	104.1450	7.4588	104.2858	(0.696)	0.0000	0.0000	42,372
2019/11/12	R023	06/02/2020	7.52	Call	Bond Future	543.0600	0.5431	614.7700	0.6148	13.205	0	0	0
2019/11/12	R023	06/02/2020	7.52	Put	Bond Future	519.0700	0.5191	449.9500	0.4499	(13.316)	0	0	0
2019/11/12	R023	06/02/2020	7.54	Put	Bond Future	496.3100	0.4963	429.4100	0.4294	(13.479)	0	0	0
2019/11/12	R023	06/02/2020	7.53	Call	Bond Future	558.3600	0.5584	631.1900	0.6312	13.044	0	0	0
2019/11/12	R023	06/02/2020	7.53	Put	Bond Future	507.4800	0.5075	439.4800	0.4395	(13.400)	0	0	0
2019/11/12	R023	07/05/2020	6.91	Put	Bond Future	1,686.8800	1.6869	1,573.2000	1.5732	(6.739)	0	0	0
2019/11/12	R023	07/05/2020			Bond Future	7.5185	102.1076	7.4631	102.2461	(0.738)	0.0000	0.0000	14,257
2019/11/12	R023	07/05/2020	6.90	Call	Bond Future	149.0000	0.1490	173.1700	0.1732	16.221	0	0	0
2019/11/12	R023	07/05/2020	6.90	Put	Bond Future	1,706.6900	1.7067	1,592.3600	1.5924	(6.699)	0	0	0
2019/11/12	R023	07/05/2020	6.91	Call	Bond Future	154.6200	0.1546	179.4400	0.1794	16.052	0	0	0
2019/11/12	R023	07/05/2020	6.89	Call	Bond Future	143.6900	0.1437	167.2300	0.1672	16.382	0	0	0
2019/11/12	R023	07/05/2020	6.89	Put	Bond Future	1,726.8000	1.7268	1,611.8400	1.6118	(6.657)	0	0	0
2019/11/12	R023	06/08/2020	7.26	Call	Bond Future	554.7100	0.5547	627.1000	0.6271	13.050	0	0	0
2019/11/12	R023	06/08/2020			Bond Future	7.5317	103.9479	7.4518	104.1314	(1.061)	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
2019/11/12	R023	06/08/2020	7.26	Put	Bond Future	1,180.0700	1.1801	1,068.9700	1.0690	(9.415)	0	0	0
2019/11/12	R023	06/08/2020	7.27	Call	Bond Future	565.5500	0.5655	638.7600	0.6388	12.945	0	0	0
2019/11/12	R023	06/08/2020	7.28	Put	Bond Future	1,155.6500	1.1556	1,046.2000	1.0462	(9.471)	0	0	0
2019/11/12	R023	06/08/2020	7.27	Put	Bond Future	1,167.8000	1.1678	1,057.5200	1.0575	(9.443)	0	0	0
2019/11/12	R023	06/08/2020	7.28	Call	Bond Future	576.4900	0.5765	650.5300	0.6505	12.843	0	0	0
2019/11/12	R023	05/11/2020	7.46	Put	Bond Future	1,059.2400	1.0592	956.3700	0.9564	(9.712)	0	0	0
2019/11/12	R023	05/11/2020	7.47	Put	Bond Future	1,050.2000	1.0502	948.0100	0.9480	(9.731)	0	0	0
2019/11/12	R023	05/11/2020			Bond Future	7.5352	101.9495	7.4389	102.1508	(1.278)	0.0000	0.0000	0
2019/11/12	R023	05/11/2020	7.46	Call	Bond Future	902.0400	0.9020	1,000.4300	1.0004	10.907	0	0	0
2019/11/12	R023	05/11/2020	7.47	Call	Bond Future	913.9200	0.9139	1,012.9900	1.0130	10.840	0	0	0
2019/11/12	R023	05/11/2020	7.45	Call	Bond Future	890.2400	0.8902	987.9400	0.9879	10.975	0	0	0
2019/11/12	R023	05/11/2020	7.45	Put	Bond Future	1,068.3500	1.0683	964.7900	0.9648	(9.693)	0	0	0
2019/11/12	R035	07/11/2019			Bond Future	9.6800	95.4066	9.6800	95.4066	0.000	0.0000	0.0000	0
2019/11/12	R035	06/02/2020	9.60	Call	Bond Future	1,225.6800	1.2257	1,317.4600	1.3175	7.488	0	0	0
2019/11/12	R035	06/02/2020	9.61	Put	Bond Future	3,264.4500	3.2644	3,076.0500	3.0761	(5.771)	0	0	0
2019/11/12	R035	06/02/2020			Bond Future	9.8810	96.2155	9.8425	96.4972	(0.389)	0.0000	0.0000	115,017
2019/11/12	R035	06/02/2020	9.60	Put	Bond Future	3,312.0100	3.3120	3,122.1300	3.1221	(5.733)	0	0	0
2019/11/12	R035	06/02/2020	9.61	Call	Bond Future	1,253.5400	1.2535	1,346.8000	1.3468	7.440	0	0	0
2019/11/12	R035	06/02/2020	9.59	Call	Bond Future	1,198.0300	1.1980	1,288.3300	1.2883	7.537	0	0	0
2019/11/12	R035	06/02/2020	9.59	Put	Bond Future	3,359.8700	3.3599	3,168.5100	3.1685	(5.695)	0	0	0
2019/11/12	R035	07/05/2020	10.57	Put	Bond Future	1,656.1100	1.6561	1,567.4300	1.5674	(5.355)	0	0	3,530
2019/11/12	R035	07/05/2020	9.75	Call	Bond Future	2,442.8000	2.4428	2,560.3600	2.5604	4.813	0	0	5,000
2019/11/12	R035	07/05/2020	10.75	Put	Bond Future	1,370.8900	1.3709	1,294.6800	1.2947	(5.559)	0	0	5,000
2019/11/12	R035	07/05/2020	9.48	Put	Bond Future	5,167.6200	5.1676	4,975.1900	4.9752	(3.724)	0	0	0
2019/11/12	R035	07/05/2020	9.47	Call	Bond Future	1,615.0800	1.6151	1,703.7200	1.7037	5.488	0	0	0
2019/11/12	R035	07/05/2020			Bond Future	9.9568	93.4631	9.9177	93.7452	(0.393)	0.0000	0.0000	0
2019/11/12	R035	07/05/2020	9.11	Put	Bond Future	7,215.5900	7.2156	6,987.5500	6.9875	(3.160)	0	0	0
2019/11/12	R035	07/05/2020	9.11	Call	Bond Future	816.8300	0.8168	870.8900	0.8709	6.618	0	0	5,000
2019/11/12	R035	07/05/2020	9.78	Put	Bond Future	3,827.9900	3.8280	3,666.5800	3.6666	(4.217)	0	0	0
2019/11/12	R035	07/05/2020	10.57	Call	Bond Future	5,915.7900	5.9158	6,109.2100	6.1092	3.270	0	0	0
2019/11/12	R035	07/05/2020	9.75	Put	Bond Future	3,948.3900	3.9484	3,783.8500	3.7838	(4.167)	0	0	0
2019/11/12	R035	07/05/2020	10.75	Call	Bond Future	6,825.6500	6.8257	7,031.5400	7.0315	3.016	0	0	0
2019/11/12	R035	07/05/2020	9.48	Call	Bond Future	1,641.8500	1.6419	1,731.5200	1.7315	5.462	0	0	0
2019/11/12	R035	07/05/2020	9.47	Put	Bond Future	5,216.8900	5.2169	5,023.4300	5.0234	(3.708)	0	0	0
2019/11/12	R035	07/05/2020	9.78	Call	Bond Future	2,543.0100	2.5430	2,663.7000	2.6637	4.746	0	0	3,530
2019/11/12	R035	07/05/2020	9.18	Put	Bond Future	6,793.5500	6.7936	6,571.8300	6.5718	(3.264)	0	0	0
2019/11/12	R035	07/05/2020	9.18	Call	Bond Future	947.8400	0.9478	1,008.2200	1.0082	6.370	0	0	3,530
2019/11/12	R035	07/05/2020	9.49	Call	Bond Future	1,668.6500	1.6687	1,759.3400	1.7593	5.435	0	0	0
2019/11/12	R035	07/05/2020	9.49	Put	Bond Future	5,118.4700	5.1185	4,927.0600	4.9271	(3.740)	0	0	0
2019/11/12	R035	06/08/2020	9.00	Put	Bond Future	9,059.9300	9.0599	8,806.1900	8.8062	(2.801)	0	0	0
2019/11/12	R035	06/08/2020	9.92	Put	Bond Future	4,648.1900	4.6482	4,476.1300	4.4761	(3.702)	0	0	0
2019/11/12	R035	06/08/2020			Bond Future	10.0387	95.1413	9.9928	95.4674	(0.458)	0.0000	0.0000	0
2019/11/12	R035	06/08/2020	9.00	Call	Bond Future	1,256.1700	1.2562	1,328.4700	1.3285	5.756	0	0	24,761
2019/11/12	R035	06/08/2020	9.92	Call	Bond Future	3,802.2600	3.8023	3,956.2400	3.9562	4.050	0	0	0
2019/11/12	R035	06/08/2020	9.93	Call	Bond Future	3,835.9700	3.8360	3,990.8400	3.9908	4.037	0	0	0
2019/11/12	R035	06/08/2020	9.91	Put	Bond Future	4,686.0800	4.6861	4,513.1400	4.5131	(3.691)	0	0	0
2019/11/12	R035	06/08/2020	8.75	Put	Bond Future	10,721.0600	10.7211	10,450.0900	10.4501	(2.527)	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
2019/11/12	R035	06/08/2020	8.75	Call	Bond Future	896.0300	0.8960	951.1000	0.9511	6.146	0	0	3,000
2019/11/12	R035	06/08/2020	9.93	Put	Bond Future	4,610.2100	4.6102	4,439.0400	4.4390	(3.713)	0	0	0
2019/11/12	R035	06/08/2020	9.91	Call	Bond Future	3,768.3800	3.7684	3,921.4800	3.9215	4.063	0	0	0
2019/11/12	R035	05/11/2020	10.34	Put	Bond Future	3,819.9500	3.8200	3,669.8700	3.6699	(3.929)	0	0	0
2019/11/12	R035	05/11/2020			Bond Future	10.1192	92.4149	10.0698	92.7601	(0.488)	0.0000	0.0000	0
2019/11/12	R035	05/11/2020	10.33	Call	Bond Future	5,298.8900	5.2989	5,493.2800	5.4933	3.669	0	0	0
2019/11/12	R035	05/11/2020	10.33	Put	Bond Future	3,847.7800	3.8478	3,696.9000	3.6969	(3.921)	0	0	0
2019/11/12	R035	05/11/2020	10.34	Call	Bond Future	5,339.0600	5.3391	5,534.2500	5.5342	3.656	0	0	0
2019/11/12	R035	05/11/2020	10.32	Call	Bond Future	5,258.8400	5.2588	5,452.4200	5.4524	3.681	0	0	0
2019/11/12	R035	05/11/2020	10.32	Put	Bond Future	3,875.8100	3.8758	3,724.1200	3.7241	(3.914)	0	0	0
2019/11/12	R186	07/11/2019			Bond Future	8.3550	115.4361	8.3550	115.4361	0.000	0.0000	0.0000	0
2019/11/12	R186	06/02/2020	8.57	Call	Bond Future	1,417.6200	1.4176	1,547.1700	1.5472	9.139	0	0	0
2019/11/12	R186	06/02/2020	8.50	Call	Bond Future	1,225.4000	1.2254	1,343.5600	1.3436	9.643	0	0	0
2019/11/12	R186	06/02/2020	8.11	Put	Bond Future	2,925.1400	2.9251	2,723.6000	2.7236	(6.890)	0	0	0
2019/11/12	R186	06/02/2020			Bond Future	8.5580	111.3888	8.5101	111.6489	(0.559)	0.0000	0.0000	101,567
2019/11/12	R186	06/02/2020	8.55	Call	Bond Future	1,361.0600	1.3611	1,487.3600	1.4874	9.280	0	0	0
2019/11/12	R186	06/02/2020	8.55	Put	Bond Future	1,404.4500	1.4044	1,270.6200	1.2706	(9.529)	0	0	0
2019/11/12	R186	06/02/2020	8.11	Call	Bond Future	457.9700	0.4580	516.5600	0.5166	12.793	0	0	821
2019/11/12	R186	06/02/2020	8.57	Put	Bond Future	1,352.4400	1.3524	1,221.8600	1.2219	(9.655)	0	0	0
2019/11/12	R186	06/02/2020	9.00	Put	Bond Future	562.6600	0.5627	493.5600	0.4936	(12.281)	0	0	821
2019/11/12	R186	06/02/2020	8.50	Put	Bond Future	1,540.8300	1.5408	1,398.8600	1.3989	(9.214)	0	0	821
2019/11/12	R186	06/02/2020	8.56	Call	Bond Future	1,389.0700	1.3891	1,516.9900	1.5170	9.209	0	0	0
2019/11/12	R186	06/02/2020	8.56	Put	Bond Future	1,378.1600	1.3782	1,245.9500	1.2459	(9.593)	0	0	0
2019/11/12	R186	06/02/2020	9.00	Call	Bond Future	2,929.2400	2.9292	3,120.2700	3.1203	6.521	0	0	0
2019/11/12	R186	07/05/2020	7.90	Put	Bond Future	4,375.1500	4.3751	4,167.3500	4.1674	(4.750)	0	0	2,500
2019/11/12	R186	07/05/2020	8.28	Put	Bond Future	2,948.5600	2.9486	2,780.3900	2.7804	(5.703)	0	0	0
2019/11/12	R186	07/05/2020	8.93	Call	Bond Future	2,975.3300	2.9753	3,136.4000	3.1364	5.414	0	0	0
2019/11/12	R186	07/05/2020	8.09	Put	Bond Future	3,616.8500	3.6169	3,428.0600	3.4281	(5.220)	0	0	0
2019/11/12	R186	07/05/2020			Bond Future	8.6185	113.4154	8.5691	113.6752	(0.573)	0.0000	0.0000	1,650
2019/11/12	R186	07/05/2020	8.50	Call	Bond Future	1,661.3100	1.6613	1,777.5100	1.7775	6.994	0	0	0
2019/11/12	R186	07/05/2020	8.50	Put	Bond Future	2,286.2100	2.2862	2,142.6200	2.1426	(6.281)	0	0	23,208
2019/11/12	R186	07/05/2020	8.08	Call	Bond Future	778.3500	0.7783	848.3100	0.8483	8.988	0	0	0
2019/11/12	R186	07/05/2020	8.08	Put	Bond Future	3,654.5800	3.6546	3,464.7500	3.4648	(5.194)	0	0	0
2019/11/12	R186	07/05/2020	7.90	Call	Bond Future	516.0800	0.5161	568.0700	0.5681	10.074	0	0	0
2019/11/12	R186	07/05/2020	8.28	Call	Bond Future	1,151.6600	1.1517	1,243.2800	1.2433	7.955	0	0	6,000
2019/11/12	R186	07/05/2020	8.93	Put	Bond Future	1,354.7500	1.3547	1,256.0300	1.2560	(7.287)	0	0	6,000
2019/11/12	R186	07/05/2020	8.09	Call	Bond Future	794.9100	0.7949	865.9100	0.8659	8.932	0	0	0
2019/11/12	R186	07/05/2020	7.60	Put	Bond Future	5,749.8300	5.7498	5,517.7900	5.5178	(4.036)	0	0	0
2019/11/12	R186	07/05/2020	7.60	Call	Bond Future	228.2100	0.2282	255.9600	0.2560	12.160	0	0	6,000
2019/11/12	R186	07/05/2020	8.07	Call	Bond Future	762.0300	0.7620	830.9400	0.8309	9.043	0	0	0
2019/11/12	R186	07/05/2020	8.07	Put	Bond Future	3,692.5700	3.6926	3,501.6900	3.5017	(5.169)	0	0	0
2019/11/12	R186	06/08/2020	8.38	Put	Bond Future	3,157.5400	3.1575	2,970.7100	2.9707	(5.917)	0	0	0
2019/11/12	R186	06/08/2020			Bond Future	8.6884	110.1525	8.6273	110.4630	(0.703)	0.0000	0.0000	0
2019/11/12	R186	06/08/2020	8.37	Call	Bond Future	1,554.8400	1.5548	1,677.4300	1.6774	7.884	0	0	0
2019/11/12	R186	06/08/2020	8.37	Put	Bond Future	3,185.9600	3.1860	2,998.0100	2.9980	(5.899)	0	0	0
2019/11/12	R186	06/08/2020	8.38	Call	Bond Future	1,578.1200	1.5781	1,701.8300	1.7018	7.839	0	0	0
2019/11/12	R186	06/08/2020	8.36	Call	Bond Future	1,531.3900	1.5314	1,652.8500	1.6528	7.931	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
2019/11/12	R186	06/08/2020	8.36	Put	Bond Future	3,214.2400	3.2142	3,025.1600	3.0252	(5.883)	0	0	0
2019/11/12	R186	05/11/2020	8.64	Put	Bond Future	3,025.5500	3.0256	2,852.5300	2.8525	(5.719)	0	0	0
2019/11/12	R186	05/11/2020	8.65	Call	Bond Future	2,513.4000	2.5134	2,673.4700	2.6735	6.369	0	0	0
2019/11/12	R186	05/11/2020			Bond Future	8.7500	112.2044	8.6823	112.5365	(0.774)	0.0000	0.0000	0
2019/11/12	R186	05/11/2020	8.66	Call	Bond Future	2,541.8600	2.5419	2,702.8900	2.7029	6.335	0	0	0
2019/11/12	R186	05/11/2020	8.66	Put	Bond Future	2,983.8400	2.9838	2,812.7400	2.8127	(5.734)	0	0	0
2019/11/12	R186	05/11/2020	8.64	Call	Bond Future	2,485.0600	2.4851	2,644.1700	2.6442	6.403	0	0	0
2019/11/12	R186	05/11/2020	8.65	Put	Bond Future	3,004.6200	3.0046	2,832.5600	2.8326	(5.727)	0	0	0
2019/11/12	R197	07/11/2019			Bond Future	306.1004	306.1004	306.1004	306.1004	0.000	0.0000	0.0000	0
2019/11/12	R197	06/02/2020			Bond Future	303.8653	303.8653	303.8424	303.8424	(0.008)	0.0000	0.0000	2,540
2019/11/12	R197	07/05/2020			Bond Future	309.4660	309.4660	309.4300	309.4300	(0.012)	0.0000	0.0000	0
2019/11/12	R197	06/08/2020			Bond Future	307.3876	307.3876	307.4765	307.4765	0.029	0.0000	0.0000	0
2019/11/12	R197	05/11/2020			Bond Future	313.1085	313.1085	313.2442	313.2442	0.043	0.0000	0.0000	0
2019/11/12	R202	07/11/2019			Bond Future	230.3423	230.3423	230.3423	230.3423	0.000	0.0000	0.0000	0
2019/11/12	R202	06/02/2020			Bond Future	230.3625	230.3625	229.2074	229.2074	(0.501)	0.0000	0.0000	8,488
2019/11/12	R202	07/05/2020			Bond Future	234.6083	234.6083	233.4225	233.4225	(0.505)	0.0000	0.0000	0
2019/11/12	R202	06/08/2020			Bond Future	234.8013	234.8013	233.6886	233.6886	(0.474)	0.0000	0.0000	0
2019/11/12	R202	05/11/2020			Bond Future	239.1711	239.1711	238.0723	238.0723	(0.459)	0.0000	0.0000	0
2019/11/12	R207	07/11/2019			Bond Future	6.8500	102.3951	6.8500	102.3951	0.000	0.0000	0.0000	0
2019/11/12	R208	07/11/2019			Bond Future	6.6250	100.9458	6.6250	100.9458	0.000	0.0000	0.0000	0
2019/11/12	R208	06/02/2020	6.13	Put	Bond Future	519.4100	0.5194	472.4600	0.4725	(9.039)	0	0	0
2019/11/12	R208	06/02/2020	6.12	Call	Bond Future	6.0400	0.0060	8.5700	0.0086	41.887	0	0	0
2019/11/12	R208	06/02/2020			Bond Future	6.6040	102.6175	6.5580	102.6671	(0.696)	0.0000	0.0000	11,613
2019/11/12	R208	06/02/2020	6.13	Call	Bond Future	6.3600	0.0064	9.0200	0.0090	41.824	0	0	0
2019/11/12	R208	06/02/2020	6.12	Put	Bond Future	529.9600	0.5300	482.8800	0.4829	(8.884)	0	0	0
2019/11/12	R208	06/02/2020	6.14	Call	Bond Future	6.7500	0.0068	9.5600	0.0096	41.630	0	0	0
2019/11/12	R208	06/02/2020	6.14	Put	Bond Future	508.9400	0.5089	462.1400	0.4621	(9.196)	0	0	0
2019/11/12	R208	07/05/2020	4.81	Call	Bond Future	0.0600	0.0001	0.0900	0.0001	50.000	0	0	0
2019/11/12	R208	07/05/2020	4.80	Put	Bond Future	1,357.0400	1.3570	1,311.0300	1.3110	(3.390)	0	0	0
2019/11/12	R208	07/05/2020			Bond Future	6.3774	101.0811	6.3234	101.1271	(0.848)	0.0000	0.0000	0
2019/11/12	R208	07/05/2020	4.82	Call	Bond Future	0.0600	0.0001	0.0900	0.0001	50.000	0	0	0
2019/11/12	R208	07/05/2020	4.82	Put	Bond Future	1,339.6600	1.3397	1,293.6500	1.2937	(3.434)	0	0	0
2019/11/12	R208	07/05/2020	4.81	Put	Bond Future	1,348.3500	1.3484	1,302.3400	1.3023	(3.412)	0	0	0
2019/11/12	R208	07/05/2020	4.80	Call	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	0
2019/11/12	R208	06/08/2020	5.57	Put	Bond Future	310.4900	0.3105	244.8300	0.2448	(21.147)	0	0	0
2019/11/12	R208	06/08/2020			Bond Future	5.9967	102.9067	5.8530	102.9958	(2.395)	0.0000	0.0000	0
2019/11/12	R208	06/08/2020	5.56	Call	Bond Future	43.7700	0.0438	66.6600	0.0667	52.296	0	0	0
2019/11/12	R208	06/08/2020	5.56	Put	Bond Future	315.0700	0.3151	248.8600	0.2489	(21.014)	0	0	0
2019/11/12	R208	06/08/2020	5.57	Call	Bond Future	45.4200	0.0454	68.8600	0.0689	51.607	0	0	0
2019/11/12	R208	06/08/2020	5.55	Call	Bond Future	42.1700	0.0422	64.5000	0.0645	52.952	0	0	0
2019/11/12	R208	06/08/2020	5.55	Put	Bond Future	319.7000	0.3197	252.9300	0.2529	(20.885)	0	0	0
2019/11/12	R208	05/11/2020	4.78	Call	Bond Future	63.3700	0.0634	110.0800	0.1101	73.710	0	0	0
2019/11/12	R208	05/11/2020	4.77	Put	Bond Future	153.6900	0.1537	94.6400	0.0946	(38.421)	0	0	0
2019/11/12	R208	05/11/2020			Bond Future	5.0084	101.4129	4.7351	101.5181	(5.457)	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
2019/11/12	R208	05/11/2020	4.79	Call	Bond Future	65.1700	0.0652	112.5200	0.1125	72.656	0	0	0
2019/11/12	R208	05/11/2020	4.79	Put	Bond Future	149.1800	0.1492	91.3900	0.0914	(38.738)	0	0	0
2019/11/12	R208	05/11/2020	4.78	Put	Bond Future	151.2300	0.1512	92.8000	0.0928	(38.637)	0	0	0
2019/11/12	R208	05/11/2020	4.77	Call	Bond Future	61.9800	0.0620	108.0700	0.1081	74.363	0	0	0
2019/11/12	R209	07/11/2019			Bond Future	9.6900	72.7539	9.6900	72.7539	0.000	0.0000	0.0000	0
2019/11/12	R209	06/02/2020	9.52	Put	Bond Future	3,217.9300	3.2179	3,050.1500	3.0501	(5.214)	0	0	0
2019/11/12	R209	06/02/2020			Bond Future	9.8840	73.2595	9.8465	73.4943	(0.380)	0.0000	0.0000	102,641
2019/11/12	R209	06/02/2020	9.51	Call	Bond Future	871.1200	0.8711	936.9300	0.9369	7.555	0	0	0
2019/11/12	R209	06/02/2020	9.51	Put	Bond Future	3,262.5900	3.2626	3,093.6400	3.0936	(5.178)	0	0	0
2019/11/12	R209	06/02/2020	9.40	Put	Bond Future	3,774.8400	3.7748	3,593.4600	3.5935	(4.805)	0	0	0
2019/11/12	R209	06/02/2020	9.40	Call	Bond Future	658.0000	0.6580	711.3800	0.7114	8.112	0	0	7,500
2019/11/12	R209	06/02/2020	9.52	Call	Bond Future	891.8900	0.8919	958.8700	0.9589	7.510	0	0	0
2019/11/12	R209	06/02/2020	9.50	Call	Bond Future	850.6600	0.8507	915.3200	0.9153	7.601	0	0	0
2019/11/12	R209	06/02/2020	9.50	Put	Bond Future	3,307.6500	3.3076	3,137.5500	3.1375	(5.143)	0	0	0
2019/11/12	R209	07/05/2020	9.47	Call	Bond Future	1,404.2600	1.4043	1,478.8900	1.4789	5.315	0	0	0
2019/11/12	R209	07/05/2020			Bond Future	9.9547	71.4411	9.9165	71.6769	(0.383)	0.0000	0.0000	0
2019/11/12	R209	07/05/2020	9.45	Call	Bond Future	1,358.7200	1.3587	1,431.6500	1.4316	5.368	0	0	0
2019/11/12	R209	07/05/2020	9.45	Put	Bond Future	4,570.6800	4.5707	4,407.8900	4.4079	(3.562)	0	0	0
2019/11/12	R209	07/05/2020	9.47	Put	Bond Future	4,484.9800	4.4850	4,323.8900	4.3239	(3.592)	0	0	0
2019/11/12	R209	07/05/2020	9.46	Call	Bond Future	1,381.3800	1.3814	1,455.1600	1.4552	5.341	0	0	0
2019/11/12	R209	07/05/2020	9.46	Put	Bond Future	4,527.6800	4.5277	4,365.7400	4.3657	(3.577)	0	0	0
2019/11/12	R209	06/08/2020	5.56	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2019/11/12	R209	06/08/2020	5.55	Put	Bond Future	36,793.1400	36.7931	36,523.3900	36.5234	(0.733)	0	0	0
2019/11/12	R209	06/08/2020			Bond Future	10.0306	72.7236	9.9864	72.9934	(0.441)	0.0000	0.0000	0
2019/11/12	R209	06/08/2020	5.57	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2019/11/12	R209	06/08/2020	5.57	Put	Bond Future	36,576.3000	36.5763	36,306.5500	36.3066	(0.737)	0	0	0
2019/11/12	R209	06/08/2020	5.56	Put	Bond Future	36,684.6500	36.6847	36,414.9000	36.4149	(0.735)	0	0	0
2019/11/12	R209	06/08/2020	5.55	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2019/11/12	R209	05/11/2020	10.02	Call	Bond Future	3,638.0000	3.6380	3,778.8300	3.7788	3.871	0	0	0
2019/11/12	R209	05/11/2020			Bond Future	10.1019	70.9297	10.0546	71.2148	(0.468)	0.0000	0.0000	0
2019/11/12	R209	05/11/2020	10.00	Call	Bond Future	3,574.8700	3.5749	3,714.2700	3.7143	3.899	0	0	0
2019/11/12	R209	05/11/2020	10.00	Put	Bond Future	4,190.7000	4.1907	4,045.0000	4.0450	(3.477)	0	0	0
2019/11/12	R209	05/11/2020	10.02	Put	Bond Future	4,132.3200	4.1323	3,988.0500	3.9881	(3.491)	0	0	0
2019/11/12	R209	05/11/2020	10.01	Call	Bond Future	3,606.3800	3.6064	3,746.4900	3.7465	3.885	0	0	0
2019/11/12	R209	05/11/2020	10.01	Put	Bond Future	4,161.4200	4.1614	4,016.4300	4.0164	(3.484)	0	0	0
2019/11/12	R210	07/11/2019			Bond Future	187.1846	187.1846	187.1846	187.1846	0.000	0.0000	0.0000	0
2019/11/12	R210	06/02/2020			Bond Future	189.9415	189.9415	190.0337	190.0337	0.049	0.0000	0.0000	1,772
2019/11/12	R210	07/05/2020			Bond Future	190.7924	190.7924	190.8785	190.8785	0.045	0.0000	0.0000	0
2019/11/12	R210	06/08/2020			Bond Future	194.3150	194.3150	194.4813	194.4813	0.086	0.0000	0.0000	0
2019/11/12	R210	05/11/2020			Bond Future	195.2092	195.2092	195.4073	195.4073	0.101	0.0000	0.0000	0
2019/11/12	R212	07/11/2019			Bond Future	161.4488	161.4488	161.4488	161.4488	0.000	0.0000	0.0000	0
2019/11/12	R212	06/02/2020			Bond Future	161.9399	161.9399	161.9133	161.9133	(0.016)	0.0000	0.0000	6,495
2019/11/12	R212	07/05/2020			Bond Future	164.9249	164.9249	164.8908	164.8908	(0.021)	0.0000	0.0000	0
2019/11/12	R212	06/08/2020			Bond Future	165.6762	165.6762	165.7092	165.7092	0.020	0.0000	0.0000	0
2019/11/12	R212	05/11/2020			Bond Future	168.7596	168.7596	168.8177	168.8177	0.034	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
2019/11/12	R213	07/11/2019		Bond Future	9.2600	85.7632	9.2600	85.7632	0.000	0.0000	0.0000	0
2019/11/12	R213	06/02/2020	9.27	Call	1,124.9400	1.1249	1,223.7000	1.2237	8.779	0	0	0
2019/11/12	R213	06/02/2020	9.26	Put	2,374.6300	2.3746	2,206.3000	2.2063	(7.089)	0	0	0
2019/11/12	R213	06/02/2020		Bond Future	9.4707	86.4632	9.4264	86.7288	(0.467)	0.0000	0.0000	24,070
2019/11/12	R213	06/02/2020	9.28	Call	1,149.5300	1.1495	1,249.7900	1.2498	8.722	0	0	0
2019/11/12	R213	06/02/2020	9.28	Put	2,301.4300	2.3014	2,136.0800	2.1361	(7.185)	0	0	0
2019/11/12	R213	06/02/2020	9.27	Put	2,337.8400	2.3378	2,170.9900	2.1710	(7.137)	0	0	0
2019/11/12	R213	06/02/2020	9.26	Call	1,100.6700	1.1007	1,197.9500	1.1980	8.838	0	0	0
2019/11/12	R213	07/05/2020	9.01	Put	4,290.9300	4.2909	4,102.2900	4.1023	(4.396)	0	0	0
2019/11/12	R213	07/05/2020	9.00	Call	1,070.6500	1.0706	1,147.3500	1.1473	7.164	0	0	0
2019/11/12	R213	07/05/2020		Bond Future	9.5404	84.4847	9.4952	84.7510	(0.473)	0.0000	0.0000	0
2019/11/12	R213	07/05/2020	9.01	Call	1,090.4700	1.0905	1,168.1600	1.1682	7.124	0	0	0
2019/11/12	R213	07/05/2020	9.00	Put	4,333.0000	4.3330	4,143.3700	4.1434	(4.376)	0	0	0
2019/11/12	R213	07/05/2020	9.02	Call	1,110.7100	1.1107	1,189.4200	1.1894	7.086	0	0	0
2019/11/12	R213	07/05/2020	9.02	Put	4,249.3400	4.2493	4,061.7200	4.0617	(4.415)	0	0	0
2019/11/12	R213	06/08/2020	9.31	Call	2,101.6100	2.1016	2,227.2600	2.2273	5.979	0	0	0
2019/11/12	R213	06/08/2020		Bond Future	9.6164	86.0026	9.5636	86.3089	(0.550)	0.0000	0.0000	0
2019/11/12	R213	06/08/2020	9.29	Call	2,048.5000	2.0485	2,172.1500	2.1722	6.036	0	0	0
2019/11/12	R213	06/08/2020	9.29	Put	3,963.3300	3.9633	3,780.6300	3.7806	(4.610)	0	0	0
2019/11/12	R213	06/08/2020	9.31	Put	3,897.4600	3.8975	3,716.7600	3.7168	(4.636)	0	0	0
2019/11/12	R213	06/08/2020	9.30	Call	2,074.9700	2.0750	2,199.6200	2.1996	6.007	0	0	0
2019/11/12	R213	06/08/2020	9.30	Put	3,930.2800	3.9303	3,748.5800	3.7486	(4.623)	0	0	0
2019/11/12	R213	05/11/2020	9.60	Put	3,788.4600	3.7885	3,623.1300	3.6231	(4.364)	0	0	0
2019/11/12	R213	05/11/2020	9.59	Call	3,236.8800	3.2369	3,394.6300	3.3946	4.874	0	0	0
2019/11/12	R213	05/11/2020		Bond Future	9.6914	84.0558	9.6344	84.3797	(0.588)	0.0000	0.0000	0
2019/11/12	R213	05/11/2020	9.60	Call	3,267.8800	3.2679	3,426.4800	3.4265	4.853	0	0	0
2019/11/12	R213	05/11/2020	9.59	Put	3,814.6900	3.8147	3,648.5100	3.6485	(4.356)	0	0	0
2019/11/12	R213	05/11/2020	9.61	Call	3,299.0100	3.2990	3,458.4500	3.4585	4.833	0	0	0
2019/11/12	R213	05/11/2020	9.61	Put	3,762.4100	3.7624	3,597.9200	3.5979	(4.372)	0	0	0
2019/11/12	R214	07/11/2019		Bond Future	9.9350	71.1013	9.9350	71.1013	0.000	0.0000	0.0000	0
2019/11/12	R214	06/02/2020	9.73	Call	872.1200	0.8721	926.2600	0.9263	6.208	0	0	0
2019/11/12	R214	06/02/2020	9.87	Put	2,931.8200	2.9318	2,792.9700	2.7930	(4.736)	0	0	0
2019/11/12	R214	06/02/2020	10.42	Call	3,054.0100	3.0540	3,179.8200	3.1798	4.120	0	0	0
2019/11/12	R214	06/02/2020		Bond Future	10.1343	71.5536	10.1022	71.7609	(0.317)	0.0000	0.0000	17,710
2019/11/12	R214	06/02/2020	9.71	Call	829.8000	0.8298	881.9600	0.8820	6.286	0	0	0
2019/11/12	R214	06/02/2020	9.71	Put	3,649.3800	3.6494	3,494.2500	3.4943	(4.251)	0	0	0
2019/11/12	R214	06/02/2020	10.42	Put	1,253.7100	1.2537	1,172.2300	1.1722	(6.499)	0	0	1,000
2019/11/12	R214	06/02/2020	9.73	Put	3,554.7200	3.5547	3,401.5700	3.4016	(4.308)	0	0	0
2019/11/12	R214	06/02/2020	9.52	Call	492.3400	0.4923	527.1900	0.5272	7.078	0	0	1,000
2019/11/12	R214	06/02/2020	9.87	Call	1,196.6400	1.1966	1,265.0800	1.2651	5.719	0	0	1,000
2019/11/12	R214	06/02/2020	9.72	Call	850.8600	0.8509	904.0000	0.9040	6.245	0	0	0
2019/11/12	R214	06/02/2020	9.72	Put	3,601.9000	3.6019	3,447.7500	3.4477	(4.280)	0	0	0
2019/11/12	R214	06/02/2020	9.52	Put	4,634.1600	4.6342	4,461.7200	4.4617	(3.721)	0	0	0
2019/11/12	R214	07/05/2020	9.77	Put	4,502.9600	4.5030	4,364.4800	4.3645	(3.075)	0	0	0
2019/11/12	R214	07/05/2020		Bond Future	10.2046	69.5576	10.1720	69.7652	(0.319)	0.0000	0.0000	0
2019/11/12	R214	07/05/2020	9.76	Call	1,621.8200	1.6218	1,690.2000	1.6902	4.216	0	0	0

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2019/11/12	R214	07/05/2020	9.76	Put	Bond Future	4,546.1100	4.5461	4,406.8900	4.4069	(3.062)	0	0	0
2019/11/12	R214	07/05/2020	9.31	Put	Bond Future	6,797.6000	6.7976	6,627.2900	6.6273	(2.505)	0	0	0
2019/11/12	R214	07/05/2020	10.66	Put	Bond Future	1,842.5900	1.8426	1,765.9400	1.7659	(4.160)	0	0	1,250
2019/11/12	R214	07/05/2020	9.77	Call	Bond Future	1,646.6000	1.6466	1,715.7200	1.7157	4.198	0	0	0
2019/11/12	R214	07/05/2020	9.31	Call	Bond Future	708.3200	0.7083	745.6100	0.7456	5.265	0	0	1,250
2019/11/12	R214	07/05/2020	9.91	Put	Bond Future	3,929.8500	3.9299	3,801.7000	3.8017	(3.261)	0	0	0
2019/11/12	R214	07/05/2020	9.91	Call	Bond Future	2,013.9100	2.0139	2,093.3600	2.0934	3.945	0	0	1,250
2019/11/12	R214	07/05/2020	10.66	Call	Bond Future	4,645.2200	4.6452	4,776.1700	4.7762	2.819	0	0	0
2019/11/12	R214	07/05/2020	9.75	Call	Bond Future	1,597.4400	1.5974	1,665.0900	1.6651	4.235	0	0	0
2019/11/12	R214	07/05/2020	9.75	Put	Bond Future	4,589.7600	4.5898	4,449.8100	4.4498	(3.049)	0	0	0
2019/11/12	R214	06/08/2020	9.98	Put	Bond Future	4,482.3200	4.4823	4,341.6700	4.3417	(3.138)	0	0	0
2019/11/12	R214	06/08/2020	9.97	Call	Bond Future	2,527.1000	2.5271	2,625.9300	2.6259	3.911	0	0	0
2019/11/12	R214	06/08/2020			Bond Future	10.2798	70.8061	10.2417	71.0463	(0.371)	0.0000	0.0000	0
2019/11/12	R214	06/08/2020	9.98	Call	Bond Future	2,556.3500	2.5563	2,655.9100	2.6559	3.895	0	0	0
2019/11/12	R214	06/08/2020	9.97	Put	Bond Future	4,518.7900	4.5188	4,377.4100	4.3774	(3.129)	0	0	0
2019/11/12	R214	06/08/2020	9.99	Call	Bond Future	2,585.7600	2.5858	2,686.0500	2.6861	3.879	0	0	0
2019/11/12	R214	06/08/2020	9.99	Put	Bond Future	4,446.1100	4.4461	4,306.1900	4.3062	(3.147)	0	0	0
2019/11/12	R214	05/11/2020	10.26	Put	Bond Future	4,433.3200	4.4333	4,303.4800	4.3035	(2.929)	0	0	0
2019/11/12	R214	05/11/2020			Bond Future	10.3533	68.8306	10.3125	69.0852	(0.395)	0.0000	0.0000	0
2019/11/12	R214	05/11/2020	10.25	Call	Bond Future	3,818.1000	3.8181	3,942.1500	3.9421	3.249	0	0	0
2019/11/12	R214	05/11/2020	10.25	Put	Bond Future	4,464.6300	4.4646	4,334.1800	4.3342	(2.922)	0	0	0
2019/11/12	R214	05/11/2020	10.26	Call	Bond Future	3,849.7800	3.8498	3,974.4400	3.9744	3.238	0	0	0
2019/11/12	R214	05/11/2020	10.24	Call	Bond Future	3,786.5300	3.7865	3,909.9500	3.9100	3.259	0	0	0
2019/11/12	R214	05/11/2020	10.24	Put	Bond Future	4,496.1500	4.4962	4,365.0700	4.3651	(2.915)	0	0	0
2019/11/12	R248	07/11/2019			Bond Future	10.0050	89.9869	10.0050	89.9869	0.000	0.0000	0.0000	0
2019/11/12	R248	06/02/2020	9.71	Put	Bond Future	5,025.2200	5.0252	4,819.1300	4.8191	(4.101)	0	0	0
2019/11/12	R248	06/02/2020			Bond Future	10.2063	90.5606	10.1741	90.8228	(0.316)	0.0000	0.0000	93,422
2019/11/12	R248	06/02/2020	9.71	Call	Bond Future	825.3000	0.8253	881.4200	0.8814	6.800	0	0	0
2019/11/12	R248	06/02/2020	9.70	Put	Bond Future	5,090.4500	5.0905	4,883.1600	4.8832	(4.072)	0	0	0
2019/11/12	R248	06/02/2020	9.72	Call	Bond Future	848.8800	0.8489	906.2100	0.9062	6.754	0	0	0
2019/11/12	R248	06/02/2020	9.72	Put	Bond Future	4,960.7000	4.9607	4,755.8200	4.7558	(4.130)	0	0	0
2019/11/12	R248	06/02/2020	9.70	Call	Bond Future	802.2900	0.8023	857.2100	0.8572	6.845	0	0	0
2019/11/12	R248	07/05/2020	9.79	Call	Bond Future	1,763.2900	1.7633	1,843.8900	1.8439	4.571	0	0	0
2019/11/12	R248	07/05/2020	9.77	Put	Bond Future	5,956.3900	5.9564	5,772.5400	5.7725	(3.087)	0	0	0
2019/11/12	R248	07/05/2020			Bond Future	10.2786	87.7688	10.2459	88.0313	(0.318)	0.0000	0.0000	0
2019/11/12	R248	07/05/2020	9.79	Put	Bond Future	5,841.5500	5.8415	5,659.6300	5.6596	(3.114)	0	0	0
2019/11/12	R248	07/05/2020	9.77	Call	Bond Future	1,704.0600	1.7041	1,782.7300	1.7827	4.617	0	0	0
2019/11/12	R248	07/05/2020	9.78	Put	Bond Future	5,898.7600	5.8988	5,715.8700	5.7159	(3.100)	0	0	0
2019/11/12	R248	07/05/2020	9.78	Call	Bond Future	1,733.5300	1.7335	1,813.1600	1.8132	4.594	0	0	0
2019/11/12	R248	06/08/2020	9.00	Put	Bond Future	12,911.4000	12.9114	12,653.4400	12.6534	(1.998)	0	0	0
2019/11/12	R248	06/08/2020	10.20	Call	Bond Future	4,286.5500	4.2865	4,426.7800	4.4268	3.271	0	0	0
2019/11/12	R248	06/08/2020			Bond Future	10.3559	89.3440	10.3176	89.6477	(0.370)	0.0000	0.0000	0
2019/11/12	R248	06/08/2020	9.25	Put	Bond Future	10,871.6900	10.8717	10,629.4100	10.6294	(2.229)	0	0	0
2019/11/12	R248	06/08/2020	9.25	Call	Bond Future	1,281.1600	1.2812	1,342.6300	1.3426	4.798	0	0	20,640
2019/11/12	R248	06/08/2020	10.18	Call	Bond Future	4,202.0300	4.2020	4,340.6400	4.3406	3.299	0	0	0
2019/11/12	R248	06/08/2020	10.18	Put	Bond Future	5,613.1200	5.6131	5,447.9800	5.4480	(2.942)	0	0	0
2019/11/12	R248	06/08/2020	9.00	Call	Bond Future	894.8400	0.8948	940.6300	0.9406	5.117	0	0	3,000

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2019/11/12	R248	06/08/2020	10.20	Put	Bond Future	5,535.1900	5.5352	5,371.6700	5.3717	(2.954)	0	0	0
2019/11/12	R248	06/08/2020	10.19	Call	Bond Future	4,244.2100	4.2442	4,383.6300	4.3836	3.285	0	0	0
2019/11/12	R248	06/08/2020	10.19	Put	Bond Future	5,574.0100	5.5740	5,409.6800	5.4097	(2.948)	0	0	0
2019/11/12	R248	05/11/2020	10.02	Put	Bond Future	6,897.6700	6.8977	6,707.4400	6.7074	(2.758)	0	0	0
2019/11/12	R248	05/11/2020	10.03	Call	Bond Future	3,611.5200	3.6115	3,743.8300	3.7438	3.664	0	0	0
2019/11/12	R248	05/11/2020			Bond Future	10.4315	86.5735	10.3905	86.8952	(0.394)	0.0000	0.0000	0
2019/11/12	R248	05/11/2020	10.04	Call	Bond Future	3,646.2900	3.6463	3,779.4300	3.7794	3.651	0	0	0
2019/11/12	R248	05/11/2020	10.04	Put	Bond Future	6,800.4700	6.8005	6,611.9100	6.6119	(2.773)	0	0	0
2019/11/12	R248	05/11/2020	10.02	Call	Bond Future	3,576.9200	3.5769	3,708.3900	3.7084	3.676	0	0	0
2019/11/12	R248	05/11/2020	10.03	Put	Bond Future	6,848.9100	6.8489	6,659.5200	6.6595	(2.765)	0	0	0

Total

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