



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 27/12/2019 TO 27/12/2019

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
2019/12/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	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
2019/12/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	2025	06/02/2020			Bond Future	136.5788	136.5788	136.3672	136.3672	(0.155)	0.0000	0.0000	5,063
2019/12/27	2025	07/05/2020			Bond Future	139.0964	139.0964	138.8809	138.8809	(0.155)	0.0000	0.0000	0
2019/12/27	2025	06/08/2020			Bond Future	140.2203	140.2203	140.0010	140.0010	(0.156)	0.0000	0.0000	0
2019/12/27	2025	05/11/2020			Bond Future	142.8468	142.8468	142.6234	142.6234	(0.156)	0.0000	0.0000	0
2019/12/27	2029	06/02/2020			Bond Future	101.5989	101.5989	101.5878	101.5878	(0.011)	0.0000	0.0000	3,765
2019/12/27	2029	07/05/2020			Bond Future	102.3620	102.3620	102.3507	102.3507	(0.011)	0.0000	0.0000	0
2019/12/27	2029	06/08/2020			Bond Future	104.2942	104.2942	104.2829	104.2829	(0.011)	0.0000	0.0000	0
2019/12/27	2029	05/11/2020			Bond Future	105.1078	105.1078	105.0963	105.0963	(0.011)	0.0000	0.0000	0
2019/12/27	2030	06/02/2020	9.15	Put	Bond Future	777.9600	0.7780	595.5400	0.5955	(23.449)	0	0	0
2019/12/27	2030	06/02/2020	9.14	Call	Bond Future	1,485.7000	1.4857	1,718.7100	1.7187	15.684	0	0	0
2019/12/27	2030	06/02/2020	9.40	Put	Bond Future	344.7300	0.3447	252.1900	0.2522	(26.844)	0	0	5,000
2019/12/27	2030	06/02/2020	9.25	Call	Bond Future	1,925.3900	1.9254	2,200.2300	2.2002	14.275	0	0	0
2019/12/27	2030	06/02/2020	8.40	Call	Bond Future	71.1600	0.0712	86.0600	0.0861	20.939	0	0	5,820
2019/12/27	2030	06/02/2020			Bond Future	9.0291	93.5648	8.9616	93.9843	(0.748)	0.0000	0.0000	77,583
2019/12/27	2030	06/02/2020	9.00	Put	Bond Future	1,191.2200	1.1912	947.6700	0.9477	(20.445)	0	0	0
2019/12/27	2030	06/02/2020	9.00	Call	Bond Future	1,010.9400	1.0109	1,186.8500	1.1869	17.401	0	0	5,820
2019/12/27	2030	06/02/2020	9.15	Call	Bond Future	1,523.3500	1.5234	1,760.3900	1.7604	15.560	0	0	0
2019/12/27	2030	06/02/2020	9.14	Put	Bond Future	801.6500	0.8017	615.2000	0.6152	(23.258)	0	0	0
2019/12/27	2030	06/02/2020	9.40	Call	Bond Future	2,606.2300	2.6062	2,933.1500	2.9331	12.544	0	0	0
2019/12/27	2030	06/02/2020	9.25	Put	Bond Future	569.5900	0.5696	424.9700	0.4250	(25.390)	0	0	5,000
2019/12/27	2030	06/02/2020	8.40	Put	Bond Future	4,078.1100	4.0781	3,673.5500	3.6736	(9.920)	0	0	0
2019/12/27	2030	06/02/2020	9.16	Call	Bond Future	1,561.4800	1.5615	1,802.4100	1.8024	15.430	0	0	0
2019/12/27	2030	06/02/2020	9.16	Put	Bond Future	754.8100	0.7548	576.2800	0.5763	(23.652)	0	0	0
2019/12/27	2030	07/05/2020	8.79	Call	Bond Future	1,251.7100	1.2517	1,288.1300	1.2881	2.910	0	0	0
2019/12/27	2030	07/05/2020	8.78	Put	Bond Future	3,152.2700	3.1523	2,760.0000	2.7600	(12.444)	0	0	0
2019/12/27	2030	07/05/2020			Bond Future	9.0926	95.2666	9.0225	95.6937	(0.771)	0.0000	0.0000	0
2019/12/27	2030	07/05/2020	8.80	Call	Bond Future	1,275.3200	1.2753	1,313.5400	1.3135	2.997	0	0	0
2019/12/27	2030	07/05/2020	8.80	Put	Bond Future	3,074.5800	3.0746	2,685.6700	2.6857	(12.649)	0	0	0
2019/12/27	2030	07/05/2020	8.79	Put	Bond Future	3,113.2600	3.1133	2,722.5500	2.7225	(12.550)	0	0	0
2019/12/27	2030	07/05/2020	8.78	Call	Bond Future	1,228.3800	1.2284	1,263.2400	1.2632	2.838	0	0	0
2019/12/27	2030	06/08/2020	9.11	Call	Bond Future	2,554.4500	2.5544	2,703.1900	2.7032	5.823	0	0	0
2019/12/27	2030	06/08/2020			Bond Future	9.1572	93.0098	9.0842	93.4450	(0.797)	0.0000	0.0000	0
2019/12/27	2030	06/08/2020	9.09	Call	Bond Future	2,495.0400	2.4950	2,640.3700	2.6404	5.825	0	0	0
2019/12/27	2030	06/08/2020	9.09	Put	Bond Future	2,895.4200	2.8954	2,605.5600	2.6056	(10.011)	0	0	0
2019/12/27	2030	06/08/2020	9.11	Put	Bond Future	2,835.3600	2.8354	2,548.9100	2.5489	(10.103)	0	0	0
2019/12/27	2030	06/08/2020	9.10	Call	Bond Future	2,524.7900	2.5248	2,671.6900	2.6717	5.818	0	0	0
2019/12/27	2030	06/08/2020	9.10	Put	Bond Future	2,865.4100	2.8654	2,577.1200	2.5771	(10.061)	0	0	0
2019/12/27	2030	05/11/2020	10.06	Put	Bond Future	1,550.8800	1.5509	1,385.7300	1.3857	(10.649)	0	0	1,000
2019/12/27	2030	05/11/2020	8.73	Call	Bond Future	1,948.4100	1.9484	2,070.7900	2.0708	6.281	0	0	3,000
2019/12/27	2030	05/11/2020	9.39	Put	Bond Future	2,783.7300	2.7837	2,543.1100	2.5431	(8.644)	0	0	0
2019/12/27	2030	05/11/2020	9.38	Call	Bond Future	3,762.5400	3.7625	3,963.8800	3.9639	5.351	0	0	0
2019/12/27	2030	05/11/2020			Bond Future	9.2151	94.7539	9.1392	95.1971	(0.823)	0.0000	0.0000	0

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2019/12/27	2030	05/11/2020	8.34	Put	Bond Future	6,461.7900	6.4618	6,097.6100	6.0976	(5.636)	0	0	0
2019/12/27	2030	05/11/2020	8.34	Call	Bond Future	1,176.3600	1.1764	1,255.4200	1.2554	6.721	0	0	1,000
2019/12/27	2030	05/11/2020	9.04	Put	Bond Future	3,763.2100	3.7632	3,477.4900	3.4775	(7.592)	0	0	0
2019/12/27	2030	05/11/2020	9.04	Call	Bond Future	2,735.9400	2.7359	2,893.4600	2.8935	5.757	0	0	1,000
2019/12/27	2030	05/11/2020	10.06	Call	Bond Future	6,306.8400	6.3068	6,584.9300	6.5849	4.409	0	0	0
2019/12/27	2030	05/11/2020	8.73	Put	Bond Future	4,831.2000	4.8312	4,510.3400	4.5103	(6.641)	0	0	0
2019/12/27	2030	05/11/2020	9.23	Put	Bond Future	3,201.6100	3.2016	2,940.3500	2.9404	(8.160)	0	0	0
2019/12/27	2030	05/11/2020	10.37	Put	Bond Future	1,155.7500	1.1558	1,021.8200	1.0218	(11.588)	0	0	16,000
2019/12/27	2030	05/11/2020	9.39	Call	Bond Future	3,795.4500	3.7955	3,998.0700	3.9981	5.338	0	0	0
2019/12/27	2030	05/11/2020	9.38	Put	Bond Future	2,808.2700	2.8083	2,566.3700	2.5664	(8.614)	0	0	0
2019/12/27	2030	05/11/2020	10.47	Call	Bond Future	7,980.5700	7.9806	8,299.9700	8.3000	4.002	0	0	0
2019/12/27	2030	05/11/2020	10.47	Put	Bond Future	1,031.9600	1.0320	908.1200	0.9081	(12.000)	0	0	3,000
2019/12/27	2030	05/11/2020	9.23	Call	Bond Future	3,288.4700	3.2885	3,470.4500	3.4705	5.534	0	0	3,000
2019/12/27	2030	05/11/2020	8.53	Put	Bond Future	5,626.3300	5.6263	5,282.2600	5.2823	(6.115)	0	0	0
2019/12/27	2030	05/11/2020	8.53	Call	Bond Future	1,521.0700	1.5211	1,620.2400	1.6202	6.520	0	0	16,000
2019/12/27	2030	05/11/2020	9.03	Put	Bond Future	3,794.7200	3.7947	3,507.7300	3.5077	(7.563)	0	0	0
2019/12/27	2030	05/11/2020	9.03	Call	Bond Future	2,708.3300	2.7083	2,864.5800	2.8646	5.769	0	0	16,000
2019/12/27	2030	05/11/2020	10.37	Call	Bond Future	7,576.2700	7.5763	7,885.5800	7.8856	4.083	0	0	0
2019/12/27	2030	05/11/2020	9.40	Call	Bond Future	3,828.1500	3.8281	4,032.0500	4.0320	5.326	0	0	0
2019/12/27	2030	05/11/2020	9.40	Put	Bond Future	2,759.0300	2.7590	2,519.6900	2.5197	(8.675)	0	0	0
2019/12/27	2032	06/02/2020	9.40	Put	Bond Future	1,288.1100	1.2881	1,013.7500	1.0138	(21.299)	0	0	0
2019/12/27	2032	06/02/2020			Bond Future	9.4074	94.7315	9.3449	95.1537	(0.664)	0.0000	0.0000	71,285
2019/12/27	2032	06/02/2020	9.39	Call	Bond Future	1,204.2500	1.2042	1,348.2900	1.3483	11.961	0	0	0
2019/12/27	2032	06/02/2020	9.39	Put	Bond Future	1,321.4200	1.3214	1,043.2000	1.0432	(21.055)	0	0	0
2019/12/27	2032	06/02/2020	9.40	Call	Bond Future	1,238.3800	1.2384	1,386.2800	1.3863	11.943	0	0	0
2019/12/27	2032	06/02/2020	9.38	Call	Bond Future	1,170.7800	1.1708	1,310.8600	1.3109	11.965	0	0	0
2019/12/27	2032	06/02/2020	9.38	Put	Bond Future	1,355.4600	1.3555	1,073.2800	1.0733	(20.818)	0	0	0
2019/12/27	2032	07/05/2020	9.19	Call	Bond Future	1,535.5100	1.5355	1,481.1700	1.4812	(3.539)	0	0	0
2019/12/27	2032	07/05/2020			Bond Future	9.4763	92.2948	9.4116	92.7248	(0.683)	0.0000	0.0000	0
2019/12/27	2032	07/05/2020	9.17	Call	Bond Future	1,482.1200	1.4821	1,422.7600	1.4228	(4.005)	0	0	0
2019/12/27	2032	07/05/2020	9.17	Put	Bond Future	3,541.4800	3.5415	3,052.0600	3.0521	(13.820)	0	0	0
2019/12/27	2032	07/05/2020	9.19	Put	Bond Future	3,458.4900	3.4585	2,974.0900	2.9741	(14.006)	0	0	0
2019/12/27	2032	07/05/2020	9.18	Call	Bond Future	1,508.6700	1.5087	1,451.8000	1.4518	(3.770)	0	0	0
2019/12/27	2032	07/05/2020	9.18	Put	Bond Future	3,499.8000	3.4998	3,012.8700	3.0129	(13.913)	0	0	0
2019/12/27	2032	06/08/2020	9.46	Put	Bond Future	3,313.4900	3.3135	3,111.7000	3.1117	(6.090)	0	0	0
2019/12/27	2032	06/08/2020	9.45	Call	Bond Future	2,720.8600	2.7209	2,955.7000	2.9557	8.631	0	0	0
2019/12/27	2032	06/08/2020			Bond Future	9.5458	93.9909	9.4786	94.4290	(0.703)	0.0000	0.0000	0
2019/12/27	2032	06/08/2020	9.46	Call	Bond Future	2,753.2400	2.7532	2,989.5800	2.9896	8.584	0	0	0
2019/12/27	2032	06/08/2020	9.45	Put	Bond Future	3,346.7500	3.3468	3,143.4600	3.1435	(6.074)	0	0	0
2019/12/27	2032	06/08/2020	9.47	Call	Bond Future	2,785.5200	2.7855	3,023.6500	3.0237	8.549	0	0	0
2019/12/27	2032	06/08/2020	9.47	Put	Bond Future	3,280.1900	3.2802	3,080.1900	3.0802	(6.097)	0	0	0
2019/12/27	2032	05/11/2020	9.61	Put	Bond Future	3,681.0700	3.6811	3,470.2300	3.4702	(5.728)	0	0	0
2019/12/27	2032	05/11/2020	10.99	Call	Bond Future	9,307.1600	9.3072	9,632.1200	9.6321	3.492	0	0	0
2019/12/27	2032	05/11/2020	9.44	Put	Bond Future	4,238.7000	4.2387	4,007.7200	4.0077	(5.449)	0	0	0
2019/12/27	2032	05/11/2020	11.08	Call	Bond Future	9,706.4600	9.7065	10,039.8100	10.0398	3.434	0	0	0
2019/12/27	2032	05/11/2020	9.77	Put	Bond Future	3,210.9700	3.2110	3,021.0800	3.0211	(5.914)	0	0	0
2019/12/27	2032	05/11/2020			Bond Future	9.6140	91.5948	9.5444	92.0410	(0.724)	0.0000	0.0000	0

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2019/12/27	2032	05/11/2020	10.99	Put	Bond Future	1,063.8900	1.0639	942.6100	0.9426	(11.400)	0	0	3,000
2019/12/27	2032	05/11/2020	9.76	Call	Bond Future	4,165.6300	4.1656	4,420.1300	4.4201	6.110	0	0	0
2019/12/27	2032	05/11/2020	9.76	Put	Bond Future	3,238.7900	3.2388	3,047.0500	3.0470	(5.920)	0	0	0
2019/12/27	2032	05/11/2020	9.11	Call	Bond Future	2,200.3700	2.2004	2,375.8500	2.3759	7.975	0	0	3,000
2019/12/27	2032	05/11/2020	9.61	Call	Bond Future	3,655.4900	3.6555	3,890.8900	3.8909	6.440	0	0	3,000
2019/12/27	2032	05/11/2020	9.44	Call	Bond Future	3,117.0000	3.1170	3,332.2600	3.3323	6.906	0	0	1,000
2019/12/27	2032	05/11/2020	11.08	Put	Bond Future	960.6000	0.9606	847.7100	0.8477	(11.752)	0	0	1,000
2019/12/27	2032	05/11/2020	9.77	Call	Bond Future	4,200.8100	4.2008	4,457.1600	4.4572	6.102	0	0	0
2019/12/27	2032	05/11/2020	9.11	Put	Bond Future	5,501.7300	5.5017	5,230.9700	5.2310	(4.921)	0	0	0
2019/12/27	2032	05/11/2020	8.94	Put	Bond Future	6,249.7400	6.2497	5,957.3200	5.9573	(4.679)	0	0	0
2019/12/27	2032	05/11/2020	8.94	Call	Bond Future	1,798.1300	1.7981	1,951.9500	1.9519	8.554	0	0	1,000
2019/12/27	2032	05/11/2020	9.75	Call	Bond Future	4,130.5700	4.1306	4,382.8800	4.3829	6.108	0	0	0
2019/12/27	2032	05/11/2020	9.75	Put	Bond Future	3,266.8000	3.2668	3,072.8700	3.0729	(5.936)	0	0	0
2019/12/27	2033	06/02/2020			Bond Future	101.1602	101.1602	101.6044	101.6044	0.439	0.0000	0.0000	6,960
2019/12/27	2033	07/05/2020			Bond Future	101.8329	101.8329	102.2852	102.2852	0.444	0.0000	0.0000	0
2019/12/27	2033	06/08/2020			Bond Future	103.7552	103.7552	104.2162	104.2162	0.444	0.0000	0.0000	0
2019/12/27	2033	05/11/2020			Bond Future	104.4802	104.4802	104.9499	104.9499	0.450	0.0000	0.0000	0
2019/12/27	2037	06/02/2020	9.67	Call	Bond Future	677.5600	0.6776	761.2700	0.7613	12.355	0	0	0
2019/12/27	2037	06/02/2020	9.66	Put	Bond Future	2,575.8000	2.5758	2,152.1900	2.1522	(16.446)	0	0	0
2019/12/27	2037	06/02/2020			Bond Future	9.9150	88.7422	9.8474	89.2461	(0.682)	0.0000	0.0000	77,689
2019/12/27	2037	06/02/2020	9.68	Call	Bond Future	702.7600	0.7028	790.0000	0.7900	12.414	0	0	0
2019/12/27	2037	06/02/2020	9.68	Put	Bond Future	2,472.6400	2.4726	2,055.9100	2.0559	(16.854)	0	0	0
2019/12/27	2037	06/02/2020	9.67	Put	Bond Future	2,523.9300	2.5239	2,103.6700	2.1037	(16.651)	0	0	0
2019/12/27	2037	06/02/2020	9.66	Call	Bond Future	652.8400	0.6528	733.2000	0.7332	12.309	0	0	0
2019/12/27	2037	07/05/2020	9.60	Put	Bond Future	4,364.1600	4.3642	3,830.4200	3.8304	(12.230)	0	0	0
2019/12/27	2037	07/05/2020	9.59	Call	Bond Future	1,404.9300	1.4049	1,381.8600	1.3819	(1.642)	0	0	0
2019/12/27	2037	07/05/2020			Bond Future	9.9910	90.3563	9.9212	90.8693	(0.699)	0.0000	0.0000	0
2019/12/27	2037	07/05/2020	9.60	Call	Bond Future	1,432.2900	1.4323	1,411.6100	1.4116	(1.444)	0	0	0
2019/12/27	2037	07/05/2020	9.59	Put	Bond Future	4,413.6800	4.4137	3,877.5500	3.8775	(12.147)	0	0	0
2019/12/27	2037	07/05/2020	9.61	Call	Bond Future	1,459.9700	1.4600	1,441.7100	1.4417	(1.251)	0	0	0
2019/12/27	2037	07/05/2020	9.61	Put	Bond Future	4,315.0500	4.3150	3,783.7300	3.7837	(12.313)	0	0	0
2019/12/27	2037	06/08/2020	9.88	Put	Bond Future	4,208.3500	4.2083	3,963.9000	3.9639	(5.809)	0	0	0
2019/12/27	2037	06/08/2020			Bond Future	10.0689	87.7565	9.9967	88.2792	(0.717)	0.0000	0.0000	0
2019/12/27	2037	06/08/2020	9.87	Call	Bond Future	2,797.2200	2.7972	3,073.4500	3.0735	9.875	0	0	0
2019/12/27	2037	06/08/2020	9.87	Put	Bond Future	4,248.4300	4.2484	4,001.9400	4.0019	(5.802)	0	0	0
2019/12/27	2037	06/08/2020	9.88	Call	Bond Future	2,830.9600	2.8310	3,109.2300	3.1092	9.830	0	0	0
2019/12/27	2037	06/08/2020	9.86	Call	Bond Future	2,763.4200	2.7634	3,038.1400	3.0381	9.941	0	0	0
2019/12/27	2037	06/08/2020	9.86	Put	Bond Future	4,288.5400	4.2885	4,040.5400	4.0405	(5.783)	0	0	0
2019/12/27	2037	05/11/2020	10.18	Call	Bond Future	4,395.4200	4.3954	4,618.8400	4.6188	5.083	0	0	0
2019/12/27	2037	05/11/2020	10.17	Put	Bond Future	4,148.0700	4.1481	3,837.5900	3.8376	(7.485)	0	0	0
2019/12/27	2037	05/11/2020			Bond Future	10.1404	89.4041	10.0658	89.9365	(0.735)	0.0000	0.0000	0
2019/12/27	2037	05/11/2020	10.19	Call	Bond Future	4,432.5700	4.4326	4,657.4500	4.6575	5.073	0	0	0
2019/12/27	2037	05/11/2020	10.19	Put	Bond Future	4,080.7200	4.0807	3,773.1500	3.7731	(7.537)	0	0	0
2019/12/27	2037	05/11/2020	10.17	Call	Bond Future	4,358.4100	4.3584	4,580.3800	4.5804	5.093	0	0	0
2019/12/27	2037	05/11/2020	10.18	Put	Bond Future	4,114.2800	4.1143	3,805.2500	3.8052	(7.511)	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
2019/12/27	2038	06/02/2020			Bond Future	117.1029	117.1029	117.0906	117.0906	(0.010)	0.0000	0.0000	10,886
2019/12/27	2038	07/05/2020			Bond Future	119.2615	119.2615	119.2490	119.2490	(0.010)	0.0000	0.0000	0
2019/12/27	2038	06/08/2020			Bond Future	119.8234	119.8234	119.8106	119.8106	(0.011)	0.0000	0.0000	0
2019/12/27	2038	05/11/2020			Bond Future	122.0677	122.0677	122.0549	122.0549	(0.010)	0.0000	0.0000	0
2019/12/27	2040	06/02/2020	9.76	Call	Bond Future	611.0800	0.6111	754.4500	0.7544	23.462	0	0	0
2019/12/27	2040	06/02/2020	9.00	Put	Bond Future	8,863.7200	8.8637	8,325.4700	8.3255	(6.073)	0	0	0
2019/12/27	2040	06/02/2020			Bond Future	10.0352	91.4097	9.9676	91.9499	(0.674)	0.0000	0.0000	52,644
2019/12/27	2040	06/02/2020	9.74	Call	Bond Future	563.4500	0.5634	699.2300	0.6992	24.098	0	0	0
2019/12/27	2040	06/02/2020	9.74	Put	Bond Future	2,959.4000	2.9594	2,555.0400	2.5550	(13.664)	0	0	0
2019/12/27	2040	06/02/2020	8.40	Put	Bond Future	14,618.7300	14.6187	14,078.6000	14.0786	(3.695)	0	0	0
2019/12/27	2040	06/02/2020	8.40	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/12/27	2040	06/02/2020	9.76	Put	Bond Future	2,841.5900	2.8416	2,444.8200	2.4448	(13.963)	0	0	0
2019/12/27	2040	06/02/2020	9.00	Call	Bond Future	7.0700	0.0071	8.9600	0.0090	26.733	0	0	0
2019/12/27	2040	06/02/2020	9.75	Call	Bond Future	586.9500	0.5870	726.8900	0.7269	23.842	0	0	0
2019/12/27	2040	06/02/2020	9.75	Put	Bond Future	2,900.1200	2.9001	2,499.9200	2.4999	(13.799)	0	0	0
2019/12/27	2040	07/05/2020	9.74	Call	Bond Future	1,632.1500	1.6322	1,623.3600	1.6234	(0.539)	0	0	0
2019/12/27	2040	07/05/2020	9.75	Put	Bond Future	4,570.4700	4.5705	4,014.6000	4.0146	(12.162)	0	0	0
2019/12/27	2040	07/05/2020			Bond Future	10.1117	93.0723	10.0419	93.6223	(0.690)	0.0000	0.0000	0
2019/12/27	2040	07/05/2020	9.50	Put	Bond Future	6,001.9100	6.0019	5,393.9500	5.3939	(10.129)	0	0	0
2019/12/27	2040	07/05/2020	9.50	Call	Bond Future	997.0800	0.9971	939.0900	0.9391	(5.816)	0	0	2,640
2019/12/27	2040	07/05/2020	10.00	Put	Bond Future	3,401.9000	3.4019	2,898.2000	2.8982	(14.806)	0	0	0
2019/12/27	2040	07/05/2020	10.00	Call	Bond Future	2,519.4800	2.5195	2,565.7500	2.5657	1.836	0	0	2,640
2019/12/27	2040	07/05/2020	9.74	Put	Bond Future	4,622.5400	4.6225	4,063.7800	4.0638	(12.088)	0	0	0
2019/12/27	2040	07/05/2020	9.75	Call	Bond Future	1,662.5600	1.6626	1,656.6600	1.6567	(0.355)	0	0	0
2019/12/27	2040	07/05/2020	9.73	Call	Bond Future	1,601.8500	1.6019	1,590.6300	1.5906	(0.700)	0	0	0
2019/12/27	2040	07/05/2020	9.73	Put	Bond Future	4,674.8400	4.6748	4,113.6500	4.1137	(12.004)	0	0	0
2019/12/27	2040	06/08/2020	10.04	Call	Bond Future	3,215.7500	3.2157	3,434.8000	3.4348	6.812	0	0	0
2019/12/27	2040	06/08/2020	10.02	Put	Bond Future	4,471.0700	4.4711	4,125.2500	4.1252	(7.735)	0	0	0
2019/12/27	2040	06/08/2020	10.03	Call	Bond Future	3,178.8100	3.1788	3,395.7300	3.3957	6.824	0	0	0
2019/12/27	2040	06/08/2020			Bond Future	10.1899	90.2716	10.1178	90.8319	(0.708)	0.0000	0.0000	0
2019/12/27	2040	06/08/2020	10.04	Put	Bond Future	4,386.4700	4.3865	4,045.2000	4.0452	(7.780)	0	0	0
2019/12/27	2040	06/08/2020	10.02	Call	Bond Future	3,142.3700	3.1424	3,356.8700	3.3569	6.826	0	0	0
2019/12/27	2040	06/08/2020	10.03	Put	Bond Future	4,428.4600	4.4285	4,085.0600	4.0851	(7.754)	0	0	0
2019/12/27	2040	05/11/2020	11.70	Put	Bond Future	1,325.2200	1.3252	1,173.1600	1.1732	(11.474)	0	0	2,000
2019/12/27	2040	05/11/2020	10.23	Call	Bond Future	4,403.4600	4.4035	4,696.5400	4.6965	6.656	0	0	2,000
2019/12/27	2040	05/11/2020	9.50	Call	Bond Future	2,034.4600	2.0345	2,217.7400	2.2177	9.009	0	0	2,000
2019/12/27	2040	05/11/2020	10.00	Call	Bond Future	3,554.4500	3.5544	3,817.7700	3.8178	7.408	0	0	2,000
2019/12/27	2040	05/11/2020	10.30	Call	Bond Future	4,677.4600	4.6775	4,981.1800	4.9812	6.493	0	0	0
2019/12/27	2040	05/11/2020			Bond Future	10.2618	91.9667	10.1874	92.5375	(0.725)	0.0000	0.0000	0
2019/12/27	2040	05/11/2020	9.73	Put	Bond Future	6,882.0100	6.8820	6,534.5200	6.5345	(5.049)	0	0	0
2019/12/27	2040	05/11/2020	9.73	Call	Bond Future	2,675.2000	2.6752	2,898.4900	2.8985	8.347	0	0	2,000
2019/12/27	2040	05/11/2020	10.23	Put	Bond Future	4,646.5900	4.6466	4,368.8900	4.3689	(5.976)	0	0	0
2019/12/27	2040	05/11/2020	10.30	Put	Bond Future	4,386.7700	4.3868	4,119.7100	4.1197	(6.088)	0	0	0
2019/12/27	2040	05/11/2020	11.70	Call	Bond Future	11,312.2300	11.3122	11,730.9500	11.7310	3.701	0	0	0
2019/12/27	2040	05/11/2020	9.50	Put	Bond Future	8,157.2400	8.1572	7,769.7400	7.7697	(4.750)	0	0	0
2019/12/27	2040	05/11/2020	10.00	Put	Bond Future	5,587.5100	5.5875	5,280.0500	5.2800	(5.503)	0	0	0
2019/12/27	2040	05/11/2020	10.32	Put	Bond Future	4,314.6200	4.3146	4,050.9000	4.0509	(6.112)	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
2019/12/27	2040	05/11/2020	10.31	Call	Bond Future	4,717.1100	4.7171	5,022.3300	5.0223	6.470	0	0	0
2019/12/27	2040	05/11/2020	11.50	Call	Bond Future	10,337.0800	10.3371	10,732.6000	10.7326	3.826	0	0	0
2019/12/27	2040	05/11/2020	11.50	Put	Bond Future	1,628.4500	1.6284	1,453.1900	1.4532	(10.762)	0	0	2,000
2019/12/27	2040	05/11/2020	10.32	Call	Bond Future	4,756.9100	4.7569	5,063.9700	5.0640	6.455	0	0	0
2019/12/27	2040	05/11/2020	10.31	Put	Bond Future	4,350.5700	4.3506	4,085.0100	4.0850	(6.104)	0	0	0
2019/12/27	2044	06/02/2020	9.77	Put	Bond Future	3,297.4800	3.2975	2,871.8100	2.8718	(12.909)	0	0	0
2019/12/27	2044	06/02/2020	9.74	Call	Bond Future	433.0700	0.4331	543.8300	0.5438	25.576	0	0	328
2019/12/27	2044	06/02/2020	10.78	Put	Bond Future	229.4300	0.2294	169.8100	0.1698	(25.986)	0	0	328
2019/12/27	2044	06/02/2020			Bond Future	10.1095	88.0756	10.0419	88.6220	(0.668)	0.0000	0.0000	50,701
2019/12/27	2044	06/02/2020	9.77	Call	Bond Future	493.6900	0.4937	614.4000	0.6144	24.451	0	0	0
2019/12/27	2044	06/02/2020	9.09	Put	Bond Future	8,895.1100	8.8951	8,350.8000	8.3508	(6.119)	0	0	0
2019/12/27	2044	06/02/2020	9.09	Call	Bond Future	8.0300	0.0080	10.1000	0.0101	25.778	0	0	328
2019/12/27	2044	06/02/2020	9.74	Put	Bond Future	3,491.8000	3.4918	3,056.1800	3.0562	(12.476)	0	0	0
2019/12/27	2044	06/02/2020	9.78	Call	Bond Future	515.0800	0.5151	638.9200	0.6389	24.043	0	0	0
2019/12/27	2044	06/02/2020	9.76	Put	Bond Future	3,361.5500	3.3615	2,932.6900	2.9327	(12.758)	0	0	0
2019/12/27	2044	06/02/2020	10.78	Call	Bond Future	5,358.1300	5.3581	5,844.8900	5.8449	9.085	0	0	0
2019/12/27	2044	06/02/2020	9.78	Put	Bond Future	3,234.1500	3.2342	2,811.6100	2.8116	(13.065)	0	0	0
2019/12/27	2044	06/02/2020	9.76	Call	Bond Future	472.9100	0.4729	590.4300	0.5904	24.850	0	0	0
2019/12/27	2044	07/05/2020	9.45	Put	Bond Future	6,947.5100	6.9475	6,227.6300	6.2276	(10.362)	0	0	0
2019/12/27	2044	07/05/2020	9.97	Put	Bond Future	3,935.1900	3.9352	3,313.1500	3.3131	(15.807)	0	0	0
2019/12/27	2044	07/05/2020	9.33	Call	Bond Future	566.9500	0.5670	425.4900	0.4255	(24.951)	0	0	100
2019/12/27	2044	07/05/2020	9.98	Call	Bond Future	2,242.2600	2.2423	2,180.0200	2.1800	(2.776)	0	0	100
2019/12/27	2044	07/05/2020	9.26	Call	Bond Future	464.7700	0.4648	337.4200	0.3374	(27.401)	0	0	556
2019/12/27	2044	07/05/2020	9.81	Call	Bond Future	1,677.5300	1.6775	1,562.4800	1.5625	(6.858)	0	0	0
2019/12/27	2044	07/05/2020	9.79	Put	Bond Future	4,843.3400	4.8433	4,166.9500	4.1669	(13.965)	0	0	0
2019/12/27	2044	07/05/2020			Bond Future	10.1842	89.6775	10.1145	90.2339	(0.684)	0.0000	0.0000	0
2019/12/27	2044	07/05/2020	10.81	Call	Bond Future	6,069.7400	6.0697	6,304.9700	6.3050	3.875	0	0	0
2019/12/27	2044	07/05/2020	10.81	Put	Bond Future	1,327.9100	1.3279	1,006.8100	1.0068	(24.181)	0	0	129
2019/12/27	2044	07/05/2020	9.33	Put	Bond Future	7,815.0100	7.8150	7,117.2200	7.1172	(8.929)	0	0	0
2019/12/27	2044	07/05/2020	9.81	Put	Bond Future	4,735.2700	4.7353	4,063.8900	4.0639	(14.178)	0	0	0
2019/12/27	2044	07/05/2020	9.79	Call	Bond Future	1,617.1700	1.6172	1,497.1100	1.4971	(7.424)	0	0	0
2019/12/27	2044	07/05/2020	9.45	Call	Bond Future	776.5700	0.7766	613.0200	0.6130	(21.061)	0	0	129
2019/12/27	2044	07/05/2020	9.97	Call	Bond Future	2,206.4600	2.2065	2,140.7500	2.1407	(2.978)	0	0	129
2019/12/27	2044	07/05/2020	9.98	Put	Bond Future	3,889.0000	3.8890	3,270.4300	3.2704	(15.906)	0	0	0
2019/12/27	2044	07/05/2020	11.09	Call	Bond Future	7,648.5300	7.6485	7,968.2700	7.9683	4.180	0	0	0
2019/12/27	2044	07/05/2020	9.26	Put	Bond Future	8,350.5700	8.3506	7,666.8900	7.6669	(8.187)	0	0	0
2019/12/27	2044	07/05/2020	9.91	Put	Bond Future	4,222.0300	4.2220	3,579.7600	3.5798	(15.212)	0	0	0
2019/12/27	2044	07/05/2020	9.80	Put	Bond Future	4,788.9800	4.7890	4,115.0600	4.1151	(14.072)	0	0	0
2019/12/27	2044	07/05/2020	11.09	Put	Bond Future	924.5500	0.9245	687.9600	0.6880	(25.590)	0	0	100
2019/12/27	2044	07/05/2020	9.91	Call	Bond Future	1,998.7500	1.9988	1,912.8100	1.9128	(4.300)	0	0	556
2019/12/27	2044	07/05/2020	11.02	Call	Bond Future	7,247.5700	7.2476	7,548.4400	7.5484	4.151	0	0	0
2019/12/27	2044	07/05/2020	11.02	Put	Bond Future	1,011.4600	1.0115	756.0000	0.7560	(25.257)	0	0	556
2019/12/27	2044	07/05/2020	9.80	Call	Bond Future	1,647.0900	1.6471	1,529.5000	1.5295	(7.139)	0	0	0
2019/12/27	2044	06/08/2020	9.98	Call	Bond Future	2,739.5900	2.7396	3,019.3200	3.0193	10.211	0	0	602
2019/12/27	2044	06/08/2020	11.09	Put	Bond Future	1,622.8800	1.6229	1,599.4600	1.5995	(1.443)	0	0	602
2019/12/27	2044	06/08/2020	9.01	Call	Bond Future	579.9600	0.5800	583.4700	0.5835	0.605	0	0	140
2019/12/27	2044	06/08/2020	9.66	Call	Bond Future	1,736.8100	1.7368	1,931.1600	1.9312	11.190	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
2019/12/27	2044	06/08/2020	9.88	Call	Bond Future	2,399.7600	2.3998	2,654.3900	2.6544	10.611	0	0	0
2019/12/27	2044	06/08/2020			Bond Future	10.2606	86.9396	10.1886	87.5064	(0.702)	0.0000	0.0000	0
2019/12/27	2044	06/08/2020	9.36	Put	Bond Future	8,628.6400	8.6286	8,131.2500	8.1313	(5.764)	0	0	0
2019/12/27	2044	06/08/2020	9.36	Call	Bond Future	1,067.9100	1.0679	1,137.3300	1.1373	6.501	0	0	602
2019/12/27	2044	06/08/2020	9.98	Put	Bond Future	4,984.3400	4.9843	4,697.2600	4.6973	(5.760)	0	0	0
2019/12/27	2044	06/08/2020	9.86	Call	Bond Future	2,334.7700	2.3348	2,584.3000	2.5843	10.688	0	0	0
2019/12/27	2044	06/08/2020	9.86	Put	Bond Future	5,569.2500	5.5692	5,251.9700	5.2520	(5.697)	0	0	0
2019/12/27	2044	06/08/2020	11.09	Call	Bond Future	7,732.2200	7.7322	8,275.6100	8.2756	7.028	0	0	0
2019/12/27	2044	06/08/2020	9.01	Put	Bond Future	11,375.5600	11.3756	10,812.2600	10.8123	(4.952)	0	0	0
2019/12/27	2044	06/08/2020	9.66	Put	Bond Future	6,661.8300	6.6618	6,289.3700	6.2894	(5.591)	0	0	0
2019/12/27	2044	06/08/2020	9.88	Put	Bond Future	5,468.0200	5.4680	5,155.8400	5.1558	(5.709)	0	0	0
2019/12/27	2044	06/08/2020	10.93	Call	Bond Future	6,895.8700	6.8959	7,410.4600	7.4105	7.462	0	0	0
2019/12/27	2044	06/08/2020	10.93	Put	Bond Future	1,907.2900	1.9073	1,855.0700	1.8551	(2.738)	0	0	140
2019/12/27	2044	06/08/2020	9.87	Call	Bond Future	2,367.2700	2.3673	2,619.0900	2.6191	10.638	0	0	0
2019/12/27	2044	06/08/2020	9.87	Put	Bond Future	5,518.5800	5.5186	5,203.5900	5.2036	(5.708)	0	0	0
2019/12/27	2044	05/11/2020	11.43	Call	Bond Future	9,737.8400	9.7378	10,152.8400	10.1528	4.262	0	0	0
2019/12/27	2044	05/11/2020	9.72	Put	Bond Future	7,457.7600	7.4578	7,097.0200	7.0970	(4.837)	0	0	0
2019/12/27	2044	05/11/2020	9.97	Call	Bond Future	3,296.3800	3.2964	3,553.5100	3.5535	7.800	0	0	568
2019/12/27	2044	05/11/2020	9.29	Put	Bond Future	10,203.6900	10.2037	9,724.8500	9.7249	(4.693)	0	0	0
2019/12/27	2044	05/11/2020	9.96	Put	Bond Future	6,212.0500	6.2121	5,889.8800	5.8899	(5.186)	0	0	0
2019/12/27	2044	05/11/2020	10.36	Call	Bond Future	4,740.3700	4.7404	5,055.2400	5.0552	6.642	0	0	0
2019/12/27	2044	05/11/2020			Bond Future	10.3307	88.5723	10.2565	89.1497	(0.718)	0.0000	0.0000	0
2019/12/27	2044	05/11/2020	9.72	Call	Bond Future	2,508.6900	2.5087	2,725.2900	2.7253	8.634	0	0	1,815
2019/12/27	2044	05/11/2020	9.97	Put	Bond Future	6,163.9200	6.1639	5,843.7100	5.8437	(5.195)	0	0	0
2019/12/27	2044	05/11/2020	9.96	Call	Bond Future	3,262.7600	3.2628	3,517.9300	3.5179	7.821	0	0	0
2019/12/27	2044	05/11/2020	11.38	Call	Bond Future	9,481.6400	9.4816	9,911.6900	9.9117	4.536	0	0	0
2019/12/27	2044	05/11/2020	11.38	Put	Bond Future	1,962.1900	1.9622	1,814.9000	1.8149	(7.506)	0	0	568
2019/12/27	2044	05/11/2020	10.34	Call	Bond Future	4,660.5600	4.6606	4,972.4100	4.9724	6.691	0	0	0
2019/12/27	2044	05/11/2020	10.34	Put	Bond Future	4,588.5000	4.5885	4,323.0100	4.3230	(5.786)	0	0	0
2019/12/27	2044	05/11/2020	11.17	Put	Bond Future	2,312.3000	2.3123	2,197.6700	2.1977	(4.957)	0	0	1,815
2019/12/27	2044	05/11/2020	11.43	Put	Bond Future	1,888.0500	1.8881	1,725.7100	1.7257	(8.598)	0	0	1,815
2019/12/27	2044	05/11/2020	8.87	Put	Bond Future	13,493.5300	13.4935	12,965.2500	12.9653	(3.915)	0	0	0
2019/12/27	2044	05/11/2020	9.29	Call	Bond Future	1,482.4200	1.4824	1,580.9200	1.5809	6.645	0	0	568
2019/12/27	2044	05/11/2020	10.36	Put	Bond Future	4,514.0300	4.5140	4,251.5600	4.2516	(5.815)	0	0	0
2019/12/27	2044	05/11/2020	11.17	Call	Bond Future	8,417.9500	8.4179	8,880.6600	8.8807	5.497	0	0	0
2019/12/27	2044	05/11/2020	8.87	Call	Bond Future	836.6400	0.8366	885.7000	0.8857	5.864	0	0	1,815
2019/12/27	2044	05/11/2020	10.02	Put	Bond Future	5,928.1500	5.9282	5,615.7000	5.6157	(5.271)	0	0	0
2019/12/27	2044	05/11/2020	10.02	Call	Bond Future	3,467.5100	3.4675	3,732.4000	3.7324	7.639	0	0	1,815
2019/12/27	2044	05/11/2020	10.35	Call	Bond Future	4,700.4000	4.7004	5,013.7600	5.0138	6.667	0	0	0
2019/12/27	2044	05/11/2020	10.35	Put	Bond Future	4,551.1400	4.5511	4,287.1600	4.2872	(5.800)	0	0	0
2019/12/27	2046	06/02/2020			Bond Future	107.5547	107.5547	107.5442	107.5442	(0.010)	0.0000	0.0000	12,850
2019/12/27	2046	07/05/2020			Bond Future	107.7935	107.7935	107.7828	107.7828	(0.010)	0.0000	0.0000	0
2019/12/27	2046	06/08/2020			Bond Future	109.8283	109.8283	109.8176	109.8176	(0.010)	0.0000	0.0000	0
2019/12/27	2046	05/11/2020			Bond Future	110.0941	110.0941	110.0834	110.0834	(0.010)	0.0000	0.0000	0
2019/12/27	2050	06/02/2020			Bond Future	110.3909	110.3909	110.3801	110.3801	(0.010)	0.0000	0.0000	11,797
2019/12/27	2050	07/05/2020			Bond Future	112.4257	112.4257	112.4148	112.4148	(0.010)	0.0000	0.0000	0

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2019/12/27	2050	06/08/2020			Bond Future	112.6725	112.6725	112.6614	112.6614	(0.010)	0.0000	0.0000	0
2019/12/27	2050	05/11/2020			Bond Future	114.7830	114.7830	114.7718	114.7718	(0.010)	0.0000	0.0000	0
2019/12/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	AL37	06/02/2020			Index Future	683.3190	683.3190	684.7540	684.7540	0.210	0.0000	0.0000	0
2019/12/27	AL37	07/05/2020			Index Future	695.7470	695.7470	697.2090	697.2090	0.210	0.0000	0.0000	0
2019/12/27	AL37	06/08/2020			Index Future	708.5770	708.5770	710.0660	710.0660	0.210	0.0000	0.0000	0
2019/12/27	AL7T	06/02/2020			Index Future	790.9640	790.9640	794.5380	794.5380	0.452	0.0000	0.0000	0
2019/12/27	AL7T	07/05/2020			Index Future	805.3510	805.3510	808.9890	808.9890	0.452	0.0000	0.0000	0
2019/12/27	AL7T	06/08/2020			Index Future	820.2010	820.2010	823.9080	823.9080	0.452	0.0000	0.0000	0
2019/12/27	ALBI	06/02/2020			Index Future	704.5790	704.5790	707.6670	707.6670	0.438	0.0000	0.0000	416
2019/12/27	ALBI	07/05/2020			Index Future	717.3940	717.3940	720.5390	720.5390	0.438	0.0000	0.0000	0
2019/12/27	ALBI	06/08/2020			Index Future	730.6220	730.6220	733.8260	733.8260	0.439	0.0000	0.0000	0
2019/12/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/12/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/27	ES33	06/02/2020			Bond Future	10.9555	78.9159	10.8867	79.3116	(0.627)	0.0000	0.0000	350
2019/12/27	ES33	07/05/2020			Bond Future	11.0722	76.5577	11.0010	76.9607	(0.643)	0.0000	0.0000	0
2019/12/27	ES33	06/08/2020			Bond Future	11.1914	77.9615	11.1176	78.3720	(0.660)	0.0000	0.0000	0
2019/12/27	ES33	05/11/2020			Bond Future	11.3128	75.6343	11.2361	76.0525	(0.678)	0.0000	0.0000	0
2019/12/27	ES42	06/02/2020			Bond Future	11.2523	80.1958	11.1838	80.6487	(0.609)	0.0000	0.0000	4,919
2019/12/27	ES42	07/05/2020			Bond Future	11.3670	77.3900	11.2960	77.8511	(0.625)	0.0000	0.0000	0
2019/12/27	ES42	06/08/2020			Bond Future	11.4823	78.8082	11.4087	79.2780	(0.641)	0.0000	0.0000	0
2019/12/27	ES42	05/11/2020			Bond Future	11.5985	76.0269	11.5222	76.5055	(0.658)	0.0000	0.0000	0

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2019/12/27	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/27	GOVI	06/02/2020	703.15	Put	GOVI	63,190.0000	6.3190	31,490.0000	3.1490	(50.166)	0	0	0
2019/12/27	GOVI	06/02/2020			GOVI	696.8310	696.8310	700.0010	700.0010	0.455	0.0000	0.0000	1,245
2019/12/27	GOVI	06/02/2020	703.14	Put	GOVI	63,090.0000	6.3090	31,390.0000	3.1390	(50.246)	0	0	0
2019/12/27	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/27	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/27	GOVI	06/02/2020	703.13	Put	GOVI	62,990.0000	6.2990	31,290.0000	3.1290	(50.325)	0	0	0
2019/12/27	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/27	GOVI	07/05/2020			GOVI	709.5060	709.5060	712.7330	712.7330	0.455	0.0000	0.0000	0
2019/12/27	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/27	GOVI	07/05/2020	720.00	Put	GOVI	104,940.0000	10.4940	72,670.0000	7.2670	(30.751)	0	0	0
2019/12/27	GOVI	07/05/2020	719.98	Put	GOVI	104,740.0000	10.4740	72,470.0000	7.2470	(30.810)	0	0	0
2019/12/27	GOVI	07/05/2020	719.99	Put	GOVI	104,840.0000	10.4840	72,570.0000	7.2570	(30.780)	0	0	0
2019/12/27	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/27	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/27	GOVI	06/08/2020	728.12	Put	GOVI	55,310.0000	5.5310	22,440.0000	2.2440	(59.429)	0	0	0
2019/12/27	GOVI	06/08/2020			GOVI	722.5890	722.5890	725.8760	725.8760	0.455	0.0000	0.0000	0
2019/12/27	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/27	GOVI	06/08/2020	728.14	Put	GOVI	55,510.0000	5.5510	22,640.0000	2.2640	(59.215)	0	0	0
2019/12/27	GOVI	06/08/2020	728.13	Put	GOVI	55,410.0000	5.5410	22,540.0000	2.2540	(59.321)	0	0	0
2019/12/27	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/27	IGOV	06/02/2020			Index Future	259.9040	259.9040	259.9270	259.9270	0.009	0.0000	0.0000	1,011
2019/12/27	IGOV	07/05/2020			Index Future	264.6940	264.6940	264.7190	264.7190	0.009	0.0000	0.0000	47
2019/12/27	IGOV	06/08/2020			Index Future	269.6380	269.6380	269.6630	269.6630	0.009	0.0000	0.0000	0
2019/12/27	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2019/12/27	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0400	102.0400	0.010	0.0000	0.0000	0
2019/12/27	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/27	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.4500	95.4500	0.010	0.0000	0.0000	0
2019/12/27	IS05	16/03/2021			Interest Rate Swap	94.4000	94.4000	94.4000	94.4000	0.000	0.0000	0.0000	0
2019/12/27	IS05	15/06/2021			Interest Rate Swap	93.3100	93.3100	93.3000	93.3000	(0.011)	0.0000	0.0000	0
2019/12/27	IS05	21/09/2021			Interest Rate Swap	93.1800	93.1800	93.1700	93.1700	(0.011)	0.0000	0.0000	0
2019/12/27	IS05	21/12/2021			Interest Rate Swap	95.1200	95.1200	95.1000	95.1000	(0.021)	0.0000	0.0000	51
2019/12/27	IS05	15/03/2022			Interest Rate Swap	95.0200	95.0200	94.9900	94.9900	(0.032)	0.0000	0.0000	0
2019/12/27	IS05	21/06/2022			Interest Rate Swap	95.9500	95.9500	95.9100	95.9100	(0.042)	0.0000	0.0000	0
2019/12/27	IS05	20/09/2022			Interest Rate Swap	99.6600	99.6600	99.6100	99.6100	(0.050)	0.0000	0.0000	0
2019/12/27	IS05	20/12/2022			Interest Rate Swap	100.6900	100.6900	100.6400	100.6400	(0.050)	0.0000	0.0000	0
2019/12/27	IS05	22/03/2023			Interest Rate Swap	93.7500	93.7500	93.7000	93.7000	(0.053)	0.0000	0.0000	0
2019/12/27	IS05	20/06/2023			Interest Rate Swap	99.6400	99.6400	99.6000	99.6000	(0.040)	0.0000	0.0000	0
2019/12/27	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/27	IS10	17/12/2025			Interest Rate Swap	90.1800	90.1800	90.0800	90.0800	(0.111)	0.0000	0.0000	0
2019/12/27	IS10	16/03/2026			Interest Rate Swap	87.0100	87.0100	86.9000	86.9000	(0.126)	0.0000	0.0000	0

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2019/12/27	IS10	15/06/2026			Interest Rate Swap	85.6400	85.6400	85.5100	85.5100	(0.152)	0.0000	0.0000	0
2019/12/27	IS10	21/09/2026			Interest Rate Swap	87.7900	87.7900	87.6500	87.6500	(0.159)	0.0000	0.0000	0
2019/12/27	IS10	21/12/2026			Interest Rate Swap	91.6400	91.6400	91.4800	91.4800	(0.175)	0.0000	0.0000	0
2019/12/27	IS10	15/03/2027			Interest Rate Swap	90.1200	90.1200	89.9600	89.9600	(0.178)	0.0000	0.0000	0
2019/12/27	IS10	21/06/2027			Interest Rate Swap	92.2100	92.2100	92.0400	92.0400	(0.184)	0.0000	0.0000	0
2019/12/27	IS10	20/09/2027			Interest Rate Swap	97.7600	97.7600	97.5800	97.5800	(0.184)	0.0000	0.0000	0
2019/12/27	IS10	20/12/2027			Interest Rate Swap	98.1100	98.1100	97.9200	97.9200	(0.194)	0.0000	0.0000	0
2019/12/27	IS10	22/03/2028			Interest Rate Swap	91.4300	91.4300	91.2400	91.2400	(0.208)	0.0000	0.0000	0
2019/12/27	IS10	20/06/2028			Interest Rate Swap	98.8100	98.8100	98.6300	98.6300	(0.182)	0.0000	0.0000	0
2019/12/27	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/27	R023	06/02/2020	7.54	Call	Bond Future	1,061.9000	1.0619	1,112.0500	1.1120	4.723	0	0	0
2019/12/27	R023	06/02/2020			Bond Future	7.1738	105.0575	7.1478	105.1283	(0.363)	0.0000	0.0000	44,450
2019/12/27	R023	06/02/2020	7.52	Call	Bond Future	1,014.1600	1.0142	1,062.6600	1.0627	4.782	0	0	0
2019/12/27	R023	06/02/2020	7.52	Put	Bond Future	77.6800	0.0777	55.3400	0.0553	(28.759)	0	0	0
2019/12/27	R023	06/02/2020	7.54	Put	Bond Future	71.6400	0.0716	50.9500	0.0509	(28.881)	0	0	0
2019/12/27	R023	06/02/2020	7.53	Call	Bond Future	1,037.9700	1.0380	1,087.3400	1.0873	4.756	0	0	0
2019/12/27	R023	06/02/2020	7.53	Put	Bond Future	74.6000	0.0746	53.1300	0.0531	(28.780)	0	0	0
2019/12/27	R023	07/05/2020	6.91	Put	Bond Future	942.0300	0.9420	824.3200	0.8243	(12.495)	0	0	0
2019/12/27	R023	07/05/2020			Bond Future	7.1485	103.0360	7.1199	103.1081	(0.400)	0.0000	0.0000	13,512
2019/12/27	R023	07/05/2020	6.90	Call	Bond Future	328.2000	0.3282	283.1100	0.2831	(13.739)	0	0	0
2019/12/27	R023	07/05/2020	6.90	Put	Bond Future	957.5400	0.9575	840.3400	0.8403	(12.240)	0	0	0
2019/12/27	R023	07/05/2020	6.91	Call	Bond Future	338.1200	0.3381	292.5200	0.2925	(13.486)	0	0	0
2019/12/27	R023	07/05/2020	6.89	Call	Bond Future	318.6800	0.3187	273.9000	0.2739	(14.052)	0	0	0
2019/12/27	R023	07/05/2020	6.89	Put	Bond Future	973.4400	0.9734	856.5500	0.8566	(12.008)	0	0	0
2019/12/27	R023	06/08/2020	7.26	Call	Bond Future	982.1700	0.9822	1,017.8400	1.0178	3.632	0	0	0
2019/12/27	R023	06/08/2020			Bond Future	7.1031	104.9365	7.0714	105.0102	(0.447)	0.0000	0.0000	0
2019/12/27	R023	06/08/2020	7.26	Put	Bond Future	618.9100	0.6189	580.9200	0.5809	(6.138)	0	0	0
2019/12/27	R023	06/08/2020	7.27	Call	Bond Future	997.0000	0.9970	1,033.6400	1.0336	3.675	0	0	0
2019/12/27	R023	06/08/2020	7.28	Put	Bond Future	602.1300	0.6021	566.7100	0.5667	(5.882)	0	0	0
2019/12/27	R023	06/08/2020	7.27	Put	Bond Future	610.6300	0.6106	573.6100	0.5736	(6.063)	0	0	0
2019/12/27	R023	06/08/2020	7.28	Call	Bond Future	1,011.5900	1.0116	1,049.8300	1.0498	3.780	0	0	0
2019/12/27	R023	05/11/2020	7.46	Put	Bond Future	581.9300	0.5819	544.5700	0.5446	(6.420)	0	0	0
2019/12/27	R023	05/11/2020	7.47	Put	Bond Future	575.7900	0.5758	538.6900	0.5387	(6.443)	0	0	0
2019/12/27	R023	05/11/2020			Bond Future	7.0510	102.9669	7.0155	103.0418	(0.503)	0.0000	0.0000	0
2019/12/27	R023	05/11/2020	7.46	Call	Bond Future	1,442.0500	1.4421	1,479.6700	1.4797	2.609	0	0	0
2019/12/27	R023	05/11/2020	7.47	Call	Bond Future	1,456.8300	1.4568	1,494.7100	1.4947	2.600	0	0	0
2019/12/27	R023	05/11/2020	7.45	Call	Bond Future	1,427.3400	1.4273	1,464.7000	1.4647	2.617	0	0	0
2019/12/27	R023	05/11/2020	7.45	Put	Bond Future	588.1300	0.5881	550.5100	0.5505	(6.397)	0	0	0
2019/12/27	R035	06/02/2020	9.60	Call	Bond Future	898.9300	0.8989	1,079.6100	1.0796	20.099	0	0	0
2019/12/27	R035	06/02/2020	9.61	Put	Bond Future	1,913.3500	1.9134	1,592.6700	1.5927	(16.760)	0	0	0
2019/12/27	R035	06/02/2020			Bond Future	9.7415	97.2431	9.6737	97.7479	(0.695)	0.0000	0.0000	118,282
2019/12/27	R035	06/02/2020	9.60	Put	Bond Future	1,957.6900	1.9577	1,633.5500	1.6335	(16.557)	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
2019/12/27	R035	06/02/2020	9.61	Call	Bond Future	930.0100	0.9300	1,114.1500	1.1142	19.800	0	0	0
2019/12/27	R035	06/02/2020	9.59	Call	Bond Future	868.4800	0.8685	1,045.5900	1.0456	20.393	0	0	0
2019/12/27	R035	06/02/2020	9.59	Put	Bond Future	2,002.7500	2.0028	1,675.0400	1.6750	(16.363)	0	0	0
2019/12/27	R035	07/05/2020	10.57	Put	Bond Future	941.9900	0.9420	772.2000	0.7722	(18.025)	0	0	3,530
2019/12/27	R035	07/05/2020	9.75	Call	Bond Future	2,467.2400	2.4672	2,528.9800	2.5290	2.502	0	0	5,000
2019/12/27	R035	07/05/2020	10.75	Put	Bond Future	732.4000	0.7324	601.0300	0.6010	(17.937)	0	0	5,000
2019/12/27	R035	07/05/2020	9.48	Put	Bond Future	4,061.9100	4.0619	3,546.9300	3.5469	(12.678)	0	0	0
2019/12/27	R035	07/05/2020	9.47	Call	Bond Future	1,552.3700	1.5524	1,549.1400	1.5491	(0.208)	0	0	0
2019/12/27	R035	07/05/2020			Bond Future	9.8127	94.5086	9.7427	95.0226	(0.713)	0.0000	0.0000	0
2019/12/27	R035	07/05/2020	9.11	Put	Bond Future	6,066.6300	6.0666	5,481.0600	5.4811	(9.652)	0	0	0
2019/12/27	R035	07/05/2020	9.11	Call	Bond Future	713.3300	0.7133	641.7600	0.6418	(10.033)	0	0	5,000
2019/12/27	R035	07/05/2020	9.78	Put	Bond Future	2,816.7200	2.8167	2,373.5200	2.3735	(15.735)	0	0	0
2019/12/27	R035	07/05/2020	10.57	Call	Bond Future	6,247.1300	6.2471	6,591.3400	6.5913	5.510	0	0	0
2019/12/27	R035	07/05/2020	9.75	Put	Bond Future	2,927.3700	2.9274	2,475.1100	2.4751	(15.449)	0	0	0
2019/12/27	R035	07/05/2020	10.75	Call	Bond Future	7,232.6200	7.2326	7,615.2500	7.6152	5.290	0	0	0
2019/12/27	R035	07/05/2020	9.48	Call	Bond Future	1,581.6000	1.5816	1,580.6200	1.5806	(0.062)	0	0	0
2019/12/27	R035	07/05/2020	9.47	Put	Bond Future	4,108.7200	4.1087	3,591.4900	3.5915	(12.589)	0	0	0
2019/12/27	R035	07/05/2020	9.78	Call	Bond Future	2,577.2000	2.5772	2,648.0000	2.6480	2.747	0	0	3,530
2019/12/27	R035	07/05/2020	9.18	Put	Bond Future	5,645.8100	5.6458	5,070.2600	5.0703	(10.194)	0	0	0
2019/12/27	R035	07/05/2020	9.18	Call	Bond Future	845.5600	0.8456	784.0100	0.7840	(7.279)	0	0	3,530
2019/12/27	R035	07/05/2020	9.49	Call	Bond Future	1,610.9200	1.6109	1,612.6600	1.6127	0.108	0	0	0
2019/12/27	R035	07/05/2020	9.49	Put	Bond Future	4,015.2800	4.0153	3,503.0200	3.5030	(12.758)	0	0	0
2019/12/27	R035	06/08/2020	9.00	Put	Bond Future	7,669.9600	7.6700	7,171.3000	7.1713	(6.501)	0	0	0
2019/12/27	R035	06/08/2020	9.92	Put	Bond Future	3,335.3800	3.3354	3,057.4100	3.0574	(8.334)	0	0	0
2019/12/27	R035	06/08/2020			Bond Future	9.8842	96.2449	9.8117	96.7686	(0.733)	0.0000	0.0000	0
2019/12/27	R035	06/08/2020	9.00	Call	Bond Future	969.7300	0.9697	994.8000	0.9948	2.585	0	0	24,761
2019/12/27	R035	06/08/2020	9.92	Call	Bond Future	3,592.9800	3.5930	3,838.7400	3.8387	6.840	0	0	0
2019/12/27	R035	06/08/2020	9.93	Call	Bond Future	3,630.9100	3.6309	3,879.0100	3.8790	6.833	0	0	0
2019/12/27	R035	06/08/2020	9.91	Put	Bond Future	3,369.1100	3.3691	3,089.1100	3.0891	(8.311)	0	0	0
2019/12/27	R035	06/08/2020	8.75	Put	Bond Future	9,355.2300	9.3552	8,839.9900	8.8400	(5.508)	0	0	0
2019/12/27	R035	06/08/2020	8.75	Call	Bond Future	633.7300	0.6337	642.2200	0.6422	1.340	0	0	3,000
2019/12/27	R035	06/08/2020	9.93	Put	Bond Future	3,301.6200	3.3016	3,025.9900	3.0260	(8.348)	0	0	0
2019/12/27	R035	06/08/2020	9.91	Call	Bond Future	3,554.9400	3.5549	3,798.6700	3.7987	6.856	0	0	0
2019/12/27	R035	05/11/2020	10.34	Put	Bond Future	3,041.5300	3.0415	2,774.6700	2.7747	(8.774)	0	0	0
2019/12/27	R035	05/11/2020			Bond Future	9.9579	93.5490	9.8830	94.0825	(0.752)	0.0000	0.0000	0
2019/12/27	R035	05/11/2020	10.33	Call	Bond Future	5,652.0100	5.6520	5,917.5400	5.9175	4.698	0	0	0
2019/12/27	R035	05/11/2020	10.33	Put	Bond Future	3,066.7800	3.0668	2,798.8400	2.7988	(8.737)	0	0	0
2019/12/27	R035	05/11/2020	10.34	Call	Bond Future	5,694.7600	5.6948	5,961.3700	5.9614	4.682	0	0	0
2019/12/27	R035	05/11/2020	10.32	Call	Bond Future	5,609.7100	5.6097	5,873.8200	5.8738	4.708	0	0	0
2019/12/27	R035	05/11/2020	10.32	Put	Bond Future	3,092.5600	3.0926	2,823.2000	2.8232	(8.710)	0	0	0
2019/12/27	R186	06/02/2020	8.57	Call	Bond Future	2,130.2600	2.1303	2,350.6500	2.3506	10.346	0	0	0
2019/12/27	R186	06/02/2020	8.50	Call	Bond Future	1,834.6800	1.8347	2,035.3900	2.0354	10.940	0	0	0
2019/12/27	R186	06/02/2020	8.11	Put	Bond Future	1,300.0000	1.3000	1,057.3400	1.0573	(18.666)	0	0	0
2019/12/27	R186	06/02/2020			Bond Future	8.2360	113.1549	8.1788	113.4726	(0.695)	0.0000	0.0000	103,551
2019/12/27	R186	06/02/2020	8.55	Call	Bond Future	2,044.1600	2.0442	2,259.1800	2.2592	10.519	0	0	0
2019/12/27	R186	06/02/2020	8.55	Put	Bond Future	321.4500	0.3215	218.7600	0.2188	(31.946)	0	0	0
2019/12/27	R186	06/02/2020	8.11	Call	Bond Future	598.9300	0.5989	673.9800	0.6740	12.531	0	0	821

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2019/12/27	R186	06/02/2020	8.57	Put	Bond Future	298.9800	0.2990	201.6600	0.2017	(32.551)	0	0	0
2019/12/27	R186	06/02/2020	9.00	Put	Bond Future	54.3000	0.0543	29.9000	0.0299	(44.936)	0	0	821
2019/12/27	R186	06/02/2020	8.50	Put	Bond Future	384.0100	0.3840	267.0100	0.2670	(30.468)	0	0	821
2019/12/27	R186	06/02/2020	8.56	Call	Bond Future	2,086.9900	2.0870	2,304.7800	2.3048	10.436	0	0	0
2019/12/27	R186	06/02/2020	8.56	Put	Bond Future	309.9800	0.3100	210.0600	0.2101	(32.234)	0	0	0
2019/12/27	R186	06/02/2020	9.00	Call	Bond Future	4,186.9800	4.1870	4,480.2900	4.4803	7.005	0	0	0
2019/12/27	R186	07/05/2020	7.90	Put	Bond Future	2,878.8100	2.8788	2,551.7200	2.5517	(11.362)	0	0	2,500
2019/12/27	R186	07/05/2020	8.28	Put	Bond Future	1,678.6800	1.6787	1,409.2800	1.4093	(16.048)	0	0	0
2019/12/27	R186	07/05/2020	8.93	Call	Bond Future	3,995.2600	3.9953	4,185.0700	4.1851	4.751	0	0	0
2019/12/27	R186	07/05/2020	8.09	Put	Bond Future	2,224.2000	2.2242	1,922.2100	1.9222	(13.577)	0	0	0
2019/12/27	R186	07/05/2020			Bond Future	8.2799	115.2130	8.2197	115.5365	(0.727)	0.0000	0.0000	1,650
2019/12/27	R186	07/05/2020	8.50	Call	Bond Future	2,354.8800	2.3549	2,452.9400	2.4529	4.164	0	0	0
2019/12/27	R186	07/05/2020	8.50	Put	Bond Future	1,182.1200	1.1821	956.7600	0.9568	(19.064)	0	0	23,208
2019/12/27	R186	07/05/2020	8.08	Call	Bond Future	1,177.2100	1.1772	1,197.2400	1.1972	1.701	0	0	0
2019/12/27	R186	07/05/2020	8.08	Put	Bond Future	2,255.7800	2.2558	1,952.3900	1.9524	(13.449)	0	0	0
2019/12/27	R186	07/05/2020	7.90	Call	Bond Future	817.4000	0.8174	813.7300	0.8137	(0.449)	0	0	0
2019/12/27	R186	07/05/2020	8.28	Call	Bond Future	1,679.4400	1.6794	1,733.4600	1.7335	3.217	0	0	6,000
2019/12/27	R186	07/05/2020	8.93	Put	Bond Future	577.0200	0.5770	443.4100	0.4434	(23.155)	0	0	6,000
2019/12/27	R186	07/05/2020	8.09	Call	Bond Future	1,199.9200	1.1999	1,221.3500	1.2214	1.786	0	0	0
2019/12/27	R186	07/05/2020	7.60	Put	Bond Future	4,123.3000	4.1233	3,776.2900	3.7763	(8.416)	0	0	0
2019/12/27	R186	07/05/2020	7.60	Call	Bond Future	399.3400	0.3993	375.7500	0.3758	(5.907)	0	0	6,000
2019/12/27	R186	07/05/2020	8.07	Call	Bond Future	1,155.0300	1.1550	1,173.7000	1.1737	1.616	0	0	0
2019/12/27	R186	07/05/2020	8.07	Put	Bond Future	2,287.9100	2.2879	1,983.1600	1.9832	(13.320)	0	0	0
2019/12/27	R186	06/08/2020	8.38	Put	Bond Future	1,988.4000	1.9884	1,796.5000	1.7965	(9.651)	0	0	0
2019/12/27	R186	06/08/2020			Bond Future	8.3224	112.0300	8.2590	112.3597	(0.762)	0.0000	0.0000	0
2019/12/27	R186	06/08/2020	8.37	Call	Bond Future	2,258.6900	2.2587	2,394.4700	2.3945	6.011	0	0	0
2019/12/27	R186	06/08/2020	8.37	Put	Bond Future	2,012.2900	2.0123	1,818.3900	1.8184	(9.636)	0	0	0
2019/12/27	R186	06/08/2020	8.38	Call	Bond Future	2,286.5000	2.2865	2,424.2800	2.4243	6.026	0	0	0
2019/12/27	R186	06/08/2020	8.36	Call	Bond Future	2,230.7100	2.2307	2,365.1900	2.3652	6.029	0	0	0
2019/12/27	R186	06/08/2020	8.36	Put	Bond Future	2,036.0400	2.0360	1,840.8400	1.8408	(9.587)	0	0	0
2019/12/27	R186	05/11/2020	8.64	Put	Bond Future	1,921.7500	1.9218	1,811.5900	1.8116	(5.732)	0	0	0
2019/12/27	R186	05/11/2020	8.65	Call	Bond Future	3,335.7300	3.3357	3,562.6700	3.5627	6.803	0	0	0
2019/12/27	R186	05/11/2020			Bond Future	8.3615	114.1284	8.2946	114.4642	(0.800)	0.0000	0.0000	0
2019/12/27	R186	05/11/2020	8.66	Call	Bond Future	3,366.2900	3.3663	3,594.5400	3.5945	6.780	0	0	0
2019/12/27	R186	05/11/2020	8.66	Put	Bond Future	1,884.2400	1.8842	1,776.7100	1.7767	(5.707)	0	0	0
2019/12/27	R186	05/11/2020	9.26	Put	Bond Future	1,048.1700	1.0482	1,003.3100	1.0033	(4.280)	0	0	3,500
2019/12/27	R186	05/11/2020	8.64	Call	Bond Future	3,305.2900	3.3053	3,530.9100	3.5309	6.826	0	0	0
2019/12/27	R186	05/11/2020	7.84	Put	Bond Future	3,996.8400	3.9968	3,792.9600	3.7930	(5.101)	0	0	0
2019/12/27	R186	05/11/2020	8.65	Put	Bond Future	1,902.9200	1.9029	1,794.0800	1.7941	(5.720)	0	0	0
2019/12/27	R186	05/11/2020	8.34	Put	Bond Future	2,567.0800	2.5671	2,417.5900	2.4176	(5.823)	0	0	0
2019/12/27	R186	05/11/2020	8.34	Call	Bond Future	2,459.2900	2.4593	2,645.5800	2.6456	7.575	0	0	3,500
2019/12/27	R186	05/11/2020	9.26	Call	Bond Future	5,433.3800	5.4334	5,724.3000	5.7243	5.354	0	0	0
2019/12/27	R186	05/11/2020	7.84	Call	Bond Future	1,345.3600	1.3454	1,477.2600	1.4773	9.804	0	0	3,500
2019/12/27	R197	06/02/2020			Bond Future	301.3894	301.3894	301.4560	301.4560	0.022	0.0000	0.0000	2,540
2019/12/27	R197	07/05/2020			Bond Future	306.9450	306.9450	307.0130	307.0130	0.022	0.0000	0.0000	0
2019/12/27	R197	06/08/2020			Bond Future	304.9649	304.9649	305.0343	305.0343	0.023	0.0000	0.0000	0
2019/12/27	R197	05/11/2020			Bond Future	310.6768	310.6768	310.7479	310.7479	0.023	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
2019/12/27	R202	06/02/2020			Bond Future	227.0844	227.0844	227.0607	227.0607	(0.010)	0.0000	0.0000	8,469
2019/12/27	R202	07/05/2020			Bond Future	231.2702	231.2702	231.2463	231.2463	(0.010)	0.0000	0.0000	0
2019/12/27	R202	06/08/2020			Bond Future	231.5066	231.5066	231.4824	231.4824	(0.010)	0.0000	0.0000	0
2019/12/27	R202	05/11/2020			Bond Future	235.8429	235.8429	235.8183	235.8183	(0.010)	0.0000	0.0000	0
2019/12/27	R208	06/02/2020	6.13	Put	Bond Future	544.1600	0.5442	577.0600	0.5771	6.046	0	0	0
2019/12/27	R208	06/02/2020	6.12	Call	Bond Future	0.0200	0.0000	0.2600	0.0003	1200.000	0	0	0
2019/12/27	R208	06/02/2020			Bond Future	6.6329	102.5864	6.6632	102.5538	0.457	0.0000	0.0000	14,955
2019/12/27	R208	06/02/2020	6.13	Call	Bond Future	0.0300	0.0000	0.2700	0.0003	800.000	0	0	0
2019/12/27	R208	06/02/2020	6.12	Put	Bond Future	555.0200	0.5550	587.9200	0.5879	5.928	0	0	0
2019/12/27	R208	06/02/2020	6.14	Call	Bond Future	0.0300	0.0000	0.3000	0.0003	900.000	0	0	0
2019/12/27	R208	06/02/2020	6.14	Put	Bond Future	533.3000	0.5333	566.2300	0.5662	6.175	0	0	0
2019/12/27	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/12/27	R208	07/05/2020	4.80	Put	Bond Future	1,389.0800	1.3891	1,422.3700	1.4224	2.397	0	0	0
2019/12/27	R208	07/05/2020			Bond Future	6.4151	101.0490	6.4542	101.0157	0.610	0.0000	0.0000	60
2019/12/27	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2019/12/27	R208	07/05/2020	4.82	Put	Bond Future	1,371.6900	1.3717	1,404.9900	1.4050	2.428	0	0	0
2019/12/27	R208	07/05/2020	4.81	Put	Bond Future	1,380.3800	1.3804	1,413.6700	1.4137	2.412	0	0	0
2019/12/27	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2019/12/27	R208	06/08/2020	5.57	Put	Bond Future	289.0900	0.2891	306.5100	0.3065	6.026	0	0	0
2019/12/27	R208	06/08/2020			Bond Future	5.9822	102.9157	6.0370	102.8817	0.916	0.0000	0.0000	0
2019/12/27	R208	06/08/2020	5.56	Call	Bond Future	31.5700	0.0316	15.5200	0.0155	(50.839)	0	0	0
2019/12/27	R208	06/08/2020	5.56	Put	Bond Future	293.8900	0.2939	311.7900	0.3118	6.091	0	0	0
2019/12/27	R208	06/08/2020	5.57	Call	Bond Future	33.0000	0.0330	16.4700	0.0165	(50.091)	0	0	0
2019/12/27	R208	06/08/2020	5.55	Call	Bond Future	29.9700	0.0300	14.6100	0.0146	(51.251)	0	0	0
2019/12/27	R208	06/08/2020	5.55	Put	Bond Future	298.5200	0.2985	317.1100	0.3171	6.227	0	0	0
2019/12/27	R208	05/11/2020	4.78	Call	Bond Future	61.2300	0.0612	48.9500	0.0489	(20.056)	0	0	0
2019/12/27	R208	05/11/2020	4.77	Put	Bond Future	130.8400	0.1308	153.1300	0.1531	17.036	0	0	0
2019/12/27	R208	05/11/2020			Bond Future	4.9547	101.4335	5.0441	101.3992	1.804	0.0000	0.0000	0
2019/12/27	R208	05/11/2020	4.79	Call	Bond Future	63.0800	0.0631	50.5600	0.0506	(19.848)	0	0	0
2019/12/27	R208	05/11/2020	4.79	Put	Bond Future	126.4600	0.1265	148.2900	0.1483	17.262	0	0	0
2019/12/27	R208	05/11/2020	4.78	Put	Bond Future	128.4600	0.1285	150.5300	0.1505	17.180	0	0	0
2019/12/27	R208	05/11/2020	4.77	Call	Bond Future	59.7600	0.0598	47.7000	0.0477	(20.181)	0	0	0
2019/12/27	R209	06/02/2020	9.52	Put	Bond Future	2,208.1500	2.2081	1,888.7400	1.8887	(14.465)	0	0	0
2019/12/27	R209	06/02/2020			Bond Future	9.7817	73.9026	9.7143	74.3306	(0.689)	0.0000	0.0000	103,446
2019/12/27	R209	06/02/2020	9.51	Call	Bond Future	505.6300	0.5056	611.4400	0.6114	20.926	0	0	0
2019/12/27	R209	06/02/2020	9.51	Put	Bond Future	2,254.0500	2.2541	1,931.7900	1.9318	(14.297)	0	0	0
2019/12/27	R209	06/02/2020	9.40	Put	Bond Future	2,797.6700	2.7977	2,441.4000	2.4414	(12.735)	0	0	0
2019/12/27	R209	06/02/2020	9.40	Call	Bond Future	323.8800	0.3239	395.6800	0.3957	22.169	0	0	7,500
2019/12/27	R209	06/02/2020	9.52	Call	Bond Future	525.1600	0.5252	633.8200	0.6338	20.691	0	0	0
2019/12/27	R209	06/02/2020	9.50	Call	Bond Future	486.6000	0.4866	589.5900	0.5896	21.165	0	0	0
2019/12/27	R209	06/02/2020	9.50	Put	Bond Future	2,300.5400	2.3005	1,975.4600	1.9755	(14.131)	0	0	0
2019/12/27	R209	07/05/2020	9.47	Call	Bond Future	1,268.7300	1.2687	1,285.7900	1.2858	1.345	0	0	0
2019/12/27	R209	07/05/2020			Bond Future	9.8492	72.0955	9.7797	72.5313	(0.705)	0.0000	0.0000	0
2019/12/27	R209	07/05/2020	9.45	Call	Bond Future	1,222.8800	1.2229	1,235.6700	1.2357	1.046	0	0	0
2019/12/27	R209	07/05/2020	9.45	Put	Bond Future	3,780.5100	3.7805	3,357.4500	3.3575	(11.191)	0	0	0

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2019/12/27	R209	07/05/2020	9.47	Put	Bond Future	3,695.1200	3.6951	3,276.3300	3.2763	(11.334)	0	0	0
2019/12/27	R209	07/05/2020	9.46	Call	Bond Future	1,245.6800	1.2457	1,260.5900	1.2606	1.197	0	0	0
2019/12/27	R209	07/05/2020	9.46	Put	Bond Future	3,737.6500	3.7376	3,316.7100	3.3167	(11.262)	0	0	0
2019/12/27	R209	06/08/2020	5.56	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/12/27	R209	06/08/2020	5.55	Put	Bond Future	36,097.1400	36.0971	35,653.0500	35.6530	(1.230)	0	0	0
2019/12/27	R209	06/08/2020			Bond Future	9.9170	73.4197	9.8453	73.8637	(0.722)	0.0000	0.0000	0
2019/12/27	R209	06/08/2020	5.57	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/12/27	R209	06/08/2020	5.57	Put	Bond Future	35,880.3000	35.8803	35,436.2100	35.4362	(1.238)	0	0	0
2019/12/27	R209	06/08/2020	5.56	Put	Bond Future	35,988.6500	35.9886	35,544.5600	35.5446	(1.234)	0	0	0
2019/12/27	R209	06/08/2020	5.55	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/12/27	R209	05/11/2020	10.02	Call	Bond Future	3,718.5500	3.7186	3,971.7100	3.9717	6.808	0	0	0
2019/12/27	R209	05/11/2020			Bond Future	9.9834	71.6467	9.9095	72.0990	(0.740)	0.0000	0.0000	0
2019/12/27	R209	05/11/2020	10.00	Call	Bond Future	3,655.2100	3.6552	3,905.9900	3.9060	6.861	0	0	0
2019/12/27	R209	05/11/2020	10.00	Put	Bond Future	3,554.0600	3.5541	3,352.5100	3.3525	(5.671)	0	0	0
2019/12/27	R209	05/11/2020	10.02	Put	Bond Future	3,495.8900	3.4959	3,296.7200	3.2967	(5.697)	0	0	0
2019/12/27	R209	05/11/2020	10.01	Call	Bond Future	3,686.8200	3.6868	3,938.7900	3.9388	6.834	0	0	0
2019/12/27	R209	05/11/2020	10.01	Put	Bond Future	3,524.8800	3.5249	3,324.5200	3.3245	(5.684)	0	0	0
2019/12/27	R210	06/02/2020			Bond Future	188.8561	188.8561	188.8349	188.8349	(0.011)	0.0000	0.0000	1,721
2019/12/27	R210	07/05/2020			Bond Future	189.6940	189.6940	189.6723	189.6723	(0.011)	0.0000	0.0000	0
2019/12/27	R210	06/08/2020			Bond Future	193.2747	193.2747	193.2530	193.2530	(0.011)	0.0000	0.0000	0
2019/12/27	R210	05/11/2020			Bond Future	194.1794	194.1794	194.1574	194.1574	(0.011)	0.0000	0.0000	0
2019/12/27	R212	06/02/2020			Bond Future	161.7868	161.7868	161.7633	161.7633	(0.015)	0.0000	0.0000	7,963
2019/12/27	R212	07/05/2020			Bond Future	164.7691	164.7691	164.7451	164.7451	(0.015)	0.0000	0.0000	0
2019/12/27	R212	06/08/2020			Bond Future	165.5913	165.5913	165.5670	165.5670	(0.015)	0.0000	0.0000	0
2019/12/27	R212	05/11/2020			Bond Future	168.6928	168.6928	168.6683	168.6683	(0.015)	0.0000	0.0000	0
2019/12/27	R213	06/02/2020	9.27	Call	Bond Future	1,166.7100	1.1667	1,356.8400	1.3568	16.296	0	0	0
2019/12/27	R213	06/02/2020	9.26	Put	Bond Future	1,087.4300	1.0874	858.9000	0.8589	(21.016)	0	0	0
2019/12/27	R213	06/02/2020			Bond Future	9.2523	87.7844	9.1847	88.1990	(0.731)	0.0000	0.0000	24,111
2019/12/27	R213	06/02/2020	9.28	Call	Bond Future	1,199.2500	1.1992	1,393.3200	1.3933	16.183	0	0	0
2019/12/27	R213	06/02/2020	9.28	Put	Bond Future	1,029.9500	1.0300	809.4100	0.8094	(21.413)	0	0	0
2019/12/27	R213	06/02/2020	9.27	Put	Bond Future	1,058.4100	1.0584	833.9300	0.8339	(21.209)	0	0	0
2019/12/27	R213	06/02/2020	9.26	Call	Bond Future	1,134.6700	1.1347	1,320.7500	1.3207	16.399	0	0	0
2019/12/27	R213	07/05/2020	9.01	Put	Bond Future	3,131.4900	3.1315	2,744.4600	2.7445	(12.359)	0	0	0
2019/12/27	R213	07/05/2020	9.00	Call	Bond Future	1,252.4300	1.2524	1,286.0000	1.2860	2.680	0	0	0
2019/12/27	R213	07/05/2020			Bond Future	9.3143	85.8293	9.2443	86.2514	(0.751)	0.0000	0.0000	0
2019/12/27	R213	07/05/2020	9.01	Call	Bond Future	1,275.6800	1.2757	1,310.7700	1.3108	2.751	0	0	0
2019/12/27	R213	07/05/2020	9.00	Put	Bond Future	3,170.1300	3.1701	2,781.5800	2.7816	(12.257)	0	0	0
2019/12/27	R213	07/05/2020	9.02	Call	Bond Future	1,299.0000	1.2990	1,336.0200	1.3360	2.850	0	0	0
2019/12/27	R213	07/05/2020	9.02	Put	Bond Future	3,092.9800	3.0930	2,707.8800	2.7079	(12.451)	0	0	0
2019/12/27	R213	06/08/2020	9.31	Call	Bond Future	2,542.5300	2.5425	2,680.0800	2.6801	5.410	0	0	0
2019/12/27	R213	06/08/2020			Bond Future	9.3760	87.4073	9.3035	87.8374	(0.774)	0.0000	0.0000	0
2019/12/27	R213	06/08/2020	9.29	Call	Bond Future	2,484.1600	2.4842	2,618.1500	2.6181	5.394	0	0	0
2019/12/27	R213	06/08/2020	9.29	Put	Bond Future	2,994.2800	2.9943	2,698.1900	2.6982	(9.889)	0	0	0
2019/12/27	R213	06/08/2020	9.31	Put	Bond Future	2,933.6700	2.9337	2,641.1400	2.6411	(9.971)	0	0	0
2019/12/27	R213	06/08/2020	9.30	Call	Bond Future	2,513.2600	2.5133	2,649.0300	2.6490	5.402	0	0	0

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2019/12/27	R213	06/08/2020	9.30	Put	Bond Future	2,963.8600	2.9639	2,669.5500	2.6695	(9.930)	0	0	0
2019/12/27	R213	05/11/2020	9.60	Put	Bond Future	2,883.8800	2.8839	2,642.9200	2.6429	(8.355)	0	0	0
2019/12/27	R213	05/11/2020	9.59	Call	Bond Future	3,770.6700	3.7707	3,966.8600	3.9669	5.203	0	0	0
2019/12/27	R213	05/11/2020			Bond Future	9.4405	85.4956	9.3652	85.9337	(0.797)	0.0000	0.0000	0
2019/12/27	R213	05/11/2020	9.60	Call	Bond Future	3,803.1200	3.8031	4,000.2400	4.0002	5.183	0	0	0
2019/12/27	R213	05/11/2020	9.59	Put	Bond Future	2,908.6600	2.9087	2,666.7700	2.6668	(8.316)	0	0	0
2019/12/27	R213	05/11/2020	9.61	Call	Bond Future	3,835.6900	3.8357	4,033.7500	4.0338	5.164	0	0	0
2019/12/27	R213	05/11/2020	9.61	Put	Bond Future	2,859.2700	2.8593	2,619.2500	2.6193	(8.394)	0	0	0
2019/12/27	R214	06/02/2020	9.73	Call	Bond Future	550.7400	0.5507	670.2400	0.6702	21.698	0	0	0
2019/12/27	R214	06/02/2020	9.87	Put	Bond Future	1,714.1500	1.7141	1,432.6300	1.4326	(16.423)	0	0	0
2019/12/27	R214	06/02/2020	10.42	Call	Bond Future	3,100.0700	3.1001	3,456.4000	3.4564	11.494	0	0	0
2019/12/27	R214	06/02/2020			Bond Future	9.9938	72.4675	9.9263	72.9135	(0.676)	0.0000	0.0000	19,434
2019/12/27	R214	06/02/2020	9.71	Call	Bond Future	510.4400	0.5104	622.6700	0.6227	21.987	0	0	0
2019/12/27	R214	06/02/2020	9.71	Put	Bond Future	2,416.1000	2.4161	2,082.3400	2.0823	(13.814)	0	0	0
2019/12/27	R214	06/02/2020	10.42	Put	Bond Future	385.8500	0.3859	296.1900	0.2962	(23.237)	0	0	1,000
2019/12/27	R214	06/02/2020	9.73	Put	Bond Future	2,319.4200	2.3194	1,992.9300	1.9929	(14.076)	0	0	0
2019/12/27	R214	06/02/2020	9.52	Call	Bond Future	222.9900	0.2230	277.3400	0.2773	24.373	0	0	1,000
2019/12/27	R214	06/02/2020	9.87	Call	Bond Future	892.8900	0.8929	1,057.3600	1.0574	18.420	0	0	1,000
2019/12/27	R214	06/02/2020	9.72	Call	Bond Future	530.3700	0.5304	646.1400	0.6461	21.828	0	0	0
2019/12/27	R214	06/02/2020	9.72	Put	Bond Future	2,367.4900	2.3675	2,037.2700	2.0373	(13.948)	0	0	0
2019/12/27	R214	06/02/2020	9.52	Put	Bond Future	3,450.8900	3.4509	3,059.2500	3.0593	(11.349)	0	0	0
2019/12/27	R214	07/05/2020	9.77	Put	Bond Future	3,511.3200	3.5113	3,086.3100	3.0863	(12.104)	0	0	0
2019/12/27	R214	07/05/2020			Bond Future	10.0600	70.4876	9.9905	70.9416	(0.691)	0.0000	0.0000	0
2019/12/27	R214	07/05/2020	9.76	Call	Bond Future	1,558.3400	1.5583	1,585.4800	1.5855	1.742	0	0	0
2019/12/27	R214	07/05/2020	9.76	Put	Bond Future	3,552.6600	3.5527	3,125.7400	3.1257	(12.017)	0	0	0
2019/12/27	R214	07/05/2020	9.31	Put	Bond Future	5,782.8300	5.7828	5,269.1800	5.2692	(8.882)	0	0	0
2019/12/27	R214	07/05/2020	10.66	Put	Bond Future	1,099.7400	1.0997	928.4900	0.9285	(15.572)	0	0	1,250
2019/12/27	R214	07/05/2020	9.77	Call	Bond Future	1,584.9300	1.5849	1,613.9800	1.6140	1.833	0	0	0
2019/12/27	R214	07/05/2020	9.31	Call	Bond Future	623.5200	0.6235	563.9300	0.5639	(9.557)	0	0	1,250
2019/12/27	R214	07/05/2020	9.91	Put	Bond Future	2,969.8800	2.9699	2,573.8600	2.5739	(13.335)	0	0	0
2019/12/27	R214	07/05/2020	9.91	Call	Bond Future	1,983.9100	1.9839	2,041.9500	2.0419	2.926	0	0	1,250
2019/12/27	R214	07/05/2020	10.66	Call	Bond Future	4,832.3400	4.8323	5,115.1500	5.1151	5.852	0	0	0
2019/12/27	R214	07/05/2020	9.75	Call	Bond Future	1,532.0000	1.5320	1,557.2500	1.5572	1.648	0	0	0
2019/12/27	R214	07/05/2020	9.75	Put	Bond Future	3,594.3500	3.5944	3,165.5400	3.1655	(11.930)	0	0	0
2019/12/27	R214	06/08/2020	9.98	Put	Bond Future	3,677.6200	3.6776	3,392.5800	3.3926	(7.751)	0	0	0
2019/12/27	R214	06/08/2020	9.97	Call	Bond Future	2,696.7100	2.6967	2,872.1100	2.8721	6.504	0	0	0
2019/12/27	R214	06/08/2020			Bond Future	10.1262	71.7821	10.0546	72.2447	(0.707)	0.0000	0.0000	0
2019/12/27	R214	06/08/2020	9.98	Call	Bond Future	2,727.6200	2.7276	2,905.2100	2.9052	6.511	0	0	0
2019/12/27	R214	06/08/2020	9.97	Put	Bond Future	3,712.4300	3.7124	3,425.2000	3.4252	(7.737)	0	0	0
2019/12/27	R214	06/08/2020	9.99	Call	Bond Future	2,758.6900	2.7587	2,938.2400	2.9382	6.509	0	0	0
2019/12/27	R214	06/08/2020	9.99	Put	Bond Future	3,643.0700	3.6431	3,359.9900	3.3600	(7.770)	0	0	0
2019/12/27	R214	05/11/2020	10.26	Put	Bond Future	3,674.0800	3.6741	3,414.9800	3.4150	(7.052)	0	0	0
2019/12/27	R214	05/11/2020			Bond Future	10.1939	69.8324	10.1202	70.3035	(0.723)	0.0000	0.0000	0
2019/12/27	R214	05/11/2020	10.25	Call	Bond Future	4,058.9400	4.0589	4,269.7400	4.2697	5.193	0	0	0
2019/12/27	R214	05/11/2020	10.25	Put	Bond Future	3,703.7600	3.7038	3,443.4100	3.4434	(7.029)	0	0	0
2019/12/27	R214	05/11/2020	10.26	Call	Bond Future	4,092.2500	4.0923	4,304.3000	4.3043	5.182	0	0	0
2019/12/27	R214	05/11/2020	10.24	Call	Bond Future	4,025.9900	4.0260	4,235.5400	4.2355	5.205	0	0	0

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2019/12/27	R214	05/11/2020	10.24	Put	Bond Future	3,733.9000	3.7339	3,472.3000	3.4723	(7.006)	0	0	0
2019/12/27	R248	06/02/2020	9.71	Put	Bond Future	3,621.1700	3.6212	3,169.4300	3.1694	(12.475)	0	0	0
2019/12/27	R248	06/02/2020			Bond Future	10.0850	91.5559	10.0174	92.1190	(0.670)	0.0000	0.0000	94,909
2019/12/27	R248	06/02/2020	9.71	Call	Bond Future	416.5800	0.4166	527.9200	0.5279	26.727	0	0	0
2019/12/27	R248	06/02/2020	9.70	Put	Bond Future	3,690.4900	3.6905	3,234.8700	3.2349	(12.346)	0	0	0
2019/12/27	R248	06/02/2020	9.72	Call	Bond Future	436.1200	0.4361	551.3900	0.5514	26.431	0	0	0
2019/12/27	R248	06/02/2020	9.72	Put	Bond Future	3,552.6100	3.5526	3,104.8000	3.1048	(12.605)	0	0	0
2019/12/27	R248	06/02/2020	9.70	Call	Bond Future	397.6600	0.3977	505.1200	0.5051	27.023	0	0	0
2019/12/27	R248	07/05/2020	9.79	Call	Bond Future	1,724.7200	1.7247	1,604.5900	1.6046	(6.965)	0	0	0
2019/12/27	R248	07/05/2020	9.77	Put	Bond Future	4,901.7900	4.9018	4,202.8000	4.2028	(14.260)	0	0	0
2019/12/27	R248	07/05/2020			Bond Future	10.1536	88.7814	10.0839	89.3548	(0.686)	0.0000	0.0000	0
2019/12/27	R248	07/05/2020	9.79	Put	Bond Future	4,790.3700	4.7904	4,096.9200	4.0969	(14.476)	0	0	0
2019/12/27	R248	07/05/2020	9.77	Call	Bond Future	1,662.0700	1.6621	1,536.4000	1.5364	(7.561)	0	0	0
2019/12/27	R248	07/05/2020	9.78	Put	Bond Future	4,845.8400	4.8458	4,149.5900	4.1496	(14.368)	0	0	0
2019/12/27	R248	07/05/2020	9.78	Call	Bond Future	1,693.2200	1.6932	1,570.2900	1.5703	(7.260)	0	0	0
2019/12/27	R248	06/08/2020	9.00	Put	Bond Future	11,545.0900	11.5451	10,966.0000	10.9660	(5.016)	0	0	0
2019/12/27	R248	06/08/2020	10.20	Call	Bond Future	3,774.5100	3.7745	4,118.0100	4.1180	9.101	0	0	0
2019/12/27	R248	06/08/2020			Bond Future	10.2223	90.4118	10.1505	90.9958	(0.703)	0.0000	0.0000	0
2019/12/27	R248	06/08/2020	9.25	Put	Bond Future	9,462.8000	9.4628	8,899.7400	8.8997	(5.950)	0	0	0
2019/12/27	R248	06/08/2020	9.25	Call	Bond Future	940.0800	0.9401	961.0400	0.9610	2.230	0	0	20,640
2019/12/27	R248	06/08/2020	10.18	Call	Bond Future	3,691.4000	3.6914	4,031.1000	4.0311	9.202	0	0	0
2019/12/27	R248	06/08/2020	10.18	Put	Bond Future	4,034.6800	4.0347	3,790.3600	3.7904	(6.055)	0	0	0
2019/12/27	R248	06/08/2020	9.00	Call	Bond Future	596.3400	0.5963	601.2700	0.6013	0.827	0	0	3,000
2019/12/27	R248	06/08/2020	10.20	Put	Bond Future	3,955.3400	3.9553	3,714.8200	3.7148	(6.081)	0	0	0
2019/12/27	R248	06/08/2020	10.19	Call	Bond Future	3,732.7100	3.7327	4,074.6000	4.0746	9.159	0	0	0
2019/12/27	R248	06/08/2020	10.19	Put	Bond Future	3,994.7000	3.9947	3,752.5700	3.7526	(6.061)	0	0	0
2019/12/27	R248	05/11/2020	10.02	Put	Bond Future	5,881.9600	5.8820	5,568.3700	5.5684	(5.331)	0	0	0
2019/12/27	R248	05/11/2020	10.03	Call	Bond Future	3,694.9700	3.6950	3,977.3100	3.9773	7.641	0	0	0
2019/12/27	R248	05/11/2020			Bond Future	10.2925	87.6706	10.2184	88.2655	(0.720)	0.0000	0.0000	0
2019/12/27	R248	05/11/2020	10.04	Call	Bond Future	3,731.4400	3.7314	4,015.4600	4.0155	7.612	0	0	0
2019/12/27	R248	05/11/2020	10.04	Put	Bond Future	5,788.4900	5.7885	5,477.6100	5.4776	(5.371)	0	0	0
2019/12/27	R248	05/11/2020	10.02	Call	Bond Future	3,658.3400	3.6583	3,939.6500	3.9396	7.690	0	0	0
2019/12/27	R248	05/11/2020	10.03	Put	Bond Future	5,835.2300	5.8352	5,522.6700	5.5227	(5.356)	0	0	0

Total

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