



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 19/11/2019 TO 19/11/2019

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
2019/11/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	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
2019/11/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	2025	06/02/2020			Bond Future	137.2057	137.2057	137.1353	137.1353	(0.051)	0.0000	0.0000	4,913
2019/11/19	2025	07/05/2020			Bond Future	139.7299	139.7299	139.6634	139.6634	(0.048)	0.0000	0.0000	0
2019/11/19	2025	06/08/2020			Bond Future	140.8623	140.8623	140.7941	140.7941	(0.048)	0.0000	0.0000	0
2019/11/19	2025	05/11/2020			Bond Future	143.5051	143.5051	143.4361	143.4361	(0.048)	0.0000	0.0000	0
2019/11/19	2029	06/02/2020			Bond Future	102.1231	102.1231	101.8650	101.8650	(0.253)	0.0000	0.0000	3,860
2019/11/19	2029	07/05/2020			Bond Future	102.8894	102.8894	102.6304	102.6304	(0.252)	0.0000	0.0000	0
2019/11/19	2029	06/08/2020			Bond Future	104.8318	104.8318	104.5676	104.5676	(0.252)	0.0000	0.0000	0
2019/11/19	2029	05/11/2020			Bond Future	105.6558	105.6558	105.3870	105.3870	(0.254)	0.0000	0.0000	0
2019/11/19	2030	06/02/2020	9.15	Put	Bond Future	1,678.4900	1.6785	1,526.2600	1.5263	(9.069)	0	0	0
2019/11/19	2030	06/02/2020	9.14	Call	Bond Future	1,498.1500	1.4981	1,633.2100	1.6332	9.015	0	0	0
2019/11/19	2030	06/02/2020	9.40	Put	Bond Future	1,038.3400	1.0383	928.3800	0.9284	(10.590)	0	0	5,000
2019/11/19	2030	06/02/2020	9.25	Call	Bond Future	1,853.2100	1.8532	2,007.4600	2.0075	8.323	0	0	0
2019/11/19	2030	06/02/2020	8.40	Call	Bond Future	170.4500	0.1705	196.9300	0.1969	15.535	0	0	5,820
2019/11/19	2030	06/02/2020			Bond Future	9.1745	92.6697	9.1273	92.9587	(0.514)	0.0000	0.0000	77,495
2019/11/19	2030	06/02/2020	9.00	Put	Bond Future	2,182.8300	2.1828	2,004.2300	2.0042	(8.182)	0	0	0
2019/11/19	2030	06/02/2020	9.00	Call	Bond Future	1,107.4200	1.1074	1,217.8700	1.2179	9.974	0	0	5,820
2019/11/19	2030	06/02/2020	9.15	Call	Bond Future	1,528.7500	1.5288	1,665.5700	1.6656	8.950	0	0	0
2019/11/19	2030	06/02/2020	9.14	Put	Bond Future	1,709.2300	1.7092	1,555.2400	1.5552	(9.009)	0	0	0
2019/11/19	2030	06/02/2020	9.40	Call	Bond Future	2,404.7100	2.4047	2,583.8000	2.5838	7.447	0	0	0
2019/11/19	2030	06/02/2020	9.25	Put	Bond Future	1,392.5400	1.3925	1,257.7400	1.2577	(9.680)	0	0	5,000
2019/11/19	2030	06/02/2020	8.40	Put	Bond Future	5,072.5300	5.0725	4,809.9600	4.8100	(5.176)	0	0	0
2019/11/19	2030	06/02/2020	9.16	Call	Bond Future	1,559.7000	1.5597	1,698.2700	1.6983	8.884	0	0	0
2019/11/19	2030	06/02/2020	9.16	Put	Bond Future	1,648.1600	1.6482	1,497.6800	1.4977	(9.130)	0	0	0
2019/11/19	2030	07/05/2020	8.79	Call	Bond Future	1,212.0600	1.2121	1,306.6700	1.3067	7.806	0	0	0
2019/11/19	2030	07/05/2020	8.78	Put	Bond Future	4,029.0300	4.0290	3,824.5300	3.8245	(5.076)	0	0	0
2019/11/19	2030	07/05/2020			Bond Future	9.2442	94.3519	9.1946	94.6498	(0.537)	0.0000	0.0000	0
2019/11/19	2030	07/05/2020	8.80	Call	Bond Future	1,233.9100	1.2339	1,329.6900	1.3297	7.762	0	0	0
2019/11/19	2030	07/05/2020	8.80	Put	Bond Future	3,947.8500	3.9479	3,745.6900	3.7457	(5.121)	0	0	0
2019/11/19	2030	07/05/2020	8.79	Put	Bond Future	3,988.2900	3.9883	3,784.9600	3.7850	(5.098)	0	0	0
2019/11/19	2030	07/05/2020	8.78	Call	Bond Future	1,190.4600	1.1905	1,283.9000	1.2839	7.849	0	0	0
2019/11/19	2030	06/08/2020	9.11	Call	Bond Future	2,259.1900	2.2592	2,391.9900	2.3920	5.878	0	0	0
2019/11/19	2030	06/08/2020			Bond Future	9.3149	92.0784	9.2633	92.3816	(0.554)	0.0000	0.0000	0
2019/11/19	2030	06/08/2020	9.09	Call	Bond Future	2,202.6800	2.2027	2,333.4200	2.3334	5.935	0	0	0
2019/11/19	2030	06/08/2020	9.09	Put	Bond Future	3,534.4700	3.5345	3,362.0000	3.3620	(4.880)	0	0	0
2019/11/19	2030	06/08/2020	9.11	Put	Bond Future	3,471.5100	3.4715	3,301.1000	3.3011	(4.909)	0	0	0
2019/11/19	2030	06/08/2020	9.10	Call	Bond Future	2,231.0000	2.2310	2,362.7700	2.3628	5.906	0	0	0
2019/11/19	2030	06/08/2020	9.10	Put	Bond Future	3,503.0300	3.5030	3,331.5900	3.3316	(4.894)	0	0	0
2019/11/19	2030	05/11/2020	9.39	Put	Bond Future	3,267.8700	3.2679	3,117.3800	3.1174	(4.605)	0	0	0
2019/11/19	2030	05/11/2020	9.38	Call	Bond Future	3,301.5700	3.3016	3,459.2900	3.4593	4.777	0	0	0
2019/11/19	2030	05/11/2020			Bond Future	9.3785	93.8084	9.3248	94.1175	(0.572)	0.0000	0.0000	0
2019/11/19	2030	05/11/2020	10.37	Put	Bond Future	1,651.6000	1.6516	1,567.0900	1.5671	(5.117)	0	0	16,000
2019/11/19	2030	05/11/2020	9.39	Call	Bond Future	3,334.1700	3.3342	3,492.7400	3.4927	4.756	0	0	0

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2019/11/19	2030	05/11/2020	9.38	Put	Bond Future	3,292.7200	3.2927	3,141.3800	3.1414	(4.596)	0	0	0
2019/11/19	2030	05/11/2020	8.53	Put	Bond Future	6,096.8000	6.0968	5,865.5600	5.8656	(3.793)	0	0	0
2019/11/19	2030	05/11/2020	8.53	Call	Bond Future	1,046.1200	1.0461	1,123.9400	1.1239	7.439	0	0	16,000
2019/11/19	2030	05/11/2020	9.03	Put	Bond Future	4,273.9500	4.2739	4,091.1000	4.0911	(4.278)	0	0	0
2019/11/19	2030	05/11/2020	9.03	Call	Bond Future	2,242.1400	2.2421	2,368.3500	2.3684	5.629	0	0	16,000
2019/11/19	2030	05/11/2020	10.37	Call	Bond Future	7,126.7000	7.1267	7,351.2500	7.3513	3.151	0	0	0
2019/11/19	2030	05/11/2020	9.40	Call	Bond Future	3,366.9000	3.3669	3,526.3100	3.5263	4.735	0	0	0
2019/11/19	2030	05/11/2020	9.40	Put	Bond Future	3,243.2000	3.2432	3,093.5500	3.0936	(4.614)	0	0	0
2019/11/19	2032	06/02/2020	9.40	Put	Bond Future	2,319.8300	2.3198	2,114.3700	2.1144	(8.857)	0	0	0
2019/11/19	2032	06/02/2020			Bond Future	9.5404	93.8414	9.4881	94.1898	(0.548)	0.0000	0.0000	65,404
2019/11/19	2032	06/02/2020	9.39	Call	Bond Future	1,350.6500	1.3506	1,491.5300	1.4915	10.431	0	0	0
2019/11/19	2032	06/02/2020	9.39	Put	Bond Future	2,357.8400	2.3578	2,150.3500	2.1503	(8.800)	0	0	0
2019/11/19	2032	06/02/2020	9.40	Call	Bond Future	1,380.0800	1.3801	1,522.9900	1.5230	10.355	0	0	0
2019/11/19	2032	06/02/2020	9.38	Call	Bond Future	1,321.7600	1.3218	1,460.6200	1.4606	10.506	0	0	0
2019/11/19	2032	06/02/2020	9.38	Put	Bond Future	2,396.4600	2.3965	2,186.9500	2.1869	(8.742)	0	0	0
2019/11/19	2032	07/05/2020	9.19	Call	Bond Future	1,432.0400	1.4320	1,552.3100	1.5523	8.399	0	0	0
2019/11/19	2032	07/05/2020			Bond Future	9.6146	91.3855	9.5599	91.7438	(0.569)	0.0000	0.0000	0
2019/11/19	2032	07/05/2020	9.17	Call	Bond Future	1,382.3100	1.3823	1,499.7600	1.4998	8.497	0	0	0
2019/11/19	2032	07/05/2020	9.17	Put	Bond Future	4,350.9000	4.3509	4,110.1100	4.1101	(5.534)	0	0	0
2019/11/19	2032	07/05/2020	9.19	Put	Bond Future	4,264.2500	4.2643	4,026.2800	4.0263	(5.581)	0	0	0
2019/11/19	2032	07/05/2020	9.18	Call	Bond Future	1,406.9400	1.4069	1,525.7900	1.5258	8.447	0	0	0
2019/11/19	2032	07/05/2020	9.18	Put	Bond Future	4,307.3000	4.3073	4,067.9100	4.0679	(5.558)	0	0	0
2019/11/19	2032	06/08/2020	9.46	Put	Bond Future	3,960.2300	3.9602	3,754.2400	3.7542	(5.201)	0	0	0
2019/11/19	2032	06/08/2020	9.45	Call	Bond Future	2,443.9600	2.4440	2,601.3500	2.6013	6.440	0	0	0
2019/11/19	2032	06/08/2020			Bond Future	9.6890	93.0650	9.6324	93.4296	(0.585)	0.0000	0.0000	0
2019/11/19	2032	06/08/2020	9.46	Call	Bond Future	2,474.1300	2.4741	2,632.7300	2.6327	6.410	0	0	0
2019/11/19	2032	06/08/2020	9.45	Put	Bond Future	3,995.7000	3.9957	3,788.5000	3.7885	(5.186)	0	0	0
2019/11/19	2032	06/08/2020	9.47	Call	Bond Future	2,504.4900	2.5045	2,664.3000	2.6643	6.381	0	0	0
2019/11/19	2032	06/08/2020	9.47	Put	Bond Future	3,925.0100	3.9250	3,720.2300	3.7202	(5.217)	0	0	0
2019/11/19	2032	05/11/2020	9.44	Put	Bond Future	4,869.5000	4.8695	4,656.5800	4.6566	(4.373)	0	0	0
2019/11/19	2032	05/11/2020	11.08	Call	Bond Future	9,129.0300	9.1290	9,421.5600	9.4216	3.204	0	0	0
2019/11/19	2032	05/11/2020	9.77	Put	Bond Future	3,795.2800	3.7953	3,615.5000	3.6155	(4.737)	0	0	0
2019/11/19	2032	05/11/2020			Bond Future	9.7621	90.6549	9.7033	91.0266	(0.602)	0.0000	0.0000	0
2019/11/19	2032	05/11/2020	9.76	Call	Bond Future	3,811.8800	3.8119	4,002.7700	4.0028	5.008	0	0	0
2019/11/19	2032	05/11/2020	9.76	Put	Bond Future	3,824.8600	3.8249	3,644.1100	3.6441	(4.726)	0	0	0
2019/11/19	2032	05/11/2020	9.44	Call	Bond Future	2,807.9800	2.8080	2,966.7000	2.9667	5.652	0	0	1,000
2019/11/19	2032	05/11/2020	11.08	Put	Bond Future	1,322.9900	1.3230	1,243.8800	1.2439	(5.980)	0	0	1,000
2019/11/19	2032	05/11/2020	9.77	Call	Bond Future	3,845.3000	3.8453	4,037.1600	4.0372	4.989	0	0	0
2019/11/19	2032	05/11/2020	8.94	Put	Bond Future	6,933.2300	6.9332	6,668.6200	6.6686	(3.817)	0	0	0
2019/11/19	2032	05/11/2020	8.94	Call	Bond Future	1,541.8000	1.5418	1,648.8300	1.6488	6.942	0	0	1,000
2019/11/19	2032	05/11/2020	9.75	Call	Bond Future	3,778.2400	3.7782	3,968.1500	3.9681	5.026	0	0	0
2019/11/19	2032	05/11/2020	9.75	Put	Bond Future	3,854.2900	3.8543	3,672.5600	3.6726	(4.715)	0	0	0
2019/11/19	2033	06/02/2020			Bond Future	102.0018	102.0018	101.7695	101.7695	(0.228)	0.0000	0.0000	6,260
2019/11/19	2033	07/05/2020			Bond Future	102.6829	102.6829	102.4502	102.4502	(0.227)	0.0000	0.0000	0
2019/11/19	2033	06/08/2020			Bond Future	104.6213	104.6213	104.3840	104.3840	(0.227)	0.0000	0.0000	0
2019/11/19	2033	05/11/2020			Bond Future	105.3628	105.3628	105.1214	105.1214	(0.229)	0.0000	0.0000	0

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2019/11/19	2037	06/02/2020	9.67	Call	Bond Future	1,032.8700	1.0329	1,165.4700	1.1655	12.838	0	0	0
2019/11/19	2037	06/02/2020	9.66	Put	Bond Future	3,511.2900	3.5113	3,218.6200	3.2186	(8.335)	0	0	0
2019/11/19	2037	06/02/2020			Bond Future	9.9938	88.1604	9.9364	88.5833	(0.574)	0.0000	0.0000	69,709
2019/11/19	2037	06/02/2020	9.68	Call	Bond Future	1,059.4400	1.0594	1,194.3900	1.1944	12.738	0	0	0
2019/11/19	2037	06/02/2020	9.68	Put	Bond Future	3,411.1000	3.4111	3,123.1300	3.1231	(8.442)	0	0	0
2019/11/19	2037	06/02/2020	9.67	Put	Bond Future	3,461.0200	3.4610	3,170.7000	3.1707	(8.388)	0	0	0
2019/11/19	2037	06/02/2020	9.66	Call	Bond Future	1,006.5500	1.0066	1,136.8000	1.1368	12.940	0	0	0
2019/11/19	2037	07/05/2020	9.60	Put	Bond Future	5,136.9700	5.1370	4,845.8700	4.8459	(5.667)	0	0	0
2019/11/19	2037	07/05/2020	9.59	Call	Bond Future	1,582.6800	1.5827	1,723.9800	1.7240	8.928	0	0	0
2019/11/19	2037	07/05/2020			Bond Future	10.0729	89.7607	10.0132	90.1948	(0.593)	0.0000	0.0000	0
2019/11/19	2037	07/05/2020	9.60	Call	Bond Future	1,609.5600	1.6096	1,752.4900	1.7525	8.880	0	0	0
2019/11/19	2037	07/05/2020	9.59	Put	Bond Future	5,186.9700	5.1870	4,894.2400	4.8942	(5.644)	0	0	0
2019/11/19	2037	07/05/2020	9.61	Call	Bond Future	1,636.7000	1.6367	1,781.2600	1.7813	8.832	0	0	0
2019/11/19	2037	07/05/2020	9.61	Put	Bond Future	5,087.3200	5.0873	4,797.8500	4.7979	(5.690)	0	0	0
2019/11/19	2037	06/08/2020	9.88	Put	Bond Future	4,690.4400	4.6904	4,437.5800	4.4376	(5.391)	0	0	0
2019/11/19	2037	06/08/2020			Bond Future	10.1535	87.1503	10.0917	87.5921	(0.608)	0.0000	0.0000	0
2019/11/19	2037	06/08/2020	9.87	Call	Bond Future	2,674.4300	2.6744	2,861.9900	2.8620	7.013	0	0	0
2019/11/19	2037	06/08/2020	9.87	Put	Bond Future	4,731.8500	4.7319	4,477.5600	4.4776	(5.374)	0	0	0
2019/11/19	2037	06/08/2020	9.88	Call	Bond Future	2,706.8400	2.7068	2,895.8300	2.8958	6.982	0	0	0
2019/11/19	2037	06/08/2020	9.86	Call	Bond Future	2,642.2200	2.6422	2,828.3500	2.8283	7.044	0	0	0
2019/11/19	2037	06/08/2020	9.86	Put	Bond Future	4,773.5500	4.7736	4,517.8300	4.5178	(5.357)	0	0	0
2019/11/19	2037	05/11/2020	10.18	Call	Bond Future	4,206.6300	4.2066	4,434.8600	4.4349	5.425	0	0	0
2019/11/19	2037	05/11/2020	10.17	Put	Bond Future	4,574.5700	4.5746	4,351.3700	4.3514	(4.879)	0	0	0
2019/11/19	2037	05/11/2020			Bond Future	10.2273	88.7896	10.1635	89.2399	(0.623)	0.0000	0.0000	0
2019/11/19	2037	05/11/2020	10.19	Call	Bond Future	4,242.6200	4.2426	4,472.0000	4.4720	5.407	0	0	0
2019/11/19	2037	05/11/2020	10.19	Put	Bond Future	4,505.2500	4.5052	4,284.3600	4.2844	(4.903)	0	0	0
2019/11/19	2037	05/11/2020	10.17	Call	Bond Future	4,170.4300	4.1704	4,397.5000	4.3975	5.445	0	0	0
2019/11/19	2037	05/11/2020	10.18	Put	Bond Future	4,539.9700	4.5400	4,317.9300	4.3179	(4.891)	0	0	0
2019/11/19	2038	06/02/2020			Bond Future	117.0605	117.0605	116.5557	116.5557	(0.431)	0.0000	0.0000	10,686
2019/11/19	2038	07/05/2020			Bond Future	119.2139	119.2139	118.7045	118.7045	(0.427)	0.0000	0.0000	0
2019/11/19	2038	06/08/2020			Bond Future	119.7709	119.7709	119.2513	119.2513	(0.434)	0.0000	0.0000	0
2019/11/19	2038	05/11/2020			Bond Future	122.0178	122.0178	121.4891	121.4891	(0.433)	0.0000	0.0000	0
2019/11/19	2040	06/02/2020	9.76	Call	Bond Future	895.8200	0.8958	1,006.9200	1.0069	12.402	0	0	0
2019/11/19	2040	06/02/2020	9.00	Put	Bond Future	9,809.1300	9.8091	9,408.5800	9.4086	(4.083)	0	0	0
2019/11/19	2040	06/02/2020			Bond Future	10.1503	90.5018	10.0981	90.9119	(0.514)	0.0000	0.0000	44,236
2019/11/19	2040	06/02/2020	9.74	Call	Bond Future	845.8100	0.8458	952.4600	0.9525	12.609	0	0	0
2019/11/19	2040	06/02/2020	9.74	Put	Bond Future	4,149.6800	4.1497	3,846.2400	3.8462	(7.312)	0	0	0
2019/11/19	2040	06/02/2020	8.40	Put	Bond Future	15,528.2200	15.5282	15,118.5600	15.1186	(2.638)	0	0	0
2019/11/19	2040	06/02/2020	8.40	Call	Bond Future	1.5900	0.0016	2.0200	0.0020	27.044	0	0	0
2019/11/19	2040	06/02/2020	9.76	Put	Bond Future	4,034.2500	4.0343	3,735.2600	3.7353	(7.411)	0	0	0
2019/11/19	2040	06/02/2020	9.00	Call	Bond Future	44.5600	0.0446	54.1000	0.0541	21.409	0	0	0
2019/11/19	2040	06/02/2020	9.75	Call	Bond Future	870.8800	0.8709	979.7600	0.9798	12.502	0	0	0
2019/11/19	2040	06/02/2020	9.75	Put	Bond Future	4,091.9700	4.0920	3,790.7600	3.7908	(7.361)	0	0	0
2019/11/19	2040	07/05/2020	9.74	Call	Bond Future	1,638.8500	1.6388	1,773.0700	1.7731	8.190	0	0	0
2019/11/19	2040	07/05/2020	9.75	Put	Bond Future	5,503.3600	5.5034	5,218.0300	5.2180	(5.185)	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
2019/11/19	2040	07/05/2020			Bond Future	10.2309	92.1447	10.1765	92.5658	(0.532)	0.0000	0.0000	0
2019/11/19	2040	07/05/2020	9.50	Put	Bond Future	6,962.8000	6.9628	6,638.5600	6.6386	(4.657)	0	0	0
2019/11/19	2040	07/05/2020	9.50	Call	Bond Future	1,030.3000	1.0303	1,127.2200	1.1272	9.407	0	0	2,640
2019/11/19	2040	07/05/2020	10.00	Put	Bond Future	4,275.6700	4.2757	4,030.5900	4.0306	(5.732)	0	0	0
2019/11/19	2040	07/05/2020	10.00	Call	Bond Future	2,465.5800	2.4656	2,641.6600	2.6417	7.142	0	0	2,640
2019/11/19	2040	07/05/2020	9.74	Put	Bond Future	5,556.9100	5.5569	5,269.9700	5.2700	(5.164)	0	0	0
2019/11/19	2040	07/05/2020	9.75	Call	Bond Future	1,667.7800	1.6678	1,803.6100	1.8036	8.144	0	0	0
2019/11/19	2040	07/05/2020	9.73	Call	Bond Future	1,610.2100	1.6102	1,742.8300	1.7428	8.236	0	0	0
2019/11/19	2040	07/05/2020	9.73	Put	Bond Future	5,610.8700	5.6109	5,322.3300	5.3223	(5.143)	0	0	0
2019/11/19	2040	06/08/2020	10.04	Call	Bond Future	2,958.1100	2.9581	3,141.4300	3.1414	6.197	0	0	0
2019/11/19	2040	06/08/2020	10.02	Put	Bond Future	5,162.7400	5.1627	4,914.7000	4.9147	(4.804)	0	0	0
2019/11/19	2040	06/08/2020	10.03	Call	Bond Future	2,923.8700	2.9239	3,105.8300	3.1058	6.223	0	0	0
2019/11/19	2040	06/08/2020			Bond Future	10.3132	89.3271	10.2570	89.7557	(0.545)	0.0000	0.0000	0
2019/11/19	2040	06/08/2020	10.04	Put	Bond Future	5,073.3400	5.0733	4,828.0200	4.8280	(4.835)	0	0	0
2019/11/19	2040	06/08/2020	10.02	Call	Bond Future	2,889.5300	2.8895	3,070.1300	3.0701	6.250	0	0	0
2019/11/19	2040	06/08/2020	10.03	Put	Bond Future	5,118.0300	5.1180	4,871.3500	4.8713	(4.820)	0	0	0
2019/11/19	2040	05/11/2020	9.50	Call	Bond Future	1,880.7400	1.8807	2,004.4700	2.0045	6.579	0	0	2,000
2019/11/19	2040	05/11/2020	10.00	Call	Bond Future	3,337.0700	3.3371	3,519.1100	3.5191	5.455	0	0	2,000
2019/11/19	2040	05/11/2020	10.30	Call	Bond Future	4,404.7000	4.4047	4,621.1500	4.6212	4.914	0	0	0
2019/11/19	2040	05/11/2020			Bond Future	10.3886	91.0078	10.3306	91.4446	(0.558)	0.0000	0.0000	0
2019/11/19	2040	05/11/2020	10.30	Put	Bond Future	5,072.9700	5.0730	4,852.5500	4.8525	(4.345)	0	0	0
2019/11/19	2040	05/11/2020	9.50	Put	Bond Future	8,962.4800	8.9625	8,649.3400	8.6493	(3.494)	0	0	0
2019/11/19	2040	05/11/2020	10.00	Put	Bond Future	6,329.0900	6.3291	6,074.2600	6.0743	(4.026)	0	0	0
2019/11/19	2040	05/11/2020	10.32	Put	Bond Future	4,997.7300	4.9977	4,779.5500	4.7795	(4.366)	0	0	0
2019/11/19	2040	05/11/2020	10.31	Call	Bond Future	4,442.6300	4.4426	4,660.2000	4.6602	4.897	0	0	0
2019/11/19	2040	05/11/2020	11.50	Call	Bond Future	9,782.0400	9.7820	10,108.7400	10.1087	3.340	0	0	0
2019/11/19	2040	05/11/2020	11.50	Put	Bond Future	2,032.3700	2.0324	1,922.2000	1.9222	(5.421)	0	0	2,000
2019/11/19	2040	05/11/2020	10.32	Call	Bond Future	4,481.0600	4.4811	4,699.7500	4.6998	4.880	0	0	0
2019/11/19	2040	05/11/2020	10.31	Put	Bond Future	5,035.0500	5.0350	4,815.7500	4.8157	(4.355)	0	0	0
2019/11/19	2044	06/02/2020	9.77	Put	Bond Future	4,405.5700	4.4056	4,093.2000	4.0932	(7.090)	0	0	0
2019/11/19	2044	06/02/2020	9.74	Call	Bond Future	742.0200	0.7420	838.3300	0.8383	12.979	0	0	328
2019/11/19	2044	06/02/2020	10.78	Put	Bond Future	801.3200	0.8013	702.7100	0.7027	(12.306)	0	0	328
2019/11/19	2044	06/02/2020			Bond Future	10.2084	87.2853	10.1563	87.7005	(0.511)	0.0000	0.0000	40,600
2019/11/19	2044	06/02/2020	9.77	Call	Bond Future	811.4400	0.8114	914.2300	0.9142	12.668	0	0	0
2019/11/19	2044	06/02/2020	9.09	Put	Bond Future	9,729.2600	9.7293	9,325.0100	9.3250	(4.155)	0	0	0
2019/11/19	2044	06/02/2020	9.09	Call	Bond Future	51.8400	0.0518	62.7500	0.0628	21.046	0	0	328
2019/11/19	2044	06/02/2020	9.74	Put	Bond Future	4,591.0900	4.5911	4,272.2400	4.2722	(6.945)	0	0	0
2019/11/19	2044	06/02/2020	9.78	Call	Bond Future	835.2800	0.8353	940.2600	0.9403	12.568	0	0	0
2019/11/19	2044	06/02/2020	9.76	Put	Bond Future	4,467.0100	4.4670	4,152.4700	4.1525	(7.041)	0	0	0
2019/11/19	2044	06/02/2020	10.78	Call	Bond Future	5,139.6800	5.1397	5,456.2300	5.4562	6.159	0	0	0
2019/11/19	2044	06/02/2020	9.78	Put	Bond Future	4,344.6900	4.3447	4,034.5100	4.0345	(7.139)	0	0	0
2019/11/19	2044	06/02/2020	9.76	Call	Bond Future	788.0300	0.7880	888.6500	0.8886	12.769	0	0	0
2019/11/19	2044	07/05/2020	9.45	Put	Bond Future	7,824.1300	7.8241	7,481.4900	7.4815	(4.379)	0	0	0
2019/11/19	2044	07/05/2020	9.97	Put	Bond Future	4,768.7100	4.7687	4,507.4200	4.5074	(5.479)	0	0	0
2019/11/19	2044	07/05/2020	9.33	Call	Bond Future	630.9900	0.6310	698.0800	0.6981	10.632	0	0	100
2019/11/19	2044	07/05/2020	9.98	Call	Bond Future	2,265.8800	2.2659	2,432.3200	2.4323	7.345	0	0	100
2019/11/19	2044	07/05/2020	9.26	Call	Bond Future	524.7100	0.5247	582.9900	0.5830	11.107	0	0	556

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2019/11/19	2044	07/05/2020	9.81	Call	Bond Future	1,728.4800	1.7285	1,867.3400	1.8673	8.034	0	0	0
2019/11/19	2044	07/05/2020	9.79	Put	Bond Future	5,704.5300	5.7045	5,414.0700	5.4141	(5.092)	0	0	0
2019/11/19	2044	07/05/2020			Bond Future	10.2867	88.8697	10.2324	89.2958	(0.528)	0.0000	0.0000	0
2019/11/19	2044	07/05/2020	10.81	Call	Bond Future	5,847.1700	5.8472	6,135.2900	6.1353	4.928	0	0	0
2019/11/19	2044	07/05/2020	10.81	Put	Bond Future	1,913.1800	1.9132	1,775.1900	1.7752	(7.213)	0	0	129
2019/11/19	2044	07/05/2020	9.33	Put	Bond Future	8,686.8900	8.6869	8,327.8700	8.3279	(4.133)	0	0	0
2019/11/19	2044	07/05/2020	9.81	Put	Bond Future	5,594.0600	5.5941	5,306.8100	5.3068	(5.135)	0	0	0
2019/11/19	2044	07/05/2020	9.79	Call	Bond Future	1,670.5200	1.6705	1,806.1700	1.8062	8.120	0	0	0
2019/11/19	2044	07/05/2020	9.45	Call	Bond Future	845.3500	0.8453	928.8200	0.9288	9.874	0	0	129
2019/11/19	2044	07/05/2020	9.97	Call	Bond Future	2,232.1400	2.2321	2,396.9600	2.3970	7.384	0	0	129
2019/11/19	2044	07/05/2020	9.98	Put	Bond Future	4,720.4600	4.7205	4,460.7900	4.4608	(5.501)	0	0	0
2019/11/19	2044	07/05/2020	11.09	Call	Bond Future	7,335.8800	7.3359	7,653.6800	7.6537	4.332	0	0	0
2019/11/19	2044	07/05/2020	9.26	Put	Bond Future	9,218.3500	9.2184	8,850.5200	8.8505	(3.990)	0	0	0
2019/11/19	2044	07/05/2020	9.91	Put	Bond Future	5,066.1300	5.0661	4,795.0600	4.7951	(5.351)	0	0	0
2019/11/19	2044	07/05/2020	9.80	Put	Bond Future	5,648.9800	5.6490	5,360.1100	5.3601	(5.114)	0	0	0
2019/11/19	2044	07/05/2020	11.09	Put	Bond Future	1,419.7400	1.4197	1,311.4300	1.3114	(7.629)	0	0	100
2019/11/19	2044	07/05/2020	9.91	Call	Bond Future	2,035.0100	2.0350	2,190.0500	2.1900	7.619	0	0	556
2019/11/19	2044	07/05/2020	11.02	Call	Bond Future	6,956.2600	6.9563	7,267.2600	7.2673	4.471	0	0	0
2019/11/19	2044	07/05/2020	11.02	Put	Bond Future	1,527.9900	1.5280	1,412.8800	1.4129	(7.533)	0	0	556
2019/11/19	2044	07/05/2020	9.80	Call	Bond Future	1,699.2500	1.6993	1,836.4900	1.8365	8.077	0	0	0
2019/11/19	2044	06/08/2020	9.98	Call	Bond Future	2,644.0800	2.6441	2,814.5700	2.8146	6.448	0	0	602
2019/11/19	2044	06/08/2020	11.09	Put	Bond Future	2,147.8900	2.1479	2,018.3500	2.0184	(6.031)	0	0	602
2019/11/19	2044	06/08/2020	9.01	Call	Bond Future	524.6900	0.5247	576.5600	0.5766	9.886	0	0	140
2019/11/19	2044	06/08/2020	9.66	Call	Bond Future	1,691.4000	1.6914	1,817.5400	1.8175	7.458	0	0	140
2019/11/19	2044	06/08/2020	9.88	Call	Bond Future	2,322.8800	2.3229	2,479.4400	2.4794	6.740	0	0	0
2019/11/19	2044	06/08/2020			Bond Future	10.3664	86.1172	10.3104	86.5509	(0.540)	0.0000	0.0000	0
2019/11/19	2044	06/08/2020	9.36	Put	Bond Future	9,386.7800	9.3868	9,039.9200	9.0399	(3.695)	0	0	0
2019/11/19	2044	06/08/2020	9.36	Call	Bond Future	1,003.6300	1.0036	1,090.4700	1.0905	8.653	0	0	602
2019/11/19	2044	06/08/2020	9.98	Put	Bond Future	5,711.2500	5.7113	5,448.0400	5.4480	(4.609)	0	0	0
2019/11/19	2044	06/08/2020	9.86	Call	Bond Future	2,261.3000	2.2613	2,415.0800	2.4151	6.801	0	0	0
2019/11/19	2044	06/08/2020	9.86	Put	Bond Future	6,318.2000	6.3182	6,038.2800	6.0383	(4.430)	0	0	0
2019/11/19	2044	06/08/2020	11.09	Call	Bond Future	7,434.8100	7.4348	7,738.9700	7.7390	4.091	0	0	0
2019/11/19	2044	06/08/2020	9.01	Put	Bond Future	12,142.7100	12.1427	11,760.8800	11.7609	(3.145)	0	0	0
2019/11/19	2044	06/08/2020	9.66	Put	Bond Future	7,438.8400	7.4388	7,131.2800	7.1313	(4.135)	0	0	0
2019/11/19	2044	06/08/2020	9.88	Put	Bond Future	6,213.5600	6.2136	5,936.4200	5.9364	(4.460)	0	0	0
2019/11/19	2044	06/08/2020	10.93	Call	Bond Future	6,627.4600	6.6275	6,916.3800	6.9164	4.359	0	0	0
2019/11/19	2044	06/08/2020	10.93	Put	Bond Future	2,461.3000	2.4613	2,316.5200	2.3165	(5.882)	0	0	140
2019/11/19	2044	06/08/2020	9.87	Call	Bond Future	2,291.9700	2.2920	2,447.1400	2.4471	6.770	0	0	0
2019/11/19	2044	06/08/2020	9.87	Put	Bond Future	6,265.7000	6.2657	5,987.1700	5.9872	(4.445)	0	0	0
2019/11/19	2044	05/11/2020	11.43	Call	Bond Future	9,301.5500	9.3015	9,623.1700	9.6232	3.458	0	0	0
2019/11/19	2044	05/11/2020	9.72	Put	Bond Future	8,071.2600	8.0713	7,773.0300	7.7730	(3.695)	0	0	0
2019/11/19	2044	05/11/2020	9.97	Call	Bond Future	3,052.1700	3.0522	3,226.3800	3.2264	5.708	0	0	568
2019/11/19	2044	05/11/2020	9.29	Put	Bond Future	10,875.0400	10.8750	10,529.0500	10.5290	(3.182)	0	0	0
2019/11/19	2044	05/11/2020	9.96	Put	Bond Future	6,803.3000	6.8033	6,534.2600	6.5343	(3.955)	0	0	0
2019/11/19	2044	05/11/2020	10.36	Call	Bond Future	4,444.0100	4.4440	4,664.4700	4.6645	4.961	0	0	0
2019/11/19	2044	05/11/2020			Bond Future	10.4395	87.7375	10.3816	88.1796	(0.554)	0.0000	0.0000	0
2019/11/19	2044	05/11/2020	9.72	Call	Bond Future	2,287.4000	2.2874	2,431.2000	2.4312	6.287	0	0	1,815
2019/11/19	2044	05/11/2020	9.97	Put	Bond Future	6,754.5000	6.7545	6,486.6800	6.4867	(3.965)	0	0	0

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2019/11/19	2044	05/11/2020	9.96	Call	Bond Future	3,019.2200	3.0192	3,192.2100	3.1922	5.730	0	0	0
2019/11/19	2044	05/11/2020	11.38	Call	Bond Future	9,050.6800	9.0507	9,368.7300	9.3687	3.514	0	0	0
2019/11/19	2044	05/11/2020	11.38	Put	Bond Future	2,366.0200	2.3660	2,242.0400	2.2420	(5.240)	0	0	568
2019/11/19	2044	05/11/2020	10.34	Call	Bond Future	4,366.9700	4.3670	4,585.1400	4.5851	4.996	0	0	0
2019/11/19	2044	05/11/2020	10.34	Put	Bond Future	5,129.7000	5.1297	4,905.8400	4.9058	(4.364)	0	0	0
2019/11/19	2044	05/11/2020	11.17	Put	Bond Future	2,740.1400	2.7401	2,599.9200	2.5999	(5.117)	0	0	1,815
2019/11/19	2044	05/11/2020	11.43	Put	Bond Future	2,286.5500	2.2866	2,166.1400	2.1661	(5.266)	0	0	1,815
2019/11/19	2044	05/11/2020	8.87	Put	Bond Future	14,228.7000	14.2287	13,846.7000	13.8467	(2.685)	0	0	0
2019/11/19	2044	05/11/2020	9.29	Call	Bond Future	1,318.9800	1.3190	1,415.0200	1.4150	7.281	0	0	568
2019/11/19	2044	05/11/2020	10.36	Put	Bond Future	5,052.4600	5.0525	4,830.8900	4.8309	(4.385)	0	0	0
2019/11/19	2044	05/11/2020	11.17	Call	Bond Future	8,011.0000	8.0110	8,312.8100	8.3128	3.767	0	0	0
2019/11/19	2044	05/11/2020	8.87	Call	Bond Future	737.0200	0.7370	797.0500	0.7970	8.145	0	0	1,815
2019/11/19	2044	05/11/2020	10.02	Put	Bond Future	6,513.0400	6.5130	6,251.2700	6.2513	(4.019)	0	0	0
2019/11/19	2044	05/11/2020	10.02	Call	Bond Future	3,217.6100	3.2176	3,397.8700	3.3979	5.602	0	0	1,815
2019/11/19	2044	05/11/2020	10.35	Call	Bond Future	4,405.4200	4.4054	4,624.7400	4.6247	4.978	0	0	0
2019/11/19	2044	05/11/2020	10.35	Put	Bond Future	5,090.9500	5.0910	4,868.2400	4.8682	(4.375)	0	0	0
2019/11/19	2046	06/02/2020			Bond Future	107.5881	107.5881	107.3948	107.3948	(0.180)	0.0000	0.0000	11,575
2019/11/19	2046	07/05/2020			Bond Future	107.8193	107.8193	107.6266	107.6266	(0.179)	0.0000	0.0000	0
2019/11/19	2046	06/08/2020			Bond Future	109.8548	109.8548	109.6578	109.6578	(0.179)	0.0000	0.0000	0
2019/11/19	2046	05/11/2020			Bond Future	110.1200	110.1200	109.9198	109.9198	(0.182)	0.0000	0.0000	0
2019/11/19	2050	06/02/2020			Bond Future	109.6684	109.6684	109.2346	109.2346	(0.396)	0.0000	0.0000	11,685
2019/11/19	2050	07/05/2020			Bond Future	111.6861	111.6861	111.2484	111.2484	(0.392)	0.0000	0.0000	0
2019/11/19	2050	06/08/2020			Bond Future	111.9144	111.9144	111.4681	111.4681	(0.399)	0.0000	0.0000	0
2019/11/19	2050	05/11/2020			Bond Future	114.0140	114.0140	113.5596	113.5596	(0.399)	0.0000	0.0000	0
2019/11/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	AL37	06/02/2020			Index Future	678.6240	678.6240	679.8270	679.8270	0.177	0.0000	0.0000	0
2019/11/19	AL37	07/05/2020			Index Future	690.9470	690.9470	692.1970	692.1970	0.181	0.0000	0.0000	0
2019/11/19	AL37	06/08/2020			Index Future	703.6940	703.6940	704.9650	704.9650	0.181	0.0000	0.0000	0
2019/11/19	AL7T	06/02/2020			Index Future	783.0640	783.0640	785.0780	785.0780	0.257	0.0000	0.0000	0
2019/11/19	AL7T	07/05/2020			Index Future	797.2840	797.2840	799.3640	799.3640	0.261	0.0000	0.0000	0
2019/11/19	AL7T	06/08/2020			Index Future	811.9930	811.9930	814.1080	814.1080	0.260	0.0000	0.0000	0
2019/11/19	ALBI	06/02/2020			Index Future	698.7530	698.7530	701.1580	701.1580	0.344	0.0000	0.0000	414
2019/11/19	ALBI	07/05/2020			Index Future	711.4410	711.4410	713.9160	713.9160	0.348	0.0000	0.0000	0
2019/11/19	ALBI	06/08/2020			Index Future	724.5670	724.5670	727.0840	727.0840	0.347	0.0000	0.0000	0
2019/11/19	C002	31/03/2032			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
2019/11/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/19	ES33	06/02/2020			Bond Future	11.0538	78.3544	10.9958	78.6849	(0.525)	0.0000	0.0000	350
2019/11/19	ES33	07/05/2020			Bond Future	11.1747	75.9834	11.1140	76.3229	(0.543)	0.0000	0.0000	0
2019/11/19	ES33	06/08/2020			Bond Future	11.2977	77.3768	11.2348	77.7223	(0.557)	0.0000	0.0000	0
2019/11/19	ES33	05/11/2020			Bond Future	11.4225	75.0414	11.3572	75.3935	(0.572)	0.0000	0.0000	0
2019/11/19	ES42	06/02/2020			Bond Future	11.3942	79.2716	11.3414	79.6131	(0.463)	0.0000	0.0000	4,919
2019/11/19	ES42	07/05/2020			Bond Future	11.5145	76.4464	11.4593	76.7971	(0.479)	0.0000	0.0000	0
2019/11/19	ES42	06/08/2020			Bond Future	11.6353	77.8473	11.5781	78.2042	(0.491)	0.0000	0.0000	0
2019/11/19	ES42	05/11/2020			Bond Future	11.7567	75.0510	11.6973	75.4147	(0.505)	0.0000	0.0000	0
2019/11/19	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/19	GOVI	06/02/2020	703.15	Put	GOVI	121,800.0000	12.1800	96,960.0000	9.6960	(20.394)	0	0	0
2019/11/19	GOVI	06/02/2020			GOVI	690.9700	690.9700	693.4540	693.4540	0.359	0.0000	0.0000	1,285
2019/11/19	GOVI	06/02/2020	703.14	Put	GOVI	121,700.0000	12.1700	96,860.0000	9.6860	(20.411)	0	0	0
2019/11/19	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/19	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/19	GOVI	06/02/2020	703.13	Put	GOVI	121,600.0000	12.1600	96,760.0000	9.6760	(20.428)	0	0	0
2019/11/19	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/19	GOVI	07/05/2020			GOVI	703.5160	703.5160	706.0720	706.0720	0.363	0.0000	0.0000	0
2019/11/19	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/19	GOVI	07/05/2020	720.00	Put	GOVI	164,840.0000	16.4840	139,280.0000	13.9280	(15.506)	0	0	0
2019/11/19	GOVI	07/05/2020	719.98	Put	GOVI	164,640.0000	16.4640	139,080.0000	13.9080	(15.525)	0	0	0
2019/11/19	GOVI	07/05/2020	719.99	Put	GOVI	164,740.0000	16.4740	139,180.0000	13.9180	(15.515)	0	0	0
2019/11/19	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/19	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/19	GOVI	06/08/2020	728.12	Put	GOVI	116,240.0000	11.6240	90,240.0000	9.0240	(22.368)	0	0	0
2019/11/19	GOVI	06/08/2020			GOVI	716.4960	716.4960	719.0960	719.0960	0.363	0.0000	0.0000	0
2019/11/19	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/19	GOVI	06/08/2020	728.14	Put	GOVI	116,440.0000	11.6440	90,440.0000	9.0440	(22.329)	0	0	0
2019/11/19	GOVI	06/08/2020	728.13	Put	GOVI	116,340.0000	11.6340	90,340.0000	9.0340	(22.348)	0	0	0
2019/11/19	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/19	IGOV	06/02/2020			Index Future	260.7560	260.7560	260.1310	260.1310	(0.240)	0.0000	0.0000	1,011
2019/11/19	IGOV	07/05/2020			Index Future	265.5540	265.5540	264.9270	264.9270	(0.236)	0.0000	0.0000	47
2019/11/19	IGOV	06/08/2020			Index Future	270.5150	270.5150	269.8750	269.8750	(0.237)	0.0000	0.0000	0
2019/11/19	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/19	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2019/11/19	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0200	102.0200	(0.010)	0.0000	0.0000	0
2019/11/19	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/19	IS05	17/12/2020			Interest Rate Swap	95.5200	95.5200	95.4900	95.4900	(0.031)	0.0000	0.0000	0
2019/11/19	IS05	16/03/2021			Interest Rate Swap	94.5100	94.5100	94.4800	94.4800	(0.032)	0.0000	0.0000	0
2019/11/19	IS05	15/06/2021			Interest Rate Swap	93.4700	93.4700	93.4200	93.4200	(0.053)	0.0000	0.0000	0
2019/11/19	IS05	21/09/2021			Interest Rate Swap	93.3800	93.3800	93.3300	93.3300	(0.054)	0.0000	0.0000	0
2019/11/19	IS05	21/12/2021			Interest Rate Swap	95.3600	95.3600	95.3100	95.3100	(0.052)	0.0000	0.0000	51
2019/11/19	IS05	15/03/2022			Interest Rate Swap	95.3000	95.3000	95.2300	95.2300	(0.073)	0.0000	0.0000	0
2019/11/19	IS05	21/06/2022			Interest Rate Swap	96.2800	96.2800	96.1900	96.1900	(0.093)	0.0000	0.0000	0
2019/11/19	IS05	20/09/2022			Interest Rate Swap	100.0300	100.0300	99.9200	99.9200	(0.110)	0.0000	0.0000	0
2019/11/19	IS05	20/12/2022			Interest Rate Swap	101.1000	101.1000	100.9800	100.9800	(0.119)	0.0000	0.0000	0
2019/11/19	IS05	22/03/2023			Interest Rate Swap	94.2100	94.2100	94.0800	94.0800	(0.138)	0.0000	0.0000	0
2019/11/19	IS05	20/06/2023			Interest Rate Swap	100.1300	100.1300	100.0000	100.0000	(0.130)	0.0000	0.0000	0
2019/11/19	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/19	IS10	17/12/2025			Interest Rate Swap	90.9900	90.9900	90.7600	90.7600	(0.253)	0.0000	0.0000	0
2019/11/19	IS10	16/03/2026			Interest Rate Swap	87.8500	87.8500	87.6100	87.6100	(0.273)	0.0000	0.0000	0
2019/11/19	IS10	15/06/2026			Interest Rate Swap	86.4900	86.4900	86.2400	86.2400	(0.289)	0.0000	0.0000	0
2019/11/19	IS10	21/09/2026			Interest Rate Swap	88.6400	88.6400	88.3800	88.3800	(0.293)	0.0000	0.0000	0
2019/11/19	IS10	21/12/2026			Interest Rate Swap	92.4700	92.4700	92.2100	92.2100	(0.281)	0.0000	0.0000	0
2019/11/19	IS10	15/03/2027			Interest Rate Swap	90.9500	90.9500	90.6900	90.6900	(0.286)	0.0000	0.0000	0
2019/11/19	IS10	21/06/2027			Interest Rate Swap	93.0100	93.0100	92.7600	92.7600	(0.269)	0.0000	0.0000	0
2019/11/19	IS10	20/09/2027			Interest Rate Swap	98.5400	98.5400	98.2900	98.2900	(0.254)	0.0000	0.0000	0
2019/11/19	IS10	20/12/2027			Interest Rate Swap	98.8900	98.8900	98.6400	98.6400	(0.253)	0.0000	0.0000	0
2019/11/19	IS10	22/03/2028			Interest Rate Swap	92.2700	92.2700	92.0100	92.0100	(0.282)	0.0000	0.0000	0
2019/11/19	IS10	20/06/2028			Interest Rate Swap	99.6600	99.6600	99.4000	99.4000	(0.261)	0.0000	0.0000	0
2019/11/19	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/19	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/19	R023	06/02/2020	7.54	Call	Bond Future	747.9200	0.7479	859.5600	0.8596	14.927	0	0	0
2019/11/19	R023	06/02/2020			Bond Future	7.3866	104.4805	7.3218	104.6559	(0.878)	0.0000	0.0000	42,641
2019/11/19	R023	06/02/2020	7.52	Call	Bond Future	711.6500	0.7117	820.6800	0.8207	15.321	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
2019/11/19	R023	06/02/2020	7.52	Put	Bond Future	352.1500	0.3522	285.7800	0.2858	(18.847)	0	0	0
2019/11/19	R023	06/02/2020	7.54	Put	Bond Future	334.6400	0.3346	270.8800	0.2709	(19.053)	0	0	0
2019/11/19	R023	06/02/2020	7.53	Call	Bond Future	729.5900	0.7296	839.9500	0.8400	15.126	0	0	0
2019/11/19	R023	06/02/2020	7.53	Put	Bond Future	343.2000	0.3432	278.1600	0.2782	(18.951)	0	0	0
2019/11/19	R023	07/05/2020	6.91	Put	Bond Future	1,406.8600	1.4069	1,268.1100	1.2681	(9.862)	0	0	0
2019/11/19	R023	07/05/2020			Bond Future	7.3836	102.4450	7.3108	102.6275	(0.986)	0.0000	0.0000	13,512
2019/11/19	R023	07/05/2020	6.90	Call	Bond Future	204.8100	0.2048	247.5800	0.2476	20.883	0	0	0
2019/11/19	R023	07/05/2020	6.90	Put	Bond Future	1,425.1400	1.4251	1,285.3800	1.2854	(9.807)	0	0	0
2019/11/19	R023	07/05/2020	6.91	Call	Bond Future	211.9600	0.2120	255.7400	0.2557	20.655	0	0	0
2019/11/19	R023	07/05/2020	6.89	Call	Bond Future	198.0200	0.1980	239.8100	0.2398	21.104	0	0	0
2019/11/19	R023	07/05/2020	6.89	Put	Bond Future	1,443.7700	1.4438	1,303.0300	1.3030	(9.748)	0	0	0
2019/11/19	R023	06/08/2020	7.26	Call	Bond Future	699.9500	0.7000	786.6900	0.7867	12.392	0	0	0
2019/11/19	R023	06/08/2020			Bond Future	7.3635	104.3345	7.2830	104.5202	(1.094)	0.0000	0.0000	0
2019/11/19	R023	06/08/2020	7.26	Put	Bond Future	938.7300	0.9387	839.7500	0.8397	(10.544)	0	0	0
2019/11/19	R023	06/08/2020	7.27	Call	Bond Future	712.5000	0.7125	800.0800	0.8001	12.292	0	0	0
2019/11/19	R023	06/08/2020	7.28	Put	Bond Future	917.7200	0.9177	820.4300	0.8204	(10.601)	0	0	0
2019/11/19	R023	06/08/2020	7.27	Put	Bond Future	928.1700	0.9282	830.0300	0.8300	(10.573)	0	0	0
2019/11/19	R023	06/08/2020	7.28	Call	Bond Future	725.1400	0.7251	813.5700	0.8136	12.195	0	0	0
2019/11/19	R023	05/11/2020	7.46	Put	Bond Future	838.7100	0.8387	754.4200	0.7544	(10.050)	0	0	0
2019/11/19	R023	05/11/2020	7.47	Put	Bond Future	831.0500	0.8311	747.3900	0.7474	(10.067)	0	0	0
2019/11/19	R023	05/11/2020			Bond Future	7.3402	102.3577	7.2501	102.5470	(1.228)	0.0000	0.0000	0
2019/11/19	R023	05/11/2020	7.46	Call	Bond Future	1,089.6800	1.0897	1,194.6800	1.1947	9.636	0	0	0
2019/11/19	R023	05/11/2020	7.47	Call	Bond Future	1,102.9400	1.1029	1,208.5700	1.2086	9.577	0	0	0
2019/11/19	R023	05/11/2020	7.45	Call	Bond Future	1,076.5000	1.0765	1,180.8600	1.1809	9.694	0	0	0
2019/11/19	R023	05/11/2020	7.45	Put	Bond Future	846.4400	0.8464	761.5100	0.7615	(10.034)	0	0	0
2019/11/19	R035	06/02/2020	9.60	Call	Bond Future	1,225.3800	1.2254	1,359.3800	1.3594	10.935	0	0	0
2019/11/19	R035	06/02/2020	9.61	Put	Bond Future	3,056.8400	3.0568	2,808.3800	2.8084	(8.128)	0	0	0
2019/11/19	R035	06/02/2020			Bond Future	9.8526	96.4235	9.8003	96.8081	(0.531)	0.0000	0.0000	114,982
2019/11/19	R035	06/02/2020	9.60	Put	Bond Future	3,103.7300	3.1037	2,853.1100	2.8531	(8.075)	0	0	0
2019/11/19	R035	06/02/2020	9.61	Call	Bond Future	1,253.9100	1.2539	1,390.0700	1.3901	10.859	0	0	0
2019/11/19	R035	06/02/2020	9.59	Call	Bond Future	1,197.0800	1.1971	1,328.9300	1.3289	11.014	0	0	0
2019/11/19	R035	06/02/2020	9.59	Put	Bond Future	3,150.9400	3.1509	2,898.1700	2.8982	(8.022)	0	0	0
2019/11/19	R035	07/05/2020	10.57	Put	Bond Future	1,448.6600	1.4487	1,335.7200	1.3357	(7.796)	0	0	3,530
2019/11/19	R035	07/05/2020	9.75	Call	Bond Future	2,413.0200	2.4130	2,585.2900	2.5853	7.139	0	0	5,000
2019/11/19	R035	07/05/2020	10.75	Put	Bond Future	1,179.3700	1.1794	1,083.9200	1.0839	(8.093)	0	0	5,000
2019/11/19	R035	07/05/2020	9.48	Put	Bond Future	4,903.5700	4.9036	4,639.1200	4.6391	(5.393)	0	0	0
2019/11/19	R035	07/05/2020	9.47	Call	Bond Future	1,558.1000	1.5581	1,687.3400	1.6873	8.295	0	0	0
2019/11/19	R035	07/05/2020			Bond Future	9.9280	93.6708	9.8734	94.0661	(0.550)	0.0000	0.0000	0
2019/11/19	R035	07/05/2020	9.11	Put	Bond Future	6,941.1500	6.9412	6,622.9700	6.6230	(4.584)	0	0	0
2019/11/19	R035	07/05/2020	9.11	Call	Bond Future	750.1100	0.7501	827.1500	0.8272	10.270	0	0	5,000
2019/11/19	R035	07/05/2020	9.78	Put	Bond Future	3,592.0000	3.5920	3,373.6300	3.3736	(6.079)	0	0	0
2019/11/19	R035	07/05/2020	10.57	Call	Bond Future	5,916.0600	5.9161	6,198.3400	6.1983	4.771	0	0	0
2019/11/19	R035	07/05/2020	9.75	Put	Bond Future	3,710.8900	3.7109	3,487.9400	3.4879	(6.008)	0	0	0
2019/11/19	R035	07/05/2020	10.75	Call	Bond Future	6,841.8500	6.8418	7,141.6200	7.1416	4.381	0	0	0
2019/11/19	R035	07/05/2020	9.48	Call	Bond Future	1,585.5200	1.5855	1,716.2900	1.7163	8.248	0	0	0
2019/11/19	R035	07/05/2020	9.47	Put	Bond Future	4,952.1900	4.9522	4,686.2100	4.6862	(5.371)	0	0	0
2019/11/19	R035	07/05/2020	9.78	Call	Bond Future	2,514.7400	2.5147	2,691.5900	2.6916	7.033	0	0	3,530

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2019/11/19	R035	07/05/2020	9.18	Put	Bond Future	6,517.9400	6.5179	6,209.2900	6.2093	(4.735)	0	0	0
2019/11/19	R035	07/05/2020	9.18	Call	Bond Future	879.9500	0.8800	966.5200	0.9665	9.838	0	0	3,530
2019/11/19	R035	07/05/2020	9.49	Call	Bond Future	1,613.4500	1.6134	1,745.7600	1.7458	8.200	0	0	0
2019/11/19	R035	07/05/2020	9.49	Put	Bond Future	4,855.5500	4.8556	4,592.6400	4.5926	(5.415)	0	0	0
2019/11/19	R035	06/08/2020	9.00	Put	Bond Future	8,412.5300	8.4125	8,087.9600	8.0880	(3.858)	0	0	0
2019/11/19	R035	06/08/2020	9.92	Put	Bond Future	3,921.0400	3.9210	3,713.6100	3.7136	(5.290)	0	0	0
2019/11/19	R035	06/08/2020			Bond Future	10.0034	95.3919	9.9470	95.7942	(0.564)	0.0000	0.0000	0
2019/11/19	R035	06/08/2020	9.00	Call	Bond Future	859.3000	0.8593	937.0500	0.9370	9.048	0	0	24,761
2019/11/19	R035	06/08/2020	9.92	Call	Bond Future	3,325.6400	3.3256	3,520.5300	3.5205	5.860	0	0	0
2019/11/19	R035	06/08/2020	9.93	Call	Bond Future	3,361.6000	3.3616	3,557.7600	3.5578	5.835	0	0	0
2019/11/19	R035	06/08/2020	9.91	Put	Bond Future	3,957.3700	3.9574	3,748.6600	3.7487	(5.274)	0	0	0
2019/11/19	R035	06/08/2020	8.75	Put	Bond Future	10,135.9700	10.1360	9,788.7400	9.7887	(3.426)	0	0	0
2019/11/19	R035	06/08/2020	8.75	Call	Bond Future	561.4700	0.5615	616.5600	0.6166	9.812	0	0	3,000
2019/11/19	R035	06/08/2020	9.93	Put	Bond Future	3,885.3100	3.8853	3,679.1500	3.6792	(5.306)	0	0	0
2019/11/19	R035	06/08/2020	9.91	Call	Bond Future	3,290.2000	3.2902	3,483.8100	3.4838	5.884	0	0	0
2019/11/19	R035	05/11/2020	10.34	Put	Bond Future	3,546.8100	3.5468	3,374.7400	3.3747	(4.851)	0	0	0
2019/11/19	R035	05/11/2020			Bond Future	10.0808	92.6834	10.0223	93.0934	(0.580)	0.0000	0.0000	0
2019/11/19	R035	05/11/2020	10.33	Call	Bond Future	5,293.5100	5.2935	5,530.4900	5.5305	4.477	0	0	0
2019/11/19	R035	05/11/2020	10.33	Put	Bond Future	3,573.8500	3.5738	3,400.8000	3.4008	(4.842)	0	0	0
2019/11/19	R035	05/11/2020	10.34	Call	Bond Future	5,334.4700	5.3345	5,572.4300	5.5724	4.461	0	0	0
2019/11/19	R035	05/11/2020	10.32	Call	Bond Future	5,252.6700	5.2527	5,488.6600	5.4887	4.493	0	0	0
2019/11/19	R035	05/11/2020	10.32	Put	Bond Future	3,601.0900	3.6011	3,427.0500	3.4270	(4.833)	0	0	0
2019/11/19	R186	06/02/2020	8.57	Call	Bond Future	1,694.2700	1.6943	1,841.8800	1.8419	8.712	0	0	0
2019/11/19	R186	06/02/2020	8.50	Call	Bond Future	1,475.6300	1.4756	1,611.6000	1.6116	9.214	0	0	0
2019/11/19	R186	06/02/2020	8.11	Put	Bond Future	2,445.5200	2.4455	2,256.8600	2.2569	(7.715)	0	0	0
2019/11/19	R186	06/02/2020			Bond Future	8.4486	111.9849	8.4011	112.2448	(0.562)	0.0000	0.0000	101,588
2019/11/19	R186	06/02/2020	8.55	Call	Bond Future	1,630.1600	1.6302	1,774.4700	1.7745	8.853	0	0	0
2019/11/19	R186	06/02/2020	8.55	Put	Bond Future	1,077.4600	1.0775	961.8600	0.9619	(10.729)	0	0	0
2019/11/19	R186	06/02/2020	8.11	Call	Bond Future	574.4400	0.5744	645.6900	0.6457	12.403	0	0	821
2019/11/19	R186	06/02/2020	8.57	Put	Bond Future	1,033.0000	1.0330	920.7000	0.9207	(10.871)	0	0	0
2019/11/19	R186	06/02/2020	9.00	Put	Bond Future	389.3500	0.3894	335.5500	0.3355	(13.818)	0	0	821
2019/11/19	R186	06/02/2020	8.50	Put	Bond Future	1,194.9700	1.1950	1,071.0300	1.0710	(10.372)	0	0	821
2019/11/19	R186	06/02/2020	8.56	Call	Bond Future	1,661.9500	1.6619	1,807.9200	1.8079	8.783	0	0	0
2019/11/19	R186	06/02/2020	8.56	Put	Bond Future	1,054.9500	1.0550	941.0100	0.9410	(10.801)	0	0	0
2019/11/19	R186	06/02/2020	9.00	Call	Bond Future	3,352.0200	3.3520	3,558.1300	3.5581	6.149	0	0	0
2019/11/19	R186	07/05/2020	7.90	Put	Bond Future	3,934.5700	3.9346	3,730.9600	3.7310	(5.175)	0	0	2,500
2019/11/19	R186	07/05/2020	8.28	Put	Bond Future	2,608.3800	2.6084	2,447.4700	2.4475	(6.169)	0	0	0
2019/11/19	R186	07/05/2020	8.93	Call	Bond Future	3,395.2100	3.3952	3,572.9500	3.5730	5.235	0	0	0
2019/11/19	R186	07/05/2020	8.09	Put	Bond Future	3,225.7400	3.2257	3,042.9700	3.0430	(5.666)	0	0	0
2019/11/19	R186	07/05/2020			Bond Future	8.5042	114.0180	8.4535	114.2869	(0.597)	0.0000	0.0000	1,650
2019/11/19	R186	07/05/2020	8.50	Call	Bond Future	1,981.4800	1.9815	2,114.8900	2.1149	6.733	0	0	0
2019/11/19	R186	07/05/2020	8.50	Put	Bond Future	2,003.8000	2.0038	1,868.2200	1.8682	(6.766)	0	0	23,208
2019/11/19	R186	07/05/2020	8.08	Call	Bond Future	987.1700	0.9872	1,072.2600	1.0723	8.620	0	0	0
2019/11/19	R186	07/05/2020	8.08	Put	Bond Future	3,260.8200	3.2608	3,076.9200	3.0769	(5.640)	0	0	0
2019/11/19	R186	07/05/2020	7.90	Call	Bond Future	678.0800	0.6781	743.4600	0.7435	9.642	0	0	0
2019/11/19	R186	07/05/2020	8.28	Call	Bond Future	1,414.0600	1.4141	1,522.1400	1.5221	7.643	0	0	6,000
2019/11/19	R186	07/05/2020	8.93	Put	Bond Future	1,172.0500	1.1720	1,080.8000	1.0808	(7.786)	0	0	6,000

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2019/11/19	R186	07/05/2020	8.09	Call	Bond Future	1,006.3800	1.0064	1,092.6000	1.0926	8.567	0	0	0
2019/11/19	R186	07/05/2020	7.60	Put	Bond Future	5,241.2700	5.2413	5,009.6900	5.0097	(4.418)	0	0	0
2019/11/19	R186	07/05/2020	7.60	Call	Bond Future	322.2300	0.3222	359.6400	0.3596	11.610	0	0	6,000
2019/11/19	R186	07/05/2020	8.07	Call	Bond Future	968.1900	0.9682	1,052.1500	1.0522	8.672	0	0	0
2019/11/19	R186	07/05/2020	8.07	Put	Bond Future	3,296.1500	3.2962	3,111.1200	3.1111	(5.614)	0	0	0
2019/11/19	R186	06/08/2020	8.38	Put	Bond Future	2,658.8700	2.6589	2,504.9200	2.5049	(5.790)	0	0	0
2019/11/19	R186	06/08/2020			Bond Future	8.5588	110.8127	8.5054	111.0864	(0.624)	0.0000	0.0000	0
2019/11/19	R186	06/08/2020	8.37	Call	Bond Future	1,713.4700	1.7135	1,832.1200	1.8321	6.925	0	0	0
2019/11/19	R186	06/08/2020	8.37	Put	Bond Future	2,684.3400	2.6843	2,529.3400	2.5293	(5.774)	0	0	0
2019/11/19	R186	06/08/2020	8.38	Call	Bond Future	1,739.7000	1.7397	1,859.4000	1.8594	6.880	0	0	0
2019/11/19	R186	06/08/2020	8.36	Call	Bond Future	1,687.8000	1.6878	1,805.4000	1.8054	6.968	0	0	0
2019/11/19	R186	06/08/2020	8.36	Put	Bond Future	2,710.4000	2.7104	2,554.3500	2.5544	(5.757)	0	0	0
2019/11/19	R186	05/11/2020	8.64	Put	Bond Future	2,522.3400	2.5223	2,387.2700	2.3873	(5.355)	0	0	0
2019/11/19	R186	05/11/2020	8.65	Call	Bond Future	2,700.5900	2.7006	2,845.3500	2.8454	5.360	0	0	0
2019/11/19	R186	05/11/2020			Bond Future	8.6100	112.8928	8.5536	113.1718	(0.655)	0.0000	0.0000	0
2019/11/19	R186	05/11/2020	8.66	Call	Bond Future	2,731.0600	2.7311	2,876.6400	2.8766	5.331	0	0	0
2019/11/19	R186	05/11/2020	8.66	Put	Bond Future	2,484.6300	2.4846	2,351.2200	2.3512	(5.369)	0	0	0
2019/11/19	R186	05/11/2020	8.64	Call	Bond Future	2,670.2600	2.6703	2,814.1800	2.8142	5.390	0	0	0
2019/11/19	R186	05/11/2020	8.65	Put	Bond Future	2,503.4000	2.5034	2,369.1700	2.3692	(5.362)	0	0	0
2019/11/19	R197	06/02/2020			Bond Future	303.4071	303.4071	303.2307	303.2307	(0.058)	0.0000	0.0000	2,540
2019/11/19	R197	07/05/2020			Bond Future	308.9889	308.9889	308.8209	308.8209	(0.054)	0.0000	0.0000	0
2019/11/19	R197	06/08/2020			Bond Future	307.0283	307.0283	306.8560	306.8560	(0.056)	0.0000	0.0000	0
2019/11/19	R197	05/11/2020			Bond Future	312.7884	312.7884	312.6139	312.6139	(0.056)	0.0000	0.0000	0
2019/11/19	R202	06/02/2020			Bond Future	229.4481	229.4481	227.9339	227.9339	(0.660)	0.0000	0.0000	8,488
2019/11/19	R202	07/05/2020			Bond Future	233.6694	233.6694	232.1360	232.1360	(0.656)	0.0000	0.0000	0
2019/11/19	R202	06/08/2020			Bond Future	233.9411	233.9411	232.3781	232.3781	(0.668)	0.0000	0.0000	0
2019/11/19	R202	05/11/2020			Bond Future	238.3302	238.3302	236.7387	236.7387	(0.668)	0.0000	0.0000	0
2019/11/19	R208	06/02/2020	6.13	Put	Bond Future	425.9600	0.4260	428.0300	0.4280	0.486	0	0	0
2019/11/19	R208	06/02/2020	6.12	Call	Bond Future	11.2200	0.0112	10.7300	0.0107	(4.367)	0	0	0
2019/11/19	R208	06/02/2020			Bond Future	6.5122	102.7166	6.5146	102.7140	0.037	0.0000	0.0000	11,697
2019/11/19	R208	06/02/2020	6.13	Call	Bond Future	11.9700	0.0120	11.4600	0.0115	(4.261)	0	0	0
2019/11/19	R208	06/02/2020	6.12	Put	Bond Future	436.0800	0.4361	438.1700	0.4382	0.479	0	0	0
2019/11/19	R208	06/02/2020	6.14	Call	Bond Future	12.7000	0.0127	12.1600	0.0122	(4.252)	0	0	0
2019/11/19	R208	06/02/2020	6.14	Put	Bond Future	415.8300	0.4158	417.8700	0.4179	0.491	0	0	0
2019/11/19	R208	07/05/2020	4.81	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	0
2019/11/19	R208	07/05/2020	4.80	Put	Bond Future	1,260.0200	1.2600	1,258.7700	1.2588	(0.099)	0	0	0
2019/11/19	R208	07/05/2020			Bond Future	6.2635	101.1781	6.2620	101.1794	(0.023)	0.0000	0.0000	0
2019/11/19	R208	07/05/2020	4.82	Call	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2019/11/19	R208	07/05/2020	4.82	Put	Bond Future	1,242.6500	1.2427	1,241.3900	1.2414	(0.101)	0	0	0
2019/11/19	R208	07/05/2020	4.81	Put	Bond Future	1,251.3300	1.2513	1,250.0800	1.2501	(0.100)	0	0	0
2019/11/19	R208	07/05/2020	4.80	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2019/11/19	R208	06/08/2020	5.57	Put	Bond Future	222.2500	0.2223	221.4200	0.2214	(0.373)	0	0	0
2019/11/19	R208	06/08/2020			Bond Future	5.7685	103.0483	5.7670	103.0492	(0.025)	0.0000	0.0000	0
2019/11/19	R208	06/08/2020	5.56	Call	Bond Future	96.1700	0.0962	96.2200	0.0962	0.052	0	0	0
2019/11/19	R208	06/08/2020	5.56	Put	Bond Future	225.8500	0.2259	225.0100	0.2250	(0.372)	0	0	0

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2019/11/19	R208	06/08/2020	5.57	Call	Bond Future	98.8000		0.0988	98.8600	0.0989	0.061	0	0	0
2019/11/19	R208	06/08/2020	5.55	Call	Bond Future	93.5800		0.0936	93.6300	0.0936	0.053	0	0	0
2019/11/19	R208	06/08/2020	5.55	Put	Bond Future	229.4900		0.2295	228.6500	0.2286	(0.366)	0	0	0
2019/11/19	R208	05/11/2020	4.78	Call	Bond Future	143.1700		0.1432	143.7800	0.1438	0.426	0	0	0
2019/11/19	R208	05/11/2020	4.77	Put	Bond Future	73.9200		0.0739	73.2800	0.0733	(0.866)	0	0	0
2019/11/19	R208	05/11/2020			Bond Future	4.5963		101.5715	4.5931	101.5728	(0.070)	0.0000	0.0000	0
2019/11/19	R208	05/11/2020	4.79	Call	Bond Future	145.8900		0.1459	146.5200	0.1465	0.432	0	0	0
2019/11/19	R208	05/11/2020	4.79	Put	Bond Future	71.2700		0.0713	70.6500	0.0707	(0.870)	0	0	0
2019/11/19	R208	05/11/2020	4.78	Put	Bond Future	72.4000		0.0724	71.7600	0.0718	(0.884)	0	0	0
2019/11/19	R208	05/11/2020	4.77	Call	Bond Future	140.8400		0.1408	141.4500	0.1414	0.433	0	0	0
2019/11/19	R209	06/02/2020	9.52	Put	Bond Future	3,041.5900		3.0416	2,793.3200	2.7933	(8.163)	0	0	0
2019/11/19	R209	06/02/2020			Bond Future	9.8573		73.4268	9.8001	73.7862	(0.580)	0.0000	0.0000	106,181
2019/11/19	R209	06/02/2020	9.51	Call	Bond Future	861.7200		0.8617	970.9100	0.9709	12.671	0	0	0
2019/11/19	R209	06/02/2020	9.51	Put	Bond Future	3,085.8700		3.0859	2,835.6800	2.8357	(8.108)	0	0	0
2019/11/19	R209	06/02/2020	9.40	Put	Bond Future	3,595.9900		3.5960	3,325.3100	3.3253	(7.527)	0	0	0
2019/11/19	R209	06/02/2020	9.40	Call	Bond Future	646.4700		0.6465	735.1700	0.7352	13.721	0	0	7,500
2019/11/19	R209	06/02/2020	9.52	Call	Bond Future	882.8700		0.8829	993.9800	0.9940	12.585	0	0	0
2019/11/19	R209	06/02/2020	9.50	Call	Bond Future	840.8900		0.8409	948.1900	0.9482	12.760	0	0	0
2019/11/19	R209	06/02/2020	9.50	Put	Bond Future	3,130.5600		3.1306	2,878.4800	2.8785	(8.052)	0	0	0
2019/11/19	R209	07/05/2020	9.47	Call	Bond Future	1,373.0400		1.3730	1,496.0100	1.4960	8.956	0	0	0
2019/11/19	R209	07/05/2020			Bond Future	9.9275		71.6087	9.8681	71.9774	(0.598)	0.0000	0.0000	0
2019/11/19	R209	07/05/2020	9.45	Call	Bond Future	1,326.0400		1.3260	1,446.1800	1.4462	9.060	0	0	0
2019/11/19	R209	07/05/2020	9.45	Put	Bond Future	4,370.4300		4.3704	4,121.9200	4.1219	(5.686)	0	0	0
2019/11/19	R209	07/05/2020	9.47	Put	Bond Future	4,286.1900		4.2862	4,040.5100	4.0405	(5.732)	0	0	0
2019/11/19	R209	07/05/2020	9.46	Call	Bond Future	1,349.4200		1.3494	1,470.9800	1.4710	9.008	0	0	0
2019/11/19	R209	07/05/2020	9.46	Put	Bond Future	4,328.1500		4.3281	4,081.0600	4.0811	(5.709)	0	0	0
2019/11/19	R209	06/08/2020	5.56	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2019/11/19	R209	06/08/2020	5.55	Put	Bond Future	36,592.6300		36.5926	36,217.3000	36.2173	(1.026)	0	0	0
2019/11/19	R209	06/08/2020			Bond Future	9.9977		72.9241	9.9365	73.2995	(0.612)	0.0000	0.0000	0
2019/11/19	R209	06/08/2020	5.57	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2019/11/19	R209	06/08/2020	5.57	Put	Bond Future	36,375.7900		36.3758	36,000.4600	36.0005	(1.032)	0	0	0
2019/11/19	R209	06/08/2020	5.56	Put	Bond Future	36,484.1400		36.4841	36,108.8100	36.1088	(1.029)	0	0	0
2019/11/19	R209	06/08/2020	5.55	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2019/11/19	R209	05/11/2020	10.02	Call	Bond Future	3,634.9100		3.6349	3,829.4900	3.8295	5.353	0	0	0
2019/11/19	R209	05/11/2020			Bond Future	10.0662		71.1445	10.0031	71.5269	(0.627)	0.0000	0.0000	0
2019/11/19	R209	05/11/2020	10.00	Call	Bond Future	3,570.4600		3.5705	3,763.0600	3.7631	5.394	0	0	0
2019/11/19	R209	05/11/2020	10.00	Put	Bond Future	3,971.5300		3.9715	3,781.6700	3.7817	(4.781)	0	0	0
2019/11/19	R209	05/11/2020	10.02	Put	Bond Future	3,914.4700		3.9145	3,726.5900	3.7266	(4.800)	0	0	0
2019/11/19	R209	05/11/2020	10.01	Call	Bond Future	3,602.7700		3.6028	3,796.3600	3.7964	5.373	0	0	0
2019/11/19	R209	05/11/2020	10.01	Put	Bond Future	3,943.0500		3.9431	3,754.1800	3.7542	(4.790)	0	0	0
2019/11/19	R210	06/02/2020			Bond Future	189.1815		189.1815	189.1776	189.1776	(0.002)	0.0000	0.0000	1,772
2019/11/19	R210	07/05/2020			Bond Future	190.0118		190.0118	190.0151	190.0151	0.002	0.0000	0.0000	0
2019/11/19	R210	06/08/2020			Bond Future	193.5989		193.5989	193.6017	193.6017	0.001	0.0000	0.0000	0
2019/11/19	R210	05/11/2020			Bond Future	194.5089		194.5089	194.5123	194.5123	0.002	0.0000	0.0000	0
2019/11/19	R212	06/02/2020			Bond Future	161.9916		161.9916	161.8656	161.8656	(0.078)	0.0000	0.0000	5,809

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2019/11/19	R212	07/05/2020			Bond Future	164.9717	164.9717	164.8496	164.8496	(0.074)	0.0000	0.0000	0
2019/11/19	R212	06/08/2020			Bond Future	165.7922	165.7922	165.6673	165.6673	(0.075)	0.0000	0.0000	0
2019/11/19	R212	05/11/2020			Bond Future	168.9027	168.9027	168.7760	168.7760	(0.075)	0.0000	0.0000	0
2019/11/19	R213	06/02/2020	9.27	Call	Bond Future	1,250.1200	1.2501	1,353.3900	1.3534	8.261	0	0	0
2019/11/19	R213	06/02/2020	9.26	Put	Bond Future	2,046.1900	2.0462	1,894.2300	1.8942	(7.426)	0	0	0
2019/11/19	R213	06/02/2020			Bond Future	9.3955	86.9144	9.3536	87.1682	(0.447)	0.0000	0.0000	24,118
2019/11/19	R213	06/02/2020	9.28	Call	Bond Future	1,277.1100	1.2771	1,381.8900	1.3819	8.204	0	0	0
2019/11/19	R213	06/02/2020	9.28	Put	Bond Future	1,977.7600	1.9778	1,828.8300	1.8288	(7.530)	0	0	0
2019/11/19	R213	06/02/2020	9.27	Put	Bond Future	2,011.7700	2.0118	1,861.3300	1.8613	(7.478)	0	0	0
2019/11/19	R213	06/02/2020	9.26	Call	Bond Future	1,223.4800	1.2235	1,325.2300	1.3252	8.316	0	0	0
2019/11/19	R213	07/05/2020	9.01	Put	Bond Future	3,983.2700	3.9833	3,804.8200	3.8048	(4.480)	0	0	0
2019/11/19	R213	07/05/2020	9.00	Call	Bond Future	1,216.9700	1.2170	1,299.1000	1.2991	6.749	0	0	0
2019/11/19	R213	07/05/2020			Bond Future	9.4632	84.9406	9.4192	85.2022	(0.465)	0.0000	0.0000	0
2019/11/19	R213	07/05/2020	9.01	Call	Bond Future	1,238.7300	1.2387	1,321.8800	1.3219	6.713	0	0	0
2019/11/19	R213	07/05/2020	9.00	Put	Bond Future	4,023.4000	4.0234	3,843.9300	3.8439	(4.461)	0	0	0
2019/11/19	R213	07/05/2020	9.02	Call	Bond Future	1,260.7300	1.2607	1,344.8900	1.3449	6.675	0	0	0
2019/11/19	R213	07/05/2020	9.02	Put	Bond Future	3,943.4400	3.9434	3,766.0000	3.7660	(4.500)	0	0	0
2019/11/19	R213	06/08/2020	9.31	Call	Bond Future	2,245.5100	2.2455	2,360.3100	2.3603	5.112	0	0	0
2019/11/19	R213	06/08/2020			Bond Future	9.5303	86.5023	9.4847	86.7685	(0.479)	0.0000	0.0000	0
2019/11/19	R213	06/08/2020	9.29	Call	Bond Future	2,189.3700	2.1894	2,302.3900	2.3024	5.162	0	0	0
2019/11/19	R213	06/08/2020	9.29	Put	Bond Future	3,604.4400	3.6044	3,451.2700	3.4513	(4.249)	0	0	0
2019/11/19	R213	06/08/2020	9.31	Put	Bond Future	3,541.6000	3.5416	3,390.2100	3.3902	(4.275)	0	0	0
2019/11/19	R213	06/08/2020	9.30	Call	Bond Future	2,217.3500	2.2174	2,331.2600	2.3313	5.137	0	0	0
2019/11/19	R213	06/08/2020	9.30	Put	Bond Future	3,572.9000	3.5729	3,420.6200	3.4206	(4.262)	0	0	0
2019/11/19	R213	05/11/2020	9.60	Put	Bond Future	3,337.1800	3.3372	3,203.8700	3.2039	(3.995)	0	0	0
2019/11/19	R213	05/11/2020	9.59	Call	Bond Future	3,304.9300	3.3049	3,442.2500	3.4423	4.155	0	0	0
2019/11/19	R213	05/11/2020			Bond Future	9.5999	84.5768	9.5526	84.8482	(0.493)	0.0000	0.0000	0
2019/11/19	R213	05/11/2020	9.60	Call	Bond Future	3,337.6400	3.3376	3,475.7100	3.4757	4.137	0	0	0
2019/11/19	R213	05/11/2020	9.59	Put	Bond Future	3,361.7000	3.3617	3,227.6400	3.2276	(3.988)	0	0	0
2019/11/19	R213	05/11/2020	9.61	Call	Bond Future	3,370.1500	3.3701	3,508.9500	3.5089	4.119	0	0	0
2019/11/19	R213	05/11/2020	9.61	Put	Bond Future	3,312.5100	3.3125	3,179.9300	3.1799	(4.002)	0	0	0
2019/11/19	R214	06/02/2020	9.73	Call	Bond Future	841.3700	0.8414	936.8400	0.9368	11.347	0	0	0
2019/11/19	R214	06/02/2020	9.87	Put	Bond Future	2,794.5000	2.7945	2,577.3300	2.5773	(7.771)	0	0	0
2019/11/19	R214	06/02/2020	10.42	Call	Bond Future	3,050.4200	3.0504	3,267.8600	3.2679	7.128	0	0	0
2019/11/19	R214	06/02/2020			Bond Future	10.1177	71.6606	10.0656	71.9982	(0.515)	0.0000	0.0000	17,710
2019/11/19	R214	06/02/2020	9.71	Call	Bond Future	799.2700	0.7993	891.2700	0.8913	11.511	0	0	0
2019/11/19	R214	06/02/2020	9.71	Put	Bond Future	3,511.8100	3.5118	3,266.2100	3.2662	(6.994)	0	0	0
2019/11/19	R214	06/02/2020	10.42	Put	Bond Future	1,143.0800	1.1431	1,022.9200	1.0229	(10.512)	0	0	1,000
2019/11/19	R214	06/02/2020	9.73	Put	Bond Future	3,416.9300	3.4169	3,174.8000	3.1748	(7.086)	0	0	0
2019/11/19	R214	06/02/2020	9.52	Call	Bond Future	465.7100	0.4657	527.2000	0.5272	13.203	0	0	1,000
2019/11/19	R214	06/02/2020	9.87	Call	Bond Future	1,166.3600	1.1664	1,286.7900	1.2868	10.325	0	0	1,000
2019/11/19	R214	06/02/2020	9.72	Call	Bond Future	820.1500	0.8202	913.8800	0.9139	11.428	0	0	0
2019/11/19	R214	06/02/2020	9.72	Put	Bond Future	3,464.1500	3.4642	3,220.2800	3.2203	(7.040)	0	0	0
2019/11/19	R214	06/02/2020	9.52	Put	Bond Future	4,500.4900	4.5005	4,224.3800	4.2244	(6.135)	0	0	0
2019/11/19	R214	07/05/2020	9.77	Put	Bond Future	4,327.3000	4.3273	4,102.1600	4.1022	(5.203)	0	0	0
2019/11/19	R214	07/05/2020			Bond Future	10.1880	69.6635	10.1339	70.0099	(0.531)	0.0000	0.0000	0

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2019/11/19	R214	07/05/2020	9.76	Call	Bond Future	1,551.6100		1.5516	1,671.5500	1.6716	7.730	0	0	0
2019/11/19	R214	07/05/2020	9.76	Put	Bond Future	4,369.9600		4.3700	4,143.5100	4.1435	(5.182)	0	0	0
2019/11/19	R214	07/05/2020	9.31	Put	Bond Future	6,625.0500		6.6250	6,342.7600	6.3428	(4.261)	0	0	0
2019/11/19	R214	07/05/2020	10.66	Put	Bond Future	1,676.3700		1.6764	1,558.8900	1.5589	(7.008)	0	0	1,250
2019/11/19	R214	07/05/2020	9.77	Call	Bond Future	1,576.8800		1.5769	1,698.1300	1.6981	7.689	0	0	0
2019/11/19	R214	07/05/2020	9.31	Call	Bond Future	641.7100		0.6417	705.8100	0.7058	9.989	0	0	1,250
2019/11/19	R214	07/05/2020	9.91	Put	Bond Future	3,763.0900		3.7631	3,556.3100	3.5563	(5.495)	0	0	0
2019/11/19	R214	07/05/2020	9.91	Call	Bond Future	1,953.0900		1.9531	2,092.7000	2.0927	7.148	0	0	1,250
2019/11/19	R214	07/05/2020	10.66	Call	Bond Future	4,584.9400		4.5849	4,813.8500	4.8138	4.993	0	0	0
2019/11/19	R214	07/05/2020	9.75	Call	Bond Future	1,526.5600		1.5266	1,645.2000	1.6452	7.772	0	0	0
2019/11/19	R214	07/05/2020	9.75	Put	Bond Future	4,412.9400		4.4129	4,185.1900	4.1852	(5.161)	0	0	0
2019/11/19	R214	06/08/2020	9.98	Put	Bond Future	4,273.5200		4.2735	4,071.7500	4.0718	(4.721)	0	0	0
2019/11/19	R214	06/08/2020	9.97	Call	Bond Future	2,454.9800		2.4550	2,604.8000	2.6048	6.103	0	0	0
2019/11/19	R214	06/08/2020			Bond Future	10.2580		70.9430	10.2023	71.2957	(0.543)	0.0000	0.0000	0
2019/11/19	R214	06/08/2020	9.98	Call	Bond Future	2,484.4400		2.4844	2,635.3700	2.6354	6.075	0	0	0
2019/11/19	R214	06/08/2020	9.97	Put	Bond Future	4,309.7800		4.3098	4,106.9000	4.1069	(4.707)	0	0	0
2019/11/19	R214	06/08/2020	9.99	Call	Bond Future	2,514.0700		2.5141	2,666.1200	2.6661	6.048	0	0	0
2019/11/19	R214	06/08/2020	9.99	Put	Bond Future	4,237.5300		4.2375	4,036.8800	4.0369	(4.735)	0	0	0
2019/11/19	R214	05/11/2020	10.26	Put	Bond Future	4,217.3100		4.2173	4,038.6900	4.0387	(4.235)	0	0	0
2019/11/19	R214	05/11/2020			Bond Future	10.3293		68.9801	10.2719	69.3395	(0.556)	0.0000	0.0000	0
2019/11/19	R214	05/11/2020	10.25	Call	Bond Future	3,750.8800		3.7509	3,930.7600	3.9308	4.796	0	0	0
2019/11/19	R214	05/11/2020	10.25	Put	Bond Future	4,247.9900		4.2480	4,068.4700	4.0685	(4.226)	0	0	0
2019/11/19	R214	05/11/2020	10.26	Call	Bond Future	3,783.1900		3.7832	3,963.9700	3.9640	4.779	0	0	0
2019/11/19	R214	05/11/2020	10.24	Call	Bond Future	3,718.6900		3.7187	3,897.6600	3.8977	4.813	0	0	0
2019/11/19	R214	05/11/2020	10.24	Put	Bond Future	4,278.8900		4.2789	4,098.4600	4.0985	(4.217)	0	0	0
2019/11/19	R248	06/02/2020	9.71	Put	Bond Future	4,777.4800		4.7775	4,445.8600	4.4459	(6.941)	0	0	0
2019/11/19	R248	06/02/2020			Bond Future	10.1895		90.6971	10.1373	91.1240	(0.512)	0.0000	0.0000	93,322
2019/11/19	R248	06/02/2020	9.71	Call	Bond Future	714.0700		0.7141	809.3500	0.8094	13.343	0	0	0
2019/11/19	R248	06/02/2020	9.70	Put	Bond Future	4,843.1600		4.8432	4,509.3400	4.5093	(6.893)	0	0	0
2019/11/19	R248	06/02/2020	9.72	Call	Bond Future	737.2200		0.7372	834.7400	0.8347	13.228	0	0	0
2019/11/19	R248	06/02/2020	9.72	Put	Bond Future	4,712.5300		4.7125	4,383.1500	4.3831	(6.989)	0	0	0
2019/11/19	R248	06/02/2020	9.70	Call	Bond Future	691.5100		0.6915	784.5900	0.7846	13.460	0	0	0
2019/11/19	R248	07/05/2020	9.79	Call	Bond Future	1,758.8300		1.7588	1,901.8000	1.9018	8.129	0	0	0
2019/11/19	R248	07/05/2020	9.77	Put	Bond Future	5,816.3800		5.8164	5,517.9800	5.5180	(5.130)	0	0	0
2019/11/19	R248	07/05/2020			Bond Future	10.2618		87.9039	10.2075	88.3419	(0.529)	0.0000	0.0000	0
2019/11/19	R248	07/05/2020	9.79	Put	Bond Future	5,701.9800		5.7020	5,406.9300	5.4069	(5.175)	0	0	0
2019/11/19	R248	07/05/2020	9.77	Call	Bond Future	1,699.1600		1.6992	1,838.7800	1.8388	8.217	0	0	0
2019/11/19	R248	07/05/2020	9.78	Put	Bond Future	5,758.9600		5.7590	5,462.2400	5.4622	(5.152)	0	0	0
2019/11/19	R248	07/05/2020	9.78	Call	Bond Future	1,728.8400		1.7288	1,870.1400	1.8701	8.173	0	0	0
2019/11/19	R248	06/08/2020	9.00	Put	Bond Future	12,376.3400		12.3763	11,983.7200	11.9837	(3.172)	0	0	0
2019/11/19	R248	06/08/2020	10.20	Call	Bond Future	3,592.1000		3.5921	3,802.6900	3.8027	5.863	0	0	0
2019/11/19	R248	06/08/2020			Bond Future	10.3339		89.5183	10.2780	89.9642	(0.541)	0.0000	0.0000	0
2019/11/19	R248	06/08/2020	9.25	Put	Bond Future	10,257.5300		10.2575	9,888.9500	9.8889	(3.593)	0	0	0
2019/11/19	R248	06/08/2020	9.25	Call	Bond Future	841.3300		0.8413	918.6200	0.9186	9.187	0	0	20,640
2019/11/19	R248	06/08/2020	10.18	Call	Bond Future	3,514.5500		3.5145	3,722.3200	3.7223	5.912	0	0	0
2019/11/19	R248	06/08/2020	10.18	Put	Bond Future	4,751.3100		4.7513	4,513.2100	4.5132	(5.011)	0	0	0
2019/11/19	R248	06/08/2020	9.00	Call	Bond Future	534.1100		0.5341	587.3600	0.5874	9.970	0	0	3,000

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2019/11/19	R248	06/08/2020	10.20	Put	Bond Future	4,666.4100	4.6664	4,431.1300	4.4311	(5.042)	0	0	0
2019/11/19	R248	06/08/2020	10.19	Call	Bond Future	3,553.2300	3.5532	3,762.4100	3.7624	5.887	0	0	0
2019/11/19	R248	06/08/2020	10.19	Put	Bond Future	4,708.7000	4.7087	4,472.0100	4.4720	(5.027)	0	0	0
2019/11/19	R248	05/11/2020	10.02	Put	Bond Future	6,500.3900	6.5004	6,235.1500	6.2351	(4.080)	0	0	0
2019/11/19	R248	05/11/2020	10.03	Call	Bond Future	3,404.7600	3.4048	3,595.1200	3.5951	5.591	0	0	0
2019/11/19	R248	05/11/2020			Bond Future	10.4072	86.7635	10.3495	87.2179	(0.555)	0.0000	0.0000	0
2019/11/19	R248	05/11/2020	10.04	Call	Bond Future	3,439.9700	3.4400	3,631.6000	3.6316	5.571	0	0	0
2019/11/19	R248	05/11/2020	10.04	Put	Bond Future	6,404.0800	6.4041	6,141.3600	6.1414	(4.102)	0	0	0
2019/11/19	R248	05/11/2020	10.02	Call	Bond Future	3,369.7100	3.3697	3,558.8200	3.5588	5.612	0	0	0
2019/11/19	R248	05/11/2020	10.03	Put	Bond Future	6,452.0800	6.4521	6,188.0900	6.1881	(4.092)	0	0	0

Total

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