



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 17/12/2019 TO 17/12/2019

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
2019/12/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	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
2019/12/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	2025	06/02/2020			Bond Future	136.5498	136.5498	136.5403	136.5403	(0.007)	0.0000	0.0000	4,913
2019/12/17	2025	07/05/2020			Bond Future	139.0718	139.0718	139.0597	139.0597	(0.009)	0.0000	0.0000	0
2019/12/17	2025	06/08/2020			Bond Future	140.1961	140.1961	140.1856	140.1856	(0.008)	0.0000	0.0000	0
2019/12/17	2025	05/11/2020			Bond Future	142.8274	142.8274	142.8136	142.8136	(0.010)	0.0000	0.0000	0
2019/12/17	2029	06/02/2020			Bond Future	101.9153	101.9153	101.8243	101.8243	(0.089)	0.0000	0.0000	3,765
2019/12/17	2029	07/05/2020			Bond Future	102.6880	102.6880	102.5933	102.5933	(0.092)	0.0000	0.0000	0
2019/12/17	2029	06/08/2020			Bond Future	104.6270	104.6270	104.5319	104.5319	(0.091)	0.0000	0.0000	0
2019/12/17	2029	05/11/2020			Bond Future	105.4506	105.4506	105.3515	105.3515	(0.094)	0.0000	0.0000	0
2019/12/17	2030	06/02/2020	9.15	Put	Bond Future	1,311.2600	1.3113	1,187.0000	1.1870	(9.476)	0	0	0
2019/12/17	2030	06/02/2020	9.14	Call	Bond Future	1,161.8500	1.1619	1,192.6600	1.1927	2.652	0	0	0
2019/12/17	2030	06/02/2020	9.40	Put	Bond Future	697.9900	0.6980	606.6700	0.6067	(13.083)	0	0	5,000
2019/12/17	2030	06/02/2020	9.25	Call	Bond Future	1,520.8100	1.5208	1,565.4500	1.5654	2.935	0	0	0
2019/12/17	2030	06/02/2020	8.40	Call	Bond Future	60.2300	0.0602	57.0600	0.0571	(5.263)	0	0	5,820
2019/12/17	2030	06/02/2020			Bond Future	9.1694	92.7004	9.1439	92.8567	(0.278)	0.0000	0.0000	77,662
2019/12/17	2030	06/02/2020	9.00	Put	Bond Future	1,829.0400	1.8290	1,688.8400	1.6888	(7.665)	0	0	0
2019/12/17	2030	06/02/2020	9.00	Call	Bond Future	784.3500	0.7844	800.4000	0.8004	2.046	0	0	5,820
2019/12/17	2030	06/02/2020	9.15	Call	Bond Future	1,192.2400	1.1922	1,224.2300	1.2242	2.683	0	0	0
2019/12/17	2030	06/02/2020	9.14	Put	Bond Future	1,342.2100	1.3422	1,216.7700	1.2168	(9.346)	0	0	0
2019/12/17	2030	06/02/2020	9.40	Call	Bond Future	2,095.0800	2.0951	2,160.0100	2.1600	3.099	0	0	0
2019/12/17	2030	06/02/2020	9.25	Put	Bond Future	1,029.4200	1.0294	917.8100	0.9178	(10.842)	0	0	5,000
2019/12/17	2030	06/02/2020	8.40	Put	Bond Future	4,931.5900	4.9316	4,772.1700	4.7722	(3.233)	0	0	0
2019/12/17	2030	06/02/2020	9.16	Call	Bond Future	1,223.0700	1.2231	1,256.2600	1.2563	2.714	0	0	0
2019/12/17	2030	06/02/2020	9.16	Put	Bond Future	1,280.8100	1.2808	1,157.7500	1.1578	(9.608)	0	0	0
2019/12/17	2030	07/05/2020	8.79	Call	Bond Future	1,023.2900	1.0233	1,047.4600	1.0475	2.362	0	0	0
2019/12/17	2030	07/05/2020	8.78	Put	Bond Future	3,804.0100	3.8040	3,670.1800	3.6702	(3.518)	0	0	0
2019/12/17	2030	07/05/2020			Bond Future	9.2379	94.3899	9.2116	94.5474	(0.284)	0.0000	0.0000	0
2019/12/17	2030	07/05/2020	8.80	Call	Bond Future	1,043.3800	1.0434	1,068.0600	1.0681	2.365	0	0	0
2019/12/17	2030	07/05/2020	8.80	Put	Bond Future	3,719.3100	3.7193	3,586.5000	3.5865	(3.571)	0	0	0
2019/12/17	2030	07/05/2020	8.79	Put	Bond Future	3,761.5100	3.7615	3,628.1900	3.6282	(3.544)	0	0	0
2019/12/17	2030	07/05/2020	8.78	Call	Bond Future	1,003.4500	1.0034	1,027.1100	1.0271	2.358	0	0	0
2019/12/17	2030	06/08/2020	9.11	Call	Bond Future	2,093.0300	2.0930	2,143.4100	2.1434	2.407	0	0	0
2019/12/17	2030	06/08/2020			Bond Future	9.3082	92.1173	9.2807	92.2789	(0.295)	0.0000	0.0000	0
2019/12/17	2030	06/08/2020	9.09	Call	Bond Future	2,039.7000	2.0397	2,089.0000	2.0890	2.417	0	0	0
2019/12/17	2030	06/08/2020	9.09	Put	Bond Future	3,332.5800	3.3326	3,220.2600	3.2203	(3.370)	0	0	0
2019/12/17	2030	06/08/2020	9.11	Put	Bond Future	3,266.4400	3.2664	3,155.2000	3.1552	(3.406)	0	0	0
2019/12/17	2030	06/08/2020	9.10	Call	Bond Future	2,066.2600	2.0663	2,116.1000	2.1161	2.412	0	0	0
2019/12/17	2030	06/08/2020	9.10	Put	Bond Future	3,299.3800	3.2994	3,187.6000	3.1876	(3.388)	0	0	0
2019/12/17	2030	05/11/2020	10.06	Put	Bond Future	1,734.6100	1.7346	1,667.4700	1.6675	(3.871)	0	0	1,000
2019/12/17	2030	05/11/2020	8.73	Call	Bond Future	1,571.2900	1.5713	1,608.2200	1.6082	2.350	0	0	3,000
2019/12/17	2030	05/11/2020	9.39	Put	Bond Future	3,138.6400	3.1386	3,042.0500	3.0420	(3.077)	0	0	0
2019/12/17	2030	05/11/2020	9.38	Call	Bond Future	3,214.4500	3.2144	3,280.1200	3.2801	2.043	0	0	0
2019/12/17	2030	05/11/2020			Bond Future	9.3715	93.8484	9.3433	94.0111	(0.302)	0.0000	0.0000	0

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2019/12/17	2030	05/11/2020	8.34	Put	Bond Future	7,124.8800	7.1249	6,985.1900	6.9852	(1.961)	0	0	0
2019/12/17	2030	05/11/2020	8.34	Call	Bond Future	933.9900	0.9340	957.0200	0.9570	2.466	0	0	1,000
2019/12/17	2030	05/11/2020	9.04	Put	Bond Future	4,205.8500	4.2058	4,093.2700	4.0933	(2.677)	0	0	0
2019/12/17	2030	05/11/2020	9.04	Call	Bond Future	2,273.1200	2.2731	2,323.2600	2.3233	2.206	0	0	1,000
2019/12/17	2030	05/11/2020	10.06	Call	Bond Future	5,585.1100	5.5851	5,680.6900	5.6807	1.711	0	0	0
2019/12/17	2030	05/11/2020	8.73	Put	Bond Future	5,359.5400	5.3595	5,233.7500	5.2338	(2.347)	0	0	0
2019/12/17	2030	05/11/2020	9.23	Put	Bond Future	3,596.6100	3.5966	3,492.6500	3.4926	(2.890)	0	0	0
2019/12/17	2030	05/11/2020	10.37	Put	Bond Future	1,329.8800	1.3299	1,274.0200	1.2740	(4.200)	0	0	16,000
2019/12/17	2030	05/11/2020	9.39	Call	Bond Future	3,244.9000	3.2449	3,311.0300	3.3110	2.038	0	0	0
2019/12/17	2030	05/11/2020	9.38	Put	Bond Future	3,165.6400	3.1656	3,068.5900	3.0686	(3.066)	0	0	0
2019/12/17	2030	05/11/2020	10.47	Call	Bond Future	7,265.8500	7.2659	7,375.9800	7.3760	1.516	0	0	0
2019/12/17	2030	05/11/2020	10.47	Put	Bond Future	1,222.7000	1.2227	1,170.1100	1.1701	(4.301)	0	0	3,000
2019/12/17	2030	05/11/2020	9.23	Call	Bond Future	2,778.0100	2.7780	2,836.7700	2.8368	2.115	0	0	3,000
2019/12/17	2030	05/11/2020	8.53	Put	Bond Future	6,212.6200	6.2126	6,079.1800	6.0792	(2.148)	0	0	0
2019/12/17	2030	05/11/2020	8.53	Call	Bond Future	1,201.9000	1.2019	1,231.1800	1.2312	2.436	0	0	16,000
2019/12/17	2030	05/11/2020	9.03	Put	Bond Future	4,240.0800	4.2401	4,127.0600	4.1271	(2.666)	0	0	0
2019/12/17	2030	05/11/2020	9.03	Call	Bond Future	2,248.2300	2.2482	2,297.9300	2.2979	2.211	0	0	16,000
2019/12/17	2030	05/11/2020	10.37	Call	Bond Future	6,844.9400	6.8449	6,951.8000	6.9518	1.561	0	0	0
2019/12/17	2030	05/11/2020	9.40	Call	Bond Future	3,275.1400	3.2751	3,341.7300	3.3417	2.033	0	0	0
2019/12/17	2030	05/11/2020	9.40	Put	Bond Future	3,111.4800	3.1115	3,015.3500	3.0154	(3.090)	0	0	0
2019/12/17	2032	06/02/2020	9.40	Put	Bond Future	1,859.8800	1.8599	1,790.3400	1.7903	(3.739)	0	0	0
2019/12/17	2032	06/02/2020			Bond Future	9.5333	93.8888	9.5281	93.9233	(0.054)	0.0000	0.0000	70,671
2019/12/17	2032	06/02/2020	9.39	Call	Bond Future	939.0200	0.9390	904.0600	0.9041	(3.723)	0	0	0
2019/12/17	2032	06/02/2020	9.39	Put	Bond Future	1,898.8700	1.8989	1,829.3900	1.8294	(3.659)	0	0	0
2019/12/17	2032	06/02/2020	9.40	Call	Bond Future	967.4700	0.9675	932.4500	0.9325	(3.620)	0	0	0
2019/12/17	2032	06/02/2020	9.38	Call	Bond Future	911.0600	0.9111	876.1900	0.8762	(3.827)	0	0	0
2019/12/17	2032	06/02/2020	9.38	Put	Bond Future	1,938.4200	1.9384	1,869.0300	1.8690	(3.580)	0	0	0
2019/12/17	2032	07/05/2020	9.19	Call	Bond Future	1,218.2200	1.2182	1,200.3000	1.2003	(1.471)	0	0	0
2019/12/17	2032	07/05/2020			Bond Future	9.6063	91.4402	9.6011	91.4738	(0.054)	0.0000	0.0000	0
2019/12/17	2032	07/05/2020	9.17	Call	Bond Future	1,171.8600	1.1719	1,154.0300	1.1540	(1.522)	0	0	0
2019/12/17	2032	07/05/2020	9.17	Put	Bond Future	4,085.7700	4.0858	4,034.3300	4.0343	(1.259)	0	0	0
2019/12/17	2032	07/05/2020	9.19	Put	Bond Future	3,995.7500	3.9957	3,944.2200	3.9442	(1.290)	0	0	0
2019/12/17	2032	07/05/2020	9.18	Call	Bond Future	1,194.9000	1.1949	1,177.0300	1.1770	(1.496)	0	0	0
2019/12/17	2032	07/05/2020	9.18	Put	Bond Future	4,040.5800	4.0406	3,989.1000	3.9891	(1.274)	0	0	0
2019/12/17	2032	06/08/2020	9.46	Put	Bond Future	3,783.1200	3.7831	3,738.2600	3.7383	(1.186)	0	0	0
2019/12/17	2032	06/08/2020	9.45	Call	Bond Future	2,323.4500	2.3234	2,313.9100	2.3139	(0.411)	0	0	0
2019/12/17	2032	06/08/2020			Bond Future	9.6803	93.1209	9.6748	93.1563	(0.057)	0.0000	0.0000	0
2019/12/17	2032	06/08/2020	9.46	Call	Bond Future	2,352.8600	2.3529	2,343.3900	2.3434	(0.402)	0	0	0
2019/12/17	2032	06/08/2020	9.45	Put	Bond Future	3,819.3500	3.8194	3,774.4200	3.7744	(1.176)	0	0	0
2019/12/17	2032	06/08/2020	9.47	Call	Bond Future	2,382.1800	2.3822	2,372.7800	2.3728	(0.395)	0	0	0
2019/12/17	2032	06/08/2020	9.47	Put	Bond Future	3,746.8600	3.7469	3,702.0700	3.7021	(1.195)	0	0	0
2019/12/17	2032	05/11/2020	9.61	Put	Bond Future	4,049.3400	4.0493	4,009.8300	4.0098	(0.976)	0	0	0
2019/12/17	2032	05/11/2020	10.99	Call	Bond Future	8,593.2400	8.5932	8,602.8900	8.6029	0.112	0	0	0
2019/12/17	2032	05/11/2020	9.44	Put	Bond Future	4,648.3900	4.6484	4,607.7400	4.6077	(0.874)	0	0	0
2019/12/17	2032	05/11/2020	11.08	Call	Bond Future	8,982.7900	8.9828	8,993.7200	8.9937	0.122	0	0	0
2019/12/17	2032	05/11/2020	9.77	Put	Bond Future	3,543.0600	3.5431	3,504.8700	3.5049	(1.078)	0	0	0
2019/12/17	2032	05/11/2020			Bond Future	9.7530	90.7122	9.7476	90.7463	(0.055)	0.0000	0.0000	0

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2019/12/17	2032	05/11/2020	10.99	Put	Bond Future	1,232.5400	1.2325	1,208.0500	1.2081	(1.987)	0	0	3,000
2019/12/17	2032	05/11/2020	9.76	Call	Bond Future	3,617.4700	3.6175	3,613.3300	3.6133	(0.114)	0	0	0
2019/12/17	2032	05/11/2020	9.76	Put	Bond Future	3,573.2000	3.5732	3,534.9200	3.5349	(1.071)	0	0	0
2019/12/17	2032	05/11/2020	9.11	Call	Bond Future	1,814.6900	1.8147	1,806.9100	1.8069	(0.429)	0	0	3,000
2019/12/17	2032	05/11/2020	9.61	Call	Bond Future	3,141.1900	3.1412	3,135.8200	3.1358	(0.171)	0	0	3,000
2019/12/17	2032	05/11/2020	9.44	Call	Bond Future	2,644.1200	2.6441	2,637.6100	2.6376	(0.246)	0	0	1,000
2019/12/17	2032	05/11/2020	11.08	Put	Bond Future	1,119.5000	1.1195	1,096.2900	1.0963	(2.073)	0	0	1,000
2019/12/17	2032	05/11/2020	9.77	Call	Bond Future	3,650.3300	3.6503	3,646.2800	3.6463	(0.111)	0	0	0
2019/12/17	2032	05/11/2020	9.11	Put	Bond Future	5,998.6200	5.9986	5,956.7000	5.9567	(0.699)	0	0	0
2019/12/17	2032	05/11/2020	8.94	Put	Bond Future	6,804.3900	6.8044	6,762.2200	6.7622	(0.620)	0	0	0
2019/12/17	2032	05/11/2020	8.94	Call	Bond Future	1,470.2100	1.4702	1,462.1800	1.4622	(0.546)	0	0	1,000
2019/12/17	2032	05/11/2020	9.75	Call	Bond Future	3,584.7500	3.5848	3,580.5300	3.5805	(0.118)	0	0	0
2019/12/17	2032	05/11/2020	9.75	Put	Bond Future	3,603.5500	3.6036	3,565.1900	3.5652	(1.065)	0	0	0
2019/12/17	2033	06/02/2020			Bond Future	101.1756	101.1756	101.1695	101.1695	(0.006)	0.0000	0.0000	6,260
2019/12/17	2033	07/05/2020			Bond Future	101.8521	101.8521	101.8443	101.8443	(0.008)	0.0000	0.0000	0
2019/12/17	2033	06/08/2020			Bond Future	103.7754	103.7754	103.7686	103.7686	(0.007)	0.0000	0.0000	0
2019/12/17	2033	05/11/2020			Bond Future	104.5047	104.5047	104.4957	104.4957	(0.009)	0.0000	0.0000	0
2019/12/17	2037	06/02/2020	9.67	Call	Bond Future	478.0700	0.4781	454.0100	0.4540	(5.033)	0	0	0
2019/12/17	2037	06/02/2020	9.66	Put	Bond Future	3,425.5700	3.4256	3,325.7100	3.3257	(2.915)	0	0	0
2019/12/17	2037	06/02/2020			Bond Future	10.0568	87.6990	10.0464	87.7750	(0.104)	0.0000	0.0000	77,074
2019/12/17	2037	06/02/2020	9.68	Call	Bond Future	497.1400	0.4971	472.8200	0.4728	(4.892)	0	0	0
2019/12/17	2037	06/02/2020	9.68	Put	Bond Future	3,310.2300	3.3102	3,209.8400	3.2098	(3.033)	0	0	0
2019/12/17	2037	06/02/2020	9.67	Put	Bond Future	3,367.6500	3.3676	3,267.5200	3.2675	(2.973)	0	0	0
2019/12/17	2037	06/02/2020	9.66	Call	Bond Future	459.4000	0.4594	435.6100	0.4356	(5.178)	0	0	0
2019/12/17	2037	07/05/2020	9.60	Put	Bond Future	5,118.5200	5.1185	5,033.7000	5.0337	(1.657)	0	0	0
2019/12/17	2037	07/05/2020	9.59	Call	Bond Future	1,104.5000	1.1045	1,095.5900	1.0956	(0.807)	0	0	0
2019/12/17	2037	07/05/2020			Bond Future	10.1371	89.2973	10.1266	89.3732	(0.104)	0.0000	0.0000	0
2019/12/17	2037	07/05/2020	9.60	Call	Bond Future	1,127.6200	1.1276	1,118.7700	1.1188	(0.785)	0	0	0
2019/12/17	2037	07/05/2020	9.59	Put	Bond Future	5,172.2800	5.1723	5,087.4000	5.0874	(1.641)	0	0	0
2019/12/17	2037	07/05/2020	9.61	Call	Bond Future	1,151.2300	1.1512	1,142.4400	1.1424	(0.764)	0	0	0
2019/12/17	2037	07/05/2020	9.61	Put	Bond Future	5,065.3400	5.0653	4,980.5800	4.9806	(1.673)	0	0	0
2019/12/17	2037	06/08/2020	9.88	Put	Bond Future	4,813.7000	4.8137	4,739.1400	4.7391	(1.549)	0	0	0
2019/12/17	2037	06/08/2020			Bond Future	10.2199	86.6783	10.2088	86.7569	(0.109)	0.0000	0.0000	0
2019/12/17	2037	06/08/2020	9.87	Call	Bond Future	2,328.0100	2.3280	2,331.8500	2.3319	0.165	0	0	0
2019/12/17	2037	06/08/2020	9.87	Put	Bond Future	4,857.3800	4.8574	4,782.6500	4.7826	(1.538)	0	0	0
2019/12/17	2037	06/08/2020	9.88	Call	Bond Future	2,358.1500	2.3581	2,362.1600	2.3622	0.170	0	0	0
2019/12/17	2037	06/08/2020	9.86	Call	Bond Future	2,297.8200	2.2978	2,301.4800	2.3015	0.159	0	0	0
2019/12/17	2037	06/08/2020	9.86	Put	Bond Future	4,901.1000	4.9011	4,826.1900	4.8262	(1.528)	0	0	0
2019/12/17	2037	05/11/2020	10.18	Call	Bond Future	3,737.3200	3.7373	3,750.7200	3.7507	0.359	0	0	0
2019/12/17	2037	05/11/2020	10.17	Put	Bond Future	4,587.6900	4.5877	4,522.7000	4.5227	(1.417)	0	0	0
2019/12/17	2037	05/11/2020			Bond Future	10.2958	88.3093	10.2846	88.3875	(0.109)	0.0000	0.0000	0
2019/12/17	2037	05/11/2020	10.19	Call	Bond Future	3,771.5900	3.7716	3,785.1900	3.7852	0.361	0	0	0
2019/12/17	2037	05/11/2020	10.19	Put	Bond Future	4,514.5700	4.5146	4,449.9800	4.4500	(1.431)	0	0	0
2019/12/17	2037	05/11/2020	10.17	Call	Bond Future	3,703.2000	3.7032	3,716.4000	3.7164	0.356	0	0	0
2019/12/17	2037	05/11/2020	10.18	Put	Bond Future	4,551.0100	4.5510	4,486.2200	4.4862	(1.424)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/12/17	2038	06/02/2020			Bond Future	116.8733		116.8733	116.8660	116.8660	(0.006)	0.0000	0.0000	10,814
2019/12/17	2038	07/05/2020			Bond Future	119.0319		119.0319	119.0225	119.0225	(0.008)	0.0000	0.0000	0
2019/12/17	2038	06/08/2020			Bond Future	119.5901		119.5901	119.5820	119.5820	(0.007)	0.0000	0.0000	0
2019/12/17	2038	05/11/2020			Bond Future	121.8345		121.8345	121.8237	121.8237	(0.009)	0.0000	0.0000	0
2019/12/17	2040	06/02/2020	9.76	Call	Bond Future	468.8900		0.4689	418.9600	0.4190	(10.649)	0	0	0
2019/12/17	2040	06/02/2020	9.00	Put	Bond Future	10,020.7500		10.0208	10,056.1500	10.0562	0.353	0	0	0
2019/12/17	2040	06/02/2020			Bond Future	10.1823		90.2526	10.1871	90.2150	0.047	0.0000	0.0000	52,644
2019/12/17	2040	06/02/2020	9.74	Call	Bond Future	432.3800		0.4324	384.6400	0.3846	(11.041)	0	0	0
2019/12/17	2040	06/02/2020	9.74	Put	Bond Future	3,985.4700		3.9855	3,975.3400	3.9753	(0.254)	0	0	0
2019/12/17	2040	06/02/2020	8.40	Put	Bond Future	15,775.9000		15.7759	15,813.4800	15.8135	0.238	0	0	0
2019/12/17	2040	06/02/2020	8.40	Call	Bond Future	0.0500		0.0001	0.0200	0.0000	(60.000)	0	0	0
2019/12/17	2040	06/02/2020	9.76	Put	Bond Future	3,856.5400		3.8565	3,844.2200	3.8442	(0.319)	0	0	0
2019/12/17	2040	06/02/2020	9.00	Call	Bond Future	6.9600		0.0070	4.7500	0.0048	(31.753)	0	0	0
2019/12/17	2040	06/02/2020	9.75	Call	Bond Future	450.3800		0.4504	401.5500	0.4016	(10.842)	0	0	0
2019/12/17	2040	06/02/2020	9.75	Put	Bond Future	3,920.6900		3.9207	3,909.4700	3.9095	(0.286)	0	0	0
2019/12/17	2040	07/05/2020	9.74	Call	Bond Future	1,276.6200		1.2766	1,231.2200	1.2312	(3.556)	0	0	0
2019/12/17	2040	07/05/2020	9.75	Put	Bond Future	5,385.1100		5.3851	5,379.0600	5.3791	(0.112)	0	0	0
2019/12/17	2040	07/05/2020			Bond Future	10.2631		91.8974	10.2682	91.8576	0.050	0.0000	0.0000	0
2019/12/17	2040	07/05/2020	9.50	Put	Bond Future	6,929.9700		6.9300	6,935.3400	6.9353	0.077	0	0	0
2019/12/17	2040	07/05/2020	9.50	Call	Bond Future	750.2300		0.7502	715.8200	0.7158	(4.587)	0	0	2,640
2019/12/17	2040	07/05/2020	10.00	Put	Bond Future	4,093.0800		4.0931	4,077.7100	4.0777	(0.376)	0	0	0
2019/12/17	2040	07/05/2020	10.00	Call	Bond Future	2,035.7500		2.0357	1,980.6000	1.9806	(2.709)	0	0	2,640
2019/12/17	2040	07/05/2020	9.74	Put	Bond Future	5,441.9200		5.4419	5,436.3000	5.4363	(0.103)	0	0	0
2019/12/17	2040	07/05/2020	9.75	Call	Bond Future	1,302.2900		1.3023	1,256.4600	1.2565	(3.519)	0	0	0
2019/12/17	2040	07/05/2020	9.73	Call	Bond Future	1,251.0700		1.2511	1,206.1000	1.2061	(3.595)	0	0	0
2019/12/17	2040	07/05/2020	9.73	Put	Bond Future	5,498.9700		5.4990	5,493.7800	5.4938	(0.094)	0	0	0
2019/12/17	2040	06/08/2020	10.04	Call	Bond Future	2,585.2900		2.5853	2,539.0800	2.5391	(1.787)	0	0	0
2019/12/17	2040	06/08/2020	10.02	Put	Bond Future	5,044.5000		5.0445	5,038.0600	5.0381	(0.128)	0	0	0
2019/12/17	2040	06/08/2020	10.03	Call	Bond Future	2,552.4700		2.5525	2,506.4800	2.5065	(1.802)	0	0	0
2019/12/17	2040	06/08/2020			Bond Future	10.3463		89.0754	10.3515	89.0361	0.050	0.0000	0.0000	0
2019/12/17	2040	06/08/2020	10.04	Put	Bond Future	4,952.2200		4.9522	4,945.3400	4.9453	(0.139)	0	0	0
2019/12/17	2040	06/08/2020	10.02	Call	Bond Future	2,519.5900		2.5196	2,473.8200	2.4738	(1.817)	0	0	0
2019/12/17	2040	06/08/2020	10.03	Put	Bond Future	4,998.3300		4.9983	4,991.6700	4.9917	(0.133)	0	0	0
2019/12/17	2040	05/11/2020	11.70	Put	Bond Future	1,536.8000		1.5368	1,523.9500	1.5240	(0.836)	0	0	2,000
2019/12/17	2040	05/11/2020	10.23	Call	Bond Future	3,755.8700		3.7559	3,709.1900	3.7092	(1.243)	0	0	2,000
2019/12/17	2040	05/11/2020	9.50	Call	Bond Future	1,640.5000		1.6405	1,608.0100	1.6080	(1.980)	0	0	2,000
2019/12/17	2040	05/11/2020	10.00	Call	Bond Future	2,984.2300		2.9842	2,941.3400	2.9413	(1.437)	0	0	2,000
2019/12/17	2040	05/11/2020	10.30	Call	Bond Future	4,007.1100		4.0071	3,959.4300	3.9594	(1.190)	0	0	0
2019/12/17	2040	05/11/2020			Bond Future	10.4228		90.7518	10.4284	90.7098	0.054	0.0000	0.0000	0
2019/12/17	2040	05/11/2020	9.73	Put	Bond Future	7,620.7900		7.6208	7,625.1600	7.6252	0.057	0	0	0
2019/12/17	2040	05/11/2020	9.73	Call	Bond Future	2,199.0200		2.1990	2,161.4500	2.1615	(1.708)	0	0	2,000
2019/12/17	2040	05/11/2020	10.23	Put	Bond Future	5,213.9600		5.2140	5,209.2200	5.2092	(0.091)	0	0	0
2019/12/17	2040	05/11/2020	10.30	Put	Bond Future	4,931.3800		4.9314	4,925.6400	4.9256	(0.116)	0	0	0
2019/12/17	2040	05/11/2020	11.70	Call	Bond Future	10,308.8500		10.3088	10,254.0600	10.2541	(0.531)	0	0	0
2019/12/17	2040	05/11/2020	9.50	Put	Bond Future	8,978.2400		8.9782	8,987.6900	8.9877	0.105	0	0	0
2019/12/17	2040	05/11/2020	10.00	Put	Bond Future	6,232.2500		6.2323	6,231.3000	6.2313	(0.015)	0	0	0
2019/12/17	2040	05/11/2020	10.32	Put	Bond Future	4,852.8000		4.8528	4,846.7900	4.8468	(0.124)	0	0	0

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2019/12/17	2040	05/11/2020	10.31	Call	Bond Future	4,043.5400	4.0435	3,995.7200	3.9957	(1.183)	0	0	0
2019/12/17	2040	05/11/2020	11.50	Call	Bond Future	9,371.1300	9.3711	9,315.8300	9.3158	(0.590)	0	0	0
2019/12/17	2040	05/11/2020	11.50	Put	Bond Future	1,877.4600	1.8775	1,864.1000	1.8641	(0.712)	0	0	2,000
2019/12/17	2040	05/11/2020	10.32	Call	Bond Future	4,080.1300	4.0801	4,032.1800	4.0322	(1.175)	0	0	0
2019/12/17	2040	05/11/2020	10.31	Put	Bond Future	4,891.9600	4.8920	4,886.0800	4.8861	(0.120)	0	0	0
2019/12/17	2044	06/02/2020	9.77	Put	Bond Future	4,422.5500	4.4225	4,382.6700	4.3827	(0.902)	0	0	0
2019/12/17	2044	06/02/2020	9.74	Call	Bond Future	325.2700	0.3253	290.2500	0.2902	(10.766)	0	0	328
2019/12/17	2044	06/02/2020	10.78	Put	Bond Future	541.9600	0.5420	492.6600	0.4927	(9.097)	0	0	328
2019/12/17	2044	06/02/2020			Bond Future	10.2665	86.8275	10.2662	86.8298	(0.003)	0.0000	0.0000	50,443
2019/12/17	2044	06/02/2020	9.77	Call	Bond Future	370.6800	0.3707	333.0000	0.3330	(10.165)	0	0	0
2019/12/17	2044	06/02/2020	9.09	Put	Bond Future	10,142.6300	10.1426	10,138.2600	10.1383	(0.043)	0	0	0
2019/12/17	2044	06/02/2020	9.09	Call	Bond Future	7.4700	0.0075	5.3000	0.0053	(29.050)	0	0	328
2019/12/17	2044	06/02/2020	9.74	Put	Bond Future	4,632.0800	4.6321	4,594.8600	4.5949	(0.804)	0	0	0
2019/12/17	2044	06/02/2020	9.78	Call	Bond Future	386.7000	0.3867	348.1400	0.3481	(9.972)	0	0	0
2019/12/17	2044	06/02/2020	9.76	Put	Bond Future	4,491.8500	4.4919	4,452.8500	4.4529	(0.868)	0	0	0
2019/12/17	2044	06/02/2020	10.78	Call	Bond Future	4,422.5800	4.4226	4,375.4800	4.3755	(1.065)	0	0	0
2019/12/17	2044	06/02/2020	9.78	Put	Bond Future	4,353.8500	4.3538	4,313.0900	4.3131	(0.936)	0	0	0
2019/12/17	2044	06/02/2020	9.76	Call	Bond Future	355.1300	0.3551	318.3300	0.3183	(10.362)	0	0	0
2019/12/17	2044	07/05/2020	9.45	Put	Bond Future	7,952.3800	7.9524	7,930.0900	7.9301	(0.280)	0	0	0
2019/12/17	2044	07/05/2020	9.97	Put	Bond Future	4,655.3700	4.6554	4,617.9600	4.6180	(0.804)	0	0	0
2019/12/17	2044	07/05/2020	9.33	Call	Bond Future	384.6200	0.3846	366.3600	0.3664	(4.748)	0	0	100
2019/12/17	2044	07/05/2020	9.98	Call	Bond Future	1,689.5200	1.6895	1,652.6700	1.6527	(2.181)	0	0	100
2019/12/17	2044	07/05/2020	9.26	Call	Bond Future	322.0600	0.3221	305.6400	0.3056	(5.098)	0	0	556
2019/12/17	2044	07/05/2020	9.81	Call	Bond Future	1,213.0200	1.2130	1,180.2600	1.1803	(2.701)	0	0	0
2019/12/17	2044	07/05/2020	9.79	Put	Bond Future	5,656.8500	5.6568	5,623.8700	5.6239	(0.583)	0	0	0
2019/12/17	2044	07/05/2020			Bond Future	10.3458	88.4100	10.3457	88.4107	(0.001)	0.0000	0.0000	0
2019/12/17	2044	07/05/2020	10.81	Call	Bond Future	5,111.4800	5.1115	5,073.9000	5.0739	(0.735)	0	0	0
2019/12/17	2044	07/05/2020	10.81	Put	Bond Future	1,637.2300	1.6372	1,598.8800	1.5989	(2.342)	0	0	129
2019/12/17	2044	07/05/2020	9.33	Put	Bond Future	8,900.2600	8.9003	8,881.2300	8.8812	(0.214)	0	0	0
2019/12/17	2044	07/05/2020	9.81	Put	Bond Future	5,538.3400	5.5383	5,504.8100	5.5048	(0.605)	0	0	0
2019/12/17	2044	07/05/2020	9.79	Call	Bond Future	1,163.1000	1.1631	1,130.8900	1.1309	(2.769)	0	0	0
2019/12/17	2044	07/05/2020	9.45	Call	Bond Future	513.8600	0.5139	492.3400	0.4923	(4.188)	0	0	129
2019/12/17	2044	07/05/2020	9.97	Call	Bond Future	1,659.0600	1.6591	1,622.4200	1.6224	(2.208)	0	0	129
2019/12/17	2044	07/05/2020	9.98	Put	Bond Future	4,603.8400	4.6038	4,566.2200	4.5662	(0.817)	0	0	0
2019/12/17	2044	07/05/2020	11.09	Call	Bond Future	6,597.2100	6.5972	6,563.8100	6.5638	(0.506)	0	0	0
2019/12/17	2044	07/05/2020	9.26	Put	Bond Future	9,475.4400	9.4754	9,458.2500	9.4583	(0.181)	0	0	0
2019/12/17	2044	07/05/2020	9.91	Put	Bond Future	4,972.9900	4.9730	4,936.9100	4.9369	(0.726)	0	0	0
2019/12/17	2044	07/05/2020	9.80	Put	Bond Future	5,597.4600	5.5975	5,564.2100	5.5642	(0.594)	0	0	0
2019/12/17	2044	07/05/2020	11.09	Put	Bond Future	1,140.8100	1.1408	1,106.6400	1.1066	(2.995)	0	0	100
2019/12/17	2044	07/05/2020	9.91	Call	Bond Future	1,482.1300	1.4821	1,446.8200	1.4468	(2.382)	0	0	556
2019/12/17	2044	07/05/2020	11.02	Call	Bond Future	6,215.5000	6.2155	6,180.9900	6.1810	(0.555)	0	0	0
2019/12/17	2044	07/05/2020	11.02	Put	Bond Future	1,246.9700	1.2470	1,211.6900	1.2117	(2.829)	0	0	556
2019/12/17	2044	07/05/2020	9.80	Call	Bond Future	1,187.9900	1.1880	1,155.5100	1.1555	(2.734)	0	0	0
2019/12/17	2044	06/08/2020	9.98	Call	Bond Future	2,207.9900	2.2080	2,179.4900	2.1795	(1.291)	0	0	602
2019/12/17	2044	06/08/2020	11.09	Put	Bond Future	1,964.9900	1.9650	1,935.1300	1.9351	(1.520)	0	0	602
2019/12/17	2044	06/08/2020	9.01	Call	Bond Future	416.1400	0.4161	403.1000	0.4031	(3.134)	0	0	140
2019/12/17	2044	06/08/2020	9.66	Call	Bond Future	1,346.8900	1.3469	1,322.9900	1.3230	(1.774)	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
2019/12/17	2044	06/08/2020	9.88	Call	Bond Future	1,912.3700	1.9124	1,885.0900	1.8851	(1.427)	0	0	0
2019/12/17	2044	06/08/2020			Bond Future	10.4274	85.6490	10.4272	85.6509	(0.002)	0.0000	0.0000	0
2019/12/17	2044	06/08/2020	9.36	Put	Bond Future	9,649.2600	9.6493	9,628.6100	9.6286	(0.214)	0	0	0
2019/12/17	2044	06/08/2020	9.36	Call	Bond Future	797.9200	0.7979	779.1800	0.7792	(2.349)	0	0	602
2019/12/17	2044	06/08/2020	9.98	Put	Bond Future	5,743.3500	5.7434	5,712.9400	5.7129	(0.529)	0	0	0
2019/12/17	2044	06/08/2020	9.86	Call	Bond Future	1,856.2200	1.8562	1,829.2000	1.8292	(1.456)	0	0	0
2019/12/17	2044	06/08/2020	9.86	Put	Bond Future	6,381.3100	6.3813	6,352.3800	6.3524	(0.453)	0	0	0
2019/12/17	2044	06/08/2020	11.09	Call	Bond Future	6,783.7200	6.7837	6,755.7700	6.7558	(0.412)	0	0	0
2019/12/17	2044	06/08/2020	9.01	Put	Bond Future	12,502.3500	12.5023	12,487.4000	12.4874	(0.120)	0	0	0
2019/12/17	2044	06/08/2020	9.66	Put	Bond Future	7,562.5200	7.5625	7,536.7100	7.5367	(0.341)	0	0	0
2019/12/17	2044	06/08/2020	9.88	Put	Bond Future	6,271.2400	6.2712	6,242.0500	6.2421	(0.465)	0	0	0
2019/12/17	2044	06/08/2020	10.93	Call	Bond Future	5,993.7900	5.9938	5,964.6500	5.9647	(0.486)	0	0	0
2019/12/17	2044	06/08/2020	10.93	Put	Bond Future	2,295.8200	2.2958	2,264.7700	2.2648	(1.352)	0	0	140
2019/12/17	2044	06/08/2020	9.87	Call	Bond Future	1,884.3000	1.8843	1,857.1500	1.8572	(1.441)	0	0	0
2019/12/17	2044	06/08/2020	9.87	Put	Bond Future	6,326.2200	6.3262	6,297.1600	6.2972	(0.459)	0	0	0
2019/12/17	2044	05/11/2020	11.43	Call	Bond Future	8,730.2800	8.7303	8,705.3700	8.7054	(0.285)	0	0	0
2019/12/17	2044	05/11/2020	9.72	Put	Bond Future	8,289.6800	8.2897	8,266.1700	8.2662	(0.284)	0	0	0
2019/12/17	2044	05/11/2020	9.97	Call	Bond Future	2,726.1400	2.7261	2,700.4700	2.7005	(0.942)	0	0	568
2019/12/17	2044	05/11/2020	9.29	Put	Bond Future	11,188.5200	11.1885	11,169.9200	11.1699	(0.166)	0	0	0
2019/12/17	2044	05/11/2020	9.96	Put	Bond Future	6,956.4600	6.9565	6,930.7200	6.9307	(0.370)	0	0	0
2019/12/17	2044	05/11/2020	10.36	Call	Bond Future	4,026.3600	4.0264	3,998.7800	3.9988	(0.685)	0	0	0
2019/12/17	2044	05/11/2020			Bond Future	10.5023	87.2611	10.5023	87.2612	0.000	0.0000	0.0000	0
2019/12/17	2044	05/11/2020	9.72	Call	Bond Future	2,029.3500	2.0294	2,005.9900	2.0060	(1.151)	0	0	1,815
2019/12/17	2044	05/11/2020	9.97	Put	Bond Future	6,904.9400	6.9049	6,879.1200	6.8791	(0.374)	0	0	0
2019/12/17	2044	05/11/2020	9.96	Call	Bond Future	2,695.9100	2.6959	2,670.3200	2.6703	(0.949)	0	0	0
2019/12/17	2044	05/11/2020	11.38	Call	Bond Future	8,484.2100	8.4842	8,459.0300	8.4590	(0.297)	0	0	0
2019/12/17	2044	05/11/2020	11.38	Put	Bond Future	2,276.0200	2.2760	2,250.6900	2.2507	(1.113)	0	0	568
2019/12/17	2044	05/11/2020	10.34	Call	Bond Future	3,953.5000	3.9535	3,925.9700	3.9260	(0.696)	0	0	0
2019/12/17	2044	05/11/2020	10.34	Put	Bond Future	5,192.7000	5.1927	5,165.0200	5.1650	(0.533)	0	0	0
2019/12/17	2044	05/11/2020	11.17	Put	Bond Future	2,672.5200	2.6725	2,646.1700	2.6462	(0.986)	0	0	1,815
2019/12/17	2044	05/11/2020	11.43	Put	Bond Future	2,191.7500	2.1918	2,166.6900	2.1667	(1.143)	0	0	1,815
2019/12/17	2044	05/11/2020	8.87	Put	Bond Future	14,596.9800	14.5970	14,583.4600	14.5835	(0.093)	0	0	0
2019/12/17	2044	05/11/2020	9.29	Call	Bond Future	1,155.9900	1.1560	1,137.5400	1.1375	(1.596)	0	0	568
2019/12/17	2044	05/11/2020	10.36	Put	Bond Future	5,111.2800	5.1113	5,083.5500	5.0836	(0.543)	0	0	0
2019/12/17	2044	05/11/2020	11.17	Call	Bond Future	7,466.9100	7.4669	7,440.7100	7.4407	(0.351)	0	0	0
2019/12/17	2044	05/11/2020	8.87	Call	Bond Future	628.8300	0.6288	615.4600	0.6155	(2.126)	0	0	1,815
2019/12/17	2044	05/11/2020	10.02	Put	Bond Future	6,650.6300	6.6506	6,624.4500	6.6245	(0.394)	0	0	0
2019/12/17	2044	05/11/2020	10.02	Call	Bond Future	2,878.7300	2.8787	2,852.7000	2.8527	(0.904)	0	0	1,815
2019/12/17	2044	05/11/2020	10.35	Call	Bond Future	3,989.8500	3.9899	3,962.3000	3.9623	(0.691)	0	0	0
2019/12/17	2044	05/11/2020	10.35	Put	Bond Future	5,151.8500	5.1518	5,124.1500	5.1241	(0.538)	0	0	0
2019/12/17	2046	06/02/2020			Bond Future	107.3782	107.3782	107.3720	107.3720	(0.006)	0.0000	0.0000	12,785
2019/12/17	2046	07/05/2020			Bond Future	107.6177	107.6177	107.6093	107.6093	(0.008)	0.0000	0.0000	0
2019/12/17	2046	06/08/2020			Bond Future	109.6498	109.6498	109.6427	109.6427	(0.006)	0.0000	0.0000	0
2019/12/17	2046	05/11/2020			Bond Future	109.9162	109.9162	109.9068	109.9068	(0.009)	0.0000	0.0000	0
2019/12/17	2050	06/02/2020			Bond Future	110.0813	110.0813	110.0748	110.0748	(0.006)	0.0000	0.0000	11,827
2019/12/17	2050	07/05/2020			Bond Future	112.1146	112.1146	112.1059	112.1059	(0.008)	0.0000	0.0000	0

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2019/12/17	2050	06/08/2020			Bond Future	112.3562	112.3562	112.3488	112.3488	(0.007)	0.0000	0.0000	0
2019/12/17	2050	05/11/2020			Bond Future	114.4648	114.4648	114.4550	114.4550	(0.009)	0.0000	0.0000	0
2019/12/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	AL37	06/02/2020			Index Future	681.4370	681.4370	681.8850	681.8850	0.066	0.0000	0.0000	0
2019/12/17	AL37	07/05/2020			Index Future	693.8560	693.8560	694.3010	694.3010	0.064	0.0000	0.0000	0
2019/12/17	AL37	06/08/2020			Index Future	706.6560	706.6560	707.1190	707.1190	0.066	0.0000	0.0000	0
2019/12/17	AL7T	06/02/2020			Index Future	785.1470	785.1470	786.4010	786.4010	0.160	0.0000	0.0000	0
2019/12/17	AL7T	07/05/2020			Index Future	799.4560	799.4560	800.7200	800.7200	0.158	0.0000	0.0000	0
2019/12/17	AL7T	06/08/2020			Index Future	814.2040	814.2040	815.5020	815.5020	0.159	0.0000	0.0000	0
2019/12/17	ALBI	06/02/2020			Index Future	698.1280	698.1280	698.6910	698.6910	0.081	0.0000	0.0000	414
2019/12/17	ALBI	07/05/2020			Index Future	710.8520	710.8520	711.4130	711.4130	0.079	0.0000	0.0000	0
2019/12/17	ALBI	06/08/2020			Index Future	723.9650	723.9650	724.5460	724.5460	0.080	0.0000	0.0000	0
2019/12/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	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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2019/12/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/17	ES33	06/02/2020			Bond Future	11.0983	78.1027	11.0925	78.1352	(0.052)	0.0000	0.0000	350
2019/12/17	ES33	07/05/2020			Bond Future	11.2198	75.7325	11.2141	75.7644	(0.051)	0.0000	0.0000	0
2019/12/17	ES33	06/08/2020			Bond Future	11.3445	77.1213	11.3384	77.1548	(0.054)	0.0000	0.0000	0
2019/12/17	ES33	05/11/2020			Bond Future	11.4710	74.7815	11.4649	74.8140	(0.053)	0.0000	0.0000	0
2019/12/17	ES42	06/02/2020			Bond Future	11.4044	79.2058	11.4089	79.1772	0.039	0.0000	0.0000	4,919
2019/12/17	ES42	07/05/2020			Bond Future	11.5242	76.3849	11.5291	76.3544	0.042	0.0000	0.0000	0
2019/12/17	ES42	06/08/2020			Bond Future	11.6453	77.7848	11.6502	77.7548	0.042	0.0000	0.0000	0
2019/12/17	ES42	05/11/2020			Bond Future	11.7671	74.9875	11.7723	74.9554	0.045	0.0000	0.0000	0

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2019/12/17	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	GOVI	06/02/2020	703.15	Put	GOVI	129,640.0000	12.9640	123,610.0000	12.3610	(4.651)	0	0	0
2019/12/17	GOVI	06/02/2020			GOVI	690.1860	690.1860	690.7890	690.7890	0.087	0.0000	0.0000	1,246
2019/12/17	GOVI	06/02/2020	703.14	Put	GOVI	129,540.0000	12.9540	123,510.0000	12.3510	(4.655)	0	0	0
2019/12/17	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	GOVI	06/02/2020	703.13	Put	GOVI	129,440.0000	12.9440	123,410.0000	12.3410	(4.659)	0	0	0
2019/12/17	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	GOVI	07/05/2020			GOVI	702.7650	702.7650	703.3670	703.3670	0.086	0.0000	0.0000	0
2019/12/17	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	GOVI	07/05/2020	720.00	Put	GOVI	172,350.0000	17.2350	166,330.0000	16.6330	(3.493)	0	0	0
2019/12/17	GOVI	07/05/2020	719.98	Put	GOVI	172,150.0000	17.2150	166,130.0000	16.6130	(3.497)	0	0	0
2019/12/17	GOVI	07/05/2020	719.99	Put	GOVI	172,250.0000	17.2250	166,230.0000	16.6230	(3.495)	0	0	0
2019/12/17	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	GOVI	06/08/2020	728.12	Put	GOVI	123,910.0000	12.3910	117,680.0000	11.7680	(5.028)	0	0	0
2019/12/17	GOVI	06/08/2020			GOVI	715.7290	715.7290	716.3520	716.3520	0.087	0.0000	0.0000	0
2019/12/17	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	GOVI	06/08/2020	728.14	Put	GOVI	124,110.0000	12.4110	117,880.0000	11.7880	(5.020)	0	0	0
2019/12/17	GOVI	06/08/2020	728.13	Put	GOVI	124,010.0000	12.4010	117,780.0000	11.7780	(5.024)	0	0	0
2019/12/17	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/17	IGOV	06/02/2020			Index Future	259.6860	259.6860	259.6500	259.6500	(0.014)	0.0000	0.0000	1,011
2019/12/17	IGOV	07/05/2020			Index Future	264.4820	264.4820	264.4410	264.4410	(0.016)	0.0000	0.0000	47
2019/12/17	IGOV	06/08/2020			Index Future	269.4230	269.4230	269.3850	269.3850	(0.014)	0.0000	0.0000	0
2019/12/17	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/17	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6000	98.6000	(0.010)	0.0000	0.0000	0
2019/12/17	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0400	102.0400	(0.010)	0.0000	0.0000	0
2019/12/17	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/17	IS05	17/12/2020			Interest Rate Swap	95.4600	95.4600	95.4400	95.4400	(0.021)	0.0000	0.0000	0
2019/12/17	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.3900	94.3900	(0.021)	0.0000	0.0000	0
2019/12/17	IS05	15/06/2021			Interest Rate Swap	93.3200	93.3200	93.2900	93.2900	(0.032)	0.0000	0.0000	0
2019/12/17	IS05	21/09/2021			Interest Rate Swap	93.1900	93.1900	93.1500	93.1500	(0.043)	0.0000	0.0000	0
2019/12/17	IS05	21/12/2021			Interest Rate Swap	95.1400	95.1400	95.0900	95.0900	(0.053)	0.0000	0.0000	51
2019/12/17	IS05	15/03/2022			Interest Rate Swap	95.0400	95.0400	94.9800	94.9800	(0.063)	0.0000	0.0000	0
2019/12/17	IS05	21/06/2022			Interest Rate Swap	95.9700	95.9700	95.9100	95.9100	(0.063)	0.0000	0.0000	0
2019/12/17	IS05	20/09/2022			Interest Rate Swap	99.6800	99.6800	99.6200	99.6200	(0.060)	0.0000	0.0000	0
2019/12/17	IS05	20/12/2022			Interest Rate Swap	100.7200	100.7200	100.6600	100.6600	(0.060)	0.0000	0.0000	0
2019/12/17	IS05	22/03/2023			Interest Rate Swap	93.8000	93.8000	93.7300	93.7300	(0.075)	0.0000	0.0000	0
2019/12/17	IS05	20/06/2023			Interest Rate Swap	99.7100	99.7100	99.6300	99.6300	(0.080)	0.0000	0.0000	0
2019/12/17	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/17	IS10	17/12/2025			Interest Rate Swap	90.3900	90.3900	90.2300	90.2300	(0.177)	0.0000	0.0000	0

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2019/12/17	IS10	16/03/2026			Interest Rate Swap	87.2300	87.2300	87.0600	87.0600	(0.195)	0.0000	0.0000	0
2019/12/17	IS10	15/06/2026			Interest Rate Swap	85.8600	85.8600	85.6900	85.6900	(0.198)	0.0000	0.0000	0
2019/12/17	IS10	21/09/2026			Interest Rate Swap	88.0000	88.0000	87.8400	87.8400	(0.182)	0.0000	0.0000	0
2019/12/17	IS10	21/12/2026			Interest Rate Swap	91.8400	91.8400	91.6900	91.6900	(0.163)	0.0000	0.0000	0
2019/12/17	IS10	15/03/2027			Interest Rate Swap	90.3100	90.3100	90.1600	90.1600	(0.166)	0.0000	0.0000	0
2019/12/17	IS10	21/06/2027			Interest Rate Swap	92.3900	92.3900	92.2400	92.2400	(0.162)	0.0000	0.0000	0
2019/12/17	IS10	20/09/2027			Interest Rate Swap	97.9200	97.9200	97.7800	97.7800	(0.143)	0.0000	0.0000	0
2019/12/17	IS10	20/12/2027			Interest Rate Swap	98.2700	98.2700	98.1200	98.1200	(0.153)	0.0000	0.0000	0
2019/12/17	IS10	22/03/2028			Interest Rate Swap	91.6200	91.6200	91.4500	91.4500	(0.186)	0.0000	0.0000	0
2019/12/17	IS10	20/06/2028			Interest Rate Swap	99.0200	99.0200	98.8300	98.8300	(0.192)	0.0000	0.0000	0
2019/12/17	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/17	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/12/17	R023	06/02/2020	7.54	Call	Bond Future	959.1700	0.9592	977.5800	0.9776	1.919	0	0	0
2019/12/17	R023	06/02/2020			Bond Future	7.2346	104.8922	7.2208	104.9298	(0.192)	0.0000	0.0000	44,580
2019/12/17	R023	06/02/2020	7.52	Call	Bond Future	914.7100	0.9147	932.3200	0.9323	1.925	0	0	0
2019/12/17	R023	06/02/2020	7.52	Put	Bond Future	143.5300	0.1435	123.5000	0.1235	(13.955)	0	0	0
2019/12/17	R023	06/02/2020	7.54	Put	Bond Future	134.2100	0.1342	114.9800	0.1150	(14.328)	0	0	0
2019/12/17	R023	06/02/2020	7.53	Call	Bond Future	936.8700	0.9369	954.8700	0.9549	1.921	0	0	0
2019/12/17	R023	06/02/2020	7.53	Put	Bond Future	138.8000	0.1388	119.1600	0.1192	(14.150)	0	0	0
2019/12/17	R023	07/05/2020	6.91	Put	Bond Future	1,079.9500	1.0800	1,047.3300	1.0473	(3.021)	0	0	0
2019/12/17	R023	07/05/2020			Bond Future	7.2138	102.8714	7.1992	102.9080	(0.201)	0.0000	0.0000	13,512
2019/12/17	R023	07/05/2020	6.90	Call	Bond Future	302.3400	0.3023	306.1500	0.3061	1.260	0	0	0
2019/12/17	R023	07/05/2020	6.90	Put	Bond Future	1,096.2400	1.0962	1,063.4800	1.0635	(2.988)	0	0	0
2019/12/17	R023	07/05/2020	6.91	Call	Bond Future	311.4800	0.3115	315.4300	0.3154	1.268	0	0	0
2019/12/17	R023	07/05/2020	6.89	Call	Bond Future	293.3700	0.2934	297.0400	0.2970	1.251	0	0	0
2019/12/17	R023	07/05/2020	6.89	Put	Bond Future	1,112.6900	1.1127	1,079.7900	1.0798	(2.957)	0	0	0
2019/12/17	R023	06/08/2020	7.26	Call	Bond Future	917.4800	0.9175	931.6800	0.9317	1.548	0	0	0
2019/12/17	R023	06/08/2020			Bond Future	7.1752	104.7694	7.1585	104.8080	(0.232)	0.0000	0.0000	0
2019/12/17	R023	06/08/2020	7.26	Put	Bond Future	721.2800	0.7213	696.8800	0.6969	(3.383)	0	0	0
2019/12/17	R023	06/08/2020	7.27	Call	Bond Future	931.5500	0.9316	945.9200	0.9459	1.543	0	0	0
2019/12/17	R023	06/08/2020	7.28	Put	Bond Future	702.9800	0.7030	678.9100	0.6789	(3.424)	0	0	0
2019/12/17	R023	06/08/2020	7.27	Put	Bond Future	712.2400	0.7122	688.0100	0.6880	(3.402)	0	0	0
2019/12/17	R023	06/08/2020	7.28	Call	Bond Future	945.3800	0.9454	959.9100	0.9599	1.537	0	0	0
2019/12/17	R023	05/11/2020	7.46	Put	Bond Future	634.5700	0.6346	615.0800	0.6151	(3.071)	0	0	0
2019/12/17	R023	05/11/2020	7.47	Put	Bond Future	627.5800	0.6276	608.2300	0.6082	(3.083)	0	0	0
2019/12/17	R023	05/11/2020			Bond Future	7.1297	102.8007	7.1121	102.8378	(0.247)	0.0000	0.0000	0
2019/12/17	R023	05/11/2020	7.46	Call	Bond Future	1,328.5300	1.3285	1,346.1800	1.3462	1.329	0	0	0
2019/12/17	R023	05/11/2020	7.47	Call	Bond Future	1,342.4600	1.3425	1,360.2500	1.3603	1.325	0	0	0
2019/12/17	R023	05/11/2020	7.45	Call	Bond Future	1,314.6700	1.3147	1,332.1900	1.3322	1.333	0	0	0
2019/12/17	R023	05/11/2020	7.45	Put	Bond Future	641.6200	0.6416	622.0000	0.6220	(3.058)	0	0	0
2019/12/17	R035	06/02/2020	9.60	Call	Bond Future	687.8800	0.6879	661.9900	0.6620	(3.764)	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
2019/12/17	R035	06/02/2020	9.61	Put	Bond Future	2,780.7600	2.7808	2,678.5000	2.6785	(3.677)	0	0	0
2019/12/17	R035	06/02/2020			Bond Future	9.8889	96.1577	9.8785	96.2340	(0.106)	0.0000	0.0000	118,282
2019/12/17	R035	06/02/2020	9.60	Put	Bond Future	2,832.0200	2.8320	2,729.8400	2.7298	(3.608)	0	0	0
2019/12/17	R035	06/02/2020	9.61	Call	Bond Future	712.0400	0.7120	686.0700	0.6861	(3.647)	0	0	0
2019/12/17	R035	06/02/2020	9.59	Call	Bond Future	664.2400	0.6642	638.4600	0.6385	(3.881)	0	0	0
2019/12/17	R035	06/02/2020	9.59	Put	Bond Future	2,883.8900	2.8839	2,781.8200	2.7818	(3.539)	0	0	0
2019/12/17	R035	07/05/2020	10.57	Put	Bond Future	1,244.6400	1.2446	1,191.4100	1.1914	(4.277)	0	0	3,530
2019/12/17	R035	07/05/2020	9.75	Call	Bond Future	2,003.6100	2.0036	1,999.4500	1.9994	(0.208)	0	0	5,000
2019/12/17	R035	07/05/2020	10.75	Put	Bond Future	983.3400	0.9833	936.4300	0.9364	(4.770)	0	0	5,000
2019/12/17	R035	07/05/2020	9.48	Put	Bond Future	4,822.1800	4.8222	4,737.8200	4.7378	(1.749)	0	0	0
2019/12/17	R035	07/05/2020	9.47	Call	Bond Future	1,215.4700	1.2155	1,207.1100	1.2071	(0.688)	0	0	0
2019/12/17	R035	07/05/2020			Bond Future	9.9647	93.4069	9.9541	93.4830	(0.106)	0.0000	0.0000	0
2019/12/17	R035	07/05/2020	9.11	Put	Bond Future	6,981.6600	6.9817	6,896.9000	6.8969	(1.214)	0	0	0
2019/12/17	R035	07/05/2020	9.11	Call	Bond Future	526.6700	0.5267	517.9900	0.5180	(1.648)	0	0	5,000
2019/12/17	R035	07/05/2020	9.78	Put	Bond Future	3,440.8200	3.4408	3,361.2600	3.3613	(2.312)	0	0	0
2019/12/17	R035	07/05/2020	10.57	Call	Bond Future	5,448.0900	5.4481	5,470.9400	5.4709	0.419	0	0	0
2019/12/17	R035	07/05/2020	9.75	Put	Bond Future	3,565.4300	3.5654	3,485.1900	3.4852	(2.250)	0	0	0
2019/12/17	R035	07/05/2020	10.75	Call	Bond Future	6,381.8700	6.3819	6,411.0400	6.4110	0.457	0	0	0
2019/12/17	R035	07/05/2020	9.48	Call	Bond Future	1,240.1800	1.2402	1,231.9000	1.2319	(0.668)	0	0	0
2019/12/17	R035	07/05/2020	9.47	Put	Bond Future	4,873.5100	4.8735	4,789.0700	4.7891	(1.733)	0	0	0
2019/12/17	R035	07/05/2020	9.78	Call	Bond Future	2,099.6100	2.0996	2,096.1300	2.0961	(0.166)	0	0	3,530
2019/12/17	R035	07/05/2020	9.18	Put	Bond Future	6,533.9700	6.5340	6,448.8900	6.4489	(1.302)	0	0	0
2019/12/17	R035	07/05/2020	9.18	Call	Bond Future	632.0300	0.6320	623.0300	0.6230	(1.424)	0	0	3,530
2019/12/17	R035	07/05/2020	9.49	Call	Bond Future	1,264.9800	1.2650	1,256.7800	1.2568	(0.648)	0	0	0
2019/12/17	R035	07/05/2020	9.49	Put	Bond Future	4,771.0300	4.7710	4,686.7500	4.6868	(1.766)	0	0	0
2019/12/17	R035	06/08/2020	9.00	Put	Bond Future	8,558.3800	8.5584	8,476.4300	8.4764	(0.958)	0	0	0
2019/12/17	R035	06/08/2020	9.92	Put	Bond Future	3,818.2800	3.8183	3,748.8600	3.7489	(1.818)	0	0	0
2019/12/17	R035	06/08/2020			Bond Future	10.0413	95.1232	10.0302	95.2019	(0.111)	0.0000	0.0000	0
2019/12/17	R035	06/08/2020	9.00	Call	Bond Future	736.5100	0.7365	733.2100	0.7332	(0.448)	0	0	24,761
2019/12/17	R035	06/08/2020	9.92	Call	Bond Future	2,954.2400	2.9542	2,963.4700	2.9635	0.312	0	0	0
2019/12/17	R035	06/08/2020	9.93	Call	Bond Future	2,989.0800	2.9891	2,998.5500	2.9986	0.317	0	0	0
2019/12/17	R035	06/08/2020	9.91	Put	Bond Future	3,855.4100	3.8554	3,785.7600	3.7858	(1.807)	0	0	0
2019/12/17	R035	06/08/2020	8.75	Put	Bond Future	10,311.8000	10.3118	10,229.2800	10.2293	(0.800)	0	0	0
2019/12/17	R035	06/08/2020	8.75	Call	Bond Future	468.6600	0.4687	464.7900	0.4648	(0.826)	0	0	3,000
2019/12/17	R035	06/08/2020	9.93	Put	Bond Future	3,781.4300	3.7814	3,712.2500	3.7123	(1.829)	0	0	0
2019/12/17	R035	06/08/2020	9.91	Call	Bond Future	2,919.6000	2.9196	2,928.6000	2.9286	0.308	0	0	0
2019/12/17	R035	05/11/2020	10.34	Put	Bond Future	3,398.4700	3.3985	3,340.9200	3.3409	(1.693)	0	0	0
2019/12/17	R035	05/11/2020			Bond Future	10.1199	92.4101	10.1087	92.4884	(0.111)	0.0000	0.0000	0
2019/12/17	R035	05/11/2020	10.33	Call	Bond Future	4,874.0900	4.8741	4,894.5800	4.8946	0.420	0	0	0
2019/12/17	R035	05/11/2020	10.33	Put	Bond Future	3,427.7100	3.4277	3,369.9400	3.3699	(1.685)	0	0	0
2019/12/17	R035	05/11/2020	10.34	Call	Bond Future	4,912.8500	4.9129	4,933.5600	4.9336	0.422	0	0	0
2019/12/17	R035	05/11/2020	10.32	Call	Bond Future	4,835.1100	4.8351	4,855.3800	4.8554	0.419	0	0	0
2019/12/17	R035	05/11/2020	10.32	Put	Bond Future	3,456.8100	3.4568	3,398.8200	3.3988	(1.678)	0	0	0
2019/12/17	R186	06/02/2020	8.57	Call	Bond Future	1,769.4800	1.7695	1,873.6000	1.8736	5.884	0	0	0
2019/12/17	R186	06/02/2020	8.50	Call	Bond Future	1,513.4900	1.5135	1,605.2500	1.6053	6.063	0	0	0
2019/12/17	R186	06/02/2020	8.11	Put	Bond Future	1,780.7700	1.7808	1,614.2700	1.6143	(9.350)	0	0	0
2019/12/17	R186	06/02/2020			Bond Future	8.3438	112.5597	8.3083	112.7553	(0.425)	0.0000	0.0000	103,735

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2019/12/17	R186	06/02/2020	8.55	Call	Bond Future	1,694.4000	1.6944	1,795.0200	1.7950	5.938	0	0	0
2019/12/17	R186	06/02/2020	8.55	Put	Bond Future	566.9000	0.5669	471.9200	0.4719	(16.754)	0	0	0
2019/12/17	R186	06/02/2020	8.11	Call	Bond Future	484.4900	0.4845	513.5900	0.5136	6.006	0	0	821
2019/12/17	R186	06/02/2020	8.57	Put	Bond Future	533.4100	0.5334	441.9300	0.4419	(17.150)	0	0	0
2019/12/17	R186	06/02/2020	9.00	Put	Bond Future	127.0100	0.1270	93.8600	0.0939	(26.100)	0	0	821
2019/12/17	R186	06/02/2020	8.50	Put	Bond Future	658.0300	0.6580	554.1900	0.5542	(15.780)	0	0	821
2019/12/17	R186	06/02/2020	8.56	Call	Bond Future	1,731.7600	1.7318	1,834.1300	1.8341	5.911	0	0	0
2019/12/17	R186	06/02/2020	8.56	Put	Bond Future	549.9600	0.5500	456.7300	0.4567	(16.952)	0	0	0
2019/12/17	R186	06/02/2020	9.00	Call	Bond Future	3,664.4800	3.6645	3,826.9300	3.8269	4.433	0	0	0
2019/12/17	R186	07/05/2020	7.90	Put	Bond Future	3,358.6000	3.3586	3,196.8500	3.1969	(4.816)	0	0	2,500
2019/12/17	R186	07/05/2020	8.28	Put	Bond Future	2,054.5500	2.0546	1,924.5000	1.9245	(6.330)	0	0	0
2019/12/17	R186	07/05/2020	8.93	Call	Bond Future	3,564.0100	3.5640	3,690.7800	3.6908	3.557	0	0	0
2019/12/17	R186	07/05/2020	8.09	Put	Bond Future	2,654.9400	2.6549	2,507.9900	2.5080	(5.535)	0	0	0
2019/12/17	R186	07/05/2020			Bond Future	8.3925	114.6112	8.3555	114.8084	(0.441)	0.0000	0.0000	1,650
2019/12/17	R186	07/05/2020	8.50	Call	Bond Future	2,056.8000	2.0568	2,144.9300	2.1449	4.285	0	0	0
2019/12/17	R186	07/05/2020	8.50	Put	Bond Future	1,485.8800	1.4859	1,376.8200	1.3768	(7.340)	0	0	23,208
2019/12/17	R186	07/05/2020	8.08	Call	Bond Future	1,008.8000	1.0088	1,058.2000	1.0582	4.897	0	0	0
2019/12/17	R186	07/05/2020	8.08	Put	Bond Future	2,689.2100	2.6892	2,541.4200	2.5414	(5.496)	0	0	0
2019/12/17	R186	07/05/2020	7.90	Call	Bond Future	695.3500	0.6953	730.7900	0.7308	5.097	0	0	0
2019/12/17	R186	07/05/2020	8.28	Call	Bond Future	1,453.4700	1.4535	1,520.6100	1.5206	4.619	0	0	6,000
2019/12/17	R186	07/05/2020	8.93	Put	Bond Future	747.6100	0.7476	677.1900	0.6772	(9.419)	0	0	6,000
2019/12/17	R186	07/05/2020	8.09	Call	Bond Future	1,028.8200	1.0288	1,079.0600	1.0791	4.883	0	0	0
2019/12/17	R186	07/05/2020	7.60	Put	Bond Future	4,667.0500	4.6670	4,487.7800	4.4878	(3.841)	0	0	0
2019/12/17	R186	07/05/2020	7.60	Call	Bond Future	341.2500	0.3413	359.1700	0.3592	5.251	0	0	6,000
2019/12/17	R186	07/05/2020	8.07	Call	Bond Future	989.3100	0.9893	1,037.8700	1.0379	4.908	0	0	0
2019/12/17	R186	07/05/2020	8.07	Put	Bond Future	2,724.0300	2.7240	2,575.4000	2.5754	(5.456)	0	0	0
2019/12/17	R186	06/08/2020	8.38	Put	Bond Future	2,315.2300	2.3152	2,194.5600	2.1946	(5.212)	0	0	0
2019/12/17	R186	06/08/2020			Bond Future	8.4410	111.4175	8.4017	111.6198	(0.465)	0.0000	0.0000	0
2019/12/17	R186	06/08/2020	8.37	Call	Bond Future	1,975.3100	1.9753	2,056.2300	2.0562	4.097	0	0	0
2019/12/17	R186	06/08/2020	8.37	Put	Bond Future	2,341.4400	2.3414	2,220.0100	2.2200	(5.186)	0	0	0
2019/12/17	R186	06/08/2020	8.38	Call	Bond Future	2,000.8000	2.0008	2,082.4800	2.0825	4.082	0	0	0
2019/12/17	R186	06/08/2020	8.36	Call	Bond Future	1,949.6500	1.9497	2,029.8100	2.0298	4.112	0	0	0
2019/12/17	R186	06/08/2020	8.36	Put	Bond Future	2,367.5100	2.3675	2,245.3200	2.2453	(5.161)	0	0	0
2019/12/17	R186	05/11/2020	8.64	Put	Bond Future	2,209.8200	2.2098	2,105.5500	2.1056	(4.718)	0	0	0
2019/12/17	R186	05/11/2020	8.65	Call	Bond Future	3,002.5700	3.0026	3,102.6300	3.1026	3.332	0	0	0
2019/12/17	R186	05/11/2020			Bond Future	8.4856	113.5091	8.4447	113.7128	(0.482)	0.0000	0.0000	0
2019/12/17	R186	05/11/2020	8.66	Call	Bond Future	3,031.3000	3.0313	3,131.9700	3.1320	3.321	0	0	0
2019/12/17	R186	05/11/2020	8.66	Put	Bond Future	2,168.6300	2.1686	2,065.5900	2.0656	(4.751)	0	0	0
2019/12/17	R186	05/11/2020	9.26	Put	Bond Future	1,239.6400	1.2396	1,169.6100	1.1696	(5.649)	0	0	3,500
2019/12/17	R186	05/11/2020	8.64	Call	Bond Future	2,973.9800	2.9740	3,073.4200	3.0734	3.344	0	0	0
2019/12/17	R186	05/11/2020	7.84	Put	Bond Future	4,433.1300	4.4331	4,279.9100	4.2799	(3.456)	0	0	0
2019/12/17	R186	05/11/2020	8.65	Put	Bond Future	2,189.1400	2.1891	2,085.4900	2.0855	(4.735)	0	0	0
2019/12/17	R186	05/11/2020	8.34	Put	Bond Future	2,912.0400	2.9120	2,789.0100	2.7890	(4.225)	0	0	0
2019/12/17	R186	05/11/2020	8.34	Call	Bond Future	2,184.8700	2.1849	2,265.5500	2.2656	3.693	0	0	3,500
2019/12/17	R186	05/11/2020	9.26	Call	Bond Future	5,005.4700	5.0055	5,139.1500	5.1391	2.671	0	0	0
2019/12/17	R186	05/11/2020	7.84	Call	Bond Future	1,162.2700	1.1623	1,212.7600	1.2128	4.344	0	0	3,500
2019/12/17	R197	06/02/2020			Bond Future	301.6014	301.6014	301.5785	301.5785	(0.008)	0.0000	0.0000	2,540

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2019/12/17	R197	07/05/2020			Bond Future	307.1719		307.1719	307.1432	307.1432	(0.009)	0.0000	0.0000	0
2019/12/17	R197	06/08/2020			Bond Future	305.1978		305.1978	305.1724	305.1724	(0.008)	0.0000	0.0000	0
2019/12/17	R197	05/11/2020			Bond Future	310.9255		310.9255	310.8933	310.8933	(0.010)	0.0000	0.0000	0
2019/12/17	R202	06/02/2020			Bond Future	226.3824		226.3824	226.3688	226.3688	(0.006)	0.0000	0.0000	8,469
2019/12/17	R202	07/05/2020			Bond Future	230.5638		230.5638	230.5456	230.5456	(0.008)	0.0000	0.0000	0
2019/12/17	R202	06/08/2020			Bond Future	230.7880		230.7880	230.7726	230.7726	(0.007)	0.0000	0.0000	0
2019/12/17	R202	05/11/2020			Bond Future	235.1196		235.1196	235.0989	235.0989	(0.009)	0.0000	0.0000	0
2019/12/17	R208	06/02/2020	6.13	Put	Bond Future	525.4700		0.5255	532.2900	0.5323	1.298	0	0	0
2019/12/17	R208	06/02/2020	6.12	Call	Bond Future	0.1200		0.0001	0.0700	0.0001	(41.667)	0	0	0
2019/12/17	R208	06/02/2020			Bond Future	6.6154		102.6052	6.6218	102.5984	0.096	0.0000	0.0000	12,719
2019/12/17	R208	06/02/2020	6.13	Call	Bond Future	0.1400		0.0001	0.0800	0.0001	(42.857)	0	0	0
2019/12/17	R208	06/02/2020	6.12	Put	Bond Future	536.3200		0.5363	543.1500	0.5431	1.273	0	0	0
2019/12/17	R208	06/02/2020	6.14	Call	Bond Future	0.1600		0.0002	0.0900	0.0001	(43.750)	0	0	0
2019/12/17	R208	06/02/2020	6.14	Put	Bond Future	514.6300		0.5146	521.4400	0.5214	1.323	0	0	0
2019/12/17	R208	07/05/2020	4.81	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/12/17	R208	07/05/2020	4.80	Put	Bond Future	1,366.1900		1.3662	1,374.9500	1.3750	0.641	0	0	0
2019/12/17	R208	07/05/2020			Bond Future	6.3882		101.0719	6.3985	101.0631	0.161	0.0000	0.0000	0
2019/12/17	R208	07/05/2020	4.82	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/12/17	R208	07/05/2020	4.82	Put	Bond Future	1,348.8100		1.3488	1,357.5600	1.3576	0.649	0	0	0
2019/12/17	R208	07/05/2020	4.81	Put	Bond Future	1,357.5000		1.3575	1,366.2500	1.3663	0.645	0	0	0
2019/12/17	R208	07/05/2020	4.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/17	R208	06/08/2020	5.57	Put	Bond Future	272.1800		0.2722	277.3800	0.2774	1.911	0	0	0
2019/12/17	R208	06/08/2020			Bond Future	5.9433		102.9398	5.9557	102.9321	0.208	0.0000	0.0000	0
2019/12/17	R208	06/08/2020	5.56	Call	Bond Future	38.5800		0.0386	36.1700	0.0362	(6.247)	0	0	0
2019/12/17	R208	06/08/2020	5.56	Put	Bond Future	276.7800		0.2768	282.0500	0.2820	1.904	0	0	0
2019/12/17	R208	06/08/2020	5.57	Call	Bond Future	40.2100		0.0402	37.7300	0.0377	(6.168)	0	0	0
2019/12/17	R208	06/08/2020	5.55	Call	Bond Future	36.7500		0.0367	34.4100	0.0344	(6.367)	0	0	0
2019/12/17	R208	06/08/2020	5.55	Put	Bond Future	281.1800		0.2812	286.5200	0.2865	1.899	0	0	0
2019/12/17	R208	05/11/2020	4.78	Call	Bond Future	78.1200		0.0781	73.3000	0.0733	(6.170)	0	0	0
2019/12/17	R208	05/11/2020	4.77	Put	Bond Future	119.2200		0.1192	124.3600	0.1244	4.311	0	0	0
2019/12/17	R208	05/11/2020			Bond Future	4.8811		101.4618	4.9068	101.4520	0.527	0.0000	0.0000	0
2019/12/17	R208	05/11/2020	4.79	Call	Bond Future	80.1900		0.0802	75.3000	0.0753	(6.098)	0	0	0
2019/12/17	R208	05/11/2020	4.79	Put	Bond Future	115.2600		0.1153	120.2600	0.1203	4.338	0	0	0
2019/12/17	R208	05/11/2020	4.78	Put	Bond Future	117.0400		0.1170	122.1100	0.1221	4.332	0	0	0
2019/12/17	R208	05/11/2020	4.77	Call	Bond Future	76.4500		0.0764	71.7000	0.0717	(6.213)	0	0	0
2019/12/17	R209	06/02/2020	9.52	Put	Bond Future	2,957.1900		2.9572	2,895.4900	2.8955	(2.086)	0	0	0
2019/12/17	R209	06/02/2020			Bond Future	9.9174		73.0519	9.9121	73.0847	(0.053)	0.0000	0.0000	103,946
2019/12/17	R209	06/02/2020	9.51	Call	Bond Future	408.1300		0.4081	379.6900	0.3797	(6.968)	0	0	0
2019/12/17	R209	06/02/2020	9.51	Put	Bond Future	3,007.2600		3.0073	2,945.9900	2.9460	(2.037)	0	0	0
2019/12/17	R209	06/02/2020	9.40	Put	Bond Future	3,589.2600		3.5893	3,533.1000	3.5331	(1.565)	0	0	0
2019/12/17	R209	06/02/2020	9.40	Call	Bond Future	264.7600		0.2648	241.4300	0.2414	(8.812)	0	0	7,500
2019/12/17	R209	06/02/2020	9.52	Call	Bond Future	423.4900		0.4235	394.6200	0.3946	(6.817)	0	0	0
2019/12/17	R209	06/02/2020	9.50	Call	Bond Future	393.0800		0.3931	365.0700	0.3651	(7.126)	0	0	0
2019/12/17	R209	06/02/2020	9.50	Put	Bond Future	3,057.7300		3.0577	2,996.8900	2.9969	(1.990)	0	0	0
2019/12/17	R209	07/05/2020	9.47	Call	Bond Future	1,046.0200		1.0460	1,028.2800	1.0283	(1.696)	0	0	0

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2019/12/17	R209	07/05/2020			Bond Future	9.9887	71.2319	9.9834	71.2642	(0.053)	0.0000	0.0000	0
2019/12/17	R209	07/05/2020	9.45	Call	Bond Future	1,006.6100	1.0066	989.0100	0.9890	(1.748)	0	0	0
2019/12/17	R209	07/05/2020	9.45	Put	Bond Future	4,427.7600	4.4278	4,377.9300	4.3779	(1.125)	0	0	0
2019/12/17	R209	07/05/2020	9.47	Put	Bond Future	4,335.9300	4.3359	4,285.9600	4.2860	(1.152)	0	0	0
2019/12/17	R209	07/05/2020	9.46	Call	Bond Future	1,026.1900	1.0262	1,008.5200	1.0085	(1.722)	0	0	0
2019/12/17	R209	07/05/2020	9.46	Put	Bond Future	4,381.6800	4.3817	4,331.7800	4.3318	(1.139)	0	0	0
2019/12/17	R209	06/08/2020	5.56	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/17	R209	06/08/2020	5.55	Put	Bond Future	36,976.2600	36.9763	36,942.5500	36.9426	(0.091)	0	0	0
2019/12/17	R209	06/08/2020			Bond Future	10.0607	72.5405	10.0552	72.5742	(0.055)	0.0000	0.0000	0
2019/12/17	R209	06/08/2020	5.57	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/12/17	R209	06/08/2020	5.57	Put	Bond Future	36,759.4300	36.7594	36,725.7100	36.7257	(0.092)	0	0	0
2019/12/17	R209	06/08/2020	5.56	Put	Bond Future	36,867.7700	36.8678	36,834.0600	36.8341	(0.091)	0	0	0
2019/12/17	R209	06/08/2020	5.55	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/12/17	R209	05/11/2020	10.02	Call	Bond Future	3,231.6200	3.2316	3,226.2400	3.2262	(0.166)	0	0	0
2019/12/17	R209	05/11/2020			Bond Future	10.1312	70.7540	10.1257	70.7868	(0.054)	0.0000	0.0000	0
2019/12/17	R209	05/11/2020	10.00	Call	Bond Future	3,173.0300	3.1730	3,167.5100	3.1675	(0.174)	0	0	0
2019/12/17	R209	05/11/2020	10.00	Put	Bond Future	3,964.6200	3.9646	3,926.2300	3.9262	(0.968)	0	0	0
2019/12/17	R209	05/11/2020	10.02	Put	Bond Future	3,901.7000	3.9017	3,863.4500	3.8635	(0.980)	0	0	0
2019/12/17	R209	05/11/2020	10.01	Call	Bond Future	3,202.2600	3.2023	3,196.8100	3.1968	(0.170)	0	0	0
2019/12/17	R209	05/11/2020	10.01	Put	Bond Future	3,933.0600	3.9331	3,894.7400	3.8947	(0.974)	0	0	0
2019/12/17	R210	06/02/2020			Bond Future	188.8993	188.8993	188.8869	188.8869	(0.007)	0.0000	0.0000	1,721
2019/12/17	R210	07/05/2020			Bond Future	189.7447	189.7447	189.7288	189.7288	(0.008)	0.0000	0.0000	0
2019/12/17	R210	06/08/2020			Bond Future	193.3277	193.3277	193.3137	193.3137	(0.007)	0.0000	0.0000	0
2019/12/17	R210	05/11/2020			Bond Future	194.2404	194.2404	194.2222	194.2222	(0.009)	0.0000	0.0000	0
2019/12/17	R212	06/02/2020			Bond Future	161.8383	161.8383	161.8249	161.8249	(0.008)	0.0000	0.0000	7,963
2019/12/17	R212	07/05/2020			Bond Future	164.8273	164.8273	164.8109	164.8109	(0.010)	0.0000	0.0000	0
2019/12/17	R212	06/08/2020			Bond Future	165.6516	165.6516	165.6369	165.6369	(0.009)	0.0000	0.0000	0
2019/12/17	R212	05/11/2020			Bond Future	168.7604	168.7604	168.7420	168.7420	(0.011)	0.0000	0.0000	0
2019/12/17	R213	06/02/2020	9.27	Call	Bond Future	922.7400	0.9227	903.5800	0.9036	(2.076)	0	0	0
2019/12/17	R213	06/02/2020	9.26	Put	Bond Future	1,676.6100	1.6766	1,595.0900	1.5951	(4.862)	0	0	0
2019/12/17	R213	06/02/2020			Bond Future	9.3884	86.9576	9.3781	87.0198	(0.110)	0.0000	0.0000	24,111
2019/12/17	R213	06/02/2020	9.28	Call	Bond Future	948.8300	0.9488	929.9400	0.9299	(1.991)	0	0	0
2019/12/17	R213	06/02/2020	9.28	Put	Bond Future	1,606.2900	1.6063	1,525.2800	1.5253	(5.043)	0	0	0
2019/12/17	R213	06/02/2020	9.27	Put	Bond Future	1,641.2000	1.6412	1,559.9200	1.5599	(4.952)	0	0	0
2019/12/17	R213	06/02/2020	9.26	Call	Bond Future	897.0900	0.8971	877.6900	0.8777	(2.163)	0	0	0
2019/12/17	R213	07/05/2020	9.01	Put	Bond Future	3,752.3000	3.7523	3,684.1600	3.6842	(1.816)	0	0	0
2019/12/17	R213	07/05/2020	9.00	Call	Bond Future	1,037.7800	1.0378	1,031.4000	1.0314	(0.615)	0	0	0
2019/12/17	R213	07/05/2020			Bond Future	9.4548	84.9906	9.4443	85.0524	(0.110)	0.0000	0.0000	0
2019/12/17	R213	07/05/2020	9.01	Call	Bond Future	1,057.7500	1.0578	1,051.4600	1.0515	(0.595)	0	0	0
2019/12/17	R213	07/05/2020	9.00	Put	Bond Future	3,794.2200	3.7942	3,725.9900	3.7260	(1.798)	0	0	0
2019/12/17	R213	07/05/2020	9.02	Call	Bond Future	1,077.7800	1.0778	1,071.5900	1.0716	(0.574)	0	0	0
2019/12/17	R213	07/05/2020	9.02	Put	Bond Future	3,710.5000	3.7105	3,642.4600	3.6425	(1.834)	0	0	0
2019/12/17	R213	06/08/2020	9.31	Call	Bond Future	2,095.2300	2.0952	2,101.3200	2.1013	0.291	0	0	0
2019/12/17	R213	06/08/2020			Bond Future	9.5215	86.5534	9.5105	86.6175	(0.115)	0.0000	0.0000	0
2019/12/17	R213	06/08/2020	9.29	Call	Bond Future	2,042.3100	2.0423	2,048.0500	2.0481	0.281	0	0	0

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2019/12/17	R213	06/08/2020	9.29	Put	Bond Future	3,406.2800	3.4063	3,347.9900	3.3480	(1.711)	0	0	0
2019/12/17	R213	06/08/2020	9.31	Put	Bond Future	3,340.2200	3.3402	3,282.2800	3.2823	(1.735)	0	0	0
2019/12/17	R213	06/08/2020	9.30	Call	Bond Future	2,068.6800	2.0687	2,074.5900	2.0746	0.286	0	0	0
2019/12/17	R213	06/08/2020	9.30	Put	Bond Future	3,373.1300	3.3731	3,315.0100	3.3150	(1.723)	0	0	0
2019/12/17	R213	05/11/2020	9.60	Put	Bond Future	3,216.0700	3.2161	3,165.9900	3.1660	(1.557)	0	0	0
2019/12/17	R213	05/11/2020	9.59	Call	Bond Future	3,239.1200	3.2391	3,252.3400	3.2523	0.408	0	0	0
2019/12/17	R213	05/11/2020			Bond Future	9.5908	84.6292	9.5797	84.6927	(0.116)	0.0000	0.0000	0
2019/12/17	R213	05/11/2020	9.60	Call	Bond Future	3,268.9500	3.2689	3,282.3400	3.2823	0.410	0	0	0
2019/12/17	R213	05/11/2020	9.59	Put	Bond Future	3,243.4700	3.2435	3,193.2200	3.1932	(1.549)	0	0	0
2019/12/17	R213	05/11/2020	9.61	Call	Bond Future	3,298.9100	3.2989	3,312.4700	3.3125	0.411	0	0	0
2019/12/17	R213	05/11/2020	9.61	Put	Bond Future	3,188.8500	3.1888	3,138.9400	3.1389	(1.565)	0	0	0
2019/12/17	R214	06/02/2020	9.73	Call	Bond Future	429.1000	0.4291	385.2400	0.3852	(10.221)	0	0	0
2019/12/17	R214	06/02/2020	9.87	Put	Bond Future	2,468.6600	2.4687	2,444.3500	2.4444	(0.985)	0	0	0
2019/12/17	R214	06/02/2020	10.42	Call	Bond Future	2,519.9900	2.5200	2,449.8900	2.4499	(2.782)	0	0	0
2019/12/17	R214	06/02/2020			Bond Future	10.1403	71.5149	10.1451	71.4840	0.047	0.0000	0.0000	19,434
2019/12/17	R214	06/02/2020	9.71	Call	Bond Future	398.0900	0.3981	355.9400	0.3559	(10.588)	0	0	0
2019/12/17	R214	06/02/2020	9.71	Put	Bond Future	3,256.3300	3.2563	3,245.1000	3.2451	(0.345)	0	0	0
2019/12/17	R214	06/02/2020	10.42	Put	Bond Future	758.3500	0.7583	719.1700	0.7192	(5.166)	0	0	1,000
2019/12/17	R214	06/02/2020	9.73	Put	Bond Future	3,150.3600	3.1504	3,137.4200	3.1374	(0.411)	0	0	0
2019/12/17	R214	06/02/2020	9.52	Call	Bond Future	177.6100	0.1776	151.6600	0.1517	(14.611)	0	0	1,000
2019/12/17	R214	06/02/2020	9.87	Call	Bond Future	694.8200	0.6948	639.5900	0.6396	(7.949)	0	0	1,000
2019/12/17	R214	06/02/2020	9.72	Call	Bond Future	413.3900	0.4134	370.3900	0.3704	(10.402)	0	0	0
2019/12/17	R214	06/02/2020	9.72	Put	Bond Future	3,203.0900	3.2031	3,191.0100	3.1910	(0.377)	0	0	0
2019/12/17	R214	06/02/2020	9.52	Put	Bond Future	4,358.0900	4.3581	4,363.0600	4.3631	0.114	0	0	0
2019/12/17	R214	07/05/2020	9.77	Put	Bond Future	4,176.6400	4.1766	4,168.1100	4.1681	(0.204)	0	0	0
2019/12/17	R214	07/05/2020			Bond Future	10.2105	69.5202	10.2156	69.4874	0.050	0.0000	0.0000	0
2019/12/17	R214	07/05/2020	9.76	Call	Bond Future	1,260.0900	1.2601	1,219.1600	1.2192	(3.248)	0	0	0
2019/12/17	R214	07/05/2020	9.76	Put	Bond Future	4,221.7800	4.2218	4,213.5800	4.2136	(0.194)	0	0	0
2019/12/17	R214	07/05/2020	9.31	Put	Bond Future	6,607.3700	6.6074	6,615.4100	6.6154	0.122	0	0	0
2019/12/17	R214	07/05/2020	10.66	Put	Bond Future	1,431.6400	1.4316	1,409.5600	1.4096	(1.542)	0	0	1,250
2019/12/17	R214	07/05/2020	9.77	Call	Bond Future	1,282.8800	1.2829	1,241.6200	1.2416	(3.216)	0	0	0
2019/12/17	R214	07/05/2020	9.31	Call	Bond Future	480.6900	0.4807	456.0000	0.4560	(5.136)	0	0	1,250
2019/12/17	R214	07/05/2020	9.91	Put	Bond Future	3,580.8200	3.5808	3,568.2000	3.5682	(0.352)	0	0	0
2019/12/17	R214	07/05/2020	9.91	Call	Bond Future	1,627.4800	1.6275	1,582.1300	1.5821	(2.787)	0	0	1,250
2019/12/17	R214	07/05/2020	10.66	Call	Bond Future	4,196.8700	4.1969	4,142.0600	4.1421	(1.306)	0	0	0
2019/12/17	R214	07/05/2020	9.75	Call	Bond Future	1,237.5600	1.2376	1,196.9400	1.1969	(3.282)	0	0	0
2019/12/17	R214	07/05/2020	9.75	Put	Bond Future	4,267.2800	4.2673	4,259.3900	4.2594	(0.185)	0	0	0
2019/12/17	R214	06/08/2020	9.98	Put	Bond Future	4,141.0500	4.1411	4,134.6000	4.1346	(0.156)	0	0	0
2019/12/17	R214	06/08/2020	9.97	Call	Bond Future	2,178.5200	2.1785	2,139.8500	2.1399	(1.775)	0	0	0
2019/12/17	R214	06/08/2020			Bond Future	10.2812	70.7971	10.2864	70.7647	0.050	0.0000	0.0000	0
2019/12/17	R214	06/08/2020	9.98	Call	Bond Future	2,206.0900	2.2061	2,167.2400	2.1672	(1.761)	0	0	0
2019/12/17	R214	06/08/2020	9.97	Put	Bond Future	4,179.2000	4.1792	4,172.9300	4.1729	(0.150)	0	0	0
2019/12/17	R214	06/08/2020	9.99	Call	Bond Future	2,233.8400	2.2338	2,194.8100	2.1948	(1.747)	0	0	0
2019/12/17	R214	06/08/2020	9.99	Put	Bond Future	4,103.1800	4.1032	4,096.5500	4.0965	(0.162)	0	0	0
2019/12/17	R214	05/11/2020	10.26	Put	Bond Future	4,056.9000	4.0569	4,051.1600	4.0512	(0.141)	0	0	0
2019/12/17	R214	05/11/2020			Bond Future	10.3532	68.8318	10.3587	68.7973	0.054	0.0000	0.0000	0
2019/12/17	R214	05/11/2020	10.25	Call	Bond Future	3,443.9700	3.4440	3,403.8900	3.4039	(1.164)	0	0	0

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2019/12/17	R214	05/11/2020	10.25	Put	Bond Future	4,089.3900	4.0894	4,083.7600	4.0838	(0.138)	0	0	0
2019/12/17	R214	05/11/2020	10.26	Call	Bond Future	3,474.4700	3.4745	3,434.2800	3.4343	(1.157)	0	0	0
2019/12/17	R214	05/11/2020	10.24	Call	Bond Future	3,413.3300	3.4133	3,373.3600	3.3734	(1.171)	0	0	0
2019/12/17	R214	05/11/2020	10.24	Put	Bond Future	4,121.8400	4.1218	4,116.3200	4.1163	(0.134)	0	0	0
2019/12/17	R248	06/02/2020	9.71	Put	Bond Future	4,834.2800	4.8343	4,797.9600	4.7980	(0.751)	0	0	0
2019/12/17	R248	06/02/2020			Bond Future	10.2472	90.2297	10.2469	90.2322	(0.003)	0.0000	0.0000	94,797
2019/12/17	R248	06/02/2020	9.71	Call	Bond Future	303.4800	0.3035	269.6600	0.2697	(11.144)	0	0	0
2019/12/17	R248	06/02/2020	9.70	Put	Bond Future	4,908.7500	4.9088	4,873.3400	4.8733	(0.721)	0	0	0
2019/12/17	R248	06/02/2020	9.72	Call	Bond Future	317.8100	0.3178	283.0700	0.2831	(10.931)	0	0	0
2019/12/17	R248	06/02/2020	9.72	Put	Bond Future	4,760.5100	4.7605	4,723.2700	4.7233	(0.782)	0	0	0
2019/12/17	R248	06/02/2020	9.70	Call	Bond Future	289.7100	0.2897	256.8000	0.2568	(11.360)	0	0	0
2019/12/17	R248	07/05/2020	9.79	Call	Bond Future	1,228.1000	1.2281	1,194.9500	1.1950	(2.699)	0	0	0
2019/12/17	R248	07/05/2020	9.77	Put	Bond Future	5,763.5500	5.7636	5,729.8600	5.7299	(0.585)	0	0	0
2019/12/17	R248	07/05/2020			Bond Future	10.3205	87.4342	10.3203	87.4353	(0.001)	0.0000	0.0000	0
2019/12/17	R248	07/05/2020	9.79	Put	Bond Future	5,640.9400	5.6409	5,606.6800	5.6067	(0.607)	0	0	0
2019/12/17	R248	07/05/2020	9.77	Call	Bond Future	1,176.6400	1.1766	1,144.0600	1.1441	(2.769)	0	0	0
2019/12/17	R248	07/05/2020	9.78	Put	Bond Future	5,702.1000	5.7021	5,668.1200	5.6681	(0.596)	0	0	0
2019/12/17	R248	07/05/2020	9.78	Call	Bond Future	1,202.2900	1.2023	1,169.4200	1.1694	(2.734)	0	0	0
2019/12/17	R248	06/08/2020	9.00	Put	Bond Future	12,740.7300	12.7407	12,725.2900	12.7253	(0.121)	0	0	0
2019/12/17	R248	06/08/2020	10.20	Call	Bond Future	3,088.9700	3.0890	3,058.1300	3.0581	(0.998)	0	0	0
2019/12/17	R248	06/08/2020			Bond Future	10.3945	89.0400	10.3942	89.0422	(0.003)	0.0000	0.0000	0
2019/12/17	R248	06/08/2020	9.25	Put	Bond Future	10,578.5000	10.5785	10,558.8300	10.5588	(0.186)	0	0	0
2019/12/17	R248	06/08/2020	9.25	Call	Bond Future	683.9700	0.6840	666.5800	0.6666	(2.543)	0	0	20,640
2019/12/17	R248	06/08/2020	10.18	Call	Bond Future	3,015.3200	3.0153	2,984.5900	2.9846	(1.019)	0	0	0
2019/12/17	R248	06/08/2020	10.18	Put	Bond Future	4,730.4100	4.7304	4,697.4000	4.6974	(0.698)	0	0	0
2019/12/17	R248	06/08/2020	9.00	Call	Bond Future	420.1700	0.4202	407.0100	0.4070	(3.132)	0	0	3,000
2019/12/17	R248	06/08/2020	10.20	Put	Bond Future	4,641.6100	4.6416	4,608.4900	4.6085	(0.714)	0	0	0
2019/12/17	R248	06/08/2020	10.19	Call	Bond Future	3,052.0300	3.0520	3,021.2500	3.0213	(1.009)	0	0	0
2019/12/17	R248	06/08/2020	10.19	Put	Bond Future	4,685.8300	4.6858	4,652.7700	4.6528	(0.706)	0	0	0
2019/12/17	R248	05/11/2020	10.02	Put	Bond Future	6,635.6900	6.6357	6,608.6500	6.6087	(0.407)	0	0	0
2019/12/17	R248	05/11/2020	10.03	Call	Bond Future	3,050.4800	3.0505	3,023.8500	3.0238	(0.873)	0	0	0
2019/12/17	R248	05/11/2020			Bond Future	10.4697	86.2767	10.4696	86.2772	(0.001)	0.0000	0.0000	0
2019/12/17	R248	05/11/2020	10.04	Call	Bond Future	3,083.3100	3.0833	3,056.6200	3.0566	(0.866)	0	0	0
2019/12/17	R248	05/11/2020	10.04	Put	Bond Future	6,534.2800	6.5343	6,507.1200	6.5071	(0.416)	0	0	0
2019/12/17	R248	05/11/2020	10.02	Call	Bond Future	3,018.1500	3.0181	2,991.5800	2.9916	(0.880)	0	0	0
2019/12/17	R248	05/11/2020	10.03	Put	Bond Future	6,584.6600	6.5847	6,557.5600	6.5576	(0.412)	0	0	0

Total

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