



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 03/09/2019 TO 03/09/2019

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
2019/09/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	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
2019/09/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	2025	07/11/2019			Bond Future	137.5667	137.5667	137.4946	137.4946	(0.052)	0.0000	0.0000	1,451
2019/09/03	2025	06/02/2020			Bond Future	138.6025	138.6025	138.5192	138.5192	(0.060)	0.0000	0.0000	0
2019/09/03	2025	07/05/2020			Bond Future	141.1974	141.1974	141.1006	141.1006	(0.069)	0.0000	0.0000	0
2019/09/03	2029	07/11/2019			Bond Future	102.1930	102.1930	102.1915	102.1915	(0.002)	0.0000	0.0000	4,260
2019/09/03	2029	06/02/2020			Bond Future	104.0574	104.0574	104.0485	104.0485	(0.009)	0.0000	0.0000	0
2019/09/03	2029	07/05/2020			Bond Future	104.8930	104.8930	104.8750	104.8750	(0.017)	0.0000	0.0000	0
2019/09/03	2030	07/11/2019	9.49	Put	Bond Future	310.9400	0.3109	279.1000	0.2791	(10.240)	0	0	0
2019/09/03	2030	07/11/2019	9.76	Put	Bond Future	147.7500	0.1478	130.4100	0.1304	(11.736)	0	0	5,500
2019/09/03	2030	07/11/2019	9.20	Put	Bond Future	670.0400	0.6700	613.0400	0.6130	(8.507)	0	0	2,750
2019/09/03	2030	07/11/2019	8.40	Put	Bond Future	3,580.5600	3.5806	3,434.3800	3.4344	(4.083)	0	0	0
2019/09/03	2030	07/11/2019	9.30	Put	Bond Future	515.9100	0.5159	468.8200	0.4688	(9.128)	0	0	2,750
2019/09/03	2030	07/11/2019			Bond Future	8.9133	96.1963	8.8871	96.3629	(0.294)	0.0000	0.0000	72,425
2019/09/03	2030	07/11/2019	9.48	Call	Bond Future	3,829.7600	3.8298	3,963.8500	3.9638	3.501	0	0	0
2019/09/03	2030	07/11/2019	9.48	Put	Bond Future	319.5600	0.3196	287.0300	0.2870	(10.180)	0	0	0
2019/09/03	2030	07/11/2019	8.60	Put	Bond Future	2,555.3000	2.5553	2,427.3600	2.4274	(5.007)	0	0	0
2019/09/03	2030	07/11/2019	8.60	Call	Bond Future	536.8200	0.5368	575.5000	0.5755	7.205	0	0	5,500
2019/09/03	2030	07/11/2019	9.10	Put	Bond Future	865.3800	0.8654	797.2600	0.7973	(7.872)	0	0	0
2019/09/03	2030	07/11/2019	9.10	Call	Bond Future	2,041.2500	2.0413	2,139.7500	2.1397	4.825	0	0	5,500
2019/09/03	2030	07/11/2019	9.30	Call	Bond Future	2,930.1900	2.9302	3,049.7200	3.0497	4.079	0	0	0
2019/09/03	2030	07/11/2019	9.49	Call	Bond Future	3,881.5200	3.8815	4,016.3000	4.0163	3.472	0	0	0
2019/09/03	2030	07/11/2019	9.76	Call	Bond Future	5,328.3500	5.3284	5,477.6300	5.4776	2.802	0	0	0
2019/09/03	2030	07/11/2019	9.85	Put	Bond Future	114.6400	0.1146	100.6200	0.1006	(12.230)	0	0	2,500
2019/09/03	2030	07/11/2019	8.57	Put	Bond Future	2,696.5300	2.6965	2,565.4700	2.5655	(4.860)	0	0	0
2019/09/03	2030	07/11/2019	9.20	Call	Bond Future	2,467.8700	2.4679	2,577.4900	2.5775	4.442	0	0	0
2019/09/03	2030	07/11/2019	9.25	Call	Bond Future	2,693.6600	2.6937	2,808.4400	2.8084	4.261	0	0	0
2019/09/03	2030	07/11/2019	8.40	Call	Bond Future	243.8200	0.2438	264.2600	0.2643	8.383	0	0	0
2019/09/03	2030	07/11/2019	9.47	Call	Bond Future	3,778.0700	3.7781	3,911.4600	3.9115	3.531	0	0	0
2019/09/03	2030	07/11/2019	9.47	Put	Bond Future	328.2900	0.3283	295.0600	0.2951	(10.122)	0	0	0
2019/09/03	2030	07/11/2019	9.70	Call	Bond Future	5,000.8100	5.0008	5,147.4900	5.1475	2.933	0	0	0
2019/09/03	2030	07/11/2019	9.70	Put	Bond Future	174.6800	0.1747	154.7400	0.1547	(11.415)	0	0	0
2019/09/03	2030	07/11/2019	9.85	Call	Bond Future	5,823.4200	5.8234	5,976.0200	5.9760	2.620	0	0	0
2019/09/03	2030	07/11/2019	8.57	Call	Bond Future	481.8200	0.4818	517.3800	0.5174	7.380	0	0	0
2019/09/03	2030	07/11/2019	9.12	Put	Bond Future	822.9700	0.8230	757.1500	0.7572	(7.998)	0	0	0
2019/09/03	2030	07/11/2019	9.12	Call	Bond Future	2,123.6700	2.1237	2,224.4700	2.2245	4.747	0	0	0
2019/09/03	2030	07/11/2019	8.95	Call	Bond Future	1,474.1400	1.4741	1,554.5500	1.5546	5.455	0	0	0
2019/09/03	2030	07/11/2019	8.95	Put	Bond Future	1,241.6600	1.2417	1,155.4500	1.1555	(6.943)	0	0	5,000
2019/09/03	2030	07/11/2019	9.35	Call	Bond Future	3,173.1000	3.1731	3,297.0800	3.2971	3.907	0	0	0
2019/09/03	2030	07/11/2019	9.35	Put	Bond Future	452.6400	0.4526	410.0000	0.4100	(9.420)	0	0	2,500
2019/09/03	2030	07/11/2019	9.25	Put	Bond Future	586.9200	0.5869	535.0800	0.5351	(8.833)	0	0	5,333
2019/09/03	2030	06/02/2020	9.14	Call	Bond Future	2,853.4900	2.8535	2,942.1700	2.9422	3.108	0	0	0
2019/09/03	2030	06/02/2020	8.40	Call	Bond Future	795.3700	0.7954	832.5300	0.8325	4.672	0	0	5,820
2019/09/03	2030	06/02/2020	9.15	Put	Bond Future	1,790.7600	1.7908	1,717.4100	1.7174	(4.096)	0	0	0

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2019/09/03	2030	06/02/2020			Bond Future	8.9720		93.9192	8.9459	94.0819	(0.291)	0.0000	0.0000	0
2019/09/03	2030	06/02/2020	9.00	Put	Bond Future	2,184.6000		2.1846	2,100.8800	2.1009	(3.832)	0	0	0
2019/09/03	2030	06/02/2020	9.00	Call	Bond Future	2,358.7400		2.3587	2,437.7300	2.4377	3.349	0	0	5,820
2019/09/03	2030	06/02/2020	9.14	Put	Bond Future	1,815.0200		1.8150	1,740.9900	1.7410	(4.079)	0	0	0
2019/09/03	2030	06/02/2020	8.40	Put	Bond Future	4,447.9000		4.4479	4,322.3500	4.3224	(2.823)	0	0	0
2019/09/03	2030	06/02/2020	9.15	Call	Bond Future	2,890.5700		2.8906	2,979.9300	2.9799	3.091	0	0	0
2019/09/03	2030	06/02/2020	9.16	Call	Bond Future	2,927.8700		2.9279	3,017.8900	3.0179	3.075	0	0	0
2019/09/03	2030	06/02/2020	9.16	Put	Bond Future	1,766.7800		1.7668	1,694.0900	1.6941	(4.114)	0	0	0
2019/09/03	2030	07/05/2020	8.79	Call	Bond Future	2,118.2800		2.1183	2,181.3300	2.1813	2.976	0	0	0
2019/09/03	2030	07/05/2020	8.78	Put	Bond Future	3,624.7600		3.6248	3,529.7400	3.5297	(2.621)	0	0	0
2019/09/03	2030	07/05/2020			Bond Future	9.0287		95.6559	9.0029	95.8134	(0.285)	0.0000	0.0000	0
2019/09/03	2030	07/05/2020	8.80	Call	Bond Future	2,146.8800		2.1469	2,210.4800	2.2105	2.962	0	0	0
2019/09/03	2030	07/05/2020	8.80	Put	Bond Future	3,556.8200		3.5568	3,462.9000	3.4629	(2.641)	0	0	0
2019/09/03	2030	07/05/2020	8.79	Put	Bond Future	3,590.5100		3.5905	3,496.0400	3.4960	(2.631)	0	0	0
2019/09/03	2030	07/05/2020	8.78	Call	Bond Future	2,090.1900		2.0902	2,152.6900	2.1527	2.990	0	0	0
2019/09/03	2032	07/11/2019	9.71	Call	Bond Future	3,276.7000		3.2767	3,456.5100	3.4565	5.488	0	0	0
2019/09/03	2032	07/11/2019	9.70	Put	Bond Future	671.0800		0.6711	598.2200	0.5982	(10.857)	0	0	0
2019/09/03	2032	07/11/2019			Bond Future	9.3205		93.1845	9.2839	93.4359	(0.392)	0.0000	0.0000	47,957
2019/09/03	2032	07/11/2019	9.72	Call	Bond Future	3,327.4100		3.3274	3,508.4900	3.5085	5.442	0	0	0
2019/09/03	2032	07/11/2019	9.72	Put	Bond Future	640.4400		0.6404	570.1500	0.5702	(10.975)	0	0	0
2019/09/03	2032	07/11/2019	9.71	Put	Bond Future	655.6600		0.6557	584.1000	0.5841	(10.914)	0	0	0
2019/09/03	2032	07/11/2019	9.70	Call	Bond Future	3,226.1300		3.2261	3,404.6400	3.4046	5.533	0	0	0
2019/09/03	2032	06/02/2020	9.40	Put	Bond Future	2,483.9800		2.4840	2,357.9000	2.3579	(5.076)	0	0	0
2019/09/03	2032	06/02/2020			Bond Future	9.3880		94.8620	9.3512	95.1111	(0.392)	0.0000	0.0000	0
2019/09/03	2032	06/02/2020	9.39	Call	Bond Future	2,529.2800		2.5293	2,651.2500	2.6513	4.822	0	0	0
2019/09/03	2032	06/02/2020	9.39	Put	Bond Future	2,515.9200		2.5159	2,388.7900	2.3888	(5.053)	0	0	0
2019/09/03	2032	06/02/2020	9.40	Call	Bond Future	2,564.7800		2.5648	2,687.8000	2.6878	4.797	0	0	0
2019/09/03	2032	06/02/2020	9.38	Call	Bond Future	2,493.7800		2.4938	2,614.6900	2.6147	4.848	0	0	0
2019/09/03	2032	06/02/2020	9.38	Put	Bond Future	2,547.9300		2.5479	2,419.7400	2.4197	(5.031)	0	0	0
2019/09/03	2032	07/05/2020	9.19	Call	Bond Future	2,349.1400		2.3491	2,449.6000	2.4496	4.276	0	0	0
2019/09/03	2032	07/05/2020			Bond Future	9.4521		92.4558	9.4151	92.7014	(0.391)	0.0000	0.0000	0
2019/09/03	2032	07/05/2020	9.17	Call	Bond Future	2,288.8100		2.2888	2,387.6000	2.3876	4.316	0	0	0
2019/09/03	2032	07/05/2020	9.17	Put	Bond Future	4,187.1600		4.1872	4,040.3500	4.0404	(3.506)	0	0	0
2019/09/03	2032	07/05/2020	9.19	Put	Bond Future	4,111.1100		4.1111	3,965.9700	3.9660	(3.530)	0	0	0
2019/09/03	2032	07/05/2020	9.18	Call	Bond Future	2,318.7200		2.3187	2,418.3500	2.4184	4.297	0	0	0
2019/09/03	2032	07/05/2020	9.18	Put	Bond Future	4,148.8400		4.1488	4,002.8700	4.0029	(3.518)	0	0	0
2019/09/03	2033	07/11/2019			Bond Future	102.9753		102.9753	102.9741	102.9741	(0.001)	0.0000	0.0000	6,260
2019/09/03	2033	06/02/2020			Bond Future	104.8539		104.8539	104.8454	104.8454	(0.008)	0.0000	0.0000	0
2019/09/03	2033	07/05/2020			Bond Future	105.6214		105.6214	105.6036	105.6036	(0.017)	0.0000	0.0000	0
2019/09/03	2037	07/11/2019	9.97	Call	Bond Future	2,843.9200		2.8439	3,019.5900	3.0196	6.177	0	0	0
2019/09/03	2037	07/11/2019			Bond Future	9.7318		92.1849	9.6953	92.4641	(0.375)	0.0000	0.0000	60,745
2019/09/03	2037	07/11/2019	9.95	Call	Bond Future	2,744.6400		2.7446	2,916.9200	2.9169	6.277	0	0	0
2019/09/03	2037	07/11/2019	9.95	Put	Bond Future	1,101.8200		1.1018	994.9400	0.9949	(9.700)	0	0	0
2019/09/03	2037	07/11/2019	9.97	Put	Bond Future	1,052.8100		1.0528	949.3200	0.9493	(9.830)	0	0	0
2019/09/03	2037	07/11/2019	9.96	Call	Bond Future	2,794.1000		2.7941	2,968.0700	2.9681	6.226	0	0	0

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2019/09/03	2037	07/11/2019	9.96	Put	Bond Future	1,077.0900	1.0771	971.9000	0.9719	(9.766)	0	0	0
2019/09/03	2037	06/02/2020	9.67	Call	Bond Future	2,437.6000	2.4376	2,558.5200	2.5585	4.961	0	0	0
2019/09/03	2037	06/02/2020	9.66	Put	Bond Future	3,482.0400	3.4820	3,324.2500	3.3243	(4.532)	0	0	0
2019/09/03	2037	06/02/2020			Bond Future	9.8022	89.5851	9.7654	89.8627	(0.375)	0.0000	0.0000	0
2019/09/03	2037	06/02/2020	9.68	Call	Bond Future	2,473.6300	2.4736	2,595.7100	2.5957	4.935	0	0	0
2019/09/03	2037	06/02/2020	9.68	Put	Bond Future	3,400.5200	3.4005	3,245.0400	3.2450	(4.572)	0	0	0
2019/09/03	2037	06/02/2020	9.67	Put	Bond Future	3,440.9800	3.4410	3,284.3400	3.2843	(4.552)	0	0	0
2019/09/03	2037	06/02/2020	9.66	Call	Bond Future	2,402.0700	2.4021	2,521.8400	2.5218	4.986	0	0	0
2019/09/03	2037	07/05/2020	9.60	Put	Bond Future	4,707.5900	4.7076	4,545.2800	4.5453	(3.448)	0	0	0
2019/09/03	2037	07/05/2020	9.59	Call	Bond Future	2,627.6400	2.6276	2,739.2100	2.7392	4.246	0	0	0
2019/09/03	2037	07/05/2020			Bond Future	9.8709	91.2417	9.8340	91.5165	(0.374)	0.0000	0.0000	0
2019/09/03	2037	07/05/2020	9.60	Call	Bond Future	2,661.1300	2.6611	2,773.6300	2.7736	4.228	0	0	0
2019/09/03	2037	07/05/2020	9.59	Put	Bond Future	4,750.9800	4.7510	4,587.7400	4.5877	(3.436)	0	0	0
2019/09/03	2037	07/05/2020	9.61	Call	Bond Future	2,694.8500	2.6949	2,808.2800	2.8083	4.209	0	0	0
2019/09/03	2037	07/05/2020	9.61	Put	Bond Future	4,664.5200	4.6645	4,503.1400	4.5031	(3.460)	0	0	0
2019/09/03	2038	07/11/2019			Bond Future	121.0612	121.0612	121.0598	121.0598	(0.001)	0.0000	0.0000	21,774
2019/09/03	2038	06/02/2020			Bond Future	121.6116	121.6116	121.6016	121.6016	(0.008)	0.0000	0.0000	0
2019/09/03	2038	07/05/2020			Bond Future	123.8886	123.8886	123.8676	123.8676	(0.017)	0.0000	0.0000	0
2019/09/03	2040	07/11/2019	10.04	Put	Bond Future	1,262.4000	1.2624	1,155.9100	1.1559	(8.436)	0	0	0
2019/09/03	2040	07/11/2019	10.03	Call	Bond Future	2,644.5700	2.6446	2,793.4300	2.7934	5.629	0	0	0
2019/09/03	2040	07/11/2019	9.80	Put	Bond Future	2,118.3800	2.1184	1,969.8100	1.9698	(7.013)	0	0	0
2019/09/03	2040	07/11/2019	9.30	Put	Bond Future	5,070.7300	5.0707	4,843.2700	4.8433	(4.486)	0	0	0
2019/09/03	2040	07/11/2019			Bond Future	9.8625	95.0204	9.8311	95.2774	(0.318)	0.0000	0.0000	43,054
2019/09/03	2040	07/11/2019	10.04	Call	Bond Future	2,695.5200	2.6955	2,846.0400	2.8460	5.584	0	0	0
2019/09/03	2040	07/11/2019	10.03	Put	Bond Future	1,291.2500	1.2913	1,183.1000	1.1831	(8.376)	0	0	0
2019/09/03	2040	07/11/2019	9.80	Call	Bond Future	1,605.2100	1.6052	1,713.6500	1.7137	6.756	0	0	1,260
2019/09/03	2040	07/11/2019	9.30	Call	Bond Future	285.1500	0.2852	314.7000	0.3147	10.363	0	0	1,260
2019/09/03	2040	07/11/2019	10.05	Call	Bond Future	2,746.7400	2.7467	2,898.9100	2.8989	5.540	0	0	0
2019/09/03	2040	07/11/2019	10.05	Put	Bond Future	1,233.9400	1.2339	1,129.1000	1.1291	(8.496)	0	0	0
2019/09/03	2040	06/02/2020	9.76	Call	Bond Future	2,420.4100	2.4204	2,525.3300	2.5253	4.335	0	0	0
2019/09/03	2040	06/02/2020	9.00	Put	Bond Future	8,499.0900	8.4991	8,275.1200	8.2751	(2.635)	0	0	0
2019/09/03	2040	06/02/2020			Bond Future	9.9339	92.2211	9.9024	92.4759	(0.317)	0.0000	0.0000	0
2019/09/03	2040	06/02/2020	8.40	Put	Bond Future	13,889.4200	13.8894	13,641.4200	13.6414	(1.786)	0	0	0
2019/09/03	2040	06/02/2020	8.40	Call	Bond Future	82.1000	0.0821	88.8800	0.0889	8.258	0	0	0
2019/09/03	2040	06/02/2020	9.74	Call	Bond Future	2,345.9800	2.3460	2,448.7600	2.4488	4.381	0	0	0
2019/09/03	2040	06/02/2020	9.74	Put	Bond Future	3,930.5400	3.9305	3,778.5400	3.7785	(3.867)	0	0	0
2019/09/03	2040	06/02/2020	9.76	Put	Bond Future	3,839.5300	3.8395	3,689.6700	3.6897	(3.903)	0	0	0
2019/09/03	2040	06/02/2020	9.00	Call	Bond Future	453.8300	0.4538	484.6400	0.4846	6.789	0	0	0
2019/09/03	2040	06/02/2020	9.75	Call	Bond Future	2,383.5200	2.3835	2,487.3700	2.4874	4.357	0	0	0
2019/09/03	2040	06/02/2020	9.75	Put	Bond Future	3,885.3000	3.8853	3,734.3700	3.7344	(3.885)	0	0	0
2019/09/03	2040	07/05/2020	9.74	Call	Bond Future	2,935.6900	2.9357	3,038.3000	3.0383	3.495	0	0	0
2019/09/03	2040	07/05/2020	9.75	Put	Bond Future	5,026.0200	5.0260	4,878.1200	4.8781	(2.943)	0	0	0
2019/09/03	2040	07/05/2020			Bond Future	10.0036	93.9265	9.9720	94.1778	(0.315)	0.0000	0.0000	0
2019/09/03	2040	07/05/2020	9.74	Put	Bond Future	5,071.9200	5.0719	4,923.1900	4.9232	(2.932)	0	0	0
2019/09/03	2040	07/05/2020	9.75	Call	Bond Future	2,972.2700	2.9723	3,075.7100	3.0757	3.480	0	0	0
2019/09/03	2040	07/05/2020	9.73	Call	Bond Future	2,899.3400	2.8993	3,001.1200	3.0011	3.510	0	0	0

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2019/09/03	2040	07/05/2020	9.73	Put	Bond Future	5,118.1700	5.1182	4,968.6100	4.9686	(2.922)	0	0	0
2019/09/03	2044	07/11/2019	10.07	Put	Bond Future	1,335.8400	1.3358	1,225.1400	1.2251	(8.287)	0	0	0
2019/09/03	2044	07/11/2019	9.74	Put	Bond Future	2,657.0700	2.6571	2,487.3800	2.4874	(6.386)	0	0	0
2019/09/03	2044	07/11/2019	10.52	Call	Bond Future	5,346.1600	5.3462	5,556.8400	5.5568	3.941	0	0	0
2019/09/03	2044	07/11/2019			Bond Future	9.9057	91.9018	9.8744	92.1631	(0.316)	0.0000	0.0000	38,089
2019/09/03	2044	07/11/2019	10.06	Call	Bond Future	2,634.4800	2.6345	2,783.4200	2.7834	5.653	0	0	0
2019/09/03	2044	07/11/2019	10.06	Put	Bond Future	1,366.1000	1.3661	1,253.7100	1.2537	(8.227)	0	0	0
2019/09/03	2044	07/11/2019	10.52	Put	Bond Future	469.4100	0.4694	418.7600	0.4188	(10.790)	0	0	328
2019/09/03	2044	07/11/2019	10.07	Call	Bond Future	2,685.4100	2.6854	2,836.0400	2.8360	5.609	0	0	0
2019/09/03	2044	07/11/2019	9.19	Call	Bond Future	144.4100	0.1444	160.8000	0.1608	11.350	0	0	328
2019/09/03	2044	07/11/2019	9.74	Call	Bond Future	1,260.0000	1.2600	1,351.6400	1.3516	7.273	0	0	328
2019/09/03	2044	07/11/2019	10.05	Call	Bond Future	2,583.8300	2.5838	2,731.0700	2.7311	5.699	0	0	0
2019/09/03	2044	07/11/2019	10.05	Put	Bond Future	1,396.7600	1.3968	1,282.6700	1.2827	(8.168)	0	0	0
2019/09/03	2044	07/11/2019	9.19	Put	Bond Future	6,446.9000	6.4469	6,201.9600	6.2020	(3.799)	0	0	0
2019/09/03	2044	06/02/2020	9.74	Call	Bond Future	2,254.6900	2.2547	2,355.1700	2.3552	4.456	0	0	328
2019/09/03	2044	06/02/2020	10.78	Put	Bond Future	1,164.6500	1.1647	1,100.9100	1.1009	(5.473)	0	0	328
2019/09/03	2044	06/02/2020	9.77	Put	Bond Future	4,072.7800	4.0728	3,917.0800	3.9171	(3.823)	0	0	0
2019/09/03	2044	06/02/2020			Bond Future	9.9747	89.1716	9.9431	89.4310	(0.316)	0.0000	0.0000	0
2019/09/03	2044	06/02/2020	9.09	Put	Bond Future	8,334.6100	8.3346	8,110.6000	8.1106	(2.688)	0	0	0
2019/09/03	2044	06/02/2020	9.09	Call	Bond Future	543.4500	0.5434	578.9000	0.5789	6.523	0	0	328
2019/09/03	2044	06/02/2020	9.74	Put	Bond Future	4,217.5000	4.2175	4,058.5200	4.0585	(3.770)	0	0	0
2019/09/03	2044	06/02/2020	9.77	Call	Bond Future	2,364.9100	2.3649	2,468.6700	2.4687	4.387	0	0	0
2019/09/03	2044	06/02/2020	10.78	Call	Bond Future	7,389.2700	7.3893	7,584.9900	7.5850	2.649	0	0	0
2019/09/03	2044	06/02/2020	9.78	Call	Bond Future	2,401.9700	2.4020	2,506.8200	2.5068	4.365	0	0	0
2019/09/03	2044	06/02/2020	9.76	Put	Bond Future	4,120.8900	4.1209	3,964.1000	3.9641	(3.805)	0	0	0
2019/09/03	2044	06/02/2020	9.78	Put	Bond Future	4,025.1200	4.0251	3,870.5100	3.8705	(3.841)	0	0	0
2019/09/03	2044	06/02/2020	9.76	Call	Bond Future	2,328.1700	2.3282	2,430.8400	2.4308	4.410	0	0	0
2019/09/03	2044	07/05/2020	9.81	Call	Bond Future	3,127.5500	3.1275	3,235.2500	3.2352	3.444	0	0	0
2019/09/03	2044	07/05/2020	9.79	Put	Bond Future	5,136.3300	5.1363	4,985.9300	4.9859	(2.928)	0	0	0
2019/09/03	2044	07/05/2020	9.26	Call	Bond Future	1,397.8100	1.3978	1,459.3800	1.4594	4.405	0	0	556
2019/09/03	2044	07/05/2020	9.33	Call	Bond Future	1,576.8400	1.5768	1,644.0400	1.6440	4.262	0	0	100
2019/09/03	2044	07/05/2020	9.98	Call	Bond Future	3,795.8600	3.7959	3,917.8100	3.9178	3.213	0	0	100
2019/09/03	2044	07/05/2020			Bond Future	10.0418	90.8205	10.0103	91.0769	(0.314)	0.0000	0.0000	0
2019/09/03	2044	07/05/2020	9.81	Put	Bond Future	5,042.3500	5.0424	4,893.6500	4.8937	(2.949)	0	0	0
2019/09/03	2044	07/05/2020	9.79	Call	Bond Future	3,053.1000	3.0531	3,159.1000	3.1591	3.472	0	0	0
2019/09/03	2044	07/05/2020	9.33	Put	Bond Future	7,681.9600	7.6820	7,492.7600	7.4928	(2.463)	0	0	0
2019/09/03	2044	07/05/2020	9.80	Put	Bond Future	5,089.1600	5.0892	4,939.6200	4.9396	(2.938)	0	0	0
2019/09/03	2044	07/05/2020	9.26	Put	Bond Future	8,140.6700	8.1407	7,945.8400	7.9458	(2.393)	0	0	0
2019/09/03	2044	07/05/2020	9.91	Put	Bond Future	4,593.5100	4.5935	4,453.2300	4.4532	(3.054)	0	0	0
2019/09/03	2044	07/05/2020	9.98	Put	Bond Future	4,299.6600	4.2997	4,165.2100	4.1652	(3.127)	0	0	0
2019/09/03	2044	07/05/2020	11.09	Call	Bond Future	9,365.6600	9.3657	9,560.7800	9.5608	2.083	0	0	0
2019/09/03	2044	07/05/2020	9.80	Call	Bond Future	3,090.2100	3.0902	3,197.0700	3.1971	3.458	0	0	0
2019/09/03	2044	07/05/2020	9.91	Call	Bond Future	3,513.1700	3.5132	3,629.2900	3.6293	3.305	0	0	556
2019/09/03	2044	07/05/2020	11.02	Call	Bond Future	9,005.8800	9.0059	9,197.2100	9.1972	2.125	0	0	0
2019/09/03	2044	07/05/2020	11.02	Put	Bond Future	1,626.8300	1.6268	1,561.7600	1.5618	(4.000)	0	0	556
2019/09/03	2044	07/05/2020	11.09	Put	Bond Future	1,498.7400	1.4987	1,437.4600	1.4375	(4.089)	0	0	100

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2019/09/03	2046	07/11/2019			Bond Future	112.0380	112.0380	111.7285	111.7285	(0.276)	0.0000	0.0000	17,994
2019/09/03	2046	06/02/2020			Bond Future	114.0820	114.0820	113.7589	113.7589	(0.283)	0.0000	0.0000	0
2019/09/03	2046	07/05/2020			Bond Future	114.4695	114.4695	114.1306	114.1306	(0.296)	0.0000	0.0000	0
2019/09/03	2050	07/11/2019			Bond Future	116.6378	116.6378	116.7538	116.7538	0.099	0.0000	0.0000	12,882
2019/09/03	2050	06/02/2020			Bond Future	116.9300	116.9300	117.0400	117.0400	0.094	0.0000	0.0000	0
2019/09/03	2050	07/05/2020			Bond Future	119.1193	119.1193	119.2209	119.2209	0.085	0.0000	0.0000	0
2019/09/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	AL37	07/11/2019			Index Future	668.6590	668.6590	668.4390	668.4390	(0.033)	0.0000	0.0000	0
2019/09/03	AL37	06/02/2020			Index Future	680.6970	680.6970	680.4250	680.4250	(0.040)	0.0000	0.0000	0
2019/09/03	AL37	07/05/2020			Index Future	693.2800	693.2800	692.9450	692.9450	(0.048)	0.0000	0.0000	0
2019/09/03	AL7T	07/11/2019			Index Future	778.0890	778.0890	779.0660	779.0660	0.126	0.0000	0.0000	120
2019/09/03	AL7T	06/02/2020			Index Future	792.0960	792.0960	793.0350	793.0350	0.119	0.0000	0.0000	0
2019/09/03	AL7T	07/05/2020			Index Future	806.7400	806.7400	807.6280	807.6280	0.110	0.0000	0.0000	0
2019/09/03	ALBI	07/11/2019			Index Future	695.3280	695.3280	696.6670	696.6670	0.193	0.0000	0.0000	220
2019/09/03	ALBI	06/02/2020			Index Future	707.8460	707.8460	709.1590	709.1590	0.185	0.0000	0.0000	0
2019/09/03	ALBI	07/05/2020			Index Future	720.9310	720.9310	722.2080	722.2080	0.177	0.0000	0.0000	0
2019/09/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/03	ES33	07/11/2019			Bond Future	10.8701	77.3341	10.8331	77.5501	(0.341)	0.0000	0.0000	350
2019/09/03	ES33	06/02/2020			Bond Future	10.9886	78.7263	10.9512	78.9406	(0.340)	0.0000	0.0000	0
2019/09/03	ES33	07/05/2020			Bond Future	11.1024	76.3877	11.0648	76.5994	(0.339)	0.0000	0.0000	0

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2019/09/03	ES42	07/11/2019			Bond Future	11.2307	78.1850	11.1987	78.3967	(0.285)	0.0000	0.0000	4,919
2019/09/03	ES42	06/02/2020			Bond Future	11.3446	79.5924	11.3124	79.8021	(0.284)	0.0000	0.0000	0
2019/09/03	ES42	07/05/2020			Bond Future	11.4590	76.7993	11.4266	77.0061	(0.282)	0.0000	0.0000	0
2019/09/03	GOVI	07/11/2019	672.90	Call	GOVI	153,760.0000	15.3760	167,910.0000	16.7910	9.203	0	0	0
2019/09/03	GOVI	07/11/2019			GOVI	688.2760	688.2760	689.6910	689.6910	0.206	0.0000	0.0000	1,200
2019/09/03	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	GOVI	07/11/2019	672.91	Call	GOVI	153,660.0000	15.3660	167,810.0000	16.7810	9.209	0	0	0
2019/09/03	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	GOVI	07/11/2019	672.92	Call	GOVI	153,560.0000	15.3560	167,710.0000	16.7710	9.215	0	0	0
2019/09/03	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	GOVI	06/02/2020	703.15	Put	GOVI	24,830.0000	2.4830	10,920.0000	1.0920	(56.021)	0	0	0
2019/09/03	GOVI	06/02/2020			GOVI	700.6670	700.6670	702.0580	702.0580	0.199	0.0000	0.0000	0
2019/09/03	GOVI	06/02/2020	703.14	Put	GOVI	24,730.0000	2.4730	10,820.0000	1.0820	(56.247)	0	0	0
2019/09/03	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	GOVI	06/02/2020	703.13	Put	GOVI	24,630.0000	2.4630	10,720.0000	1.0720	(56.476)	0	0	0
2019/09/03	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	GOVI	07/05/2020			GOVI	713.6200	713.6200	714.9760	714.9760	0.190	0.0000	0.0000	0
2019/09/03	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	GOVI	07/05/2020	720.00	Put	GOVI	63,800.0000	6.3800	50,240.0000	5.0240	(21.254)	0	0	0
2019/09/03	GOVI	07/05/2020	719.98	Put	GOVI	63,600.0000	6.3600	50,040.0000	5.0040	(21.321)	0	0	0
2019/09/03	GOVI	07/05/2020	719.99	Put	GOVI	63,700.0000	6.3700	50,140.0000	5.0140	(21.287)	0	0	0
2019/09/03	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/03	IGOV	07/11/2019			Index Future	262.8070	262.8070	262.8200	262.8200	0.005	0.0000	0.0000	1,017
2019/09/03	IGOV	06/02/2020			Index Future	267.6020	267.6020	267.5960	267.5960	(0.002)	0.0000	0.0000	0
2019/09/03	IGOV	07/05/2020			Index Future	272.6120	272.6120	272.5830	272.5830	(0.011)	0.0000	0.0000	0
2019/09/03	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/09/03	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/03	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.6900	102.6900	0.000	0.0000	0.0000	0
2019/09/03	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/09/03	IS02	22/06/2020			Interest Rate Swap	101.9300	101.9300	101.9400	101.9400	0.010	0.0000	0.0000	0
2019/09/03	IS02	21/09/2020			Interest Rate Swap	98.7200	98.7200	98.7300	98.7300	0.010	0.0000	0.0000	0
2019/09/03	IS05	17/12/2020			Interest Rate Swap	95.3000	95.3000	95.3100	95.3100	0.010	0.0000	0.0000	0
2019/09/03	IS05	16/03/2021			Interest Rate Swap	94.2400	94.2400	94.2500	94.2500	0.011	0.0000	0.0000	0
2019/09/03	IS05	15/06/2021			Interest Rate Swap	93.1300	93.1300	93.1500	93.1500	0.021	0.0000	0.0000	0
2019/09/03	IS05	21/09/2021			Interest Rate Swap	92.9900	92.9900	93.0100	93.0100	0.022	0.0000	0.0000	0
2019/09/03	IS05	21/12/2021			Interest Rate Swap	94.9300	94.9300	94.9500	94.9500	0.021	0.0000	0.0000	51
2019/09/03	IS05	15/03/2022			Interest Rate Swap	94.8200	94.8200	94.8500	94.8500	0.032	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
2019/09/03	IS05	21/06/2022			Interest Rate Swap	95.7400	95.7400	95.7900	95.7900	0.052	0.0000	0.0000	0
2019/09/03	IS05	20/09/2022			Interest Rate Swap	99.4500	99.4500	99.4900	99.4900	0.040	0.0000	0.0000	0
2019/09/03	IS05	20/12/2022			Interest Rate Swap	100.4800	100.4800	100.5100	100.5100	0.030	0.0000	0.0000	0
2019/09/03	IS05	22/03/2023			Interest Rate Swap	93.5400	93.5400	93.5600	93.5600	0.021	0.0000	0.0000	0
2019/09/03	IS05	20/06/2023			Interest Rate Swap	99.4300	99.4300	99.4500	99.4500	0.020	0.0000	0.0000	0
2019/09/03	IS05	19/09/2023			Interest Rate Swap	94.6600	94.6600	94.6700	94.6700	0.011	0.0000	0.0000	0
2019/09/03	IS10	17/12/2025			Interest Rate Swap	89.8200	89.8200	89.8100	89.8100	(0.011)	0.0000	0.0000	0
2019/09/03	IS10	16/03/2026			Interest Rate Swap	86.6100	86.6100	86.6100	86.6100	0.000	0.0000	0.0000	0
2019/09/03	IS10	15/06/2026			Interest Rate Swap	85.2000	85.2000	85.2000	85.2000	0.000	0.0000	0.0000	0
2019/09/03	IS10	21/09/2026			Interest Rate Swap	87.3100	87.3100	87.3100	87.3100	0.000	0.0000	0.0000	0
2019/09/03	IS10	21/12/2026			Interest Rate Swap	91.1300	91.1300	91.1200	91.1200	(0.011)	0.0000	0.0000	0
2019/09/03	IS10	15/03/2027			Interest Rate Swap	89.5800	89.5800	89.5700	89.5700	(0.011)	0.0000	0.0000	0
2019/09/03	IS10	21/06/2027			Interest Rate Swap	91.6500	91.6500	91.6300	91.6300	(0.022)	0.0000	0.0000	0
2019/09/03	IS10	20/09/2027			Interest Rate Swap	97.1800	97.1800	97.1600	97.1600	(0.021)	0.0000	0.0000	0
2019/09/03	IS10	20/12/2027			Interest Rate Swap	97.5000	97.5000	97.4800	97.4800	(0.021)	0.0000	0.0000	0
2019/09/03	IS10	22/03/2028			Interest Rate Swap	90.7800	90.7800	90.7600	90.7600	(0.022)	0.0000	0.0000	0
2019/09/03	IS10	20/06/2028			Interest Rate Swap	98.1400	98.1400	98.1200	98.1200	(0.020)	0.0000	0.0000	0
2019/09/03	IS10	19/09/2028			Interest Rate Swap	91.4800	91.4800	91.4600	91.4600	(0.022)	0.0000	0.0000	0
2019/09/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/03	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/03	R023	07/11/2019	7.98	Call	Bond Future	2,211.9800	2.2120	2,152.0000	2.1520	(2.712)	0	0	0
2019/09/03	R023	07/11/2019			Bond Future	7.2253	103.0621	7.2467	102.9995	0.297	0.0000	0.0000	53,397
2019/09/03	R023	07/11/2019	7.99	Call	Bond Future	2,239.2800	2.2393	2,179.2200	2.1792	(2.682)	0	0	0
2019/09/03	R023	07/11/2019	7.98	Put	Bond Future	38.8300	0.0388	41.4700	0.0415	6.799	0	0	0
2019/09/03	R023	07/11/2019	7.99	Put	Bond Future	37.7300	0.0377	40.2900	0.0403	6.785	0	0	0
2019/09/03	R023	07/11/2019	8.00	Call	Bond Future	2,266.5600	2.2666	2,206.4200	2.2064	(2.653)	0	0	0
2019/09/03	R023	07/11/2019	8.00	Put	Bond Future	36.6100	0.0366	39.0900	0.0391	6.774	0	0	0
2019/09/03	R023	06/02/2020	7.54	Call	Bond Future	1,283.1800	1.2832	1,233.6100	1.2336	(3.863)	0	0	0
2019/09/03	R023	06/02/2020			Bond Future	7.2253	104.9174	7.2515	104.8463	0.363	0.0000	0.0000	0
2019/09/03	R023	06/02/2020	7.52	Call	Bond Future	1,243.2300	1.2432	1,194.3100	1.1943	(3.935)	0	0	0
2019/09/03	R023	06/02/2020	7.52	Put	Bond Future	446.8000	0.4468	469.0600	0.4691	4.982	0	0	0
2019/09/03	R023	06/02/2020	7.54	Put	Bond Future	432.9700	0.4330	454.5800	0.4546	4.991	0	0	0
2019/09/03	R023	06/02/2020	7.53	Call	Bond Future	1,263.1500	1.2631	1,213.9100	1.2139	(3.898)	0	0	0
2019/09/03	R023	06/02/2020	7.53	Put	Bond Future	439.8300	0.4398	461.7700	0.4618	4.988	0	0	0
2019/09/03	R023	07/05/2020	6.91	Put	Bond Future	1,233.7000	1.2337	1,284.0900	1.2841	4.084	0	0	0
2019/09/03	R023	07/05/2020			Bond Future	7.1928	102.9241	7.2251	102.8428	0.449	0.0000	0.0000	0
2019/09/03	R023	07/05/2020	6.90	Call	Bond Future	505.9300	0.5059	475.4300	0.4754	(6.029)	0	0	0
2019/09/03	R023	07/05/2020	6.90	Put	Bond Future	1,247.1400	1.2471	1,297.9600	1.2980	4.075	0	0	0
2019/09/03	R023	07/05/2020	6.91	Call	Bond Future	517.9200	0.5179	486.9900	0.4870	(5.972)	0	0	0
2019/09/03	R023	07/05/2020	6.89	Call	Bond Future	494.4000	0.4944	464.3200	0.4643	(6.084)	0	0	0
2019/09/03	R023	07/05/2020	6.89	Put	Bond Future	1,261.0300	1.2610	1,312.2700	1.3123	4.063	0	0	0

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2019/09/03	R035	07/11/2019	9.88	Call	Bond Future	2,946.2900	2.9463	3,128.2000	3.1282	6.174	0	0	0
2019/09/03	R035	07/11/2019	9.89	Call	Bond Future	2,997.7900	2.9978	3,181.3500	3.1813	6.123	0	0	0
2019/09/03	R035	07/11/2019	9.87	Put	Bond Future	951.3600	0.9514	853.4200	0.8534	(10.295)	0	0	0
2019/09/03	R035	07/11/2019	10.21	Put	Bond Future	415.5200	0.4155	363.8000	0.3638	(12.447)	0	0	3,500
2019/09/03	R035	07/11/2019			Bond Future	9.6100	95.9357	9.5735	96.2139	(0.380)	0.0000	0.0000	93,884
2019/09/03	R035	07/11/2019	9.89	Put	Bond Future	906.9100	0.9069	812.3000	0.8123	(10.432)	0	0	0
2019/09/03	R035	07/11/2019	9.87	Call	Bond Future	2,895.1600	2.8952	3,075.3900	3.0754	6.225	0	0	0
2019/09/03	R035	07/11/2019	8.92	Put	Bond Future	5,604.0700	5.6041	5,346.1200	5.3461	(4.603)	0	0	0
2019/09/03	R035	07/11/2019	8.92	Call	Bond Future	145.0700	0.1451	165.2900	0.1653	13.938	0	0	3,500
2019/09/03	R035	07/11/2019	9.52	Put	Bond Future	2,060.5600	2.0606	1,896.8000	1.8968	(7.947)	0	0	0
2019/09/03	R035	07/11/2019	9.52	Call	Bond Future	1,373.4800	1.3735	1,487.8900	1.4879	8.330	0	0	3,500
2019/09/03	R035	07/11/2019	9.88	Put	Bond Future	928.9100	0.9289	832.6500	0.8327	(10.363)	0	0	0
2019/09/03	R035	07/11/2019	10.21	Call	Bond Future	4,813.4300	4.8134	5,039.8800	5.0399	4.705	0	0	0
2019/09/03	R035	06/02/2020	9.60	Call	Bond Future	2,527.1600	2.5272	2,652.4800	2.6525	4.959	0	0	0
2019/09/03	R035	06/02/2020	9.61	Put	Bond Future	3,127.8000	3.1278	2,978.0600	2.9781	(4.787)	0	0	0
2019/09/03	R035	06/02/2020			Bond Future	9.6851	97.6627	9.6482	97.9389	(0.381)	0.0000	0.0000	0
2019/09/03	R035	06/02/2020	9.60	Put	Bond Future	3,166.3300	3.1663	3,015.4200	3.0154	(4.766)	0	0	0
2019/09/03	R035	06/02/2020	9.61	Call	Bond Future	2,564.0500	2.5640	2,690.5400	2.6905	4.933	0	0	0
2019/09/03	R035	06/02/2020	9.59	Call	Bond Future	2,490.5500	2.4906	2,614.7000	2.6147	4.985	0	0	0
2019/09/03	R035	06/02/2020	9.59	Put	Bond Future	3,205.2300	3.2052	3,053.1500	3.0531	(4.745)	0	0	0
2019/09/03	R035	07/05/2020	9.75	Call	Bond Future	3,622.1600	3.6222	3,758.1900	3.7582	3.755	0	0	5,000
2019/09/03	R035	07/05/2020	10.75	Put	Bond Future	1,391.4100	1.3914	1,325.3600	1.3254	(4.747)	0	0	5,000
2019/09/03	R035	07/05/2020	9.48	Put	Bond Future	4,679.4300	4.6794	4,518.0300	4.5180	(3.449)	0	0	0
2019/09/03	R035	07/05/2020	9.47	Call	Bond Future	2,621.4900	2.6215	2,732.2900	2.7323	4.227	0	0	0
2019/09/03	R035	07/05/2020			Bond Future	9.7506	94.9644	9.7136	95.2375	(0.379)	0.0000	0.0000	0
2019/09/03	R035	07/05/2020	9.11	Put	Bond Future	6,464.7900	6.4648	6,269.8100	6.2698	(3.016)	0	0	0
2019/09/03	R035	07/05/2020	9.11	Call	Bond Future	1,567.2700	1.5673	1,645.4100	1.6454	4.986	0	0	5,000
2019/09/03	R035	07/05/2020	9.75	Put	Bond Future	3,626.5100	3.6265	3,489.4200	3.4894	(3.780)	0	0	0
2019/09/03	R035	07/05/2020	10.75	Call	Bond Future	8,347.4100	8.3474	8,554.4800	8.5545	2.481	0	0	0
2019/09/03	R035	07/05/2020	9.48	Call	Bond Future	2,654.9000	2.6549	2,766.6200	2.7666	4.208	0	0	0
2019/09/03	R035	07/05/2020	9.47	Put	Bond Future	4,722.0600	4.7221	4,559.7400	4.5597	(3.437)	0	0	0
2019/09/03	R035	07/05/2020	9.49	Call	Bond Future	2,688.5400	2.6885	2,801.1700	2.8012	4.189	0	0	0
2019/09/03	R035	07/05/2020	9.49	Put	Bond Future	4,637.1200	4.6371	4,476.6300	4.4766	(3.461)	0	0	0
2019/09/03	R035	06/08/2020	9.00	Put	Bond Future	8,517.6900	8.5177	8,325.5500	8.3255	(2.256)	0	0	0
2019/09/03	R035	06/08/2020	9.92	Put	Bond Future	4,581.9400	4.5819	4,451.3000	4.4513	(2.851)	0	0	0
2019/09/03	R035	06/08/2020			Bond Future	9.8169	96.7311	9.7789	97.0077	(0.387)	0.0000	0.0000	0
2019/09/03	R035	06/08/2020	9.00	Call	Bond Future	2,303.7300	2.3037	2,388.1100	2.3881	3.663	0	0	24,761
2019/09/03	R035	06/08/2020	9.92	Call	Bond Future	5,325.8100	5.3258	5,471.6900	5.4717	2.739	0	0	0
2019/09/03	R035	06/08/2020	9.93	Call	Bond Future	5,364.9300	5.3649	5,511.4400	5.5114	2.731	0	0	0
2019/09/03	R035	06/08/2020	9.91	Put	Bond Future	4,614.3500	4.6144	4,483.0600	4.4831	(2.845)	0	0	0
2019/09/03	R035	06/08/2020	9.93	Put	Bond Future	4,549.3700	4.5494	4,419.3600	4.4194	(2.858)	0	0	0
2019/09/03	R035	06/08/2020	9.91	Call	Bond Future	5,286.4500	5.2864	5,431.6800	5.4317	2.747	0	0	0
2019/09/03	R186	07/11/2019	8.23	Call	Bond Future	1,238.7300	1.2387	1,279.7400	1.2797	3.311	0	0	4,955
2019/09/03	R186	07/11/2019	8.94	Call	Bond Future	4,315.3500	4.3154	4,395.0900	4.3951	1.848	0	0	0
2019/09/03	R186	07/11/2019	8.20	Call	Bond Future	1,146.9600	1.1470	1,185.7400	1.1857	3.381	0	0	0
2019/09/03	R186	07/11/2019			Bond Future	8.1891	116.3797	8.1732	116.4706	(0.194)	0.0000	0.0000	127,234

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
2019/09/03	R186	07/11/2019	8.25	Put	Bond Future	954.5000	0.9545	906.1500	0.9061	(5.065)	0	0	3,750
2019/09/03	R186	07/11/2019	8.25	Call	Bond Future	1,302.0400	1.3020	1,344.5500	1.3446	3.265	0	0	3,750
2019/09/03	R186	07/11/2019	8.73	Call	Bond Future	3,279.0500	3.2790	3,351.3000	3.3513	2.203	0	0	0
2019/09/03	R186	07/11/2019	8.73	Put	Bond Future	239.7200	0.2397	221.1100	0.2211	(7.763)	0	0	4,955
2019/09/03	R186	07/11/2019	8.94	Put	Bond Future	124.5800	0.1246	113.4600	0.1135	(8.926)	0	0	0
2019/09/03	R186	07/11/2019	8.23	Put	Bond Future	1,005.1900	1.0052	955.3400	0.9553	(4.959)	0	0	0
2019/09/03	R186	07/11/2019	8.20	Put	Bond Future	1,084.7000	1.0847	1,032.6200	1.0326	(4.801)	0	0	7,500
2019/09/03	R186	07/11/2019	8.95	Call	Bond Future	4,365.8800	4.3659	4,445.9100	4.4459	1.833	0	0	0
2019/09/03	R186	07/11/2019	8.96	Put	Bond Future	116.9000	0.1169	106.3400	0.1063	(9.033)	0	0	0
2019/09/03	R186	07/11/2019	8.95	Put	Bond Future	120.6800	0.1207	109.8500	0.1098	(8.974)	0	0	0
2019/09/03	R186	07/11/2019	8.96	Call	Bond Future	4,416.5100	4.4165	4,496.8100	4.4968	1.818	0	0	0
2019/09/03	R186	06/02/2020	8.11	Put	Bond Future	2,220.0700	2.2201	2,168.1300	2.1681	(2.340)	0	0	0
2019/09/03	R186	06/02/2020	8.50	Call	Bond Future	2,753.7100	2.7537	2,800.9500	2.8010	1.716	0	0	0
2019/09/03	R186	06/02/2020	8.57	Call	Bond Future	3,014.0100	3.0140	3,063.6900	3.0637	1.648	0	0	0
2019/09/03	R186	06/02/2020			Bond Future	8.2332	113.1707	8.2180	113.2549	(0.184)	0.0000	0.0000	0
2019/09/03	R186	06/02/2020	8.11	Call	Bond Future	1,534.7400	1.5347	1,567.0300	1.5670	2.104	0	0	1,007
2019/09/03	R186	06/02/2020	8.55	Call	Bond Future	2,938.7600	2.9388	2,987.7500	2.9877	1.667	0	0	0
2019/09/03	R186	06/02/2020	8.55	Put	Bond Future	1,200.3100	1.2003	1,165.0700	1.1651	(2.936)	0	0	0
2019/09/03	R186	06/02/2020	9.00	Put	Bond Future	638.5000	0.6385	616.4200	0.6164	(3.458)	0	0	1,007
2019/09/03	R186	06/02/2020	8.50	Put	Bond Future	1,287.3000	1.2873	1,250.3100	1.2503	(2.873)	0	0	1,007
2019/09/03	R186	06/02/2020	8.57	Put	Bond Future	1,166.9900	1.1670	1,132.4400	1.1324	(2.961)	0	0	0
2019/09/03	R186	06/02/2020	9.00	Call	Bond Future	4,786.9200	4.7869	4,849.0700	4.8491	1.298	0	0	0
2019/09/03	R186	06/02/2020	8.56	Call	Bond Future	2,976.4300	2.9764	3,025.7700	3.0258	1.658	0	0	0
2019/09/03	R186	06/02/2020	8.56	Put	Bond Future	1,183.6800	1.1837	1,148.7900	1.1488	(2.948)	0	0	0
2019/09/03	R186	07/05/2020	8.93	Call	Bond Future	4,684.6300	4.6846	4,734.4600	4.7345	1.064	0	0	0
2019/09/03	R186	07/05/2020	8.28	Put	Bond Future	2,293.5800	2.2936	2,252.1400	2.2521	(1.807)	0	0	0
2019/09/03	R186	07/05/2020	8.09	Put	Bond Future	2,782.2500	2.7823	2,735.5100	2.7355	(1.680)	0	0	0
2019/09/03	R186	07/05/2020			Bond Future	8.2705	115.2632	8.2564	115.3392	(0.171)	0.0000	0.0000	0
2019/09/03	R186	07/05/2020	8.08	Call	Bond Future	1,781.9400	1.7819	1,810.8900	1.8109	1.625	0	0	0
2019/09/03	R186	07/05/2020	8.08	Put	Bond Future	2,810.3500	2.8104	2,763.3300	2.7633	(1.673)	0	0	0
2019/09/03	R186	07/05/2020	8.93	Put	Bond Future	1,216.2300	1.2162	1,190.0900	1.1901	(2.149)	0	0	6,000
2019/09/03	R186	07/05/2020	8.28	Call	Bond Future	2,344.5000	2.3445	2,379.0300	2.3790	1.473	0	0	6,000
2019/09/03	R186	07/05/2020	8.09	Call	Bond Future	1,808.1300	1.8081	1,837.3600	1.8374	1.617	0	0	0
2019/09/03	R186	07/05/2020	8.07	Call	Bond Future	1,755.5800	1.7556	1,784.2400	1.7842	1.633	0	0	0
2019/09/03	R186	07/05/2020	8.07	Put	Bond Future	2,838.3000	2.8383	2,790.9900	2.7910	(1.667)	0	0	0
2019/09/03	R186	07/05/2020	7.60	Put	Bond Future	4,415.2000	4.4152	4,354.9200	4.3549	(1.365)	0	0	0
2019/09/03	R186	07/05/2020	7.60	Call	Bond Future	741.4000	0.7414	757.0900	0.7571	2.116	0	0	6,000
2019/09/03	R197	07/11/2019			Bond Future	308.5938	308.5938	308.5846	308.5846	(0.003)	0.0000	0.0000	2,507
2019/09/03	R197	06/02/2020			Bond Future	306.5657	306.5657	306.5342	306.5342	(0.010)	0.0000	0.0000	40
2019/09/03	R197	07/05/2020			Bond Future	312.3053	312.3053	312.2468	312.2468	(0.019)	0.0000	0.0000	0
2019/09/03	R202	07/11/2019			Bond Future	233.6822	233.6822	233.9383	233.9383	0.110	0.0000	0.0000	9,082
2019/09/03	R202	06/02/2020			Bond Future	233.8778	233.8778	234.1218	234.1218	0.104	0.0000	0.0000	0
2019/09/03	R202	07/05/2020			Bond Future	238.2565	238.2565	238.4850	238.4850	0.096	0.0000	0.0000	0
2019/09/03	R207	07/11/2019	2.08	Put	Bond Future	778.4500	0.7784	807.3400	0.8073	3.711	0	0	0
2019/09/03	R207	07/11/2019			Bond Future	6.4284	102.4700	6.5911	102.4411	2.531	0.0000	0.0000	3,884

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
2019/09/03	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	R207	07/11/2019	2.07	Put	Bond Future	780.2500	0.7803	809.1400	0.8091	3.703	0	0	0
2019/09/03	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/03	R207	07/11/2019	2.06	Put	Bond Future	782.0600	0.7821	810.9500	0.8109	3.694	0	0	0
2019/09/03	R208	07/11/2019	6.83	Call	Bond Future	461.6100	0.4616	402.0500	0.4020	(12.903)	0	0	0
2019/09/03	R208	07/11/2019	6.82	Put	Bond Future	27.7100	0.0277	38.0500	0.0381	37.315	0	0	0
2019/09/03	R208	07/11/2019			Bond Future	6.4960	101.1141	6.5492	101.0447	0.819	0.0000	0.0000	10,069
2019/09/03	R208	07/11/2019	6.84	Call	Bond Future	473.3400	0.4733	413.3500	0.4134	(12.674)	0	0	0
2019/09/03	R208	07/11/2019	6.84	Put	Bond Future	25.2500	0.0252	34.7300	0.0347	37.545	0	0	0
2019/09/03	R208	07/11/2019	6.83	Put	Bond Future	26.5000	0.0265	36.4100	0.0364	37.396	0	0	0
2019/09/03	R208	07/11/2019	6.82	Call	Bond Future	449.8300	0.4498	390.7000	0.3907	(13.145)	0	0	0
2019/09/03	R208	06/02/2020	6.13	Put	Bond Future	292.0200	0.2920	346.2900	0.3463	18.584	0	0	0
2019/09/03	R208	06/02/2020	6.12	Call	Bond Future	91.7700	0.0918	68.7000	0.0687	(25.139)	0	0	0
2019/09/03	R208	06/02/2020			Bond Future	6.3109	102.9343	6.3830	102.8563	1.142	0.0000	0.0000	0
2019/09/03	R208	06/02/2020	6.13	Call	Bond Future	95.7800	0.0958	71.9900	0.0720	(24.838)	0	0	0
2019/09/03	R208	06/02/2020	6.12	Put	Bond Future	298.8800	0.2989	353.8700	0.3539	18.399	0	0	0
2019/09/03	R208	06/02/2020	6.14	Call	Bond Future	100.1300	0.1001	75.6000	0.0756	(24.498)	0	0	0
2019/09/03	R208	06/02/2020	6.14	Put	Bond Future	285.5100	0.2855	339.0400	0.3390	18.749	0	0	0
2019/09/03	R208	07/05/2020	4.81	Call	Bond Future	0.8900	0.0009	0.4300	0.0004	(51.685)	0	0	0
2019/09/03	R208	07/05/2020	4.80	Put	Bond Future	1,005.1500	1.0052	1,093.0000	1.0930	8.740	0	0	0
2019/09/03	R208	07/05/2020			Bond Future	5.9642	101.4337	6.0675	101.3455	1.730	0.0000	0.0000	0
2019/09/03	R208	07/05/2020	4.82	Call	Bond Future	0.9500	0.0010	0.4700	0.0005	(50.526)	0	0	0
2019/09/03	R208	07/05/2020	4.82	Put	Bond Future	987.8800	0.9879	1,075.6800	1.0757	8.888	0	0	0
2019/09/03	R208	07/05/2020	4.81	Put	Bond Future	996.5100	0.9965	1,084.3300	1.0843	8.813	0	0	0
2019/09/03	R208	07/05/2020	4.80	Call	Bond Future	0.8300	0.0008	0.4000	0.0004	(51.807)	0	0	0
2019/09/03	R209	07/11/2019	9.82	Call	Bond Future	2,396.9400	2.3969	2,544.2100	2.5442	6.144	0	0	0
2019/09/03	R209	07/11/2019	9.77	Put	Bond Future	1,045.5900	1.0456	948.3900	0.9484	(9.296)	0	0	8,000
2019/09/03	R209	07/11/2019	9.33	Call	Bond Future	781.4800	0.7815	852.1400	0.8521	9.042	0	0	8,000
2019/09/03	R209	07/11/2019			Bond Future	9.5925	73.3838	9.5561	73.6211	(0.379)	0.0000	0.0000	89,350
2019/09/03	R209	07/11/2019	9.80	Call	Bond Future	2,311.8100	2.3118	2,456.2400	2.4562	6.247	0	0	0
2019/09/03	R209	07/11/2019	9.80	Put	Bond Future	980.4100	0.9804	887.5500	0.8875	(9.472)	0	0	0
2019/09/03	R209	07/11/2019	9.50	Put	Bond Future	1,833.0900	1.8331	1,693.2900	1.6933	(7.626)	0	0	0
2019/09/03	R209	07/11/2019	9.50	Call	Bond Future	1,227.6800	1.2277	1,325.1700	1.3252	7.941	0	0	5,000
2019/09/03	R209	07/11/2019	8.92	Put	Bond Future	4,739.5000	4.7395	4,523.2600	4.5233	(4.563)	0	0	0
2019/09/03	R209	07/11/2019	8.92	Call	Bond Future	168.4500	0.1684	189.5000	0.1895	12.496	0	0	8,000
2019/09/03	R209	07/11/2019	9.82	Put	Bond Future	939.0800	0.9391	849.0600	0.8491	(9.586)	0	0	0
2019/09/03	R209	07/11/2019	9.77	Call	Bond Future	2,186.6700	2.1867	2,326.7600	2.3268	6.407	0	0	0
2019/09/03	R209	07/11/2019	9.33	Put	Bond Future	2,518.3300	2.5183	2,351.7000	2.3517	(6.617)	0	0	0
2019/09/03	R209	07/11/2019	9.81	Call	Bond Future	2,354.2200	2.3542	2,500.0800	2.5001	6.196	0	0	0
2019/09/03	R209	07/11/2019	9.81	Put	Bond Future	959.5500	0.9595	868.1200	0.8681	(9.528)	0	0	0
2019/09/03	R209	06/02/2020	9.52	Put	Bond Future	2,933.4600	2.9335	2,799.8000	2.7998	(4.556)	0	0	0
2019/09/03	R209	06/02/2020			Bond Future	9.6559	74.7049	9.6192	74.9411	(0.380)	0.0000	0.0000	0
2019/09/03	R209	06/02/2020	9.51	Call	Bond Future	2,022.2400	2.0222	2,123.8000	2.1238	5.022	0	0	0
2019/09/03	R209	06/02/2020	9.51	Put	Bond Future	2,968.3600	2.9684	2,833.7000	2.8337	(4.537)	0	0	0
2019/09/03	R209	06/02/2020	9.52	Call	Bond Future	2,052.7700	2.0528	2,155.3300	2.1553	4.996	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
2019/09/03	R209	06/02/2020	9.50	Call	Bond Future	1,991.9400	1.9919	2,092.5100	2.0925	5.049	0	0	0
2019/09/03	R209	06/02/2020	9.50	Put	Bond Future	3,003.5800	3.0036	2,867.9300	2.8679	(4.516)	0	0	0
2019/09/03	R209	07/05/2020	9.47	Call	Bond Future	2,379.8800	2.3799	2,478.1700	2.4782	4.130	0	0	0
2019/09/03	R209	07/05/2020			Bond Future	9.7160	72.9345	9.6792	73.1687	(0.379)	0.0000	0.0000	0
2019/09/03	R209	07/05/2020	9.45	Call	Bond Future	2,320.6400	2.3206	2,417.3500	2.4174	4.167	0	0	0
2019/09/03	R209	07/05/2020	9.45	Put	Bond Future	4,039.2600	4.0393	3,901.7800	3.9018	(3.404)	0	0	0
2019/09/03	R209	07/05/2020	9.47	Put	Bond Future	3,967.2600	3.9673	3,831.3600	3.8314	(3.426)	0	0	0
2019/09/03	R209	07/05/2020	9.46	Call	Bond Future	2,350.2800	2.3503	2,447.7900	2.4478	4.149	0	0	0
2019/09/03	R209	07/05/2020	9.46	Put	Bond Future	4,003.2400	4.0032	3,866.5600	3.8666	(3.414)	0	0	0
2019/09/03	R210	07/11/2019			Bond Future	189.7455	189.7455	189.7423	189.7423	(0.002)	0.0000	0.0000	2,132
2019/09/03	R210	06/02/2020			Bond Future	193.2074	193.2074	193.1903	193.1903	(0.009)	0.0000	0.0000	0
2019/09/03	R210	07/05/2020			Bond Future	194.1743	194.1743	194.1403	194.1403	(0.017)	0.0000	0.0000	0
2019/09/03	R212	07/11/2019			Bond Future	162.5632	162.5632	162.5952	162.5952	0.020	0.0000	0.0000	6,684
2019/09/03	R212	06/02/2020			Bond Future	163.2832	163.2832	163.3040	163.3040	0.013	0.0000	0.0000	0
2019/09/03	R212	07/05/2020			Bond Future	166.3402	166.3402	166.3474	166.3474	0.004	0.0000	0.0000	0
2019/09/03	R213	07/11/2019	9.59	Put	Bond Future	447.7100	0.4477	406.0500	0.4060	(9.305)	0	0	0
2019/09/03	R213	07/11/2019	9.58	Call	Bond Future	3,159.2400	3.1592	3,281.0500	3.2811	3.856	0	0	0
2019/09/03	R213	07/11/2019			Bond Future	9.1388	86.5167	9.1125	86.6810	(0.287)	0.0000	0.0000	18,654
2019/09/03	R213	07/11/2019	9.59	Call	Bond Future	3,207.3900	3.2074	3,330.0300	3.3300	3.824	0	0	0
2019/09/03	R213	07/11/2019	9.58	Put	Bond Future	459.4200	0.4594	416.9300	0.4169	(9.249)	0	0	0
2019/09/03	R213	07/11/2019	9.60	Call	Bond Future	3,255.7500	3.2557	3,379.2000	3.3792	3.792	0	0	0
2019/09/03	R213	07/11/2019	9.60	Put	Bond Future	436.2800	0.4363	395.4300	0.3954	(9.363)	0	0	0
2019/09/03	R213	06/02/2020	9.27	Call	Bond Future	2,508.8100	2.5088	2,589.3900	2.5894	3.212	0	0	0
2019/09/03	R213	06/02/2020	9.26	Put	Bond Future	2,137.7800	2.1378	2,056.7100	2.0567	(3.792)	0	0	0
2019/09/03	R213	06/02/2020			Bond Future	9.2050	88.0742	9.1788	88.2351	(0.284)	0.0000	0.0000	0
2019/09/03	R213	06/02/2020	9.28	Call	Bond Future	2,543.0700	2.5431	2,624.3200	2.6243	3.195	0	0	0
2019/09/03	R213	06/02/2020	9.28	Put	Bond Future	2,084.0100	2.0840	2,004.2800	2.0043	(3.826)	0	0	0
2019/09/03	R213	06/02/2020	9.27	Put	Bond Future	2,110.7500	2.1107	2,030.3500	2.0303	(3.809)	0	0	0
2019/09/03	R213	06/02/2020	9.26	Call	Bond Future	2,474.7800	2.4748	2,554.6900	2.5547	3.229	0	0	0
2019/09/03	R213	07/05/2020	9.01	Put	Bond Future	3,660.0900	3.6601	3,565.9800	3.5660	(2.571)	0	0	0
2019/09/03	R213	07/05/2020	9.00	Call	Bond Future	2,097.1700	2.0972	2,159.0700	2.1591	2.952	0	0	0
2019/09/03	R213	07/05/2020			Bond Future	9.2611	86.1501	9.2352	86.3066	(0.279)	0.0000	0.0000	0
2019/09/03	R213	07/05/2020	9.01	Call	Bond Future	2,125.0700	2.1251	2,187.5000	2.1875	2.938	0	0	0
2019/09/03	R213	07/05/2020	9.00	Put	Bond Future	3,694.0800	3.6941	3,599.4400	3.5994	(2.562)	0	0	0
2019/09/03	R213	07/05/2020	9.02	Call	Bond Future	2,153.4400	2.1534	2,216.4100	2.2164	2.924	0	0	0
2019/09/03	R213	07/05/2020	9.02	Put	Bond Future	3,626.6300	3.6266	3,533.0600	3.5331	(2.580)	0	0	0
2019/09/03	R214	07/11/2019	10.02	Put	Bond Future	1,107.2700	1.1073	1,017.2900	1.0173	(8.126)	0	0	0
2019/09/03	R214	07/11/2019			Bond Future	9.8562	71.6282	9.8248	71.8392	(0.318)	0.0000	0.0000	15,542
2019/09/03	R214	07/11/2019	10.01	Call	Bond Future	2,153.8800	2.1539	2,273.5700	2.2736	5.557	0	0	0
2019/09/03	R214	07/11/2019	10.01	Put	Bond Future	1,131.7300	1.1317	1,040.4100	1.0404	(8.069)	0	0	0
2019/09/03	R214	07/11/2019	10.02	Call	Bond Future	2,195.0400	2.1950	2,316.0700	2.3161	5.514	0	0	0
2019/09/03	R214	07/11/2019	10.00	Call	Bond Future	2,113.2000	2.1132	2,231.5300	2.2315	5.600	0	0	0
2019/09/03	R214	07/11/2019	10.00	Put	Bond Future	1,156.7600	1.1568	1,064.0800	1.0641	(8.012)	0	0	0
2019/09/03	R214	06/02/2020	9.73	Call	Bond Future	1,998.3300	1.9983	2,083.1500	2.0831	4.245	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
2019/09/03	R214	06/02/2020			Bond Future	9.9257	72.9176	9.8942	73.1272	(0.317)	0.0000	0.0000	0
2019/09/03	R214	06/02/2020	9.71	Call	Bond Future	1,937.1400	1.9371	2,020.2400	2.0202	4.290	0	0	0
2019/09/03	R214	06/02/2020	9.71	Put	Bond Future	3,392.7600	3.3928	3,266.2600	3.2663	(3.729)	0	0	0
2019/09/03	R214	06/02/2020	9.73	Put	Bond Future	3,316.9700	3.3170	3,192.1900	3.1922	(3.762)	0	0	0
2019/09/03	R214	06/02/2020	9.72	Call	Bond Future	1,967.5100	1.9675	2,051.4800	2.0515	4.268	0	0	0
2019/09/03	R214	06/02/2020	9.72	Put	Bond Future	3,354.5900	3.3546	3,228.9600	3.2290	(3.745)	0	0	0
2019/09/03	R214	07/05/2020	9.77	Put	Bond Future	4,094.8600	4.0949	3,976.0700	3.9761	(2.901)	0	0	0
2019/09/03	R214	07/05/2020			Bond Future	9.9866	70.9670	9.9552	71.1743	(0.315)	0.0000	0.0000	0
2019/09/03	R214	07/05/2020	9.76	Call	Bond Future	2,617.3100	2.6173	2,705.1600	2.7052	3.356	0	0	0
2019/09/03	R214	07/05/2020	9.76	Put	Bond Future	4,132.1400	4.1321	4,012.6900	4.0127	(2.891)	0	0	0
2019/09/03	R214	07/05/2020	9.77	Call	Bond Future	2,647.9600	2.6480	2,736.4700	2.7365	3.343	0	0	0
2019/09/03	R214	07/05/2020	9.75	Call	Bond Future	2,586.6200	2.5866	2,673.7900	2.6738	3.370	0	0	0
2019/09/03	R214	07/05/2020	9.75	Put	Bond Future	4,169.4800	4.1695	4,049.3500	4.0494	(2.881)	0	0	0
2019/09/03	R248	07/11/2019	10.02	Call	Bond Future	2,507.9900	2.5080	2,655.2300	2.6552	5.871	0	0	0
2019/09/03	R248	07/11/2019	10.01	Put	Bond Future	1,541.1500	1.5412	1,417.7200	1.4177	(8.009)	0	0	0
2019/09/03	R248	07/11/2019			Bond Future	9.9018	90.8615	9.8705	91.1303	(0.317)	0.0000	0.0000	85,959
2019/09/03	R248	07/11/2019	10.03	Call	Bond Future	2,558.6900	2.5587	2,707.7100	2.7077	5.824	0	0	0
2019/09/03	R248	07/11/2019	10.03	Put	Bond Future	1,474.4000	1.4744	1,354.5500	1.3546	(8.129)	0	0	0
2019/09/03	R248	07/11/2019	10.02	Put	Bond Future	1,507.4700	1.5075	1,385.8400	1.3858	(8.068)	0	0	0
2019/09/03	R248	07/11/2019	10.01	Call	Bond Future	2,457.7500	2.4578	2,603.1900	2.6032	5.918	0	0	0
2019/09/03	R248	06/02/2020	9.71	Put	Bond Future	4,456.5400	4.4565	4,289.6100	4.2896	(3.746)	0	0	0
2019/09/03	R248	06/02/2020			Bond Future	9.9724	92.4972	9.9408	92.7642	(0.316)	0.0000	0.0000	100
2019/09/03	R248	06/02/2020	9.71	Call	Bond Future	2,193.2000	2.1932	2,293.3000	2.2933	4.564	0	0	0
2019/09/03	R248	06/02/2020	9.70	Put	Bond Future	4,507.8600	4.5079	4,339.8000	4.3398	(3.728)	0	0	0
2019/09/03	R248	06/02/2020	9.72	Call	Bond Future	2,230.2100	2.2302	2,331.4500	2.3315	4.539	0	0	0
2019/09/03	R248	06/02/2020	9.72	Put	Bond Future	4,405.4500	4.4055	4,239.6600	4.2397	(3.763)	0	0	0
2019/09/03	R248	06/02/2020	9.70	Call	Bond Future	2,156.2800	2.1563	2,255.2500	2.2553	4.590	0	0	0
2019/09/03	R248	07/05/2020	9.79	Call	Bond Future	3,140.6000	3.1406	3,250.5900	3.2506	3.502	0	0	0
2019/09/03	R248	07/05/2020	9.77	Put	Bond Future	5,319.3100	5.3193	5,163.3400	5.1633	(2.932)	0	0	0
2019/09/03	R248	07/05/2020			Bond Future	10.0343	89.7668	10.0027	90.0310	(0.315)	0.0000	0.0000	0
2019/09/03	R248	07/05/2020	9.79	Put	Bond Future	5,220.9100	5.2209	5,066.7100	5.0667	(2.954)	0	0	0
2019/09/03	R248	07/05/2020	9.77	Call	Bond Future	3,064.9300	3.0649	3,173.1500	3.1731	3.531	0	0	0
2019/09/03	R248	07/05/2020	9.78	Put	Bond Future	5,269.9200	5.2699	5,114.8400	5.1148	(2.943)	0	0	0
2019/09/03	R248	07/05/2020	9.78	Call	Bond Future	3,102.6400	3.1026	3,211.7500	3.2118	3.517	0	0	0
2019/09/03	R248	06/08/2020	10.20	Call	Bond Future	6,072.8300	6.0728	6,213.9400	6.2139	2.324	0	0	0
2019/09/03	R248	06/08/2020			Bond Future	10.0968	91.4368	10.0644	91.7044	(0.320)	0.0000	0.0000	0
2019/09/03	R248	06/08/2020	10.18	Call	Bond Future	5,985.4800	5.9855	6,125.3700	6.1254	2.337	0	0	0
2019/09/03	R248	06/08/2020	10.18	Put	Bond Future	5,303.7200	5.3037	5,176.0200	5.1760	(2.408)	0	0	0
2019/09/03	R248	06/08/2020	9.25	Put	Bond Future	10,036.4800	10.0365	9,848.0500	9.8480	(1.877)	0	0	0
2019/09/03	R248	06/08/2020	9.25	Call	Bond Future	2,538.8000	2.5388	2,617.9600	2.6180	3.118	0	0	20,640
2019/09/03	R248	06/08/2020	10.20	Put	Bond Future	5,228.6200	5.2286	5,102.1400	5.1021	(2.419)	0	0	0
2019/09/03	R248	06/08/2020	10.19	Call	Bond Future	6,029.1000	6.0291	6,169.5900	6.1696	2.330	0	0	0
2019/09/03	R248	06/08/2020	10.19	Put	Bond Future	5,266.0500	5.2661	5,138.9500	5.1389	(2.414)	0	0	0

Total

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