



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 14/08/2019 TO 14/08/2019

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
2019/08/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	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
2019/08/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	2025	07/11/2019			Bond Future	138.0385	138.0385	137.9922	137.9922	(0.034)	0.0000	0.0000	1,451
2019/08/14	2025	06/02/2020			Bond Future	139.0847	139.0847	139.0333	139.0333	(0.037)	0.0000	0.0000	0
2019/08/14	2025	07/05/2020			Bond Future	141.6993	141.6993	141.6414	141.6414	(0.041)	0.0000	0.0000	0
2019/08/14	2029	07/11/2019			Bond Future	102.9308	102.9308	102.9238	102.9238	(0.007)	0.0000	0.0000	4,260
2019/08/14	2029	06/02/2020			Bond Future	104.8100	104.8100	104.7998	104.7998	(0.010)	0.0000	0.0000	0
2019/08/14	2029	07/05/2020			Bond Future	105.6676	105.6676	105.6530	105.6530	(0.014)	0.0000	0.0000	0
2019/08/14	2030	07/11/2019	9.49	Put	Bond Future	909.2500	0.9092	925.2500	0.9253	1.760	0	0	0
2019/08/14	2030	07/11/2019	9.76	Put	Bond Future	533.1700	0.5332	526.8000	0.5268	(1.195)	0	0	5,500
2019/08/14	2030	07/11/2019			Bond Future	9.1858	94.4867	9.2251	94.2434	0.428	0.0000	0.0000	75,856
2019/08/14	2030	07/11/2019	9.48	Call	Bond Future	2,727.7900	2.7278	2,502.1400	2.5021	(8.272)	0	0	0
2019/08/14	2030	07/11/2019	9.48	Put	Bond Future	927.1300	0.9271	944.8300	0.9448	1.909	0	0	0
2019/08/14	2030	07/11/2019	8.60	Put	Bond Future	4,065.1700	4.0652	4,236.7200	4.2367	4.220	0	0	0
2019/08/14	2030	07/11/2019	8.60	Call	Bond Future	337.1500	0.3372	265.3500	0.2654	(21.296)	0	0	5,500
2019/08/14	2030	07/11/2019	9.10	Put	Bond Future	1,883.4200	1.8834	1,974.3100	1.9743	4.826	0	0	0
2019/08/14	2030	07/11/2019	9.10	Call	Bond Future	1,349.7500	1.3497	1,197.2900	1.1973	(11.295)	0	0	5,500
2019/08/14	2030	07/11/2019	9.49	Call	Bond Future	2,770.2900	2.7703	2,542.9400	2.5429	(8.207)	0	0	0
2019/08/14	2030	07/11/2019	9.76	Call	Bond Future	4,004.2300	4.0042	3,754.5100	3.7545	(6.236)	0	0	0
2019/08/14	2030	07/11/2019	8.57	Put	Bond Future	4,226.9600	4.2270	4,403.5000	4.4035	4.177	0	0	0
2019/08/14	2030	07/11/2019	9.47	Call	Bond Future	2,685.7200	2.6857	2,461.8000	2.4618	(8.337)	0	0	0
2019/08/14	2030	07/11/2019	9.47	Put	Bond Future	945.4800	0.9455	964.9100	0.9649	2.055	0	0	0
2019/08/14	2030	07/11/2019	9.70	Call	Bond Future	3,718.0100	3.7180	3,471.6900	3.4717	(6.625)	0	0	0
2019/08/14	2030	07/11/2019	9.70	Put	Bond Future	601.4200	0.6014	598.4500	0.5984	(0.494)	0	0	0
2019/08/14	2030	07/11/2019	8.95	Call	Bond Future	952.3300	0.9523	824.9800	0.8250	(13.372)	0	0	0
2019/08/14	2030	07/11/2019	8.95	Put	Bond Future	2,429.3900	2.4294	2,545.3900	2.5454	4.775	0	0	5,000
2019/08/14	2030	07/11/2019	8.57	Call	Bond Future	302.7100	0.3027	235.9000	0.2359	(22.071)	0	0	0
2019/08/14	2030	07/11/2019	9.12	Put	Bond Future	1,817.9600	1.8180	1,905.2200	1.9052	4.800	0	0	0
2019/08/14	2030	07/11/2019	9.12	Call	Bond Future	1,409.1200	1.4091	1,253.0300	1.2530	(11.077)	0	0	0
2019/08/14	2030	06/02/2020	9.14	Call	Bond Future	1,979.8200	1.9798	1,878.0300	1.8780	(5.141)	0	0	0
2019/08/14	2030	06/02/2020	8.40	Call	Bond Future	439.7100	0.4397	405.6800	0.4057	(7.739)	0	0	5,820
2019/08/14	2030	06/02/2020	9.15	Put	Bond Future	2,648.4900	2.6485	2,796.6500	2.7967	5.594	0	0	0
2019/08/14	2030	06/02/2020			Bond Future	9.2547	92.1804	9.2961	91.9297	0.447	0.0000	0.0000	0
2019/08/14	2030	06/02/2020	9.00	Put	Bond Future	3,154.7600	3.1548	3,317.2100	3.3172	5.149	0	0	0
2019/08/14	2030	06/02/2020	9.00	Call	Bond Future	1,590.0600	1.5901	1,501.7600	1.5018	(5.553)	0	0	5,820
2019/08/14	2030	06/02/2020	9.14	Put	Bond Future	2,680.1900	2.6802	2,829.1500	2.8292	5.558	0	0	0
2019/08/14	2030	06/02/2020	8.40	Put	Bond Future	5,831.0800	5.8311	6,047.8000	6.0478	3.717	0	0	0
2019/08/14	2030	06/02/2020	9.15	Call	Bond Future	2,009.4600	2.0095	1,906.8700	1.9069	(5.105)	0	0	0
2019/08/14	2030	06/02/2020	9.16	Call	Bond Future	2,039.3400	2.0393	1,935.6900	1.9357	(5.083)	0	0	0
2019/08/14	2030	06/02/2020	9.16	Put	Bond Future	2,617.0900	2.6171	2,764.1900	2.7642	5.621	0	0	0
2019/08/14	2030	07/05/2020	8.79	Call	Bond Future	1,465.5300	1.4655	1,342.1200	1.3421	(8.421)	0	0	0
2019/08/14	2030	07/05/2020	8.78	Put	Bond Future	4,741.0600	4.7411	4,877.8000	4.8778	2.884	0	0	0
2019/08/14	2030	07/05/2020			Bond Future	9.3212	93.8923	9.3647	93.6332	0.468	0.0000	0.0000	0
2019/08/14	2030	07/05/2020	8.80	Call	Bond Future	1,488.3900	1.4884	1,363.9100	1.3639	(8.363)	0	0	0

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2019/08/14	2030	07/05/2020	8.80	Put	Bond Future	4,661.9500	4.6619	4,796.5600	4.7966	2.887	0	0	0
2019/08/14	2030	07/05/2020	8.79	Put	Bond Future	4,701.3800	4.7014	4,837.0600	4.8371	2.886	0	0	0
2019/08/14	2030	07/05/2020	8.78	Call	Bond Future	1,442.8700	1.4429	1,320.5200	1.3205	(8.480)	0	0	0
2019/08/14	2032	07/11/2019	9.71	Call	Bond Future	2,363.0900	2.3631	2,190.4400	2.1904	(7.306)	0	0	0
2019/08/14	2032	07/11/2019	9.70	Put	Bond Future	1,383.0300	1.3830	1,506.6700	1.5067	8.940	0	0	0
2019/08/14	2032	07/11/2019			Bond Future	9.5587	91.5693	9.6028	91.2747	0.461	0.0000	0.0000	50,602
2019/08/14	2032	07/11/2019	9.72	Call	Bond Future	2,403.5900	2.4036	2,229.4600	2.2295	(7.245)	0	0	0
2019/08/14	2032	07/11/2019	9.72	Put	Bond Future	1,331.7900	1.3318	1,452.2800	1.4523	9.047	0	0	0
2019/08/14	2032	07/11/2019	9.71	Put	Bond Future	1,357.2200	1.3572	1,479.1900	1.4792	8.987	0	0	0
2019/08/14	2032	07/11/2019	9.70	Call	Bond Future	2,322.9100	2.3229	2,151.9300	2.1519	(7.361)	0	0	0
2019/08/14	2032	06/02/2020	9.40	Put	Bond Future	3,456.2900	3.4563	3,574.6700	3.5747	3.425	0	0	0
2019/08/14	2032	06/02/2020			Bond Future	9.6345	93.2191	9.6806	92.9163	0.478	0.0000	0.0000	0
2019/08/14	2032	06/02/2020	9.39	Call	Bond Future	1,865.0900	1.8651	1,681.6000	1.6816	(9.838)	0	0	0
2019/08/14	2032	06/02/2020	9.39	Put	Bond Future	3,494.6500	3.4946	3,613.9500	3.6139	3.414	0	0	0
2019/08/14	2032	06/02/2020	9.40	Call	Bond Future	1,894.1700	1.8942	1,709.7600	1.7098	(9.736)	0	0	0
2019/08/14	2032	06/02/2020	9.38	Call	Bond Future	1,836.2500	1.8363	1,653.4600	1.6535	(9.955)	0	0	0
2019/08/14	2032	06/02/2020	9.38	Put	Bond Future	3,533.3200	3.5333	3,653.3200	3.6533	3.396	0	0	0
2019/08/14	2032	07/05/2020	9.19	Call	Bond Future	1,846.4400	1.8464	1,573.4800	1.5735	(14.783)	0	0	0
2019/08/14	2032	07/05/2020			Bond Future	9.7063	90.7897	9.7546	90.4777	0.498	0.0000	0.0000	0
2019/08/14	2032	07/05/2020	9.17	Call	Bond Future	1,796.5500	1.7966	1,525.4800	1.5255	(15.088)	0	0	0
2019/08/14	2032	07/05/2020	9.17	Put	Bond Future	5,360.9200	5.3609	5,401.8600	5.4019	0.764	0	0	0
2019/08/14	2032	07/05/2020	9.19	Put	Bond Future	5,274.4300	5.2744	5,313.4800	5.3135	0.740	0	0	0
2019/08/14	2032	07/05/2020	9.18	Call	Bond Future	1,821.4000	1.8214	1,549.5100	1.5495	(14.928)	0	0	0
2019/08/14	2032	07/05/2020	9.18	Put	Bond Future	5,317.5400	5.3175	5,357.6600	5.3577	0.754	0	0	0
2019/08/14	2033	07/11/2019			Bond Future	103.5386	103.5386	103.5325	103.5325	(0.006)	0.0000	0.0000	6,140
2019/08/14	2033	06/02/2020			Bond Future	105.4290	105.4290	105.4196	105.4196	(0.009)	0.0000	0.0000	0
2019/08/14	2033	07/05/2020			Bond Future	106.2152	106.2152	106.2013	106.2013	(0.013)	0.0000	0.0000	0
2019/08/14	2037	07/11/2019	9.97	Call	Bond Future	2,235.1000	2.2351	1,945.7600	1.9458	(12.945)	0	0	0
2019/08/14	2037	07/11/2019			Bond Future	9.9279	90.7062	9.9874	90.2653	0.599	0.0000	0.0000	63,444
2019/08/14	2037	07/11/2019	9.95	Call	Bond Future	2,154.6900	2.1547	1,870.4300	1.8704	(13.193)	0	0	0
2019/08/14	2037	07/11/2019	9.95	Put	Bond Future	1,990.5300	1.9905	2,147.2000	2.1472	7.871	0	0	0
2019/08/14	2037	07/11/2019	9.97	Put	Bond Future	1,922.6500	1.9226	2,074.2400	2.0742	7.884	0	0	0
2019/08/14	2037	07/11/2019	9.96	Call	Bond Future	2,194.7100	2.1947	1,907.9000	1.9079	(13.068)	0	0	0
2019/08/14	2037	07/11/2019	9.96	Put	Bond Future	1,956.3600	1.9564	2,110.4800	2.1105	7.878	0	0	0
2019/08/14	2037	06/02/2020	9.67	Call	Bond Future	1,813.8800	1.8139	1,662.7000	1.6627	(8.335)	0	0	0
2019/08/14	2037	06/02/2020	9.66	Put	Bond Future	4,367.7100	4.3677	4,669.9500	4.6700	6.920	0	0	0
2019/08/14	2037	06/02/2020			Bond Future	10.0046	88.0812	10.0664	87.6295	0.618	0.0000	0.0000	0
2019/08/14	2037	06/02/2020	9.68	Call	Bond Future	1,844.5400	1.8445	1,691.5300	1.6915	(8.295)	0	0	0
2019/08/14	2037	06/02/2020	9.68	Put	Bond Future	4,275.4200	4.2754	4,574.0300	4.5740	6.984	0	0	0
2019/08/14	2037	06/02/2020	9.67	Put	Bond Future	4,321.2500	4.3213	4,621.6900	4.6217	6.953	0	0	0
2019/08/14	2037	06/02/2020	9.66	Call	Bond Future	1,783.7500	1.7838	1,634.3700	1.6344	(8.374)	0	0	0
2019/08/14	2037	07/05/2020	9.60	Put	Bond Future	5,779.3600	5.7794	5,983.0200	5.9830	3.524	0	0	0
2019/08/14	2037	07/05/2020	9.59	Call	Bond Future	2,179.3100	2.1793	1,920.9300	1.9209	(11.856)	0	0	0
2019/08/14	2037	07/05/2020			Bond Future	10.0789	89.7170	10.1432	89.2534	0.638	0.0000	0.0000	0
2019/08/14	2037	07/05/2020	9.60	Call	Bond Future	2,208.2300	2.2082	1,948.3200	1.9483	(11.770)	0	0	0

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2019/08/14	2037	07/05/2020	9.59	Put	Bond Future	5,827.3200	5.8273	6,032.5100	6.0325	3.521	0	0	0
2019/08/14	2037	07/05/2020	9.61	Call	Bond Future	2,237.3500	2.2374	1,975.9400	1.9759	(11.684)	0	0	0
2019/08/14	2037	07/05/2020	9.61	Put	Bond Future	5,731.6900	5.7317	5,933.8500	5.9338	3.527	0	0	0
2019/08/14	2038	07/11/2019			Bond Future	122.0577	122.0577	122.1396	122.1396	0.067	0.0000	0.0000	21,774
2019/08/14	2038	06/02/2020			Bond Future	122.6279	122.6279	122.7076	122.7076	0.065	0.0000	0.0000	0
2019/08/14	2038	07/05/2020			Bond Future	124.9332	124.9332	125.0094	125.0094	0.061	0.0000	0.0000	0
2019/08/14	2040	07/11/2019	10.04	Put	Bond Future	2,108.0200	2.1080	2,425.5400	2.4255	15.062	0	0	0
2019/08/14	2040	07/11/2019	10.03	Call	Bond Future	2,203.9600	2.2040	1,888.9800	1.8890	(14.292)	0	0	0
2019/08/14	2040	07/11/2019	9.80	Put	Bond Future	3,155.4600	3.1555	3,565.3400	3.5653	12.990	0	0	0
2019/08/14	2040	07/11/2019	9.30	Put	Bond Future	6,336.8800	6.3369	6,908.6300	6.9086	9.023	0	0	0
2019/08/14	2040	07/11/2019			Bond Future	10.0227	93.7255	10.1027	93.0894	0.798	0.0000	0.0000	44,699
2019/08/14	2040	07/11/2019	10.04	Call	Bond Future	2,246.2200	2.2462	1,927.6700	1.9277	(14.182)	0	0	0
2019/08/14	2040	07/11/2019	10.03	Put	Bond Future	2,145.5600	2.1456	2,466.6500	2.4666	14.965	0	0	0
2019/08/14	2040	07/11/2019	9.80	Call	Bond Future	1,347.3700	1.3474	1,121.1800	1.1212	(16.788)	0	0	1,260
2019/08/14	2040	07/11/2019	9.30	Call	Bond Future	256.3800	0.2564	192.0600	0.1921	(25.088)	0	0	1,260
2019/08/14	2040	07/11/2019	10.05	Call	Bond Future	2,289.0700	2.2891	1,966.7800	1.9668	(14.080)	0	0	0
2019/08/14	2040	07/11/2019	10.05	Put	Bond Future	2,071.1900	2.0712	2,384.9700	2.3850	15.150	0	0	0
2019/08/14	2040	06/02/2020	9.76	Call	Bond Future	1,966.8600	1.9669	1,737.7700	1.7378	(11.647)	0	0	0
2019/08/14	2040	06/02/2020			Bond Future	10.0991	90.9043	10.1821	90.2539	0.822	0.0000	0.0000	0
2019/08/14	2040	06/02/2020	9.74	Call	Bond Future	1,902.8900	1.9029	1,679.0300	1.6790	(11.764)	0	0	0
2019/08/14	2040	06/02/2020	9.74	Put	Bond Future	4,804.3200	4.8043	5,230.8700	5.2309	8.878	0	0	0
2019/08/14	2040	06/02/2020	9.76	Put	Bond Future	4,702.8500	4.7029	5,124.1700	5.1242	8.959	0	0	0
2019/08/14	2040	06/02/2020	9.75	Call	Bond Future	1,935.0900	1.9351	1,708.6000	1.7086	(11.704)	0	0	0
2019/08/14	2040	06/02/2020	9.75	Put	Bond Future	4,753.7400	4.7537	5,177.6600	5.1777	8.918	0	0	0
2019/08/14	2040	07/05/2020	9.75	Put	Bond Future	5,975.5500	5.9755	6,183.3600	6.1834	3.478	0	0	0
2019/08/14	2040	07/05/2020	9.74	Call	Bond Future	2,555.2200	2.5552	2,099.3400	2.0993	(17.841)	0	0	0
2019/08/14	2040	07/05/2020			Bond Future	10.1731	92.5925	10.2593	91.9264	0.847	0.0000	0.0000	0
2019/08/14	2040	07/05/2020	9.75	Call	Bond Future	2,587.8700	2.5879	2,129.5000	2.1295	(17.712)	0	0	0
2019/08/14	2040	07/05/2020	9.74	Put	Bond Future	6,025.3800	6.0254	6,235.6800	6.2357	3.490	0	0	0
2019/08/14	2040	07/05/2020	9.73	Call	Bond Future	2,522.7900	2.5228	2,069.1300	2.0691	(17.982)	0	0	0
2019/08/14	2040	07/05/2020	9.73	Put	Bond Future	6,075.5500	6.0755	6,288.0700	6.2881	3.498	0	0	0
2019/08/14	2044	07/11/2019	10.07	Put	Bond Future	2,207.2100	2.2072	2,487.5000	2.4875	12.699	0	0	0
2019/08/14	2044	07/11/2019	9.74	Put	Bond Future	3,781.0400	3.7810	4,171.7400	4.1717	10.333	0	0	0
2019/08/14	2044	07/11/2019	10.52	Call	Bond Future	4,543.4000	4.5434	4,131.6100	4.1316	(9.063)	0	0	0
2019/08/14	2044	07/11/2019			Bond Future	10.0653	90.5903	10.1351	90.0271	0.693	0.0000	0.0000	37,851
2019/08/14	2044	07/11/2019	10.06	Call	Bond Future	2,202.7800	2.2028	1,923.1200	1.9231	(12.696)	0	0	0
2019/08/14	2044	07/11/2019	10.06	Put	Bond Future	2,245.8300	2.2458	2,529.4400	2.5294	12.628	0	0	0
2019/08/14	2044	07/11/2019	10.52	Put	Bond Future	978.0800	0.9781	1,129.5600	1.1296	15.487	0	0	328
2019/08/14	2044	07/11/2019	10.07	Call	Bond Future	2,245.3500	2.2453	1,962.3700	1.9624	(12.603)	0	0	0
2019/08/14	2044	07/11/2019	9.19	Call	Bond Future	134.4700	0.1345	100.4300	0.1004	(25.314)	0	0	328
2019/08/14	2044	07/11/2019	9.74	Call	Bond Future	1,072.5400	1.0725	899.9700	0.9000	(16.090)	0	0	328
2019/08/14	2044	07/11/2019	10.05	Call	Bond Future	2,160.8000	2.1608	1,884.4600	1.8845	(12.789)	0	0	0
2019/08/14	2044	07/11/2019	10.05	Put	Bond Future	2,285.1600	2.2852	2,572.0900	2.5721	12.556	0	0	0
2019/08/14	2044	07/11/2019	9.19	Put	Bond Future	7,748.3900	7.7484	8,277.6200	8.2776	6.830	0	0	0
2019/08/14	2044	06/02/2020	9.74	Call	Bond Future	1,828.6200	1.8286	1,538.4200	1.5384	(15.870)	0	0	328

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
2019/08/14	2044	06/02/2020	10.78	Put	Bond Future	1,583.9000	1.5839	1,633.3900	1.6334	3.125	0	0	328
2019/08/14	2044	06/02/2020	9.77	Put	Bond Future	4,964.4900	4.9645	5,244.5800	5.2446	5.642	0	0	0
2019/08/14	2044	06/02/2020			Bond Future	10.1391	87.8379	10.2114	87.2618	0.713	0.0000	0.0000	0
2019/08/14	2044	06/02/2020	9.09	Put	Bond Future	9,530.8100	9.5308	10,024.3900	10.0244	5.179	0	0	0
2019/08/14	2044	06/02/2020	9.09	Call	Bond Future	406.0400	0.4060	323.4400	0.3234	(20.343)	0	0	328
2019/08/14	2044	06/02/2020	9.74	Put	Bond Future	5,125.0400	5.1250	5,411.0200	5.4110	5.580	0	0	0
2019/08/14	2044	06/02/2020	9.77	Call	Bond Future	1,923.0100	1.9230	1,626.9200	1.6269	(15.397)	0	0	0
2019/08/14	2044	06/02/2020	10.78	Call	Bond Future	6,474.9100	6.4749	5,948.2200	5.9482	(8.134)	0	0	0
2019/08/14	2044	06/02/2020	9.78	Call	Bond Future	1,954.9200	1.9549	1,656.7500	1.6568	(15.252)	0	0	0
2019/08/14	2044	06/02/2020	9.76	Put	Bond Future	5,017.9600	5.0180	5,299.9100	5.2999	5.619	0	0	0
2019/08/14	2044	06/02/2020	9.78	Put	Bond Future	4,911.6800	4.9117	5,189.6900	5.1897	5.660	0	0	0
2019/08/14	2044	06/02/2020	9.76	Call	Bond Future	1,891.6300	1.8916	1,597.4000	1.5974	(15.554)	0	0	0
2019/08/14	2044	07/05/2020	9.81	Call	Bond Future	2,631.0700	2.6311	2,282.5100	2.2825	(13.248)	0	0	0
2019/08/14	2044	07/05/2020	9.79	Put	Bond Future	5,998.3800	5.9984	6,244.7700	6.2448	4.108	0	0	0
2019/08/14	2044	07/05/2020	9.26	Call	Bond Future	1,105.6700	1.1057	892.0100	0.8920	(19.324)	0	0	556
2019/08/14	2044	07/05/2020	9.33	Call	Bond Future	1,259.4000	1.2594	1,028.1200	1.0281	(18.364)	0	0	100
2019/08/14	2044	07/05/2020	9.98	Call	Bond Future	3,238.0200	3.2380	2,852.0400	2.8520	(11.920)	0	0	100
2019/08/14	2044	07/05/2020			Bond Future	10.2105	89.4692	10.2855	88.8789	0.735	0.0000	0.0000	0
2019/08/14	2044	07/05/2020	9.81	Put	Bond Future	5,897.1500	5.8972	6,138.9400	6.1389	4.100	0	0	0
2019/08/14	2044	07/05/2020	9.79	Call	Bond Future	2,563.8700	2.5639	2,219.9100	2.2199	(13.416)	0	0	0
2019/08/14	2044	07/05/2020	9.33	Put	Bond Future	8,715.8000	8.7158	9,074.8700	9.0749	4.120	0	0	0
2019/08/14	2044	07/05/2020	9.80	Put	Bond Future	5,947.5800	5.9476	6,191.6700	6.1917	4.104	0	0	0
2019/08/14	2044	07/05/2020	9.26	Put	Bond Future	9,199.8100	9.1998	9,576.5000	9.5765	4.095	0	0	0
2019/08/14	2044	07/05/2020	9.91	Put	Bond Future	5,412.1200	5.4121	5,631.5200	5.6315	4.054	0	0	0
2019/08/14	2044	07/05/2020	9.98	Put	Bond Future	5,093.1000	5.0931	5,297.4700	5.2975	4.013	0	0	0
2019/08/14	2044	07/05/2020	11.09	Call	Bond Future	8,407.9500	8.4079	7,868.7400	7.8687	(6.413)	0	0	0
2019/08/14	2044	07/05/2020	9.80	Call	Bond Future	2,597.3500	2.5974	2,251.0900	2.2511	(13.331)	0	0	0
2019/08/14	2044	07/05/2020	9.91	Call	Bond Future	2,980.5000	2.9805	2,609.5500	2.6095	(12.446)	0	0	556
2019/08/14	2044	07/05/2020	11.02	Call	Bond Future	8,033.8400	8.0338	7,500.1600	7.5002	(6.643)	0	0	0
2019/08/14	2044	07/05/2020	11.02	Put	Bond Future	2,006.0700	2.0061	2,062.7400	2.0627	2.825	0	0	556
2019/08/14	2044	07/05/2020	11.09	Put	Bond Future	1,892.3100	1.8923	1,943.4500	1.9434	2.703	0	0	100
2019/08/14	2046	07/11/2019			Bond Future	113.0967	113.0967	113.0909	113.0909	(0.005)	0.0000	0.0000	17,994
2019/08/14	2046	06/02/2020			Bond Future	115.1616	115.1616	115.1521	115.1521	(0.008)	0.0000	0.0000	0
2019/08/14	2046	07/05/2020			Bond Future	115.5782	115.5782	115.5640	115.5640	(0.012)	0.0000	0.0000	0
2019/08/14	2050	07/11/2019			Bond Future	117.8408	117.8408	117.8347	117.8347	(0.005)	0.0000	0.0000	12,776
2019/08/14	2050	06/02/2020			Bond Future	118.1567	118.1567	118.1470	118.1470	(0.008)	0.0000	0.0000	0
2019/08/14	2050	07/05/2020			Bond Future	120.3781	120.3781	120.3633	120.3633	(0.012)	0.0000	0.0000	0
2019/08/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	AL37	07/11/2019			Index Future	662.7090	662.7090	662.1120	662.1120	(0.090)	0.0000	0.0000	0
2019/08/14	AL37	06/02/2020			Index Future	674.6490	674.6490	674.0200	674.0200	(0.093)	0.0000	0.0000	0

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2019/08/14	AL37	07/05/2020			Index Future	687.1730	687.1730	686.5070	686.5070	(0.097)	0.0000	0.0000	0
2019/08/14	AL7T	07/11/2019			Index Future	765.7410	765.7410	763.8810	763.8810	(0.243)	0.0000	0.0000	120
2019/08/14	AL7T	06/02/2020			Index Future	779.5370	779.5370	777.6200	777.6200	(0.246)	0.0000	0.0000	0
2019/08/14	AL7T	07/05/2020			Index Future	794.0090	794.0090	792.0260	792.0260	(0.250)	0.0000	0.0000	0
2019/08/14	ALBI	07/11/2019			Index Future	685.3120	685.3120	682.7060	682.7060	(0.380)	0.0000	0.0000	226
2019/08/14	ALBI	06/02/2020			Index Future	697.6600	697.6600	694.9850	694.9850	(0.383)	0.0000	0.0000	0
2019/08/14	ALBI	07/05/2020			Index Future	710.6110	710.6110	707.8600	707.8600	(0.387)	0.0000	0.0000	0
2019/08/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2019/08/14	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/14	ES33	07/11/2019			Bond Future	11.0987		76.0197	11.1568	75.6908	0.523	0.0000	0.0000	350
2019/08/14	ES33	06/02/2020			Bond Future	11.2255		77.3893	11.2862	77.0521	0.541	0.0000	0.0000	0
2019/08/14	ES33	07/05/2020			Bond Future	11.3469		75.0321	11.4105	74.6856	0.560	0.0000	0.0000	0
2019/08/14	ES42	07/11/2019			Bond Future	11.4173		76.9686	11.4806	76.5631	0.555	0.0000	0.0000	4,919
2019/08/14	ES42	06/02/2020			Bond Future	11.5378		78.3553	11.6039	77.9401	0.572	0.0000	0.0000	0
2019/08/14	ES42	07/05/2020			Bond Future	11.6583		75.5455	11.7273	75.1196	0.592	0.0000	0.0000	0
2019/08/14	GOVI	07/11/2019	672.90	Call	GOVI	53,550.0000		5.3550	25,750.0000	2.5750	(51.914)	0	0	0
2019/08/14	GOVI	07/11/2019			GOVI	678.2550		678.2550	675.4750	675.4750	(0.410)	0.0000	0.0000	1,186
2019/08/14	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	GOVI	07/11/2019	672.91	Call	GOVI	53,450.0000		5.3450	25,650.0000	2.5650	(52.011)	0	0	0
2019/08/14	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	GOVI	07/11/2019	672.92	Call	GOVI	53,350.0000		5.3350	25,550.0000	2.5550	(52.109)	0	0	0
2019/08/14	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	GOVI	06/02/2020	703.15	Put	GOVI	126,750.0000		12.6750	155,270.0000	15.5270	22.501	0	0	0
2019/08/14	GOVI	06/02/2020			GOVI	690.4750		690.4750	687.6230	687.6230	(0.413)	0.0000	0.0000	0
2019/08/14	GOVI	06/02/2020	703.14	Put	GOVI	126,650.0000		12.6650	155,170.0000	15.5170	22.519	0	0	0

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2019/08/14	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	GOVI	06/02/2020	703.13	Put	GOVI	126,550.0000	12.6550	155,070.0000	15.5070	22.537	0	0	0
2019/08/14	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	GOVI	07/05/2020			GOVI	703.2940	703.2940	700.3620	700.3620	(0.417)	0.0000	0.0000	0
2019/08/14	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	GOVI	07/05/2020	720.00	Put	GOVI	167,060.0000	16.7060	196,380.0000	19.6380	17.551	0	0	0
2019/08/14	GOVI	07/05/2020	719.98	Put	GOVI	166,860.0000	16.6860	196,180.0000	19.6180	17.572	0	0	0
2019/08/14	GOVI	07/05/2020	719.99	Put	GOVI	166,960.0000	16.6960	196,280.0000	19.6280	17.561	0	0	0
2019/08/14	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/14	IGOV	07/11/2019			Index Future	264.3770	264.3770	264.3710	264.3710	(0.002)	0.0000	0.0000	1,018
2019/08/14	IGOV	06/02/2020			Index Future	269.2040	269.2040	269.1900	269.1900	(0.005)	0.0000	0.0000	0
2019/08/14	IGOV	07/05/2020			Index Future	274.2640	274.2640	274.2390	274.2390	(0.009)	0.0000	0.0000	0
2019/08/14	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/14	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/14	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/14	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.6000	98.6000	0.010	0.0000	0.0000	0
2019/08/14	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0500	102.0500	0.020	0.0000	0.0000	0
2019/08/14	IS02	21/09/2020			Interest Rate Swap	98.8700	98.8700	98.9000	98.9000	0.030	0.0000	0.0000	0
2019/08/14	IS05	17/12/2020			Interest Rate Swap	95.5000	95.5000	95.5300	95.5300	0.031	0.0000	0.0000	0
2019/08/14	IS05	16/03/2021			Interest Rate Swap	94.5100	94.5100	94.5500	94.5500	0.042	0.0000	0.0000	0
2019/08/14	IS05	15/06/2021			Interest Rate Swap	93.4700	93.4700	93.5200	93.5200	0.053	0.0000	0.0000	0
2019/08/14	IS05	21/09/2021			Interest Rate Swap	93.4100	93.4100	93.4800	93.4800	0.075	0.0000	0.0000	0
2019/08/14	IS05	21/12/2021			Interest Rate Swap	95.4100	95.4100	95.4900	95.4900	0.084	0.0000	0.0000	51
2019/08/14	IS05	15/03/2022			Interest Rate Swap	95.3600	95.3600	95.4500	95.4500	0.094	0.0000	0.0000	0
2019/08/14	IS05	21/06/2022			Interest Rate Swap	96.3500	96.3500	96.4500	96.4500	0.104	0.0000	0.0000	0
2019/08/14	IS05	20/09/2022			Interest Rate Swap	100.1100	100.1100	100.2200	100.2200	0.110	0.0000	0.0000	0
2019/08/14	IS05	20/12/2022			Interest Rate Swap	101.1900	101.1900	101.3100	101.3100	0.119	0.0000	0.0000	0
2019/08/14	IS05	22/03/2023			Interest Rate Swap	94.3100	94.3100	94.4600	94.4600	0.159	0.0000	0.0000	0
2019/08/14	IS05	20/06/2023			Interest Rate Swap	100.2400	100.2400	100.4000	100.4000	0.160	0.0000	0.0000	0
2019/08/14	IS05	19/09/2023			Interest Rate Swap	95.5400	95.5400	95.7200	95.7200	0.188	0.0000	0.0000	0
2019/08/14	IS10	17/12/2025			Interest Rate Swap	91.1700	91.1700	91.4000	91.4000	0.252	0.0000	0.0000	0
2019/08/14	IS10	16/03/2026			Interest Rate Swap	88.0200	88.0200	88.2900	88.2900	0.307	0.0000	0.0000	0
2019/08/14	IS10	15/06/2026			Interest Rate Swap	86.6500	86.6500	86.9500	86.9500	0.346	0.0000	0.0000	0
2019/08/14	IS10	21/09/2026			Interest Rate Swap	88.7800	88.7800	89.0900	89.0900	0.349	0.0000	0.0000	0
2019/08/14	IS10	21/12/2026			Interest Rate Swap	92.6200	92.6200	92.9200	92.9200	0.324	0.0000	0.0000	0
2019/08/14	IS10	15/03/2027			Interest Rate Swap	91.1200	91.1200	91.4100	91.4100	0.318	0.0000	0.0000	0
2019/08/14	IS10	21/06/2027			Interest Rate Swap	93.2200	93.2200	93.4900	93.4900	0.290	0.0000	0.0000	0
2019/08/14	IS10	20/09/2027			Interest Rate Swap	98.7400	98.7400	99.0100	99.0100	0.273	0.0000	0.0000	0
2019/08/14	IS10	20/12/2027			Interest Rate Swap	99.0800	99.0800	99.3500	99.3500	0.273	0.0000	0.0000	0
2019/08/14	IS10	22/03/2028			Interest Rate Swap	92.4300	92.4300	92.7100	92.7100	0.303	0.0000	0.0000	0

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2019/08/14	IS10	20/06/2028			Interest Rate Swap	99.7500	99.7500	100.0400	100.0400	0.291	0.0000	0.0000	0
2019/08/14	IS10	19/09/2028			Interest Rate Swap	93.1500	93.1500	93.4600	93.4600	0.333	0.0000	0.0000	0
2019/08/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/14	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/14	R023	07/11/2019	7.98	Call	Bond Future	1,584.9800	1.5850	1,476.3100	1.4763	(6.856)	0	0	0
2019/08/14	R023	07/11/2019			Bond Future	7.4811	102.3189	7.5241	102.1947	0.575	0.0000	0.0000	52,610
2019/08/14	R023	07/11/2019	7.99	Call	Bond Future	1,609.7700	1.6098	1,500.7000	1.5007	(6.776)	0	0	0
2019/08/14	R023	07/11/2019	7.98	Put	Bond Future	155.0500	0.1551	170.5700	0.1706	10.010	0	0	0
2019/08/14	R023	07/11/2019	7.99	Put	Bond Future	151.4400	0.1514	166.5600	0.1666	9.984	0	0	0
2019/08/14	R023	07/11/2019	8.00	Call	Bond Future	1,634.5200	1.6345	1,525.0500	1.5250	(6.697)	0	0	0
2019/08/14	R023	07/11/2019	8.00	Put	Bond Future	147.7900	0.1478	162.5100	0.1625	9.960	0	0	0
2019/08/14	R023	06/02/2020	7.54	Call	Bond Future	866.1300	0.8661	789.0900	0.7891	(8.895)	0	0	0
2019/08/14	R023	06/02/2020			Bond Future	7.5046	104.1624	7.5528	104.0327	0.642	0.0000	0.0000	0
2019/08/14	R023	06/02/2020	7.52	Call	Bond Future	834.9800	0.8350	759.3200	0.7593	(9.061)	0	0	0
2019/08/14	R023	06/02/2020	7.52	Put	Bond Future	793.6100	0.7936	847.5700	0.8476	6.799	0	0	0
2019/08/14	R023	06/02/2020	7.54	Put	Bond Future	770.9800	0.7710	823.5600	0.8236	6.820	0	0	0
2019/08/14	R023	06/02/2020	7.53	Call	Bond Future	850.3400	0.8503	773.9900	0.7740	(8.979)	0	0	0
2019/08/14	R023	06/02/2020	7.53	Put	Bond Future	782.0800	0.7821	835.3500	0.8353	6.811	0	0	0
2019/08/14	R023	07/05/2020	6.91	Put	Bond Future	1,746.7000	1.7467	1,857.8900	1.8579	6.366	0	0	0
2019/08/14	R023	07/05/2020			Bond Future	7.4963	102.1632	7.5509	102.0271	0.728	0.0000	0.0000	0
2019/08/14	R023	07/05/2020	6.90	Call	Bond Future	261.3100	0.2613	237.0000	0.2370	(9.303)	0	0	0
2019/08/14	R023	07/05/2020	6.90	Put	Bond Future	1,763.4600	1.7635	1,875.2400	1.8752	6.339	0	0	0
2019/08/14	R023	07/05/2020	6.91	Call	Bond Future	269.9800	0.2700	245.0800	0.2451	(9.223)	0	0	0
2019/08/14	R023	07/05/2020	6.89	Call	Bond Future	253.0600	0.2531	229.0800	0.2291	(9.476)	0	0	0
2019/08/14	R023	07/05/2020	6.89	Put	Bond Future	1,780.6300	1.7806	1,892.7400	1.8927	6.296	0	0	0
2019/08/14	R035	07/11/2019	9.88	Call	Bond Future	2,198.0900	2.1981	1,993.7500	1.9938	(9.296)	0	0	0
2019/08/14	R035	07/11/2019	9.89	Call	Bond Future	2,238.8100	2.2388	2,032.1400	2.0321	(9.231)	0	0	0
2019/08/14	R035	07/11/2019	9.87	Put	Bond Future	1,884.5500	1.8846	2,082.4400	2.0824	10.501	0	0	0
2019/08/14	R035	07/11/2019	10.21	Put	Bond Future	1,012.8400	1.0128	1,139.7900	1.1398	12.534	0	0	3,500
2019/08/14	R035	07/11/2019			Bond Future	9.8330	94.2649	9.8873	93.8650	0.552	0.0000	0.0000	96,024
2019/08/14	R035	07/11/2019	9.89	Put	Bond Future	1,818.7100	1.8187	2,011.9400	2.0119	10.625	0	0	0
2019/08/14	R035	07/11/2019	9.87	Call	Bond Future	2,157.5700	2.1576	1,955.5600	1.9556	(9.363)	0	0	0
2019/08/14	R035	07/11/2019	8.92	Put	Bond Future	7,232.8900	7.2329	7,613.0600	7.6131	5.256	0	0	0
2019/08/14	R035	07/11/2019	8.92	Call	Bond Future	103.1100	0.1031	83.3800	0.0834	(19.135)	0	0	3,500
2019/08/14	R035	07/11/2019	9.52	Put	Bond Future	3,355.5900	3.3556	3,636.0200	3.6360	8.357	0	0	0
2019/08/14	R035	07/11/2019	9.52	Call	Bond Future	997.7300	0.9977	878.2600	0.8783	(11.974)	0	0	3,500
2019/08/14	R035	07/11/2019	9.88	Put	Bond Future	1,851.4900	1.8515	2,047.0500	2.0471	10.562	0	0	0
2019/08/14	R035	07/11/2019	10.21	Call	Bond Future	3,739.9700	3.7400	3,467.0200	3.4670	(7.298)	0	0	0
2019/08/14	R035	06/02/2020	9.60	Call	Bond Future	1,885.1500	1.8851	1,663.3700	1.6634	(11.765)	0	0	0
2019/08/14	R035	06/02/2020	9.61	Put	Bond Future	4,178.4400	4.1784	4,365.5700	4.3656	4.478	0	0	0
2019/08/14	R035	06/02/2020			Bond Future	9.9156	95.9633	9.9722	95.5532	0.570	0.0000	0.0000	0

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2019/08/14	R035	06/02/2020	9.60	Put	Bond Future	4,223.7400	4.2237	4,412.0300	4.4120	4.458	0	0	0
2019/08/14	R035	06/02/2020	9.61	Call	Bond Future	1,915.2700	1.9153	1,692.3300	1.6923	(11.640)	0	0	0
2019/08/14	R035	06/02/2020	9.59	Call	Bond Future	1,855.3000	1.8553	1,634.7000	1.6347	(11.890)	0	0	0
2019/08/14	R035	06/02/2020	9.59	Put	Bond Future	4,269.4000	4.2694	4,458.8700	4.4589	4.438	0	0	0
2019/08/14	R035	07/05/2020	9.48	Put	Bond Future	5,796.6300	5.7966	5,981.0500	5.9811	3.182	0	0	0
2019/08/14	R035	07/05/2020	9.47	Call	Bond Future	2,020.1200	2.0201	1,784.8000	1.7848	(11.649)	0	0	0
2019/08/14	R035	07/05/2020			Bond Future	9.9878	93.2410	10.0468	92.8195	0.591	0.0000	0.0000	0
2019/08/14	R035	07/05/2020	9.48	Call	Bond Future	2,048.6900	2.0487	1,811.6400	1.8116	(11.571)	0	0	0
2019/08/14	R035	07/05/2020	9.47	Put	Bond Future	5,844.1000	5.8441	6,030.2500	6.0302	3.185	0	0	0
2019/08/14	R035	07/05/2020	9.49	Call	Bond Future	2,077.1800	2.0772	1,838.4200	1.8384	(11.494)	0	0	0
2019/08/14	R035	07/05/2020	9.49	Put	Bond Future	5,749.1700	5.7492	5,931.8800	5.9319	3.178	0	0	0
2019/08/14	R186	07/11/2019	8.23	Call	Bond Future	721.9900	0.7220	636.3300	0.6363	(11.864)	0	0	5,000
2019/08/14	R186	07/11/2019	8.94	Call	Bond Future	3,044.4800	3.0445	2,848.3300	2.8483	(6.443)	0	0	0
2019/08/14	R186	07/11/2019	8.20	Call	Bond Future	663.1100	0.6631	582.6400	0.5826	(12.135)	0	0	0
2019/08/14	R186	07/11/2019			Bond Future	8.4724	114.7744	8.5178	114.5202	0.535	0.0000	0.0000	135,841
2019/08/14	R186	07/11/2019	8.25	Put	Bond Future	2,020.9400	2.0209	2,185.9200	2.1859	8.164	0	0	3,750
2019/08/14	R186	07/11/2019	8.25	Call	Bond Future	763.1500	0.7631	673.9100	0.6739	(11.694)	0	0	3,750
2019/08/14	R186	07/11/2019	8.73	Call	Bond Future	2,183.1000	2.1831	2,013.0300	2.0130	(7.790)	0	0	0
2019/08/14	R186	07/11/2019	8.73	Put	Bond Future	749.1000	0.7491	833.2500	0.8333	11.233	0	0	5,000
2019/08/14	R186	07/11/2019	8.94	Put	Bond Future	459.0400	0.4590	517.1100	0.5171	12.650	0	0	0
2019/08/14	R186	07/11/2019	8.23	Put	Bond Future	2,093.7800	2.0938	2,262.3400	2.2623	8.051	0	0	0
2019/08/14	R186	07/11/2019	8.20	Put	Bond Future	2,206.1800	2.2062	2,379.9300	2.3799	7.876	0	0	7,500
2019/08/14	R186	07/11/2019	8.95	Call	Bond Future	3,088.0100	3.0880	2,890.7300	2.8907	(6.389)	0	0	0
2019/08/14	R186	07/11/2019	8.96	Put	Bond Future	437.4800	0.4375	493.4600	0.4935	12.796	0	0	0
2019/08/14	R186	07/11/2019	8.95	Put	Bond Future	448.1400	0.4481	505.0800	0.5051	12.706	0	0	0
2019/08/14	R186	07/11/2019	8.96	Call	Bond Future	3,131.7600	3.1318	2,933.5200	2.9335	(6.330)	0	0	0
2019/08/14	R186	06/02/2020	8.11	Put	Bond Future	3,259.5200	3.2595	3,445.7300	3.4457	5.713	0	0	0
2019/08/14	R186	06/02/2020	8.50	Call	Bond Future	1,874.6300	1.8746	1,751.2200	1.7512	(6.583)	0	0	0
2019/08/14	R186	06/02/2020	8.57	Call	Bond Future	2,080.5900	2.0806	1,949.9400	1.9499	(6.279)	0	0	0
2019/08/14	R186	06/02/2020			Bond Future	8.5305	111.5381	8.5788	111.2758	0.566	0.0000	0.0000	0
2019/08/14	R186	06/02/2020	8.11	Call	Bond Future	941.6800	0.9417	865.5400	0.8655	(8.086)	0	0	1,007
2019/08/14	R186	06/02/2020	8.55	Call	Bond Future	2,020.6000	2.0206	1,891.9600	1.8920	(6.366)	0	0	0
2019/08/14	R186	06/02/2020	8.55	Put	Bond Future	1,914.6600	1.9147	2,048.3700	2.0484	6.983	0	0	0
2019/08/14	R186	06/02/2020	9.00	Put	Bond Future	1,067.7800	1.0678	1,156.3900	1.1564	8.299	0	0	1,007
2019/08/14	R186	06/02/2020	8.50	Put	Bond Future	2,040.7300	2.0407	2,179.6700	2.1797	6.808	0	0	1,007
2019/08/14	R186	06/02/2020	8.57	Put	Bond Future	1,866.0800	1.8661	1,997.7800	1.9978	7.058	0	0	0
2019/08/14	R186	06/02/2020	9.00	Call	Bond Future	3,583.6900	3.5837	3,409.9500	3.4100	(4.848)	0	0	0
2019/08/14	R186	06/02/2020	8.56	Call	Bond Future	2,050.3300	2.0503	1,920.8400	1.9208	(6.316)	0	0	0
2019/08/14	R186	06/02/2020	8.56	Put	Bond Future	1,890.0900	1.8901	2,022.9500	2.0229	7.029	0	0	0
2019/08/14	R186	07/05/2020	8.93	Call	Bond Future	3,539.1000	3.5391	3,378.5600	3.3786	(4.536)	0	0	0
2019/08/14	R186	07/05/2020	8.28	Put	Bond Future	3,177.5800	3.1776	3,346.9000	3.3469	5.329	0	0	0
2019/08/14	R186	07/05/2020	8.09	Put	Bond Future	3,775.3900	3.7754	3,963.8600	3.9639	4.992	0	0	0
2019/08/14	R186	07/05/2020			Bond Future	8.5816	113.6094	8.6333	113.3377	0.602	0.0000	0.0000	0
2019/08/14	R186	07/05/2020	8.08	Call	Bond Future	1,126.8900	1.1269	1,044.7300	1.0447	(7.291)	0	0	0
2019/08/14	R186	07/05/2020	8.08	Put	Bond Future	3,809.1200	3.8091	3,998.6100	3.9986	4.975	0	0	0
2019/08/14	R186	07/05/2020	8.93	Put	Bond Future	1,724.5200	1.7245	1,835.6300	1.8356	6.443	0	0	6,000
2019/08/14	R186	07/05/2020	8.28	Call	Bond Future	1,574.6800	1.5747	1,472.3500	1.4724	(6.498)	0	0	6,000

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2019/08/14	R186	07/05/2020	8.09	Call	Bond Future	1,147.4500	1.1475	1,064.2700	1.0643	(7.249)	0	0	0
2019/08/14	R186	07/05/2020	8.07	Call	Bond Future	1,106.5400	1.1065	1,025.4000	1.0254	(7.333)	0	0	0
2019/08/14	R186	07/05/2020	8.07	Put	Bond Future	3,843.0800	3.8431	4,033.5900	4.0336	4.957	0	0	0
2019/08/14	R186	07/05/2020	7.60	Put	Bond Future	5,708.8800	5.7089	5,940.3800	5.9404	4.055	0	0	0
2019/08/14	R186	07/05/2020	7.60	Call	Bond Future	381.2600	0.3813	341.1100	0.3411	(10.531)	0	0	6,000
2019/08/14	R197	07/11/2019			Bond Future	309.1245	309.1245	309.0908	309.0908	(0.011)	0.0000	0.0000	2,507
2019/08/14	R197	06/02/2020			Bond Future	307.1101	307.1101	307.0663	307.0663	(0.014)	0.0000	0.0000	40
2019/08/14	R197	07/05/2020			Bond Future	312.8836	312.8836	312.8267	312.8267	(0.018)	0.0000	0.0000	0
2019/08/14	R202	07/11/2019			Bond Future	235.8231	235.8231	235.8092	235.8092	(0.006)	0.0000	0.0000	9,082
2019/08/14	R202	06/02/2020			Bond Future	236.0611	236.0611	236.0396	236.0396	(0.009)	0.0000	0.0000	0
2019/08/14	R202	07/05/2020			Bond Future	240.4987	240.4987	240.4675	240.4675	(0.013)	0.0000	0.0000	0
2019/08/14	R207	07/11/2019	2.08	Put	Bond Future	789.8900	0.7899	793.8900	0.7939	0.506	0	0	0
2019/08/14	R207	07/11/2019			Bond Future	6.4928	102.4585	6.5153	102.4545	0.347	0.0000	0.0000	3,801
2019/08/14	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	R207	07/11/2019	2.07	Put	Bond Future	791.6900	0.7917	795.6900	0.7957	0.505	0	0	0
2019/08/14	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/14	R207	07/11/2019	2.06	Put	Bond Future	793.5000	0.7935	797.5000	0.7975	0.504	0	0	0
2019/08/14	R208	07/11/2019	6.83	Call	Bond Future	239.3100	0.2393	238.0600	0.2381	(0.522)	0	0	0
2019/08/14	R208	07/11/2019	6.82	Put	Bond Future	108.8500	0.1088	112.0400	0.1120	2.931	0	0	0
2019/08/14	R208	07/11/2019			Bond Future	6.7267	100.8133	6.7301	100.8089	0.050	0.0000	0.0000	10,137
2019/08/14	R208	07/11/2019	6.84	Call	Bond Future	248.6400	0.2486	247.5000	0.2475	(0.458)	0	0	0
2019/08/14	R208	07/11/2019	6.84	Put	Bond Future	101.4000	0.1014	104.6400	0.1046	3.195	0	0	0
2019/08/14	R208	07/11/2019	6.83	Put	Bond Future	105.0500	0.1051	108.1800	0.1082	2.980	0	0	0
2019/08/14	R208	07/11/2019	6.82	Call	Bond Future	230.1200	0.2301	228.9300	0.2289	(0.517)	0	0	0
2019/08/14	R208	06/02/2020	6.13	Put	Bond Future	524.7200	0.5247	535.6300	0.5356	2.079	0	0	0
2019/08/14	R208	06/02/2020	6.12	Call	Bond Future	22.5100	0.0225	25.4100	0.0254	12.883	0	0	0
2019/08/14	R208	06/02/2020			Bond Future	6.5928	102.6296	6.5999	102.6219	0.107	0.0000	0.0000	0
2019/08/14	R208	06/02/2020	6.13	Call	Bond Future	23.7400	0.0237	27.0100	0.0270	13.774	0	0	0
2019/08/14	R208	06/02/2020	6.12	Put	Bond Future	534.3600	0.5344	544.9000	0.5449	1.972	0	0	0
2019/08/14	R208	06/02/2020	6.14	Call	Bond Future	24.8800	0.0249	28.8300	0.0288	15.876	0	0	0
2019/08/14	R208	06/02/2020	6.14	Put	Bond Future	515.0000	0.5150	526.5900	0.5266	2.250	0	0	0
2019/08/14	R208	07/05/2020	4.81	Call	Bond Future	0.1800	0.0002	0.2000	0.0002	11.111	0	0	0
2019/08/14	R208	07/05/2020	4.80	Put	Bond Future	1,306.8700	1.3069	1,318.7000	1.3187	0.905	0	0	0
2019/08/14	R208	07/05/2020			Bond Future	6.3184	101.1314	6.3322	101.1195	0.220	0.0000	0.0000	0
2019/08/14	R208	07/05/2020	4.82	Call	Bond Future	0.1900	0.0002	0.2200	0.0002	15.789	0	0	0
2019/08/14	R208	07/05/2020	4.82	Put	Bond Future	1,289.5000	1.2895	1,301.3400	1.3013	0.918	0	0	0
2019/08/14	R208	07/05/2020	4.81	Put	Bond Future	1,298.1800	1.2982	1,310.0100	1.3100	0.911	0	0	0
2019/08/14	R208	07/05/2020	4.80	Call	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0	0	0
2019/08/14	R209	07/11/2019	9.82	Call	Bond Future	1,773.8700	1.7739	1,584.0500	1.5841	(10.701)	0	0	0
2019/08/14	R209	07/11/2019	9.77	Put	Bond Future	1,852.3400	1.8523	2,048.2700	2.0483	10.577	0	0	8,000
2019/08/14	R209	07/11/2019	9.33	Call	Bond Future	547.9600	0.5480	465.2700	0.4653	(15.091)	0	0	8,000
2019/08/14	R209	07/11/2019			Bond Future	9.8081	72.0012	9.8676	71.6265	0.606	0.0000	0.0000	91,089

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
2019/08/14	R209	07/11/2019	9.80	Call	Bond Future	1,707.7100	1.7077	1,522.2800	1.5223	(10.858)	0	0	0
2019/08/14	R209	07/11/2019	9.80	Put	Bond Future	1,758.9000	1.7589	1,948.1800	1.9482	10.761	0	0	0
2019/08/14	R209	07/11/2019	9.50	Put	Bond Future	2,871.9200	2.8719	3,127.5300	3.1275	8.900	0	0	0
2019/08/14	R209	07/11/2019	9.50	Call	Bond Future	883.9200	0.8839	764.8200	0.7648	(13.474)	0	0	5,000
2019/08/14	R209	07/11/2019	8.92	Put	Bond Future	6,071.5300	6.0715	6,423.8900	6.4239	5.803	0	0	0
2019/08/14	R209	07/11/2019	8.92	Call	Bond Future	117.8900	0.1179	95.5400	0.0955	(18.958)	0	0	8,000
2019/08/14	R209	07/11/2019	9.82	Put	Bond Future	1,698.6000	1.6986	1,883.4900	1.8835	10.885	0	0	0
2019/08/14	R209	07/11/2019	9.77	Call	Bond Future	1,610.8300	1.6108	1,432.0500	1.4321	(11.099)	0	0	0
2019/08/14	R209	07/11/2019	9.33	Put	Bond Future	3,667.4000	3.6674	3,959.4200	3.9594	7.963	0	0	0
2019/08/14	R209	07/11/2019	9.81	Call	Bond Future	1,740.7000	1.7407	1,553.0700	1.5531	(10.779)	0	0	0
2019/08/14	R209	07/11/2019	9.81	Put	Bond Future	1,728.6200	1.7286	1,915.7000	1.9157	10.823	0	0	0
2019/08/14	R209	06/02/2020	9.52	Put	Bond Future	3,836.1100	3.8361	4,011.3300	4.0113	4.568	0	0	0
2019/08/14	R209	06/02/2020			Bond Future	9.8778	73.2984	9.9395	72.9147	0.624	0.0000	0.0000	0
2019/08/14	R209	06/02/2020	9.51	Call	Bond Future	1,523.9200	1.5239	1,316.7500	1.3168	(13.595)	0	0	0
2019/08/14	R209	06/02/2020	9.51	Put	Bond Future	3,876.4900	3.8765	4,052.9900	4.0530	4.553	0	0	0
2019/08/14	R209	06/02/2020	9.52	Call	Bond Future	1,548.9700	1.5490	1,340.5200	1.3405	(13.457)	0	0	0
2019/08/14	R209	06/02/2020	9.50	Call	Bond Future	1,499.1100	1.4991	1,293.2100	1.2932	(13.735)	0	0	0
2019/08/14	R209	06/02/2020	9.50	Put	Bond Future	3,917.2000	3.9172	4,094.9700	4.0950	4.538	0	0	0
2019/08/14	R209	07/05/2020	9.47	Call	Bond Future	1,916.7700	1.9168	1,614.6800	1.6147	(15.760)	0	0	0
2019/08/14	R209	07/05/2020			Bond Future	9.9438	71.5078	10.0079	71.1141	0.644	0.0000	0.0000	0
2019/08/14	R209	07/05/2020	9.45	Call	Bond Future	1,866.2300	1.8662	1,566.2300	1.5662	(16.075)	0	0	0
2019/08/14	R209	07/05/2020	9.45	Put	Bond Future	5,011.5100	5.0115	5,105.2700	5.1053	1.871	0	0	0
2019/08/14	R209	07/05/2020	9.47	Put	Bond Future	4,930.8100	4.9308	5,022.4800	5.0225	1.859	0	0	0
2019/08/14	R209	07/05/2020	9.46	Call	Bond Future	1,891.5300	1.8915	1,590.3600	1.5904	(15.922)	0	0	0
2019/08/14	R209	07/05/2020	9.46	Put	Bond Future	4,971.1500	4.9712	5,063.7400	5.0637	1.863	0	0	0
2019/08/14	R210	07/11/2019			Bond Future	190.2416	190.2416	190.2281	190.2281	(0.007)	0.0000	0.0000	2,132
2019/08/14	R210	06/02/2020			Bond Future	193.7150	193.7150	193.6952	193.6952	(0.010)	0.0000	0.0000	0
2019/08/14	R210	07/05/2020			Bond Future	194.7060	194.7060	194.6784	194.6784	(0.014)	0.0000	0.0000	0
2019/08/14	R212	07/11/2019			Bond Future	163.3203	163.3203	163.2606	163.2606	(0.037)	0.0000	0.0000	6,684
2019/08/14	R212	06/02/2020			Bond Future	164.0562	164.0562	163.9903	163.9903	(0.040)	0.0000	0.0000	0
2019/08/14	R212	07/05/2020			Bond Future	167.1403	167.1403	167.0667	167.0667	(0.044)	0.0000	0.0000	0
2019/08/14	R213	07/11/2019	9.59	Put	Bond Future	1,168.6600	1.1687	1,195.1300	1.1951	2.265	0	0	0
2019/08/14	R213	07/11/2019	9.58	Call	Bond Future	2,206.0500	2.2060	2,028.3100	2.0283	(8.057)	0	0	0
2019/08/14	R213	07/11/2019			Bond Future	9.4118	84.8324	9.4457	84.6263	0.360	0.0000	0.0000	20,554
2019/08/14	R213	07/11/2019	9.59	Call	Bond Future	2,244.0700	2.2441	2,064.4100	2.0644	(8.006)	0	0	0
2019/08/14	R213	07/11/2019	9.58	Put	Bond Future	1,190.5000	1.1905	1,218.8900	1.2189	2.385	0	0	0
2019/08/14	R213	07/11/2019	9.60	Call	Bond Future	2,282.3700	2.2824	2,100.9800	2.1010	(7.947)	0	0	0
2019/08/14	R213	07/11/2019	9.60	Put	Bond Future	1,147.1700	1.1472	1,171.9100	1.1719	2.157	0	0	0
2019/08/14	R213	06/02/2020	9.27	Call	Bond Future	1,715.1700	1.7152	1,639.0200	1.6390	(4.440)	0	0	0
2019/08/14	R213	06/02/2020	9.26	Put	Bond Future	3,064.7100	3.0647	3,201.9700	3.2020	4.479	0	0	0
2019/08/14	R213	06/02/2020			Bond Future	9.4877	86.3609	9.5234	86.1483	0.375	0.0000	0.0000	0
2019/08/14	R213	06/02/2020	9.28	Call	Bond Future	1,742.1300	1.7421	1,665.1100	1.6651	(4.421)	0	0	0
2019/08/14	R213	06/02/2020	9.28	Put	Bond Future	2,996.3300	2.9963	3,131.8600	3.1319	4.523	0	0	0
2019/08/14	R213	06/02/2020	9.27	Put	Bond Future	3,030.3700	3.0304	3,166.7700	3.1668	4.501	0	0	0
2019/08/14	R213	06/02/2020	9.26	Call	Bond Future	1,688.4500	1.6884	1,613.1600	1.6132	(4.459)	0	0	0

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2019/08/14	R213	07/05/2020	9.01	Put	Bond Future	4,741.4200	4.7414	4,853.1000	4.8531	2.355	0	0	0
2019/08/14	R213	07/05/2020	9.00	Call	Bond Future	1,445.5400	1.4455	1,338.3100	1.3383	(7.418)	0	0	0
2019/08/14	R213	07/05/2020			Bond Future	9.5528	84.4118	9.5902	84.1920	0.392	0.0000	0.0000	0
2019/08/14	R213	07/05/2020	9.01	Call	Bond Future	1,468.0900	1.4681	1,359.9500	1.3600	(7.366)	0	0	0
2019/08/14	R213	07/05/2020	9.00	Put	Bond Future	4,780.7600	4.7808	4,893.3500	4.8933	2.355	0	0	0
2019/08/14	R213	07/05/2020	9.02	Call	Bond Future	1,490.8300	1.4908	1,382.0400	1.3820	(7.297)	0	0	0
2019/08/14	R213	07/05/2020	9.02	Put	Bond Future	4,702.3300	4.7023	4,813.3600	4.8134	2.361	0	0	0
2019/08/14	R214	07/11/2019	10.02	Put	Bond Future	1,871.3000	1.8713	2,078.4800	2.0785	11.071	0	0	0
2019/08/14	R214	07/11/2019			Bond Future	10.0310	70.4686	10.0955	70.0481	0.644	0.0000	0.0000	16,189
2019/08/14	R214	07/11/2019	10.01	Call	Bond Future	1,765.8600	1.7659	1,554.9200	1.5549	(11.945)	0	0	0
2019/08/14	R214	07/11/2019	10.01	Put	Bond Future	1,903.2300	1.9032	2,112.8600	2.1129	11.014	0	0	0
2019/08/14	R214	07/11/2019	10.02	Call	Bond Future	1,799.5500	1.7996	1,586.1600	1.5862	(11.858)	0	0	0
2019/08/14	R214	07/11/2019	10.00	Call	Bond Future	1,732.5100	1.7325	1,524.0100	1.5240	(12.035)	0	0	0
2019/08/14	R214	07/11/2019	10.00	Put	Bond Future	1,935.5900	1.9356	2,147.6600	2.1477	10.956	0	0	0
2019/08/14	R214	06/02/2020	9.73	Call	Bond Future	1,603.2300	1.6032	1,450.7200	1.4507	(9.513)	0	0	0
2019/08/14	R214	06/02/2020			Bond Future	10.1057	71.7383	10.1726	71.3079	0.662	0.0000	0.0000	0
2019/08/14	R214	06/02/2020	9.71	Call	Bond Future	1,550.9300	1.5509	1,401.6600	1.4017	(9.625)	0	0	0
2019/08/14	R214	06/02/2020	9.71	Put	Bond Future	4,185.8400	4.1858	4,466.9200	4.4669	6.715	0	0	0
2019/08/14	R214	06/02/2020	9.73	Put	Bond Future	4,101.1600	4.1012	4,379.0000	4.3790	6.775	0	0	0
2019/08/14	R214	06/02/2020	9.72	Call	Bond Future	1,576.8600	1.5769	1,426.0700	1.4261	(9.563)	0	0	0
2019/08/14	R214	06/02/2020	9.72	Put	Bond Future	4,143.2300	4.1432	4,422.7900	4.4228	6.747	0	0	0
2019/08/14	R214	07/05/2020	9.77	Put	Bond Future	4,915.0300	4.9150	4,998.0400	4.9980	1.689	0	0	0
2019/08/14	R214	07/05/2020			Bond Future	10.1711	69.7715	10.2404	69.3303	0.682	0.0000	0.0000	0
2019/08/14	R214	07/05/2020	9.76	Call	Bond Future	2,245.4100	2.2454	1,888.5000	1.8885	(15.895)	0	0	0
2019/08/14	R214	07/05/2020	9.76	Put	Bond Future	4,955.8300	4.9558	5,040.0400	5.0400	1.699	0	0	0
2019/08/14	R214	07/05/2020	9.77	Call	Bond Future	2,272.5400	2.2725	1,914.4300	1.9144	(15.758)	0	0	0
2019/08/14	R214	07/05/2020	9.75	Call	Bond Future	2,218.2200	2.2182	1,862.5300	1.8625	(16.035)	0	0	0
2019/08/14	R214	07/05/2020	9.75	Put	Bond Future	4,996.6700	4.9967	5,082.1000	5.0821	1.710	0	0	0
2019/08/14	R248	07/11/2019	10.02	Call	Bond Future	2,111.3200	2.1113	1,853.9400	1.8539	(12.190)	0	0	0
2019/08/14	R248	07/11/2019	10.01	Put	Bond Future	2,458.1300	2.4581	2,739.4500	2.7394	11.444	0	0	0
2019/08/14	R248	07/11/2019			Bond Future	10.0564	89.5563	10.1211	89.0208	0.642	0.0000	0.0000	89,039
2019/08/14	R248	07/11/2019	10.03	Call	Bond Future	2,153.7300	2.1537	1,893.1400	1.8931	(12.099)	0	0	0
2019/08/14	R248	07/11/2019	10.03	Put	Bond Future	2,374.6500	2.3747	2,649.5500	2.6495	11.576	0	0	0
2019/08/14	R248	07/11/2019	10.02	Put	Bond Future	2,416.0100	2.4160	2,694.1200	2.6941	11.511	0	0	0
2019/08/14	R248	07/11/2019	10.01	Call	Bond Future	2,069.5200	2.0695	1,815.3500	1.8153	(12.282)	0	0	0
2019/08/14	R248	06/02/2020	9.71	Put	Bond Future	5,372.8300	5.3728	5,641.4900	5.6415	5.000	0	0	0
2019/08/14	R248	06/02/2020			Bond Future	10.1318	91.1698	10.1988	90.6219	0.662	0.0000	0.0000	100
2019/08/14	R248	06/02/2020	9.71	Call	Bond Future	1,782.0800	1.7821	1,502.8200	1.5028	(15.670)	0	0	0
2019/08/14	R248	06/02/2020	9.70	Put	Bond Future	5,429.4900	5.4295	5,700.0300	5.7000	4.983	0	0	0
2019/08/14	R248	06/02/2020	9.72	Call	Bond Future	1,813.9800	1.8140	1,532.6200	1.5326	(15.511)	0	0	0
2019/08/14	R248	06/02/2020	9.72	Put	Bond Future	5,316.6300	5.3166	5,583.1900	5.5832	5.014	0	0	0
2019/08/14	R248	06/02/2020	9.70	Call	Bond Future	1,750.5000	1.7505	1,473.1200	1.4731	(15.846)	0	0	0
2019/08/14	R248	07/05/2020	9.79	Call	Bond Future	2,651.6800	2.6517	2,308.0200	2.3080	(12.960)	0	0	0
2019/08/14	R248	07/05/2020	9.77	Put	Bond Future	6,182.2600	6.1823	6,404.7900	6.4048	3.599	0	0	0
2019/08/14	R248	07/05/2020			Bond Future	10.1977	88.4219	10.2672	87.8602	0.682	0.0000	0.0000	0
2019/08/14	R248	07/05/2020	9.79	Put	Bond Future	6,076.8600	6.0769	6,294.8800	6.2949	3.588	0	0	0

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2019/08/14	R248	07/05/2020	9.77	Call	Bond Future	2,583.0100	2.5830	2,243.8600	2.2439	(13.130)	0	0	0
2019/08/14	R248	07/05/2020	9.78	Put	Bond Future	6,129.2300	6.1292	6,349.5100	6.3495	3.594	0	0	0
2019/08/14	R248	07/05/2020	9.78	Call	Bond Future	2,617.0800	2.6171	2,275.6800	2.2757	(13.045)	0	0	0

Total **1005663**