



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 09/09/2019 TO 09/09/2019

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
2019/09/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	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
2019/09/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	2025	07/11/2019			Bond Future	137.4185	137.4185	137.4171	137.4171	(0.001)	0.0000	0.0000	1,451
2019/09/09	2025	06/02/2020			Bond Future	138.4423	138.4423	138.4410	138.4410	(0.001)	0.0000	0.0000	0
2019/09/09	2025	07/05/2020			Bond Future	141.0221	141.0221	141.0208	141.0208	(0.001)	0.0000	0.0000	0
2019/09/09	2029	07/11/2019			Bond Future	101.8822	101.8822	101.8816	101.8816	(0.001)	0.0000	0.0000	4,260
2019/09/09	2029	06/02/2020			Bond Future	103.7340	103.7340	103.7336	103.7336	0.000	0.0000	0.0000	0
2019/09/09	2029	07/05/2020			Bond Future	104.5544	104.5544	104.5540	104.5540	0.000	0.0000	0.0000	0
2019/09/09	2030	07/11/2019	9.49	Put	Bond Future	252.5400	0.2525	220.5000	0.2205	(12.687)	0	0	0
2019/09/09	2030	07/11/2019	9.76	Put	Bond Future	114.4500	0.1145	96.3700	0.0964	(15.797)	0	0	5,500
2019/09/09	2030	07/11/2019	9.20	Put	Bond Future	574.8700	0.5749	520.7200	0.5207	(9.420)	0	0	2,750
2019/09/09	2030	07/11/2019	8.40	Put	Bond Future	3,395.5200	3.3955	3,291.6300	3.2916	(3.060)	0	0	0
2019/09/09	2030	07/11/2019	9.30	Put	Bond Future	434.7500	0.4348	388.9900	0.3890	(10.526)	0	0	2,750
2019/09/09	2030	07/11/2019			Bond Future	8.8839	96.3834	8.8679	96.4856	(0.180)	0.0000	0.0000	72,732
2019/09/09	2030	07/11/2019	9.48	Call	Bond Future	3,957.4200	3.9574	4,026.8400	4.0268	1.754	0	0	0
2019/09/09	2030	07/11/2019	9.48	Put	Bond Future	260.0300	0.2600	227.3500	0.2273	(12.568)	0	0	0
2019/09/09	2030	07/11/2019	8.60	Put	Bond Future	2,381.1000	2.3811	2,282.3500	2.2824	(4.147)	0	0	0
2019/09/09	2030	07/11/2019	8.60	Call	Bond Future	549.8100	0.5498	553.1600	0.5532	0.609	0	0	5,500
2019/09/09	2030	07/11/2019	9.10	Put	Bond Future	755.1000	0.7551	692.0700	0.6921	(8.347)	0	0	0
2019/09/09	2030	07/11/2019	9.10	Call	Bond Future	2,118.1600	2.1182	2,157.2300	2.1572	1.845	0	0	5,500
2019/09/09	2030	07/11/2019	9.30	Call	Bond Future	3,036.2200	3.0362	3,092.5600	3.0926	1.856	0	0	0
2019/09/09	2030	07/11/2019	9.49	Call	Bond Future	4,010.3100	4.0103	4,080.3700	4.0804	1.747	0	0	0
2019/09/09	2030	07/11/2019	9.76	Call	Bond Future	5,482.2400	5.4822	5,566.2600	5.5663	1.533	0	0	0
2019/09/09	2030	07/11/2019	9.85	Put	Bond Future	87.1500	0.0871	72.4500	0.0725	(16.867)	0	0	2,500
2019/09/09	2030	07/11/2019	8.57	Put	Bond Future	2,520.1900	2.5202	2,420.3100	2.4203	(3.963)	0	0	0
2019/09/09	2030	07/11/2019	9.20	Call	Bond Future	2,559.8900	2.5599	2,607.8400	2.6078	1.873	0	0	0
2019/09/09	2030	07/11/2019	9.25	Call	Bond Future	2,793.0400	2.7930	2,845.3300	2.8453	1.872	0	0	0
2019/09/09	2030	07/11/2019	8.40	Call	Bond Future	245.9700	0.2460	244.1800	0.2442	(0.728)	0	0	0
2019/09/09	2030	07/11/2019	9.47	Call	Bond Future	3,904.6900	3.9047	3,973.4500	3.9735	1.761	0	0	0
2019/09/09	2030	07/11/2019	9.47	Put	Bond Future	267.7200	0.2677	234.3800	0.2344	(12.453)	0	0	0
2019/09/09	2030	07/11/2019	9.70	Call	Bond Future	5,150.1200	5.1501	5,231.5600	5.2316	1.581	0	0	0
2019/09/09	2030	07/11/2019	9.70	Put	Bond Future	136.8000	0.1368	116.1400	0.1161	(15.102)	0	0	0
2019/09/09	2030	07/11/2019	9.85	Call	Bond Future	5,983.1200	5.9831	6,070.5200	6.0705	1.461	0	0	0
2019/09/09	2030	07/11/2019	8.57	Call	Bond Future	492.6700	0.4927	494.8900	0.4949	0.451	0	0	0
2019/09/09	2030	07/11/2019	9.12	Put	Bond Future	715.7400	0.7157	654.5000	0.6545	(8.556)	0	0	0
2019/09/09	2030	07/11/2019	9.12	Call	Bond Future	2,203.6300	2.2036	2,244.4900	2.2445	1.854	0	0	0
2019/09/09	2030	07/11/2019	8.95	Call	Bond Future	1,528.2100	1.5282	1,554.1400	1.5541	1.697	0	0	0
2019/09/09	2030	07/11/2019	8.95	Put	Bond Future	1,108.5400	1.1085	1,032.3700	1.0324	(6.871)	0	0	5,000
2019/09/09	2030	07/11/2019	9.35	Call	Bond Future	3,285.5300	3.2855	3,345.7600	3.3458	1.833	0	0	0
2019/09/09	2030	07/11/2019	9.35	Put	Bond Future	377.8800	0.3779	336.0100	0.3360	(11.080)	0	0	2,500
2019/09/09	2030	07/11/2019	9.25	Put	Bond Future	499.1100	0.4991	449.3000	0.4493	(9.980)	0	0	5,333
2019/09/09	2030	06/02/2020	9.14	Call	Bond Future	2,921.4500	2.9214	2,962.2600	2.9623	1.397	0	0	0
2019/09/09	2030	06/02/2020	8.40	Call	Bond Future	811.5200	0.8115	822.4500	0.8225	1.347	0	0	5,820
2019/09/09	2030	06/02/2020	9.15	Put	Bond Future	1,675.4900	1.6755	1,612.8200	1.6128	(3.740)	0	0	0

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2019/09/09	2030	06/02/2020			Bond Future	8.9425		94.1033	8.9258	94.2073	(0.186)	0.0000	0.0000	0
2019/09/09	2030	06/02/2020	9.00	Put	Bond Future	2,057.0500		2.0571	1,987.4100	1.9874	(3.385)	0	0	0
2019/09/09	2030	06/02/2020	9.00	Call	Bond Future	2,415.2400		2.4152	2,449.5600	2.4496	1.421	0	0	5,820
2019/09/09	2030	06/02/2020	9.14	Put	Bond Future	1,698.9300		1.6989	1,635.7800	1.6358	(3.717)	0	0	0
2019/09/09	2030	06/02/2020	8.40	Put	Bond Future	4,280.0000		4.2800	4,186.9700	4.1870	(2.174)	0	0	0
2019/09/09	2030	06/02/2020	9.15	Call	Bond Future	2,959.3500		2.9594	3,000.6400	3.0006	1.395	0	0	0
2019/09/09	2030	06/02/2020	9.16	Call	Bond Future	2,997.4700		2.9975	3,039.2200	3.0392	1.393	0	0	0
2019/09/09	2030	06/02/2020	9.16	Put	Bond Future	1,652.3300		1.6523	1,590.1200	1.5901	(3.765)	0	0	0
2019/09/09	2030	07/05/2020	8.79	Call	Bond Future	2,158.6600		2.1587	2,188.8200	2.1888	1.397	0	0	0
2019/09/09	2030	07/05/2020	8.78	Put	Bond Future	3,485.5200		3.4855	3,409.4200	3.4094	(2.183)	0	0	0
2019/09/09	2030	07/05/2020			Bond Future	8.9994		95.8350	8.9821	95.9409	(0.192)	0.0000	0.0000	0
2019/09/09	2030	07/05/2020	8.80	Call	Bond Future	2,187.8200		2.1878	2,218.3200	2.2183	1.394	0	0	0
2019/09/09	2030	07/05/2020	8.80	Put	Bond Future	3,418.7000		3.4187	3,343.2900	3.3433	(2.206)	0	0	0
2019/09/09	2030	07/05/2020	8.79	Put	Bond Future	3,451.8300		3.4518	3,376.0800	3.3761	(2.194)	0	0	0
2019/09/09	2030	07/05/2020	8.78	Call	Bond Future	2,130.0100		2.1300	2,159.8200	2.1598	1.400	0	0	0
2019/09/09	2032	07/11/2019	9.71	Call	Bond Future	3,550.2700		3.5503	3,609.7700	3.6098	1.676	0	0	0
2019/09/09	2032	07/11/2019	9.70	Put	Bond Future	523.1400		0.5231	470.4500	0.4705	(10.072)	0	0	0
2019/09/09	2032	07/11/2019			Bond Future	9.2596		93.6036	9.2435	93.7150	(0.174)	0.0000	0.0000	47,957
2019/09/09	2032	07/11/2019	9.72	Call	Bond Future	3,603.3900		3.6034	3,663.6900	3.6637	1.673	0	0	0
2019/09/09	2032	07/11/2019	9.72	Put	Bond Future	497.3300		0.4973	446.2600	0.4463	(10.269)	0	0	0
2019/09/09	2032	07/11/2019	9.71	Put	Bond Future	510.1400		0.5101	458.2700	0.4583	(10.168)	0	0	0
2019/09/09	2032	07/11/2019	9.70	Call	Bond Future	3,497.2800		3.4973	3,555.9600	3.5560	1.678	0	0	0
2019/09/09	2032	06/02/2020	9.40	Put	Bond Future	2,307.6600		2.3077	2,231.3700	2.2314	(3.306)	0	0	0
2019/09/09	2032	06/02/2020			Bond Future	9.3260		95.2822	9.3093	95.3956	(0.179)	0.0000	0.0000	0
2019/09/09	2032	06/02/2020	9.39	Call	Bond Future	2,771.1500		2.7712	2,807.8400	2.8078	1.324	0	0	0
2019/09/09	2032	06/02/2020	9.39	Put	Bond Future	2,337.6200		2.3376	2,260.8600	2.2609	(3.284)	0	0	0
2019/09/09	2032	06/02/2020	9.40	Call	Bond Future	2,808.6300		2.8086	2,845.7900	2.8458	1.323	0	0	0
2019/09/09	2032	06/02/2020	9.38	Call	Bond Future	2,734.1700		2.7342	2,770.3700	2.7704	1.324	0	0	0
2019/09/09	2032	06/02/2020	9.38	Put	Bond Future	2,368.1500		2.3681	2,290.9000	2.2909	(3.262)	0	0	0
2019/09/09	2032	07/05/2020	9.19	Call	Bond Future	2,490.1000		2.4901	2,523.2400	2.5232	1.331	0	0	0
2019/09/09	2032	07/05/2020			Bond Future	9.3890		92.8754	9.3717	92.9909	(0.184)	0.0000	0.0000	0
2019/09/09	2032	07/05/2020	9.17	Call	Bond Future	2,427.0200		2.4270	2,459.4200	2.4594	1.335	0	0	0
2019/09/09	2032	07/05/2020	9.17	Put	Bond Future	3,905.6900		3.9057	3,822.5900	3.8226	(2.128)	0	0	0
2019/09/09	2032	07/05/2020	9.19	Put	Bond Future	3,832.3900		3.8324	3,750.0300	3.7500	(2.149)	0	0	0
2019/09/09	2032	07/05/2020	9.18	Call	Bond Future	2,458.3100		2.4583	2,491.0800	2.4911	1.333	0	0	0
2019/09/09	2032	07/05/2020	9.18	Put	Bond Future	3,868.7500		3.8688	3,786.0200	3.7860	(2.138)	0	0	0
2019/09/09	2033	07/11/2019			Bond Future	102.7352		102.7352	102.7351	102.7351	0.000	0.0000	0.0000	6,260
2019/09/09	2033	06/02/2020			Bond Future	104.6026		104.6026	104.6025	104.6025	0.000	0.0000	0.0000	0
2019/09/09	2033	07/05/2020			Bond Future	105.3563		105.3563	105.3561	105.3561	0.000	0.0000	0.0000	0
2019/09/09	2037	07/11/2019	9.97	Call	Bond Future	3,102.6800		3.1027	3,153.7800	3.1538	1.647	0	0	0
2019/09/09	2037	07/11/2019			Bond Future	9.6711		92.6504	9.6550	92.7743	(0.166)	0.0000	0.0000	60,745
2019/09/09	2037	07/11/2019	9.95	Call	Bond Future	2,997.3500		2.9974	3,046.4500	3.0464	1.638	0	0	0
2019/09/09	2037	07/11/2019	9.95	Put	Bond Future	889.0000		0.8890	814.2500	0.8142	(8.408)	0	0	0
2019/09/09	2037	07/11/2019	9.97	Put	Bond Future	846.0400		0.8460	773.2900	0.7733	(8.599)	0	0	0
2019/09/09	2037	07/11/2019	9.96	Call	Bond Future	3,049.7700		3.0498	3,099.8800	3.0999	1.643	0	0	0

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2019/09/09	2037	07/11/2019	9.96	Put	Bond Future	867.2300	0.8672	793.4900	0.7935	(8.503)	0	0	0
2019/09/09	2037	06/02/2020	9.67	Call	Bond Future	2,608.0700	2.6081	2,641.5900	2.6416	1.285	0	0	0
2019/09/09	2037	06/02/2020	9.66	Put	Bond Future	3,183.0000	3.1830	3,089.9500	3.0900	(2.923)	0	0	0
2019/09/09	2037	06/02/2020			Bond Future	9.7403	90.0527	9.7237	90.1788	(0.170)	0.0000	0.0000	0
2019/09/09	2037	06/02/2020	9.68	Call	Bond Future	2,646.0200	2.6460	2,680.0400	2.6800	1.286	0	0	0
2019/09/09	2037	06/02/2020	9.68	Put	Bond Future	3,105.3100	3.1053	3,013.2700	3.0133	(2.964)	0	0	0
2019/09/09	2037	06/02/2020	9.67	Put	Bond Future	3,143.8500	3.1438	3,051.3100	3.0513	(2.944)	0	0	0
2019/09/09	2037	06/02/2020	9.66	Call	Bond Future	2,570.6300	2.5706	2,603.6400	2.6036	1.284	0	0	0
2019/09/09	2037	07/05/2020	9.60	Put	Bond Future	4,485.9400	4.4859	4,393.6400	4.3936	(2.058)	0	0	0
2019/09/09	2037	07/05/2020	9.59	Call	Bond Future	2,872.8600	2.8729	2,908.5300	2.9085	1.242	0	0	0
2019/09/09	2037	07/05/2020			Bond Future	9.8081	91.7099	9.7910	91.8383	(0.175)	0.0000	0.0000	0
2019/09/09	2037	07/05/2020	9.60	Call	Bond Future	2,907.6800	2.9077	2,943.7400	2.9437	1.240	0	0	0
2019/09/09	2037	07/05/2020	9.59	Put	Bond Future	4,528.0000	4.5280	4,435.3100	4.4353	(2.047)	0	0	0
2019/09/09	2037	07/05/2020	9.61	Call	Bond Future	2,942.7200	2.9427	2,979.1700	2.9792	1.239	0	0	0
2019/09/09	2037	07/05/2020	9.61	Put	Bond Future	4,444.1900	4.4442	4,352.2800	4.3523	(2.068)	0	0	0
2019/09/09	2038	07/11/2019			Bond Future	121.1459	121.1459	120.7960	120.7960	(0.289)	0.0000	0.0000	21,859
2019/09/09	2038	06/02/2020			Bond Future	121.6897	121.6897	121.3334	121.3334	(0.293)	0.0000	0.0000	0
2019/09/09	2038	07/05/2020			Bond Future	123.9574	123.9574	123.5944	123.5944	(0.293)	0.0000	0.0000	0
2019/09/09	2040	07/11/2019	10.04	Put	Bond Future	1,129.5100	1.1295	1,070.0200	1.0700	(5.267)	0	0	0
2019/09/09	2040	07/11/2019	10.03	Call	Bond Future	2,881.3400	2.8813	2,869.7400	2.8697	(0.403)	0	0	0
2019/09/09	2040	07/11/2019	9.80	Put	Bond Future	1,921.7100	1.9217	1,852.1800	1.8522	(3.618)	0	0	0
2019/09/09	2040	07/11/2019	9.30	Put	Bond Future	4,768.0600	4.7681	4,702.0200	4.7020	(1.385)	0	0	0
2019/09/09	2040	07/11/2019			Bond Future	9.8170	95.3933	9.8112	95.4417	(0.060)	0.0000	0.0000	40,851
2019/09/09	2040	07/11/2019	10.04	Call	Bond Future	2,935.5300	2.9355	2,924.4300	2.9244	(0.378)	0	0	0
2019/09/09	2040	07/11/2019	10.03	Put	Bond Future	1,155.1200	1.1551	1,095.1300	1.0951	(5.193)	0	0	0
2019/09/09	2040	07/11/2019	9.80	Call	Bond Future	1,781.4400	1.7814	1,760.3000	1.7603	(1.187)	0	0	1,260
2019/09/09	2040	07/11/2019	9.30	Call	Bond Future	355.3800	0.3554	337.7300	0.3377	(4.967)	0	0	1,260
2019/09/09	2040	07/11/2019	10.05	Call	Bond Future	2,989.9600	2.9900	2,979.3700	2.9794	(0.354)	0	0	0
2019/09/09	2040	07/11/2019	10.05	Put	Bond Future	1,104.2600	1.1043	1,045.2800	1.0453	(5.341)	0	0	0
2019/09/09	2040	06/02/2020	9.76	Call	Bond Future	2,535.9700	2.5360	2,529.2200	2.5292	(0.266)	0	0	0
2019/09/09	2040	06/02/2020	9.00	Put	Bond Future	8,150.8100	8.1508	8,093.5900	8.0936	(0.702)	0	0	0
2019/09/09	2040	06/02/2020			Bond Future	9.8878	92.5942	9.8817	92.6435	(0.061)	0.0000	0.0000	0
2019/09/09	2040	06/02/2020	8.40	Put	Bond Future	13,519.5200	13.5195	13,466.9400	13.4669	(0.389)	0	0	0
2019/09/09	2040	06/02/2020	8.40	Call	Bond Future	85.2600	0.0853	82.0400	0.0820	(3.777)	0	0	0
2019/09/09	2040	06/02/2020	9.74	Call	Bond Future	2,458.5500	2.4585	2,451.5000	2.4515	(0.287)	0	0	0
2019/09/09	2040	06/02/2020	9.74	Put	Bond Future	3,670.0500	3.6700	3,613.6400	3.6136	(1.537)	0	0	0
2019/09/09	2040	06/02/2020	9.76	Put	Bond Future	3,582.0300	3.5820	3,525.9200	3.5259	(1.566)	0	0	0
2019/09/09	2040	06/02/2020	9.00	Call	Bond Future	478.6100	0.4786	470.7500	0.4708	(1.642)	0	0	0
2019/09/09	2040	06/02/2020	9.75	Call	Bond Future	2,497.5800	2.4976	2,490.6800	2.4907	(0.276)	0	0	0
2019/09/09	2040	06/02/2020	9.75	Put	Bond Future	3,626.3000	3.6263	3,570.0400	3.5700	(1.551)	0	0	0
2019/09/09	2040	07/05/2020	9.74	Call	Bond Future	3,050.3200	3.0503	3,049.3600	3.0494	(0.031)	0	0	0
2019/09/09	2040	07/05/2020	9.75	Put	Bond Future	4,770.1300	4.7701	4,719.1400	4.7191	(1.069)	0	0	0
2019/09/09	2040	07/05/2020			Bond Future	9.9570	94.2982	9.9507	94.3483	(0.063)	0.0000	0.0000	0
2019/09/09	2040	07/05/2020	9.74	Put	Bond Future	4,814.8600	4.8149	4,763.7400	4.7637	(1.062)	0	0	0
2019/09/09	2040	07/05/2020	9.75	Call	Bond Future	3,088.0700	3.0881	3,087.2400	3.0872	(0.027)	0	0	0
2019/09/09	2040	07/05/2020	9.73	Call	Bond Future	3,012.8000	3.0128	3,011.7200	3.0117	(0.036)	0	0	0

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2019/09/09	2040	07/05/2020	9.73	Put	Bond Future	4,859.9400	4.8599	4,808.7000	4.8087	(1.054)	0	0	0
2019/09/09	2044	07/11/2019	10.07	Put	Bond Future	1,216.9400	1.2169	1,169.9700	1.1700	(3.860)	0	0	0
2019/09/09	2044	07/11/2019	9.74	Put	Bond Future	2,456.2400	2.4562	2,407.8400	2.4078	(1.970)	0	0	0
2019/09/09	2044	07/11/2019	10.52	Call	Bond Future	5,643.3000	5.6433	5,618.2600	5.6183	(0.444)	0	0	0
2019/09/09	2044	07/11/2019			Bond Future	9.8655	92.2372	9.8648	92.2434	(0.008)	0.0000	0.0000	38,089
2019/09/09	2044	07/11/2019	10.06	Call	Bond Future	2,848.0600	2.8481	2,807.0700	2.8071	(1.439)	0	0	0
2019/09/09	2044	07/11/2019	10.06	Put	Bond Future	1,244.2100	1.2442	1,197.0200	1.1970	(3.793)	0	0	0
2019/09/09	2044	07/11/2019	10.52	Put	Bond Future	431.0800	0.4311	399.8400	0.3998	(7.247)	0	0	328
2019/09/09	2044	07/11/2019	10.07	Call	Bond Future	2,901.9800	2.9020	2,861.2100	2.8612	(1.405)	0	0	0
2019/09/09	2044	07/11/2019	9.19	Call	Bond Future	174.5700	0.1746	158.5500	0.1586	(9.177)	0	0	328
2019/09/09	2044	07/11/2019	9.74	Call	Bond Future	1,394.6400	1.3946	1,352.4400	1.3524	(3.026)	0	0	328
2019/09/09	2044	07/11/2019	10.05	Call	Bond Future	2,794.5600	2.7946	2,753.3500	2.7533	(1.475)	0	0	0
2019/09/09	2044	07/11/2019	10.05	Put	Bond Future	1,272.0200	1.2720	1,224.6100	1.2246	(3.727)	0	0	0
2019/09/09	2044	07/11/2019	9.19	Put	Bond Future	6,141.5900	6.1416	6,119.3700	6.1194	(0.362)	0	0	0
2019/09/09	2044	06/02/2020	9.74	Call	Bond Future	2,344.7100	2.3447	2,317.7400	2.3177	(1.150)	0	0	328
2019/09/09	2044	06/02/2020	10.78	Put	Bond Future	1,050.8600	1.0509	1,025.2100	1.0252	(2.441)	0	0	328
2019/09/09	2044	06/02/2020	9.77	Put	Bond Future	3,831.4700	3.8315	3,797.8800	3.7979	(0.877)	0	0	0
2019/09/09	2044	06/02/2020			Bond Future	9.9340	89.5068	9.9332	89.5133	(0.008)	0.0000	0.0000	0
2019/09/09	2044	06/02/2020	9.09	Put	Bond Future	8,021.4500	8.0214	7,999.4600	7.9995	(0.274)	0	0	0
2019/09/09	2044	06/02/2020	9.09	Call	Bond Future	565.5700	0.5656	550.0300	0.5500	(2.748)	0	0	328
2019/09/09	2044	06/02/2020	9.74	Put	Bond Future	3,972.2400	3.9722	3,938.8200	3.9388	(0.841)	0	0	0
2019/09/09	2044	06/02/2020	9.77	Call	Bond Future	2,458.8800	2.4589	2,431.7400	2.4317	(1.104)	0	0	0
2019/09/09	2044	06/02/2020	10.78	Call	Bond Future	7,610.7600	7.6108	7,591.5600	7.5916	(0.252)	0	0	0
2019/09/09	2044	06/02/2020	9.78	Call	Bond Future	2,497.2600	2.4973	2,470.0800	2.4701	(1.088)	0	0	0
2019/09/09	2044	06/02/2020	9.76	Put	Bond Future	3,878.2500	3.8782	3,844.7100	3.8447	(0.865)	0	0	0
2019/09/09	2044	06/02/2020	9.78	Put	Bond Future	3,785.1300	3.7851	3,751.5000	3.7515	(0.888)	0	0	0
2019/09/09	2044	06/02/2020	9.76	Call	Bond Future	2,420.8100	2.4208	2,393.7200	2.3937	(1.119)	0	0	0
2019/09/09	2044	07/05/2020	9.81	Call	Bond Future	3,228.1000	3.2281	3,206.9500	3.2069	(0.655)	0	0	0
2019/09/09	2044	07/05/2020	9.79	Put	Bond Future	4,901.2700	4.9013	4,873.6300	4.8736	(0.564)	0	0	0
2019/09/09	2044	07/05/2020	9.26	Call	Bond Future	1,444.0600	1.4441	1,426.9900	1.4270	(1.182)	0	0	556
2019/09/09	2044	07/05/2020	9.33	Call	Bond Future	1,629.6400	1.6296	1,611.7500	1.6118	(1.098)	0	0	100
2019/09/09	2044	07/05/2020	9.98	Call	Bond Future	3,912.3500	3.9124	3,891.1000	3.8911	(0.543)	0	0	100
2019/09/09	2044	07/05/2020			Bond Future	10.0008	91.1540	10.0000	91.1605	(0.008)	0.0000	0.0000	0
2019/09/09	2044	07/05/2020	9.81	Put	Bond Future	4,809.3800	4.8094	4,781.7000	4.7817	(0.576)	0	0	0
2019/09/09	2044	07/05/2020	9.79	Call	Bond Future	3,151.5600	3.1516	3,130.4500	3.1305	(0.670)	0	0	0
2019/09/09	2044	07/05/2020	9.33	Put	Bond Future	7,401.2400	7.4012	7,376.8200	7.3768	(0.330)	0	0	0
2019/09/09	2044	07/05/2020	9.80	Put	Bond Future	4,855.1500	4.8551	4,827.4900	4.8275	(0.570)	0	0	0
2019/09/09	2044	07/05/2020	9.26	Put	Bond Future	7,853.4000	7.8534	7,829.8000	7.8298	(0.301)	0	0	0
2019/09/09	2044	07/05/2020	9.91	Put	Bond Future	4,369.9100	4.3699	4,342.1000	4.3421	(0.636)	0	0	0
2019/09/09	2044	07/05/2020	9.98	Put	Bond Future	4,082.6300	4.0826	4,054.8500	4.0549	(0.680)	0	0	0
2019/09/09	2044	07/05/2020	11.09	Call	Bond Future	9,587.0900	9.5871	9,572.5000	9.5725	(0.152)	0	0	0
2019/09/09	2044	07/05/2020	9.80	Call	Bond Future	3,189.7200	3.1897	3,168.5900	3.1686	(0.662)	0	0	0
2019/09/09	2044	07/05/2020	9.91	Call	Bond Future	3,623.0900	3.6231	3,601.8100	3.6018	(0.587)	0	0	556
2019/09/09	2044	07/05/2020	11.02	Call	Bond Future	9,221.1300	9.2211	9,205.6900	9.2057	(0.167)	0	0	0
2019/09/09	2044	07/05/2020	11.02	Put	Bond Future	1,508.5600	1.5086	1,486.5900	1.4866	(1.456)	0	0	556
2019/09/09	2044	07/05/2020	11.09	Put	Bond Future	1,386.6500	1.3866	1,365.5300	1.3655	(1.523)	0	0	100

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2019/09/09	2046	07/11/2019			Bond Future	111.4211	111.4211	111.3190	111.3190	(0.092)	0.0000	0.0000	17,994
2019/09/09	2046	06/02/2020			Bond Future	113.4464	113.4464	113.3425	113.3425	(0.092)	0.0000	0.0000	0
2019/09/09	2046	07/05/2020			Bond Future	113.8122	113.8122	113.7064	113.7064	(0.093)	0.0000	0.0000	0
2019/09/09	2050	07/11/2019			Bond Future	116.2853	116.2853	115.8202	115.8202	(0.400)	0.0000	0.0000	12,916
2019/09/09	2050	06/02/2020			Bond Future	116.5636	116.5636	116.0900	116.0900	(0.406)	0.0000	0.0000	0
2019/09/09	2050	07/05/2020			Bond Future	118.7357	118.7357	118.2534	118.2534	(0.406)	0.0000	0.0000	0
2019/09/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	AL37	07/11/2019			Index Future	668.0330	668.0330	668.3290	668.3290	0.044	0.0000	0.0000	0
2019/09/09	AL37	06/02/2020			Index Future	680.0130	680.0130	680.3160	680.3160	0.045	0.0000	0.0000	0
2019/09/09	AL37	07/05/2020			Index Future	692.5250	692.5250	692.8330	692.8330	0.044	0.0000	0.0000	0
2019/09/09	AL7T	07/11/2019			Index Future	779.4700	779.4700	780.2550	780.2550	0.101	0.0000	0.0000	120
2019/09/09	AL7T	06/02/2020			Index Future	793.4490	793.4490	794.2490	794.2490	0.101	0.0000	0.0000	0
2019/09/09	AL7T	07/05/2020			Index Future	808.0480	808.0480	808.8630	808.8630	0.101	0.0000	0.0000	0
2019/09/09	ALBI	07/11/2019			Index Future	697.3460	697.3460	697.9420	697.9420	0.085	0.0000	0.0000	220
2019/09/09	ALBI	06/02/2020			Index Future	709.8520	709.8520	710.4610	710.4610	0.086	0.0000	0.0000	0
2019/09/09	ALBI	07/05/2020			Index Future	722.9130	722.9130	723.5320	723.5320	0.086	0.0000	0.0000	0
2019/09/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	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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2019/09/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/09	ES33	07/11/2019			Bond Future	10.8116	77.6758	10.8002	77.7429	(0.106)	0.0000	0.0000	350
2019/09/09	ES33	06/02/2020			Bond Future	10.9288	79.0688	10.9170	79.1372	(0.109)	0.0000	0.0000	0
2019/09/09	ES33	07/05/2020			Bond Future	11.0417	76.7298	11.0294	76.7994	(0.111)	0.0000	0.0000	0

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2019/09/09	ES42	07/11/2019			Bond Future	11.1667	78.6097	11.1603	78.6523	(0.057)	0.0000	0.0000	4,919
2019/09/09	ES42	06/02/2020			Bond Future	11.2792	80.0193	11.2726	80.0627	(0.059)	0.0000	0.0000	0
2019/09/09	ES42	07/05/2020			Bond Future	11.3922	77.2271	11.3853	77.2714	(0.060)	0.0000	0.0000	0
2019/09/09	GOVI	07/11/2019	672.90	Call	GOVI	174,600.0000	17.4600	180,660.0000	18.0660	3.471	0	0	0
2019/09/09	GOVI	07/11/2019			GOVI	690.3600	690.3600	690.9660	690.9660	0.088	0.0000	0.0000	1,198
2019/09/09	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/09	GOVI	07/11/2019	672.91	Call	GOVI	174,500.0000	17.4500	180,560.0000	18.0560	3.473	0	0	0
2019/09/09	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/09	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/09	GOVI	07/11/2019	672.92	Call	GOVI	174,400.0000	17.4400	180,460.0000	18.0460	3.475	0	0	0
2019/09/09	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	2,190.0000	0.2190	100.000	0	0	0
2019/09/09	GOVI	06/02/2020	703.15	Put	GOVI	4,090.0000	0.4090	0.0000	0.0000	(100.000)	0	0	0
2019/09/09	GOVI	06/02/2020			GOVI	702.7410	702.7410	703.3590	703.3590	0.088	0.0000	0.0000	0
2019/09/09	GOVI	06/02/2020	703.14	Put	GOVI	3,990.0000	0.3990	0.0000	0.0000	(100.000)	0	0	0
2019/09/09	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	2,090.0000	0.2090	100.000	0	0	0
2019/09/09	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	2,290.0000	0.2290	100.000	0	0	0
2019/09/09	GOVI	06/02/2020	703.13	Put	GOVI	3,890.0000	0.3890	0.0000	0.0000	(100.000)	0	0	0
2019/09/09	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/09	GOVI	07/05/2020			GOVI	715.6710	715.6710	716.3000	716.3000	0.088	0.0000	0.0000	0
2019/09/09	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/09	GOVI	07/05/2020	720.00	Put	GOVI	43,290.0000	4.3290	37,000.0000	3.7000	(14.530)	0	0	0
2019/09/09	GOVI	07/05/2020	719.98	Put	GOVI	43,090.0000	4.3090	36,800.0000	3.6800	(14.597)	0	0	0
2019/09/09	GOVI	07/05/2020	719.99	Put	GOVI	43,190.0000	4.3190	36,900.0000	3.6900	(14.564)	0	0	0
2019/09/09	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/09	IGOV	07/11/2019			Index Future	262.6520	262.6520	262.4050	262.4050	(0.094)	0.0000	0.0000	1,017
2019/09/09	IGOV	06/02/2020			Index Future	267.4260	267.4260	267.1750	267.1750	(0.094)	0.0000	0.0000	0
2019/09/09	IGOV	07/05/2020			Index Future	272.4100	272.4100	272.1540	272.1540	(0.094)	0.0000	0.0000	0
2019/09/09	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/09/09	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/09	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/09	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/09/09	IS02	22/06/2020			Interest Rate Swap	101.9300	101.9300	101.9300	101.9300	0.000	0.0000	0.0000	0
2019/09/09	IS02	21/09/2020			Interest Rate Swap	98.7200	98.7200	98.7100	98.7100	(0.010)	0.0000	0.0000	0
2019/09/09	IS05	17/12/2020			Interest Rate Swap	95.2900	95.2900	95.2800	95.2800	(0.010)	0.0000	0.0000	0
2019/09/09	IS05	16/03/2021			Interest Rate Swap	94.2300	94.2300	94.2100	94.2100	(0.021)	0.0000	0.0000	0
2019/09/09	IS05	15/06/2021			Interest Rate Swap	93.1200	93.1200	93.1000	93.1000	(0.021)	0.0000	0.0000	0
2019/09/09	IS05	21/09/2021			Interest Rate Swap	92.9800	92.9800	92.9400	92.9400	(0.043)	0.0000	0.0000	0
2019/09/09	IS05	21/12/2021			Interest Rate Swap	94.9200	94.9200	94.8700	94.8700	(0.053)	0.0000	0.0000	51
2019/09/09	IS05	15/03/2022			Interest Rate Swap	94.8100	94.8100	94.7700	94.7700	(0.042)	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
2019/09/09	IS05	21/06/2022			Interest Rate Swap	95.7500	95.7500	95.7200	95.7200	(0.031)	0.0000	0.0000	0
2019/09/09	IS05	20/09/2022			Interest Rate Swap	99.4600	99.4600	99.4300	99.4300	(0.030)	0.0000	0.0000	0
2019/09/09	IS05	20/12/2022			Interest Rate Swap	100.5000	100.5000	100.4700	100.4700	(0.030)	0.0000	0.0000	0
2019/09/09	IS05	22/03/2023			Interest Rate Swap	93.5700	93.5700	93.5400	93.5400	(0.032)	0.0000	0.0000	0
2019/09/09	IS05	20/06/2023			Interest Rate Swap	99.4800	99.4800	99.4400	99.4400	(0.040)	0.0000	0.0000	0
2019/09/09	IS05	19/09/2023			Interest Rate Swap	94.7100	94.7100	94.6700	94.6700	(0.042)	0.0000	0.0000	0
2019/09/09	IS10	17/12/2025			Interest Rate Swap	89.7700	89.7700	89.7400	89.7400	(0.033)	0.0000	0.0000	0
2019/09/09	IS10	16/03/2026			Interest Rate Swap	86.5600	86.5600	86.5300	86.5300	(0.035)	0.0000	0.0000	0
2019/09/09	IS10	15/06/2026			Interest Rate Swap	85.1400	85.1400	85.1200	85.1200	(0.023)	0.0000	0.0000	0
2019/09/09	IS10	21/09/2026			Interest Rate Swap	87.2500	87.2500	87.2300	87.2300	(0.023)	0.0000	0.0000	0
2019/09/09	IS10	21/12/2026			Interest Rate Swap	91.0700	91.0700	91.0400	91.0400	(0.033)	0.0000	0.0000	0
2019/09/09	IS10	15/03/2027			Interest Rate Swap	89.5200	89.5200	89.4700	89.4700	(0.056)	0.0000	0.0000	0
2019/09/09	IS10	21/06/2027			Interest Rate Swap	91.5900	91.5900	91.5200	91.5200	(0.076)	0.0000	0.0000	0
2019/09/09	IS10	20/09/2027			Interest Rate Swap	97.1200	97.1200	97.0400	97.0400	(0.082)	0.0000	0.0000	0
2019/09/09	IS10	20/12/2027			Interest Rate Swap	97.4400	97.4400	97.3600	97.3600	(0.082)	0.0000	0.0000	0
2019/09/09	IS10	22/03/2028			Interest Rate Swap	90.7200	90.7200	90.6400	90.6400	(0.088)	0.0000	0.0000	0
2019/09/09	IS10	20/06/2028			Interest Rate Swap	98.0800	98.0800	98.0100	98.0100	(0.071)	0.0000	0.0000	0
2019/09/09	IS10	19/09/2028			Interest Rate Swap	91.4100	91.4100	91.3400	91.3400	(0.077)	0.0000	0.0000	0
2019/09/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/09	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/09	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/09	R023	07/11/2019	7.98	Call	Bond Future	2,063.8800	2.0639	2,088.6600	2.0887	1.201	0	0	0
2019/09/09	R023	07/11/2019			Bond Future	7.2778	102.9090	7.2671	102.9403	(0.148)	0.0000	0.0000	53,397
2019/09/09	R023	07/11/2019	7.99	Call	Bond Future	2,090.9900	2.0910	2,115.9100	2.1159	1.192	0	0	0
2019/09/09	R023	07/11/2019	7.98	Put	Bond Future	43.8400	0.0438	37.3300	0.0373	(14.849)	0	0	0
2019/09/09	R023	07/11/2019	7.99	Put	Bond Future	42.5500	0.0425	36.1800	0.0362	(14.971)	0	0	0
2019/09/09	R023	07/11/2019	8.00	Call	Bond Future	2,118.0800	2.1181	2,143.1500	2.1431	1.184	0	0	0
2019/09/09	R023	07/11/2019	8.00	Put	Bond Future	41.2400	0.0412	35.0200	0.0350	(15.082)	0	0	0
2019/09/09	R023	06/02/2020	7.54	Call	Bond Future	1,169.5200	1.1695	1,182.9200	1.1829	1.146	0	0	0
2019/09/09	R023	06/02/2020			Bond Future	7.2853	104.7546	7.2736	104.7865	(0.162)	0.0000	0.0000	0
2019/09/09	R023	06/02/2020	7.52	Call	Bond Future	1,131.0900	1.1311	1,144.1600	1.1442	1.156	0	0	0
2019/09/09	R023	06/02/2020	7.52	Put	Bond Future	497.5300	0.4975	478.6900	0.4787	(3.787)	0	0	0
2019/09/09	R023	06/02/2020	7.54	Put	Bond Future	482.1800	0.4822	463.6700	0.4637	(3.839)	0	0	0
2019/09/09	R023	06/02/2020	7.53	Call	Bond Future	1,150.2500	1.1503	1,163.4800	1.1635	1.150	0	0	0
2019/09/09	R023	06/02/2020	7.53	Put	Bond Future	489.8000	0.4898	471.1200	0.4711	(3.814)	0	0	0
2019/09/09	R023	07/05/2020	6.91	Put	Bond Future	1,341.7100	1.3417	1,315.6100	1.3156	(1.945)	0	0	0
2019/09/09	R023	07/05/2020			Bond Future	7.2623	102.7492	7.2494	102.7817	(0.178)	0.0000	0.0000	0
2019/09/09	R023	07/05/2020	6.90	Call	Bond Future	440.2800	0.4403	446.5300	0.4465	1.420	0	0	0
2019/09/09	R023	07/05/2020	6.90	Put	Bond Future	1,356.3900	1.3564	1,330.1700	1.3302	(1.933)	0	0	0
2019/09/09	R023	07/05/2020	6.91	Call	Bond Future	451.0300	0.4510	457.4000	0.4574	1.412	0	0	0
2019/09/09	R023	07/05/2020	6.89	Call	Bond Future	429.6800	0.4297	435.8100	0.4358	1.427	0	0	0
2019/09/09	R023	07/05/2020	6.89	Put	Bond Future	1,371.2100	1.3712	1,344.8700	1.3449	(1.921)	0	0	0

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2019/09/09	R035	07/11/2019	9.88	Call	Bond Future	3,334.9700	3.3350	3,389.4200	3.3894	1.633	0	0	0
2019/09/09	R035	07/11/2019	9.89	Call	Bond Future	3,390.1600	3.3902	3,445.5500	3.4456	1.634	0	0	0
2019/09/09	R035	07/11/2019	9.87	Put	Bond Future	792.7000	0.7927	722.6000	0.7226	(8.843)	0	0	0
2019/09/09	R035	07/11/2019	10.21	Put	Bond Future	344.6000	0.3446	302.9800	0.3030	(12.078)	0	0	3,500
2019/09/09	R035	07/11/2019			Bond Future	9.5387	96.4793	9.5226	96.6029	(0.169)	0.0000	0.0000	94,357
2019/09/09	R035	07/11/2019	9.89	Put	Bond Future	755.6800	0.7557	687.4600	0.6875	(9.028)	0	0	0
2019/09/09	R035	07/11/2019	9.87	Call	Bond Future	3,280.1000	3.2801	3,333.6100	3.3336	1.631	0	0	0
2019/09/09	R035	07/11/2019	8.92	Put	Bond Future	5,111.3400	5.1113	4,983.7100	4.9837	(2.497)	0	0	0
2019/09/09	R035	07/11/2019	8.92	Call	Bond Future	195.9400	0.1959	191.9200	0.1919	(2.052)	0	0	3,500
2019/09/09	R035	07/11/2019	9.52	Put	Bond Future	1,766.4500	1.7665	1,663.2800	1.6633	(5.841)	0	0	0
2019/09/09	R035	07/11/2019	9.52	Call	Bond Future	1,622.9700	1.6230	1,643.4100	1.6434	1.259	0	0	3,500
2019/09/09	R035	07/11/2019	9.88	Put	Bond Future	773.9900	0.7740	704.8300	0.7048	(8.936)	0	0	0
2019/09/09	R035	07/11/2019	10.21	Call	Bond Future	5,286.1100	5.2861	5,368.1000	5.3681	1.551	0	0	0
2019/09/09	R035	06/02/2020	9.60	Call	Bond Future	2,745.6600	2.7457	2,782.6800	2.7827	1.348	0	0	0
2019/09/09	R035	06/02/2020	9.61	Put	Bond Future	2,801.7400	2.8017	2,713.3900	2.7134	(3.153)	0	0	0
2019/09/09	R035	06/02/2020			Bond Future	9.6122	98.2095	9.5955	98.3354	(0.174)	0.0000	0.0000	0
2019/09/09	R035	06/02/2020	9.60	Put	Bond Future	2,837.9700	2.8380	2,749.0900	2.7491	(3.132)	0	0	0
2019/09/09	R035	06/02/2020	9.61	Call	Bond Future	2,784.8500	2.7849	2,822.4000	2.8224	1.348	0	0	0
2019/09/09	R035	06/02/2020	9.59	Call	Bond Future	2,706.7400	2.7067	2,743.2400	2.7432	1.348	0	0	0
2019/09/09	R035	06/02/2020	9.59	Put	Bond Future	2,874.5600	2.8746	2,785.1600	2.7852	(3.110)	0	0	0
2019/09/09	R035	07/05/2020	9.75	Call	Bond Future	3,859.2000	3.8592	3,907.1500	3.9071	1.242	0	0	5,000
2019/09/09	R035	07/05/2020	10.75	Put	Bond Future	1,231.4700	1.2315	1,187.8300	1.1878	(3.544)	0	0	5,000
2019/09/09	R035	07/05/2020	9.48	Put	Bond Future	4,319.5000	4.3195	4,228.0800	4.2281	(2.116)	0	0	0
2019/09/09	R035	07/05/2020	9.47	Call	Bond Future	2,808.5900	2.8086	2,844.9700	2.8450	1.295	0	0	0
2019/09/09	R035	07/05/2020			Bond Future	9.6764	95.5129	9.6592	95.6411	(0.178)	0.0000	0.0000	0
2019/09/09	R035	07/05/2020	9.11	Put	Bond Future	6,042.6500	6.0426	5,937.3700	5.9374	(1.742)	0	0	0
2019/09/09	R035	07/05/2020	9.11	Call	Bond Future	1,693.6400	1.6936	1,716.5600	1.7166	1.353	0	0	5,000
2019/09/09	R035	07/05/2020	9.75	Put	Bond Future	3,315.0400	3.3150	3,234.7900	3.2348	(2.421)	0	0	0
2019/09/09	R035	07/05/2020	10.75	Call	Bond Future	8,735.9800	8.7360	8,820.5400	8.8205	0.968	0	0	0
2019/09/09	R035	07/05/2020	9.48	Call	Bond Future	2,843.4800	2.8435	2,880.2600	2.8803	1.293	0	0	0
2019/09/09	R035	07/05/2020	9.47	Put	Bond Future	4,360.6500	4.3606	4,268.8300	4.2688	(2.106)	0	0	0
2019/09/09	R035	07/05/2020	9.49	Call	Bond Future	2,878.9000	2.8789	2,916.0800	2.9161	1.291	0	0	0
2019/09/09	R035	07/05/2020	9.49	Put	Bond Future	4,278.9700	4.2790	4,187.9500	4.1880	(2.127)	0	0	0
2019/09/09	R035	06/08/2020	9.00	Put	Bond Future	8,120.2100	8.1202	8,015.0000	8.0150	(1.296)	0	0	0
2019/09/09	R035	06/08/2020	9.92	Put	Bond Future	4,304.1200	4.3041	4,225.8900	4.2259	(1.818)	0	0	0
2019/09/09	R035	06/08/2020			Bond Future	9.7405	97.2883	9.7226	97.4190	(0.183)	0.0000	0.0000	0
2019/09/09	R035	06/08/2020	9.00	Call	Bond Future	2,463.4200	2.4634	2,488.8700	2.4889	1.033	0	0	24,761
2019/09/09	R035	06/08/2020	9.92	Call	Bond Future	5,605.1600	5.6052	5,657.5900	5.6576	0.935	0	0	0
2019/09/09	R035	06/08/2020	9.93	Call	Bond Future	5,645.5600	5.6456	5,698.3000	5.6983	0.934	0	0	0
2019/09/09	R035	06/08/2020	9.91	Put	Bond Future	4,335.6000	4.3356	4,257.0600	4.2571	(1.812)	0	0	0
2019/09/09	R035	06/08/2020	9.93	Put	Bond Future	4,272.8300	4.2728	4,194.9100	4.1949	(1.824)	0	0	0
2019/09/09	R035	06/08/2020	9.91	Call	Bond Future	5,564.8700	5.5649	5,616.9900	5.6170	0.937	0	0	0
2019/09/09	R186	07/11/2019	8.23	Call	Bond Future	1,273.0300	1.2730	1,298.8800	1.2989	2.031	0	0	4,955
2019/09/09	R186	07/11/2019	8.94	Call	Bond Future	4,423.2700	4.4233	4,499.2200	4.4992	1.717	0	0	0
2019/09/09	R186	07/11/2019	8.20	Call	Bond Future	1,177.7900	1.1778	1,201.1800	1.2012	1.986	0	0	0
2019/09/09	R186	07/11/2019			Bond Future	8.1655	116.5151	8.1495	116.6068	(0.196)	0.0000	0.0000	127,434

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
2019/09/09	R186	07/11/2019	8.25	Put	Bond Future	855.8200	0.8558	791.6100	0.7916	(7.503)	0	0	3,750
2019/09/09	R186	07/11/2019	8.25	Call	Bond Future	1,338.7100	1.3387	1,366.2500	1.3663	2.057	0	0	3,750
2019/09/09	R186	07/11/2019	8.73	Call	Bond Future	3,371.1200	3.3711	3,436.4700	3.4365	1.939	0	0	0
2019/09/09	R186	07/11/2019	8.73	Put	Bond Future	196.4400	0.1964	170.0400	0.1700	(13.439)	0	0	4,955
2019/09/09	R186	07/11/2019	8.94	Put	Bond Future	97.1500	0.0971	81.3500	0.0813	(16.264)	0	0	0
2019/09/09	R186	07/11/2019	8.23	Put	Bond Future	904.1400	0.9041	838.2400	0.8382	(7.289)	0	0	0
2019/09/09	R186	07/11/2019	8.20	Put	Bond Future	980.1800	0.9802	911.8200	0.9118	(6.974)	0	0	7,500
2019/09/09	R186	07/11/2019	8.95	Call	Bond Future	4,474.4600	4.4745	4,550.8100	4.5508	1.706	0	0	0
2019/09/09	R186	07/11/2019	8.96	Put	Bond Future	90.7600	0.0908	75.7600	0.0758	(16.527)	0	0	0
2019/09/09	R186	07/11/2019	8.95	Put	Bond Future	93.9100	0.0939	78.5100	0.0785	(16.399)	0	0	0
2019/09/09	R186	07/11/2019	8.96	Call	Bond Future	4,525.7200	4.5257	4,602.4700	4.6025	1.696	0	0	0
2019/09/09	R186	06/02/2020	8.11	Put	Bond Future	2,115.4200	2.1154	2,047.4100	2.0474	(3.215)	0	0	0
2019/09/09	R186	06/02/2020	8.50	Call	Bond Future	2,801.4100	2.8014	2,843.9700	2.8440	1.519	0	0	0
2019/09/09	R186	06/02/2020	8.57	Call	Bond Future	3,066.8300	3.0668	3,112.3200	3.1123	1.483	0	0	0
2019/09/09	R186	06/02/2020			Bond Future	8.2097	113.3006	8.1929	113.3941	(0.205)	0.0000	0.0000	0
2019/09/09	R186	06/02/2020	8.11	Call	Bond Future	1,560.0400	1.5600	1,585.5000	1.5855	1.632	0	0	1,007
2019/09/09	R186	06/02/2020	8.55	Call	Bond Future	2,990.0900	2.9901	3,034.7400	3.0347	1.493	0	0	0
2019/09/09	R186	06/02/2020	8.55	Put	Bond Future	1,121.6900	1.1217	1,072.8700	1.0729	(4.352)	0	0	0
2019/09/09	R186	06/02/2020	9.00	Put	Bond Future	586.7700	0.5868	554.5300	0.5545	(5.494)	0	0	1,007
2019/09/09	R186	06/02/2020	8.50	Put	Bond Future	1,205.0500	1.2050	1,154.1400	1.1541	(4.225)	0	0	1,007
2019/09/09	R186	06/02/2020	8.57	Put	Bond Future	1,089.8600	1.0899	1,041.8800	1.0419	(4.402)	0	0	0
2019/09/09	R186	06/02/2020	9.00	Call	Bond Future	4,865.1400	4.8651	4,926.3700	4.9264	1.259	0	0	0
2019/09/09	R186	06/02/2020	8.56	Call	Bond Future	3,028.3700	3.0284	3,073.4400	3.0734	1.488	0	0	0
2019/09/09	R186	06/02/2020	8.56	Put	Bond Future	1,105.6700	1.1057	1,057.2700	1.0573	(4.377)	0	0	0
2019/09/09	R186	07/05/2020	8.93	Call	Bond Future	4,742.2500	4.7423	4,797.8100	4.7978	1.172	0	0	0
2019/09/09	R186	07/05/2020	8.28	Put	Bond Future	2,204.5300	2.2045	2,145.2600	2.1453	(2.689)	0	0	0
2019/09/09	R186	07/05/2020	8.09	Put	Bond Future	2,682.5200	2.6825	2,616.7900	2.6168	(2.450)	0	0	0
2019/09/09	R186	07/05/2020			Bond Future	8.2477	115.3855	8.2300	115.4807	(0.214)	0.0000	0.0000	0
2019/09/09	R186	07/05/2020	8.08	Call	Bond Future	1,804.1300	1.8041	1,833.1900	1.8332	1.611	0	0	0
2019/09/09	R186	07/05/2020	8.08	Put	Bond Future	2,710.2100	2.7102	2,644.1500	2.6442	(2.437)	0	0	0
2019/09/09	R186	07/05/2020	8.93	Put	Bond Future	1,151.5200	1.1515	1,111.9600	1.1120	(3.435)	0	0	6,000
2019/09/09	R186	07/05/2020	8.28	Call	Bond Future	2,377.7800	2.3778	2,413.6300	2.4136	1.508	0	0	6,000
2019/09/09	R186	07/05/2020	8.09	Call	Bond Future	1,830.7300	1.8307	1,860.1200	1.8601	1.605	0	0	0
2019/09/09	R186	07/05/2020	8.07	Call	Bond Future	1,777.3700	1.7774	1,806.0900	1.8061	1.616	0	0	0
2019/09/09	R186	07/05/2020	8.07	Put	Bond Future	2,737.7600	2.7378	2,671.3600	2.6714	(2.425)	0	0	0
2019/09/09	R186	07/05/2020	7.60	Put	Bond Future	4,296.4100	4.2964	4,215.4500	4.2155	(1.884)	0	0	0
2019/09/09	R186	07/05/2020	7.60	Call	Bond Future	744.9400	0.7449	759.1000	0.7591	1.901	0	0	6,000
2019/09/09	R197	07/11/2019			Bond Future	309.0169	309.0169	309.0101	309.0101	(0.002)	0.0000	0.0000	2,507
2019/09/09	R197	06/02/2020			Bond Future	306.9757	306.9757	306.9690	306.9690	(0.002)	0.0000	0.0000	40
2019/09/09	R197	07/05/2020			Bond Future	312.6962	312.6962	312.6893	312.6893	(0.002)	0.0000	0.0000	0
2019/09/09	R202	07/11/2019			Bond Future	233.8054	233.8054	233.5465	233.5465	(0.111)	0.0000	0.0000	9,089
2019/09/09	R202	06/02/2020			Bond Future	233.9877	233.9877	233.7241	233.7241	(0.113)	0.0000	0.0000	0
2019/09/09	R202	07/05/2020			Bond Future	238.3480	238.3480	238.0794	238.0794	(0.113)	0.0000	0.0000	0
2019/09/09	R207	07/11/2019	2.08	Put	Bond Future	811.3900	0.8114	812.2000	0.8122	0.100	0	0	0
2019/09/09	R207	07/11/2019			Bond Future	6.6139	102.4370	6.6184	102.4362	0.068	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
2019/09/09	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/09	R207	07/11/2019	2.07	Put	Bond Future	813.1900	0.8132	814.0000	0.8140	0.100	0	0	0
2019/09/09	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/09	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/09	R207	07/11/2019	2.06	Put	Bond Future	815.0000	0.8150	815.8100	0.8158	0.099	0	0	0
2019/09/09	R208	07/11/2019	6.83	Call	Bond Future	402.8700	0.4029	399.1300	0.3991	(0.928)	0	0	0
2019/09/09	R208	07/11/2019	6.82	Put	Bond Future	38.9700	0.0390	36.7300	0.0367	(5.748)	0	0	0
2019/09/09	R208	07/11/2019			Bond Future	6.5492	101.0446	6.5504	101.0431	0.018	0.0000	0.0000	10,069
2019/09/09	R208	07/11/2019	6.84	Call	Bond Future	414.1300	0.4141	410.4300	0.4104	(0.893)	0	0	0
2019/09/09	R208	07/11/2019	6.84	Put	Bond Future	35.5700	0.0356	33.4100	0.0334	(6.073)	0	0	0
2019/09/09	R208	07/11/2019	6.83	Put	Bond Future	37.2900	0.0373	35.0900	0.0351	(5.900)	0	0	0
2019/09/09	R208	07/11/2019	6.82	Call	Bond Future	391.5600	0.3916	387.7800	0.3878	(0.965)	0	0	0
2019/09/09	R208	06/02/2020	6.13	Put	Bond Future	332.8300	0.3328	332.7000	0.3327	(0.039)	0	0	0
2019/09/09	R208	06/02/2020	6.12	Call	Bond Future	55.8200	0.0558	54.2600	0.0543	(2.795)	0	0	0
2019/09/09	R208	06/02/2020			Bond Future	6.3827	102.8566	6.3840	102.8551	0.021	0.0000	0.0000	0
2019/09/09	R208	06/02/2020	6.13	Call	Bond Future	58.8700	0.0589	57.2600	0.0573	(2.735)	0	0	0
2019/09/09	R208	06/02/2020	6.12	Put	Bond Future	340.6500	0.3406	340.5700	0.3406	(0.023)	0	0	0
2019/09/09	R208	06/02/2020	6.14	Call	Bond Future	62.2300	0.0622	60.5800	0.0606	(2.651)	0	0	0
2019/09/09	R208	06/02/2020	6.14	Put	Bond Future	325.3300	0.3253	325.1600	0.3252	(0.052)	0	0	0
2019/09/09	R208	07/05/2020	4.81	Call	Bond Future	0.5000	0.0005	0.4700	0.0005	(6.000)	0	0	0
2019/09/09	R208	07/05/2020	4.80	Put	Bond Future	1,092.9200	1.0929	1,094.4200	1.0944	0.137	0	0	0
2019/09/09	R208	07/05/2020			Bond Future	6.0673	101.3456	6.0691	101.3441	0.030	0.0000	0.0000	0
2019/09/09	R208	07/05/2020	4.82	Call	Bond Future	0.5400	0.0005	0.5000	0.0005	(7.407)	0	0	0
2019/09/09	R208	07/05/2020	4.82	Put	Bond Future	1,075.6000	1.0756	1,077.1000	1.0771	0.139	0	0	0
2019/09/09	R208	07/05/2020	4.81	Put	Bond Future	1,084.2500	1.0842	1,085.7600	1.0858	0.139	0	0	0
2019/09/09	R208	07/05/2020	4.80	Call	Bond Future	0.4700	0.0005	0.4300	0.0004	(8.511)	0	0	0
2019/09/09	R209	07/11/2019	9.82	Call	Bond Future	2,589.9800	2.5900	2,607.2900	2.6073	0.668	0	0	0
2019/09/09	R209	07/11/2019	9.77	Put	Bond Future	865.7600	0.8658	808.4700	0.8085	(6.617)	0	0	8,000
2019/09/09	R209	07/11/2019	9.33	Call	Bond Future	857.7400	0.8577	850.7600	0.8508	(0.814)	0	0	8,000
2019/09/09	R209	07/11/2019			Bond Future	9.5372	73.7448	9.5263	73.8164	(0.114)	0.0000	0.0000	89,289
2019/09/09	R209	07/11/2019	9.80	Call	Bond Future	2,500.1500	2.5001	2,516.2300	2.5162	0.643	0	0	0
2019/09/09	R209	07/11/2019	9.80	Put	Bond Future	807.7400	0.8077	752.3000	0.7523	(6.864)	0	0	0
2019/09/09	R209	07/11/2019	9.50	Put	Bond Future	1,587.6000	1.5876	1,515.1400	1.5151	(4.564)	0	0	0
2019/09/09	R209	07/11/2019	9.50	Call	Bond Future	1,343.2000	1.3432	1,342.2600	1.3423	(0.070)	0	0	5,000
2019/09/09	R209	07/11/2019	8.92	Put	Bond Future	4,394.6100	4.3946	4,315.4000	4.3154	(1.802)	0	0	0
2019/09/09	R209	07/11/2019	8.92	Call	Bond Future	184.5700	0.1846	176.8800	0.1769	(4.166)	0	0	8,000
2019/09/09	R209	07/11/2019	9.82	Put	Bond Future	771.1100	0.7711	716.9000	0.7169	(7.030)	0	0	0
2019/09/09	R209	07/11/2019	9.77	Call	Bond Future	2,367.8500	2.3678	2,382.0800	2.3821	0.601	0	0	0
2019/09/09	R209	07/11/2019	9.33	Put	Bond Future	2,233.5800	2.2336	2,155.0800	2.1551	(3.515)	0	0	0
2019/09/09	R209	07/11/2019	9.81	Call	Bond Future	2,544.9200	2.5449	2,561.6100	2.5616	0.656	0	0	0
2019/09/09	R209	07/11/2019	9.81	Put	Bond Future	789.2400	0.7892	734.4100	0.7344	(6.947)	0	0	0
2019/09/09	R209	06/02/2020	9.52	Put	Bond Future	2,763.0000	2.7630	2,701.0200	2.7010	(2.243)	0	0	0
2019/09/09	R209	06/02/2020			Bond Future	9.5997	75.0673	9.5884	75.1401	(0.117)	0.0000	0.0000	0
2019/09/09	R209	06/02/2020	9.51	Call	Bond Future	2,212.4700	2.2125	2,223.0900	2.2231	0.480	0	0	0
2019/09/09	R209	06/02/2020	9.51	Put	Bond Future	2,796.1800	2.7962	2,733.9300	2.7339	(2.226)	0	0	0
2019/09/09	R209	06/02/2020	9.52	Call	Bond Future	2,244.7200	2.2447	2,255.6100	2.2556	0.485	0	0	0

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2019/09/09	R209	06/02/2020	9.50	Call	Bond Future	2,180.6500	2.1806	2,191.0000	2.1910	0.475	0	0	0
2019/09/09	R209	06/02/2020	9.50	Put	Bond Future	2,829.8800	2.8299	2,767.3600	2.7674	(2.209)	0	0	0
2019/09/09	R209	07/05/2020	9.47	Call	Bond Future	2,503.6500	2.5037	2,518.9900	2.5190	0.613	0	0	0
2019/09/09	R209	07/05/2020			Bond Future	9.6591	73.2970	9.6475	73.3713	(0.120)	0.0000	0.0000	0
2019/09/09	R209	07/05/2020	9.45	Call	Bond Future	2,442.0600	2.4421	2,456.9700	2.4570	0.611	0	0	0
2019/09/09	R209	07/05/2020	9.45	Put	Bond Future	3,798.1100	3.7981	3,738.8100	3.7388	(1.561)	0	0	0
2019/09/09	R209	07/05/2020	9.47	Put	Bond Future	3,728.4600	3.7285	3,669.5900	3.6696	(1.579)	0	0	0
2019/09/09	R209	07/05/2020	9.46	Call	Bond Future	2,472.8800	2.4729	2,488.0000	2.4880	0.611	0	0	0
2019/09/09	R209	07/05/2020	9.46	Put	Bond Future	3,763.2700	3.7633	3,704.1800	3.7042	(1.570)	0	0	0
2019/09/09	R210	07/11/2019			Bond Future	189.7348	189.7348	189.7333	189.7333	(0.001)	0.0000	0.0000	2,132
2019/09/09	R210	06/02/2020			Bond Future	193.1834	193.1834	193.1820	193.1820	(0.001)	0.0000	0.0000	0
2019/09/09	R210	07/05/2020			Bond Future	194.1331	194.1331	194.1316	194.1316	(0.001)	0.0000	0.0000	0
2019/09/09	R212	07/11/2019			Bond Future	162.6125	162.6125	162.5899	162.5899	(0.014)	0.0000	0.0000	6,684
2019/09/09	R212	06/02/2020			Bond Future	163.3224	163.3224	163.2995	163.2995	(0.014)	0.0000	0.0000	0
2019/09/09	R212	07/05/2020			Bond Future	166.3659	166.3659	166.3426	166.3426	(0.014)	0.0000	0.0000	0
2019/09/09	R213	07/11/2019	9.59	Put	Bond Future	394.2100	0.3942	351.6000	0.3516	(10.809)	0	0	0
2019/09/09	R213	07/11/2019	9.58	Call	Bond Future	3,419.8400	3.4198	3,477.5600	3.4776	1.688	0	0	0
2019/09/09	R213	07/11/2019			Bond Future	9.0884	86.8322	9.0723	86.9333	(0.177)	0.0000	0.0000	18,654
2019/09/09	R213	07/11/2019	9.59	Call	Bond Future	3,469.4000	3.4694	3,527.8200	3.5278	1.684	0	0	0
2019/09/09	R213	07/11/2019	9.58	Put	Bond Future	404.5100	0.4045	361.2000	0.3612	(10.707)	0	0	0
2019/09/09	R213	07/11/2019	9.60	Call	Bond Future	3,519.1300	3.5191	3,578.2500	3.5782	1.680	0	0	0
2019/09/09	R213	07/11/2019	9.60	Put	Bond Future	384.1500	0.3841	342.2400	0.3422	(10.910)	0	0	0
2019/09/09	R213	06/02/2020	9.27	Call	Bond Future	2,641.7600	2.6418	2,677.9100	2.6779	1.368	0	0	0
2019/09/09	R213	06/02/2020	9.26	Put	Bond Future	1,954.3400	1.9543	1,887.1400	1.8871	(3.439)	0	0	0
2019/09/09	R213	06/02/2020			Bond Future	9.1538	88.3894	9.1371	88.4923	(0.182)	0.0000	0.0000	0
2019/09/09	R213	06/02/2020	9.28	Call	Bond Future	2,677.3500	2.6774	2,713.9500	2.7139	1.367	0	0	0
2019/09/09	R213	06/02/2020	9.28	Put	Bond Future	1,903.0200	1.9030	1,836.7200	1.8367	(3.484)	0	0	0
2019/09/09	R213	06/02/2020	9.27	Put	Bond Future	1,928.4300	1.9284	1,861.6800	1.8617	(3.461)	0	0	0
2019/09/09	R213	06/02/2020	9.26	Call	Bond Future	2,606.6100	2.6066	2,642.3100	2.6423	1.370	0	0	0
2019/09/09	R213	07/05/2020	9.01	Put	Bond Future	3,447.6800	3.4477	3,373.0200	3.3730	(2.166)	0	0	0
2019/09/09	R213	07/05/2020	9.00	Call	Bond Future	2,197.2000	2.1972	2,226.9400	2.2269	1.354	0	0	0
2019/09/09	R213	07/05/2020			Bond Future	9.2093	86.4636	9.1921	86.5683	(0.187)	0.0000	0.0000	0
2019/09/09	R213	07/05/2020	9.01	Call	Bond Future	2,226.1300	2.2261	2,256.2100	2.2562	1.351	0	0	0
2019/09/09	R213	07/05/2020	9.00	Put	Bond Future	3,480.6400	3.4806	3,405.6400	3.4056	(2.155)	0	0	0
2019/09/09	R213	07/05/2020	9.02	Call	Bond Future	2,255.5300	2.2555	2,285.9500	2.2859	1.349	0	0	0
2019/09/09	R213	07/05/2020	9.02	Put	Bond Future	3,415.2500	3.4152	3,340.9300	3.3409	(2.176)	0	0	0
2019/09/09	R214	07/11/2019	10.02	Put	Bond Future	984.6600	0.9847	934.3000	0.9343	(5.114)	0	0	0
2019/09/09	R214	07/11/2019			Bond Future	9.8058	71.9682	9.7999	72.0078	(0.060)	0.0000	0.0000	15,477
2019/09/09	R214	07/11/2019	10.01	Call	Bond Future	2,368.5600	2.3686	2,357.4500	2.3575	(0.469)	0	0	0
2019/09/09	R214	07/11/2019	10.01	Put	Bond Future	1,006.3600	1.0064	955.6100	0.9556	(5.043)	0	0	0
2019/09/09	R214	07/11/2019	10.02	Call	Bond Future	2,412.4800	2.4125	2,401.7600	2.4018	(0.444)	0	0	0
2019/09/09	R214	07/11/2019	10.00	Call	Bond Future	2,324.9600	2.3250	2,313.4600	2.3135	(0.495)	0	0	0
2019/09/09	R214	07/11/2019	10.00	Put	Bond Future	1,028.4700	1.0285	977.3300	0.9773	(4.972)	0	0	0
2019/09/09	R214	06/02/2020	9.73	Call	Bond Future	2,110.5600	2.1106	2,104.0200	2.1040	(0.310)	0	0	0

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2019/09/09	R214	06/02/2020			Bond Future	9.8745		73.2589	9.8684	73.2992	(0.061)	0.0000	0.0000	0
2019/09/09	R214	06/02/2020	9.71	Call	Bond Future	2,046.6800		2.0467	2,039.9200	2.0399	(0.330)	0	0	0
2019/09/09	R214	06/02/2020	9.71	Put	Bond Future	3,161.0000		3.1610	3,113.8700	3.1139	(1.491)	0	0	0
2019/09/09	R214	06/02/2020	9.73	Put	Bond Future	3,087.9000		3.0879	3,040.9900	3.0410	(1.519)	0	0	0
2019/09/09	R214	06/02/2020	9.72	Call	Bond Future	2,078.4000		2.0784	2,071.7500	2.0718	(0.320)	0	0	0
2019/09/09	R214	06/02/2020	9.72	Put	Bond Future	3,124.1800		3.1242	3,077.1600	3.0772	(1.505)	0	0	0
2019/09/09	R214	07/05/2020	9.77	Put	Bond Future	3,875.1200		3.8751	3,833.2100	3.8332	(1.082)	0	0	0
2019/09/09	R214	07/05/2020			Bond Future	9.9349		71.3083	9.9287	71.3495	(0.063)	0.0000	0.0000	0
2019/09/09	R214	07/05/2020	9.76	Call	Bond Future	2,737.7700		2.7378	2,736.9100	2.7369	(0.031)	0	0	0
2019/09/09	R214	07/05/2020	9.76	Put	Bond Future	3,911.3300		3.9113	3,869.3200	3.8693	(1.074)	0	0	0
2019/09/09	R214	07/05/2020	9.77	Call	Bond Future	2,769.4900		2.7695	2,768.7300	2.7687	(0.027)	0	0	0
2019/09/09	R214	07/05/2020	9.75	Call	Bond Future	2,706.2400		2.7062	2,705.2700	2.7053	(0.036)	0	0	0
2019/09/09	R214	07/05/2020	9.75	Put	Bond Future	3,947.8300		3.9478	3,905.7100	3.9057	(1.067)	0	0	0
2019/09/09	R248	07/11/2019	10.02	Call	Bond Future	2,771.2300		2.7712	2,756.7900	2.7568	(0.521)	0	0	0
2019/09/09	R248	07/11/2019	10.01	Put	Bond Future	1,366.9900		1.3670	1,301.5100	1.3015	(4.790)	0	0	0
2019/09/09	R248	07/11/2019			Bond Future	9.8513		91.2951	9.8455	91.3457	(0.059)	0.0000	0.0000	86,284
2019/09/09	R248	07/11/2019	10.03	Call	Bond Future	2,825.6200		2.8256	2,811.6800	2.8117	(0.493)	0	0	0
2019/09/09	R248	07/11/2019	10.03	Put	Bond Future	1,307.6600		1.3077	1,243.1600	1.2432	(4.932)	0	0	0
2019/09/09	R248	07/11/2019	10.02	Put	Bond Future	1,337.0400		1.3370	1,272.0400	1.2720	(4.861)	0	0	0
2019/09/09	R248	07/11/2019	10.01	Call	Bond Future	2,717.2600		2.7173	2,702.3400	2.7023	(0.549)	0	0	0
2019/09/09	R248	06/02/2020	9.71	Put	Bond Future	4,150.6100		4.1506	4,090.7800	4.0908	(1.441)	0	0	0
2019/09/09	R248	06/02/2020			Bond Future	9.9210		92.9324	9.9150	92.9839	(0.061)	0.0000	0.0000	100
2019/09/09	R248	06/02/2020	9.71	Call	Bond Future	2,322.4700		2.3225	2,314.1500	2.3141	(0.358)	0	0	0
2019/09/09	R248	06/02/2020	9.70	Put	Bond Future	4,200.1900		4.2002	4,140.2400	4.1402	(1.427)	0	0	0
2019/09/09	R248	06/02/2020	9.72	Call	Bond Future	2,361.2300		2.3612	2,353.0500	2.3531	(0.346)	0	0	0
2019/09/09	R248	06/02/2020	9.72	Put	Bond Future	4,101.2700		4.1013	4,041.5800	4.0416	(1.455)	0	0	0
2019/09/09	R248	06/02/2020	9.70	Call	Bond Future	2,283.8100		2.2838	2,275.3700	2.2754	(0.370)	0	0	0
2019/09/09	R248	07/05/2020	9.79	Call	Bond Future	3,289.8300		3.2898	3,289.2400	3.2892	(0.018)	0	0	0
2019/09/09	R248	07/05/2020	9.77	Put	Bond Future	5,030.1800		5.0302	4,976.7700	4.9768	(1.062)	0	0	0
2019/09/09	R248	07/05/2020			Bond Future	9.9824		90.2020	9.9761	90.2546	(0.063)	0.0000	0.0000	0
2019/09/09	R248	07/05/2020	9.79	Put	Bond Future	4,934.8900		4.9349	4,881.7500	4.8818	(1.077)	0	0	0
2019/09/09	R248	07/05/2020	9.77	Call	Bond Future	3,211.0500		3.2111	3,210.1900	3.2102	(0.027)	0	0	0
2019/09/09	R248	07/05/2020	9.78	Put	Bond Future	4,982.2000		4.9822	4,928.9300	4.9289	(1.069)	0	0	0
2019/09/09	R248	07/05/2020	9.78	Call	Bond Future	3,250.1700		3.2502	3,249.4500	3.2494	(0.022)	0	0	0
2019/09/09	R248	06/08/2020	10.20	Call	Bond Future	6,290.8900		6.2909	6,296.1400	6.2961	0.083	0	0	0
2019/09/09	R248	06/08/2020			Bond Future	10.0434		91.8788	10.0370	91.9323	(0.064)	0.0000	0.0000	0
2019/09/09	R248	06/08/2020	10.18	Call	Bond Future	6,201.5200		6.2015	6,206.5100	6.2065	0.080	0	0	0
2019/09/09	R248	06/08/2020	10.18	Put	Bond Future	5,077.7600		5.0778	5,029.3100	5.0293	(0.954)	0	0	0
2019/09/09	R248	06/08/2020	9.25	Put	Bond Future	9,709.4200		9.7094	9,652.1000	9,6521	(0.590)	0	0	0
2019/09/09	R248	06/08/2020	9.25	Call	Bond Future	2,653.7400		2.6537	2,649.8600	2,6499	(0.146)	0	0	20,640
2019/09/09	R248	06/08/2020	10.20	Put	Bond Future	5,004.6800		5.0047	4,956.4900	4,9565	(0.963)	0	0	0
2019/09/09	R248	06/08/2020	10.19	Call	Bond Future	6,246.1400		6.2461	6,251.2700	6,2513	0.082	0	0	0
2019/09/09	R248	06/08/2020	10.19	Put	Bond Future	5,041.0900		5.0411	4,992.7800	4,9928	(0.958)	0	0	0

Total

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