



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 10/10/2019 TO 10/10/2019

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
2019/10/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	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
2019/10/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	2025	07/11/2019			Bond Future	137.7968	137.7968	137.8997	137.8997	0.075	0.0000	0.0000	1,461
2019/10/10	2025	06/02/2020			Bond Future	138.8311	138.8311	138.9359	138.9359	0.076	0.0000	0.0000	0
2019/10/10	2025	07/05/2020			Bond Future	141.4130	141.4130	141.5198	141.5198	0.075	0.0000	0.0000	0
2019/10/10	2025	06/08/2020			Bond Future	142.6000	142.6000	142.7074	142.7074	0.075	0.0000	0.0000	0
2019/10/10	2029	07/11/2019			Bond Future	102.2576	102.2576	102.1719	102.1719	(0.084)	0.0000	0.0000	4,410
2019/10/10	2029	06/02/2020			Bond Future	104.1190	104.1190	104.0317	104.0317	(0.084)	0.0000	0.0000	0
2019/10/10	2029	07/05/2020			Bond Future	104.9426	104.9426	104.8539	104.8539	(0.085)	0.0000	0.0000	0
2019/10/10	2029	06/08/2020			Bond Future	106.9400	106.9400	106.8491	106.8491	(0.085)	0.0000	0.0000	0
2019/10/10	2030	07/11/2019	9.49	Put	Bond Future	88.6800	0.0887	82.1300	0.0821	(7.386)	0	0	0
2019/10/10	2030	07/11/2019	9.30	Put	Bond Future	211.3500	0.2114	200.3600	0.2004	(5.200)	0	0	2,750
2019/10/10	2030	07/11/2019	9.20	Put	Bond Future	324.8700	0.3249	311.3100	0.3113	(4.174)	0	0	2,750
2019/10/10	2030	07/11/2019	8.40	Put	Bond Future	3,459.9400	3.4599	3,451.5800	3.4516	(0.242)	0	0	0
2019/10/10	2030	07/11/2019	9.76	Put	Bond Future	23.1000	0.0231	20.5700	0.0206	(10.952)	0	0	5,500
2019/10/10	2030	07/11/2019			Bond Future	8.9237	96.1305	8.9230	96.1346	(0.007)	0.0000	0.0000	73,032
2019/10/10	2030	07/11/2019	9.48	Call	Bond Future	3,537.4300	3.5374	3,534.7900	3.5348	(0.075)	0	0	0
2019/10/10	2030	07/11/2019	9.48	Put	Bond Future	93.0000	0.0930	86.2400	0.0862	(7.269)	0	0	0
2019/10/10	2030	07/11/2019	9.05	Call	Bond Future	0.0000	0.0000	1,374.8100	1.3748	100.000	0	0	0
2019/10/10	2030	07/11/2019	9.05	Put	Bond Future	0.0000	0.0000	573.6500	0.5737	100.000	0	0	5,333
2019/10/10	2030	07/11/2019	9.30	Call	Bond Future	2,559.8600	2.5599	2,552.9900	2.5530	(0.268)	0	0	0
2019/10/10	2030	07/11/2019	8.60	Put	Bond Future	2,295.6100	2.2956	2,282.2500	2.2822	(0.582)	0	0	0
2019/10/10	2030	07/11/2019	8.60	Call	Bond Future	211.3600	0.2114	202.1200	0.2021	(4.372)	0	0	5,500
2019/10/10	2030	07/11/2019	9.10	Put	Bond Future	487.7200	0.4877	471.8300	0.4718	(3.258)	0	0	0
2019/10/10	2030	07/11/2019	9.10	Call	Bond Future	1,597.8200	1.5978	1,586.0500	1.5860	(0.737)	0	0	5,500
2019/10/10	2030	07/11/2019	9.49	Call	Bond Future	3,593.4900	3.5935	3,591.0600	3.5911	(0.068)	0	0	0
2019/10/10	2030	07/11/2019	9.20	Call	Bond Future	2,056.9300	2.0569	2,047.4900	2.0475	(0.459)	0	0	0
2019/10/10	2030	07/11/2019	9.25	Call	Bond Future	2,303.0100	2.3030	2,294.8800	2.2949	(0.353)	0	0	0
2019/10/10	2030	07/11/2019	9.85	Put	Bond Future	14.1300	0.0141	12.4000	0.0124	(12.243)	0	0	2,500
2019/10/10	2030	07/11/2019	8.40	Call	Bond Future	57.4300	0.0574	53.1900	0.0532	(7.383)	0	0	0
2019/10/10	2030	07/11/2019	8.57	Put	Bond Future	2,457.3700	2.4574	2,444.8200	2.4448	(0.511)	0	0	0
2019/10/10	2030	07/11/2019	9.76	Call	Bond Future	5,137.9300	5.1379	5,139.5200	5.1395	0.031	0	0	0
2019/10/10	2030	07/11/2019	9.47	Call	Bond Future	3,481.5100	3.4815	3,478.6700	3.4787	(0.082)	0	0	0
2019/10/10	2030	07/11/2019	9.47	Put	Bond Future	97.5000	0.0975	90.5400	0.0905	(7.138)	0	0	0
2019/10/10	2030	07/11/2019	9.25	Put	Bond Future	262.0400	0.2620	249.7900	0.2498	(4.675)	0	0	0
2019/10/10	2030	07/11/2019	9.35	Call	Bond Future	2,824.1500	2.8242	2,818.5400	2.8185	(0.199)	0	0	0
2019/10/10	2030	07/11/2019	9.35	Put	Bond Future	169.4600	0.1695	159.7300	0.1597	(5.742)	0	0	2,500
2019/10/10	2030	07/11/2019	9.85	Call	Bond Future	5,657.1400	5.6571	5,659.5300	5.6595	0.042	0	0	0
2019/10/10	2030	07/11/2019	8.95	Call	Bond Future	1,012.1900	1.0122	998.3200	0.9983	(1.370)	0	0	0
2019/10/10	2030	07/11/2019	8.95	Put	Bond Future	845.4800	0.8455	827.4900	0.8275	(2.128)	0	0	5,000
2019/10/10	2030	07/11/2019	8.57	Call	Bond Future	176.8900	0.1769	168.4600	0.1685	(4.766)	0	0	0
2019/10/10	2030	07/11/2019	9.12	Put	Bond Future	450.8000	0.4508	435.3400	0.4353	(3.429)	0	0	0
2019/10/10	2030	07/11/2019	9.12	Call	Bond Future	1,685.7300	1.6857	1,674.3900	1.6744	(0.673)	0	0	0
2019/10/10	2030	07/11/2019	9.70	Call	Bond Future	4,791.8500	4.7919	4,792.7900	4.7928	0.020	0	0	0

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2019/10/10	2030	07/11/2019	9.70	Put	Bond Future	31.4900		0.0315	28.3100	0.0283	(10.098)	0	0	0
2019/10/10	2030	06/02/2020	8.40	Call	Bond Future	526.1300		0.5261	521.6500	0.5216	(0.852)	0	0	5,820
2019/10/10	2030	06/02/2020	9.15	Put	Bond Future	1,471.9300		1.4719	1,462.2600	1.4623	(0.657)	0	0	0
2019/10/10	2030	06/02/2020	9.14	Call	Bond Future	2,463.0900		2.4631	2,457.6800	2.4577	(0.220)	0	0	0
2019/10/10	2030	06/02/2020			Bond Future	8.9835		93.8479	8.9828	93.8522	(0.008)	0.0000	0.0000	0
2019/10/10	2030	06/02/2020	9.00	Put	Bond Future	1,866.9600		1.8670	1,856.8900	1.8569	(0.539)	0	0	0
2019/10/10	2030	06/02/2020	9.00	Call	Bond Future	1,969.7800		1.9698	1,964.0000	1.9640	(0.293)	0	0	5,820
2019/10/10	2030	06/02/2020	8.40	Put	Bond Future	4,249.9800		4.2500	4,241.2100	4.2412	(0.206)	0	0	0
2019/10/10	2030	06/02/2020	9.15	Call	Bond Future	2,500.4200		2.5004	2,495.0400	2.4950	(0.215)	0	0	0
2019/10/10	2030	06/02/2020	9.14	Put	Bond Future	1,495.9400		1.4959	1,486.2400	1.4862	(0.648)	0	0	0
2019/10/10	2030	06/02/2020	9.16	Call	Bond Future	2,538.0000		2.5380	2,532.6500	2.5326	(0.211)	0	0	0
2019/10/10	2030	06/02/2020	9.16	Put	Bond Future	1,448.2300		1.4482	1,438.5900	1.4386	(0.666)	0	0	0
2019/10/10	2030	07/05/2020	8.79	Call	Bond Future	1,903.9900		1.9040	1,899.7900	1.8998	(0.221)	0	0	0
2019/10/10	2030	07/05/2020	8.78	Put	Bond Future	3,496.2300		3.4962	3,487.7100	3.4877	(0.244)	0	0	0
2019/10/10	2030	07/05/2020			Bond Future	9.0426		95.5710	9.0419	95.5753	(0.008)	0.0000	0.0000	0
2019/10/10	2030	07/05/2020	8.80	Call	Bond Future	1,931.1300		1.9311	1,926.9300	1.9269	(0.217)	0	0	0
2019/10/10	2030	07/05/2020	8.80	Put	Bond Future	3,425.9500		3.4260	3,417.4200	3.4174	(0.249)	0	0	0
2019/10/10	2030	07/05/2020	8.79	Put	Bond Future	3,461.1000		3.4611	3,452.5700	3.4526	(0.246)	0	0	0
2019/10/10	2030	07/05/2020	8.78	Call	Bond Future	1,876.7800		1.8768	1,872.5900	1.8726	(0.223)	0	0	0
2019/10/10	2030	06/08/2020	9.11	Call	Bond Future	0.0000		0.0000	72.6200	0.0726	100.000	0	0	0
2019/10/10	2030	06/08/2020			Bond Future	9.1000		9.1000	9.0978	93.3633	(0.024)	0.0000	0.0000	0
2019/10/10	2030	06/08/2020	9.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2030	06/08/2020	9.09	Put	Bond Future	0.0000		0.0000	46.8500	0.0468	100.000	0	0	0
2019/10/10	2030	06/08/2020	9.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2030	06/08/2020	9.10	Call	Bond Future	0.0000		0.0000	12.9100	0.0129	100.000	0	0	0
2019/10/10	2030	06/08/2020	9.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2032	07/11/2019	9.71	Call	Bond Future	3,201.9700		3.2020	3,225.6500	3.2256	0.740	0	0	0
2019/10/10	2032	07/11/2019	9.70	Put	Bond Future	212.4400		0.2124	195.8400	0.1958	(7.814)	0	0	0
2019/10/10	2032	07/11/2019			Bond Future	9.2657		93.5615	9.2600	93.6014	(0.062)	0.0000	0.0000	48,565
2019/10/10	2032	07/11/2019	9.72	Call	Bond Future	3,259.6100		3.2596	3,283.7200	3.2837	0.740	0	0	0
2019/10/10	2032	07/11/2019	9.72	Put	Bond Future	195.6100		0.1956	179.8700	0.1799	(8.047)	0	0	0
2019/10/10	2032	07/11/2019	9.71	Put	Bond Future	203.9000		0.2039	187.7300	0.1877	(7.930)	0	0	0
2019/10/10	2032	07/11/2019	9.70	Call	Bond Future	3,144.5200		3.1445	3,167.7700	3.1678	0.739	0	0	0
2019/10/10	2032	06/02/2020	9.40	Put	Bond Future	1,910.7900		1.9108	1,883.5000	1.8835	(1.428)	0	0	0
2019/10/10	2032	06/02/2020			Bond Future	9.3319		95.2416	9.3260	95.2822	(0.064)	0.0000	0.0000	0
2019/10/10	2032	06/02/2020	9.39	Call	Bond Future	2,333.4500		2.3334	2,346.6300	2.3466	0.565	0	0	0
2019/10/10	2032	06/02/2020	9.39	Put	Bond Future	1,940.5200		1.9405	1,913.0300	1.9130	(1.417)	0	0	0
2019/10/10	2032	06/02/2020	9.40	Call	Bond Future	2,371.1600		2.3712	2,384.5400	2.3845	0.564	0	0	0
2019/10/10	2032	06/02/2020	9.38	Call	Bond Future	2,295.8200		2.2958	2,308.7900	2.3088	0.565	0	0	0
2019/10/10	2032	06/02/2020	9.38	Put	Bond Future	1,970.4000		1.9704	1,942.7000	1.9427	(1.406)	0	0	0
2019/10/10	2032	07/05/2020	9.19	Call	Bond Future	2,296.6200		2.2966	2,308.0300	2.3080	0.497	0	0	0
2019/10/10	2032	07/05/2020			Bond Future	9.3958		92.8302	9.3896	92.8716	(0.066)	0.0000	0.0000	0
2019/10/10	2032	07/05/2020	9.17	Call	Bond Future	2,233.7000		2.2337	2,244.8400	2.2448	0.499	0	0	0
2019/10/10	2032	07/05/2020	9.17	Put	Bond Future	3,757.5700		3.7576	3,727.3900	3.7274	(0.803)	0	0	0
2019/10/10	2032	07/05/2020	9.19	Put	Bond Future	3,684.1100		3.6841	3,654.2000	3.6542	(0.812)	0	0	0
2019/10/10	2032	07/05/2020	9.18	Call	Bond Future	2,264.9100		2.2649	2,276.1800	2.2762	0.498	0	0	0
2019/10/10	2032	07/05/2020	9.18	Put	Bond Future	3,720.5500		3.7206	3,690.5000	3.6905	(0.808)	0	0	0

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2019/10/10	2032	06/08/2020	9.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2032	06/08/2020	9.45	Call	Bond Future	0.0000	0.0000	1.0500	0.0011	100.000	0	0	0
2019/10/10	2032	06/08/2020			Bond Future	9.4600	9.4600	9.4498	94.6178	(0.107)	0.0000	0.0000	0
2019/10/10	2032	06/08/2020	9.46	Call	Bond Future	0.0000	0.0000	66.6900	0.0667	100.000	0	0	0
2019/10/10	2032	06/08/2020	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2032	06/08/2020	9.47	Call	Bond Future	0.0000	0.0000	132.2700	0.1323	100.000	0	0	0
2019/10/10	2032	06/08/2020	9.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2033	07/11/2019			Bond Future	102.5828	102.5828	102.5843	102.5843	0.001	0.0000	0.0000	6,260
2019/10/10	2033	06/02/2020			Bond Future	104.4500	104.4500	104.4517	104.4517	0.002	0.0000	0.0000	0
2019/10/10	2033	07/05/2020			Bond Future	105.1969	105.1969	105.1986	105.1986	0.002	0.0000	0.0000	0
2019/10/10	2033	06/08/2020			Bond Future	107.2000	107.2000	107.2004	107.2004	0.000	0.0000	0.0000	0
2019/10/10	2037	07/11/2019	9.97	Call	Bond Future	2,698.7000	2.6987	2,748.1700	2.7482	1.833	0	0	0
2019/10/10	2037	07/11/2019			Bond Future	9.6666	92.6849	9.6557	92.7685	(0.112)	0.0000	0.0000	68,518
2019/10/10	2037	07/11/2019	9.95	Call	Bond Future	2,583.4000	2.5834	2,631.1600	2.6312	1.849	0	0	0
2019/10/10	2037	07/11/2019	9.95	Put	Bond Future	440.5700	0.4406	404.7500	0.4048	(8.130)	0	0	0
2019/10/10	2037	07/11/2019	9.97	Put	Bond Future	407.5800	0.4076	373.4700	0.3735	(8.369)	0	0	0
2019/10/10	2037	07/11/2019	9.96	Call	Bond Future	2,640.8300	2.6408	2,689.4400	2.6894	1.841	0	0	0
2019/10/10	2037	07/11/2019	9.96	Put	Bond Future	423.8100	0.4238	388.8400	0.3888	(8.251)	0	0	0
2019/10/10	2037	06/02/2020	9.67	Call	Bond Future	2,221.1100	2.2211	2,252.0500	2.2521	1.393	0	0	0
2019/10/10	2037	06/02/2020	9.66	Put	Bond Future	2,758.5300	2.7585	2,703.9800	2.7040	(1.978)	0	0	0
2019/10/10	2037	06/02/2020			Bond Future	9.7354	90.0900	9.7242	90.1751	(0.115)	0.0000	0.0000	0
2019/10/10	2037	06/02/2020	9.68	Call	Bond Future	2,259.1300	2.2591	2,290.4800	2.2905	1.388	0	0	0
2019/10/10	2037	06/02/2020	9.68	Put	Bond Future	2,681.1600	2.6812	2,627.4300	2.6274	(2.004)	0	0	0
2019/10/10	2037	06/02/2020	9.67	Put	Bond Future	2,719.6300	2.7196	2,665.4900	2.6655	(1.991)	0	0	0
2019/10/10	2037	06/02/2020	9.66	Call	Bond Future	2,183.4200	2.1834	2,213.9500	2.2140	1.398	0	0	0
2019/10/10	2037	07/05/2020	9.60	Put	Bond Future	4,275.5200	4.2755	4,219.7600	4.2198	(1.304)	0	0	0
2019/10/10	2037	07/05/2020	9.59	Call	Bond Future	2,696.4400	2.6964	2,727.0300	2.7270	1.134	0	0	0
2019/10/10	2037	07/05/2020			Bond Future	9.8035	91.7441	9.7920	91.8308	(0.118)	0.0000	0.0000	0
2019/10/10	2037	07/05/2020	9.60	Call	Bond Future	2,731.4800	2.7315	2,762.3600	2.7624	1.131	0	0	0
2019/10/10	2037	07/05/2020	9.59	Put	Bond Future	4,317.3600	4.3174	4,261.3100	4.2613	(1.298)	0	0	0
2019/10/10	2037	07/05/2020	9.61	Call	Bond Future	2,766.4700	2.7665	2,797.6500	2.7976	1.127	0	0	0
2019/10/10	2037	07/05/2020	9.61	Put	Bond Future	4,233.7200	4.2337	4,178.2600	4.1783	(1.310)	0	0	0
2019/10/10	2037	06/08/2020	9.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2037	06/08/2020			Bond Future	9.8700	9.8700	9.8578	89.2977	(0.123)	0.0000	0.0000	0
2019/10/10	2037	06/08/2020	9.87	Call	Bond Future	0.0000	0.0000	90.0300	0.0900	100.000	0	0	0
2019/10/10	2037	06/08/2020	9.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2037	06/08/2020	9.88	Call	Bond Future	0.0000	0.0000	163.8500	0.1639	100.000	0	0	0
2019/10/10	2037	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	16.1200	0.0161	100.000	0	0	0
2019/10/10	2037	06/08/2020	9.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2038	07/11/2019			Bond Future	120.8045	120.8045	120.6330	120.6330	(0.142)	0.0000	0.0000	21,883
2019/10/10	2038	06/02/2020			Bond Future	121.3452	121.3452	121.1707	121.1707	(0.144)	0.0000	0.0000	0
2019/10/10	2038	07/05/2020			Bond Future	123.6018	123.6018	123.4241	123.4241	(0.144)	0.0000	0.0000	0
2019/10/10	2038	06/08/2020			Bond Future	124.2600	124.2600	124.0792	124.0792	(0.145)	0.0000	0.0000	0
2019/10/10	2040	07/11/2019	10.04	Put	Bond Future	590.5100	0.5905	535.2000	0.5352	(9.366)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/10	2040	07/11/2019	10.03	Call	Bond Future	2,297.3100	2.2973	2,371.6200	2.3716	3.235	0	0	0
2019/10/10	2040	07/11/2019	9.80	Put	Bond Future	1,345.3900	1.3454	1,257.0600	1.2571	(6.565)	0	0	0
2019/10/10	2040	07/11/2019	9.30	Put	Bond Future	4,540.5300	4.5405	4,411.9700	4.4120	(2.831)	0	0	0
2019/10/10	2040	07/11/2019			Bond Future	9.8221	95.3514	9.8062	95.4824	(0.162)	0.0000	0.0000	45,596
2019/10/10	2040	07/11/2019	10.04	Call	Bond Future	2,354.6700	2.3547	2,430.3000	2.4303	3.212	0	0	0
2019/10/10	2040	07/11/2019	10.03	Put	Bond Future	612.9500	0.6130	556.3200	0.5563	(9.239)	0	0	0
2019/10/10	2040	07/11/2019	9.80	Call	Bond Future	1,163.2600	1.1633	1,205.8700	1.2059	3.663	0	0	1,260
2019/10/10	2040	07/11/2019	9.30	Call	Bond Future	85.9900	0.0860	88.3700	0.0884	2.768	0	0	1,260
2019/10/10	2040	07/11/2019	10.05	Call	Bond Future	2,412.5900	2.4126	2,489.5300	2.4895	3.189	0	0	0
2019/10/10	2040	07/11/2019	10.05	Put	Bond Future	568.7500	0.5688	514.7500	0.5148	(9.495)	0	0	0
2019/10/10	2040	06/02/2020	9.00	Put	Bond Future	7,978.1000	7.9781	7,854.1700	7.8542	(1.553)	0	0	0
2019/10/10	2040	06/02/2020	9.76	Call	Bond Future	2,085.2800	2.0853	2,134.7900	2.1348	2.374	0	0	0
2019/10/10	2040	06/02/2020			Bond Future	9.8927	92.5537	9.8763	92.6871	(0.166)	0.0000	0.0000	0
2019/10/10	2040	06/02/2020	8.40	Put	Bond Future	13,502.9600	13.5030	13,370.6400	13.3706	(0.980)	0	0	0
2019/10/10	2040	06/02/2020	8.40	Call	Bond Future	28.2200	0.0282	29.2900	0.0293	3.792	0	0	0
2019/10/10	2040	06/02/2020	9.74	Call	Bond Future	2,008.4700	2.0085	2,056.6700	2.0567	2.400	0	0	0
2019/10/10	2040	06/02/2020	9.74	Put	Bond Future	3,260.4500	3.2605	3,175.2600	3.1753	(2.613)	0	0	0
2019/10/10	2040	06/02/2020	9.00	Call	Bond Future	265.4200	0.2654	274.8800	0.2749	3.564	0	0	0
2019/10/10	2040	06/02/2020	9.76	Put	Bond Future	3,171.8200	3.1718	3,087.9400	3.0879	(2.645)	0	0	0
2019/10/10	2040	06/02/2020	9.75	Call	Bond Future	2,047.4200	2.0474	2,096.2800	2.0963	2.386	0	0	0
2019/10/10	2040	06/02/2020	9.75	Put	Bond Future	3,216.6200	3.2166	3,132.0900	3.1321	(2.628)	0	0	0
2019/10/10	2040	07/05/2020	9.75	Put	Bond Future	4,593.5700	4.5936	4,509.9500	4.5100	(1.820)	0	0	0
2019/10/10	2040	07/05/2020	9.74	Call	Bond Future	2,828.5100	2.8285	2,880.2500	2.8802	1.829	0	0	0
2019/10/10	2040	07/05/2020			Bond Future	9.9626	94.2531	9.9457	94.3889	(0.170)	0.0000	0.0000	0
2019/10/10	2040	07/05/2020	9.75	Call	Bond Future	2,866.4300	2.8664	2,918.6400	2.9186	1.821	0	0	0
2019/10/10	2040	07/05/2020	9.74	Put	Bond Future	4,638.1300	4.6381	4,554.0400	4.5540	(1.813)	0	0	0
2019/10/10	2040	07/05/2020	9.73	Call	Bond Future	2,790.8400	2.7908	2,842.1100	2.8421	1.837	0	0	0
2019/10/10	2040	07/05/2020	9.73	Put	Bond Future	4,683.0600	4.6831	4,598.5000	4.5985	(1.806)	0	0	0
2019/10/10	2040	06/08/2020	10.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2040	06/08/2020	10.03	Call	Bond Future	0.0000	0.0000	132.1500	0.1321	100.000	0	0	0
2019/10/10	2040	06/08/2020	10.04	Call	Bond Future	0.0000	0.0000	211.0800	0.2111	100.000	0	0	0
2019/10/10	2040	06/08/2020			Bond Future	10.0300	10.0300	10.0133	91.6534	(0.167)	0.0000	0.0000	0
2019/10/10	2040	06/08/2020	10.02	Call	Bond Future	0.0000	0.0000	53.1000	0.0531	100.000	0	0	0
2019/10/10	2040	06/08/2020	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2040	06/08/2020	10.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	2044	07/11/2019	10.07	Put	Bond Future	682.1900	0.6822	621.5600	0.6216	(8.888)	0	0	0
2019/10/10	2044	07/11/2019	9.74	Put	Bond Future	1,956.1200	1.9561	1,851.2400	1.8512	(5.362)	0	0	0
2019/10/10	2044	07/11/2019	10.52	Call	Bond Future	5,192.5200	5.1925	5,308.5300	5.3085	2.234	0	0	0
2019/10/10	2044	07/11/2019			Bond Future	9.8815	92.1036	9.8656	92.2365	(0.161)	0.0000	0.0000	38,208
2019/10/10	2044	07/11/2019	10.06	Call	Bond Future	2,177.4200	2.1774	2,248.3100	2.2483	3.256	0	0	0
2019/10/10	2044	07/11/2019	10.06	Put	Bond Future	707.2100	0.7072	645.2100	0.6452	(8.767)	0	0	0
2019/10/10	2044	07/11/2019	10.52	Put	Bond Future	113.9400	0.1139	97.0600	0.0971	(14.815)	0	0	328
2019/10/10	2044	07/11/2019	10.07	Call	Bond Future	2,233.5900	2.2336	2,305.8500	2.3059	3.235	0	0	0
2019/10/10	2044	07/11/2019	9.19	Call	Bond Future	25.3400	0.0253	25.6200	0.0256	1.105	0	0	328
2019/10/10	2044	07/11/2019	9.74	Call	Bond Future	760.8800	0.7609	788.8900	0.7889	3.681	0	0	328
2019/10/10	2044	07/11/2019	10.05	Call	Bond Future	2,121.8600	2.1219	2,191.3900	2.1914	3.277	0	0	0
2019/10/10	2044	07/11/2019	10.05	Put	Bond Future	732.9600	0.7330	669.6000	0.6696	(8.644)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/10	2044	07/11/2019	9.19	Put	Bond Future	6,126.0000	6.1260	5,993.3900	5.9934	(2.165)	0	0	0
2019/10/10	2044	06/02/2020	9.74	Call	Bond Future	1,855.2900	1.8553	1,900.5200	1.9005	2.438	0	0	328
2019/10/10	2044	06/02/2020	10.78	Put	Bond Future	786.9100	0.7869	754.4100	0.7544	(4.130)	0	0	328
2019/10/10	2044	06/02/2020	9.77	Put	Bond Future	3,472.2500	3.4723	3,384.1200	3.3841	(2.538)	0	0	0
2019/10/10	2044	06/02/2020			Bond Future	9.9502	89.3729	9.9338	89.5082	(0.165)	0.0000	0.0000	0
2019/10/10	2044	06/02/2020	9.09	Put	Bond Future	7,896.2200	7.8962	7,771.5700	7.7716	(1.579)	0	0	0
2019/10/10	2044	06/02/2020	9.09	Call	Bond Future	306.4400	0.3064	317.1000	0.3171	3.479	0	0	328
2019/10/10	2044	06/02/2020	9.74	Put	Bond Future	3,616.7200	3.6167	3,526.6400	3.5266	(2.491)	0	0	0
2019/10/10	2044	06/02/2020	9.77	Call	Bond Future	1,965.7600	1.9658	2,012.9400	2.0129	2.400	0	0	0
2019/10/10	2044	06/02/2020	10.78	Call	Bond Future	7,212.9100	7.2129	7,315.7200	7.3157	1.425	0	0	0
2019/10/10	2044	06/02/2020	9.78	Call	Bond Future	2,002.7400	2.0027	2,050.5700	2.0506	2.388	0	0	0
2019/10/10	2044	06/02/2020	9.76	Put	Bond Future	3,520.3000	3.5203	3,431.5100	3.4315	(2.522)	0	0	0
2019/10/10	2044	06/02/2020	9.78	Put	Bond Future	3,424.5100	3.4245	3,337.0300	3.3370	(2.555)	0	0	0
2019/10/10	2044	06/02/2020	9.76	Call	Bond Future	1,928.9600	1.9290	1,975.4800	1.9755	2.412	0	0	0
2019/10/10	2044	07/05/2020	9.33	Call	Bond Future	1,391.0600	1.3911	1,421.9300	1.4219	2.219	0	0	100
2019/10/10	2044	07/05/2020	9.98	Call	Bond Future	3,640.3000	3.6403	3,701.6500	3.7017	1.685	0	0	100
2019/10/10	2044	07/05/2020	9.26	Call	Bond Future	1,212.6200	1.2126	1,240.4500	1.2405	2.295	0	0	556
2019/10/10	2044	07/05/2020	9.81	Call	Bond Future	2,961.9300	2.9619	3,015.2100	3.0152	1.799	0	0	0
2019/10/10	2044	07/05/2020	9.79	Put	Bond Future	4,776.5900	4.7766	4,691.1800	4.6912	(1.788)	0	0	0
2019/10/10	2044	07/05/2020			Bond Future	10.0180	91.0139	10.0011	91.1516	(0.169)	0.0000	0.0000	0
2019/10/10	2044	07/05/2020	9.33	Put	Bond Future	7,302.7700	7.3028	7,195.9000	7.1959	(1.463)	0	0	0
2019/10/10	2044	07/05/2020	9.81	Put	Bond Future	4,683.3200	4.6833	4,598.8600	4.5989	(1.803)	0	0	0
2019/10/10	2044	07/05/2020	9.79	Call	Bond Future	2,886.7700	2.8868	2,939.1000	2.9391	1.813	0	0	0
2019/10/10	2044	07/05/2020	9.98	Put	Bond Future	3,950.6900	3.9507	3,874.3000	3.8743	(1.934)	0	0	0
2019/10/10	2044	07/05/2020	11.09	Call	Bond Future	9,359.4300	9.3594	9,462.4600	9.4625	1.101	0	0	0
2019/10/10	2044	07/05/2020	9.26	Put	Bond Future	7,762.0700	7.7621	7,652.1600	7.6522	(1.416)	0	0	0
2019/10/10	2044	07/05/2020	9.91	Put	Bond Future	4,239.6800	4.2397	4,159.9800	4.1600	(1.880)	0	0	0
2019/10/10	2044	07/05/2020	9.80	Put	Bond Future	4,729.7700	4.7298	4,644.8400	4.6448	(1.796)	0	0	0
2019/10/10	2044	07/05/2020	11.09	Put	Bond Future	1,299.1000	1.2991	1,264.3900	1.2644	(2.672)	0	0	100
2019/10/10	2044	07/05/2020	9.91	Call	Bond Future	3,352.7500	3.3527	3,410.7900	3.4108	1.731	0	0	556
2019/10/10	2044	07/05/2020	11.02	Call	Bond Future	8,990.8300	8.9908	9,091.6400	9.0916	1.121	0	0	0
2019/10/10	2044	07/05/2020	11.02	Put	Bond Future	1,418.3700	1.4184	1,381.4400	1.3814	(2.604)	0	0	556
2019/10/10	2044	07/05/2020	9.80	Call	Bond Future	2,924.2300	2.9242	2,977.0400	2.9770	1.806	0	0	0
2019/10/10	2044	06/08/2020	9.01	Call	Bond Future	1,248.6300	1.2486	1,274.2200	1.2742	2.049	0	0	140
2019/10/10	2044	06/08/2020	9.66	Call	Bond Future	2,956.1200	2.9561	3,005.6900	3.0057	1.677	0	0	140
2019/10/10	2044	06/08/2020	9.88	Call	Bond Future	3,756.8400	3.7568	3,815.3100	3.8153	1.556	0	0	0
2019/10/10	2044	06/08/2020			Bond Future	10.0841	88.3402	10.0667	88.4806	(0.173)	0.0000	0.0000	0
2019/10/10	2044	06/08/2020	9.86	Call	Bond Future	3,680.3800	3.6804	3,738.0500	3.7381	1.567	0	0	0
2019/10/10	2044	06/08/2020	9.86	Put	Bond Future	5,514.2400	5.5142	5,431.5200	5.4315	(1.500)	0	0	0
2019/10/10	2044	06/08/2020	9.01	Put	Bond Future	10,643.6100	10.6436	10,528.8100	10.5288	(1.079)	0	0	0
2019/10/10	2044	06/08/2020	9.66	Put	Bond Future	6,480.5200	6.4805	6,389.7000	6.3897	(1.401)	0	0	0
2019/10/10	2044	06/08/2020	9.88	Put	Bond Future	5,424.4800	5.4245	5,342.5600	5.3426	(1.510)	0	0	0
2019/10/10	2044	06/08/2020	10.93	Call	Bond Future	8,621.3600	8.6214	8,716.9700	8.7170	1.109	0	0	0
2019/10/10	2044	06/08/2020	10.93	Put	Bond Future	2,232.1600	2.2322	2,187.3800	2.1874	(2.006)	0	0	140
2019/10/10	2044	06/08/2020	9.87	Call	Bond Future	3,718.5200	3.7185	3,776.5900	3.7766	1.562	0	0	0
2019/10/10	2044	06/08/2020	9.87	Put	Bond Future	5,469.2100	5.4692	5,386.8900	5.3869	(1.505)	0	0	0
2019/10/10	2046	07/11/2019			Bond Future	111.2115	111.2115	110.9097	110.9097	(0.271)	0.0000	0.0000	17,994

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
2019/10/10	2046	06/02/2020			Bond Future	113.2358	113.2358	112.9285	112.9285	(0.271)	0.0000	0.0000	0
2019/10/10	2046	07/05/2020			Bond Future	113.5934	113.5934	113.2804	113.2804	(0.276)	0.0000	0.0000	0
2019/10/10	2046	06/08/2020			Bond Future	115.7500	115.7500	115.4361	115.4361	(0.271)	0.0000	0.0000	0
2019/10/10	2050	07/11/2019			Bond Future	115.9191	115.9191	115.4601	115.4601	(0.396)	0.0000	0.0000	12,916
2019/10/10	2050	06/02/2020			Bond Future	116.1936	116.1936	115.7261	115.7261	(0.402)	0.0000	0.0000	0
2019/10/10	2050	07/05/2020			Bond Future	118.3544	118.3544	117.8783	117.8783	(0.402)	0.0000	0.0000	0
2019/10/10	2050	06/08/2020			Bond Future	118.7300	118.7300	118.2414	118.2414	(0.412)	0.0000	0.0000	0
2019/10/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	AL37	07/11/2019			Index Future	667.3620	667.3620	667.8280	667.8280	0.070	0.0000	0.0000	0
2019/10/10	AL37	06/02/2020			Index Future	679.3460	679.3460	679.8200	679.8200	0.070	0.0000	0.0000	0
2019/10/10	AL37	07/05/2020			Index Future	691.8180	691.8180	692.3010	692.3010	0.070	0.0000	0.0000	0
2019/10/10	AL37	06/08/2020			Index Future	704.8200	704.8200	705.3160	705.3160	0.070	0.0000	0.0000	0
2019/10/10	AL7T	07/11/2019			Index Future	776.9730	776.9730	777.2570	777.2570	0.037	0.0000	0.0000	120
2019/10/10	AL7T	06/02/2020			Index Future	790.9240	790.9240	791.2140	791.2140	0.037	0.0000	0.0000	0
2019/10/10	AL7T	07/05/2020			Index Future	805.4450	805.4450	805.7400	805.7400	0.037	0.0000	0.0000	0
2019/10/10	AL7T	06/08/2020			Index Future	820.5900	820.5900	820.8870	820.8870	0.036	0.0000	0.0000	0
2019/10/10	ALBI	07/11/2019			Index Future	696.5340	696.5340	697.1100	697.1100	0.083	0.0000	0.0000	214
2019/10/10	ALBI	06/02/2020			Index Future	709.0410	709.0410	709.6280	709.6280	0.083	0.0000	0.0000	0
2019/10/10	ALBI	07/05/2020			Index Future	722.0590	722.0590	722.6560	722.6560	0.083	0.0000	0.0000	0
2019/10/10	ALBI	06/08/2020			Index Future	735.6300	735.6300	736.2420	736.2420	0.083	0.0000	0.0000	0
2019/10/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C040	31/01/2040			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
2019/10/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/10	ES33	07/11/2019			Bond Future	10.7808	77.8565	10.7695	77.9233	(0.105)	0.0000	0.0000	350
2019/10/10	ES33	06/02/2020			Bond Future	10.8966	79.2546	10.8848	79.3226	(0.108)	0.0000	0.0000	0
2019/10/10	ES33	07/05/2020			Bond Future	11.0089	76.9158	10.9967	76.9851	(0.111)	0.0000	0.0000	0
2019/10/10	ES33	06/08/2020			Bond Future	11.1200	11.1200	11.1067	78.4327	(0.120)	0.0000	0.0000	0
2019/10/10	ES42	07/11/2019			Bond Future	11.1344	78.8250	11.1181	78.9347	(0.147)	0.0000	0.0000	4,919
2019/10/10	ES42	06/02/2020			Bond Future	11.2455	80.2404	11.2286	80.3521	(0.151)	0.0000	0.0000	0
2019/10/10	ES42	07/05/2020			Bond Future	11.3578	77.4491	11.3403	77.5628	(0.155)	0.0000	0.0000	0
2019/10/10	ES42	06/08/2020			Bond Future	11.4700	11.4700	11.4489	79.0212	(0.184)	0.0000	0.0000	0
2019/10/10	GOVI	07/11/2019	672.90	Call	GOVI	165,320.0000	16.5320	171,230.0000	17.1230	3.575	0	0	0
2019/10/10	GOVI	07/11/2019			GOVI	689.4320	689.4320	690.0230	690.0230	0.086	0.0000	0.0000	1,230
2019/10/10	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	07/11/2019	672.91	Call	GOVI	165,220.0000	16.5220	171,130.0000	17.1130	3.577	0	0	0
2019/10/10	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	07/11/2019	672.92	Call	GOVI	165,120.0000	16.5120	171,030.0000	17.1030	3.579	0	0	0
2019/10/10	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	06/02/2020	703.15	Put	GOVI	13,380.0000	1.3380	7,370.0000	0.7370	(44.918)	0	0	0
2019/10/10	GOVI	06/02/2020			GOVI	701.8120	701.8120	702.4130	702.4130	0.086	0.0000	0.0000	0
2019/10/10	GOVI	06/02/2020	703.14	Put	GOVI	13,280.0000	1.3280	7,270.0000	0.7270	(45.256)	0	0	0
2019/10/10	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	06/02/2020	703.13	Put	GOVI	13,180.0000	1.3180	7,170.0000	0.7170	(45.599)	0	0	0
2019/10/10	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	07/05/2020			GOVI	714.6970	714.6970	715.3090	715.3090	0.086	0.0000	0.0000	0
2019/10/10	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	07/05/2020	720.00	Put	GOVI	53,030.0000	5.3030	46,910.0000	4.6910	(11.541)	0	0	0
2019/10/10	GOVI	07/05/2020	719.98	Put	GOVI	52,830.0000	5.2830	46,710.0000	4.6710	(11.584)	0	0	0
2019/10/10	GOVI	07/05/2020	719.99	Put	GOVI	52,930.0000	5.2930	46,810.0000	4.6810	(11.562)	0	0	0
2019/10/10	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	6,270.0000	0.6270	100.000	0	0	0
2019/10/10	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	06/08/2020			GOVI	728.1300	728.1300	728.7570	728.7570	0.086	0.0000	0.0000	0
2019/10/10	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	6,170.0000	0.6170	100.000	0	0	0
2019/10/10	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	6,370.0000	0.6370	100.000	0	0	0
2019/10/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/10	IGOV	07/11/2019			Index Future	262.1700	262.1700	261.9470	261.9470	(0.085)	0.0000	0.0000	1,070
2019/10/10	IGOV	06/02/2020			Index Future	266.9420	266.9420	266.7150	266.7150	(0.085)	0.0000	0.0000	39
2019/10/10	IGOV	07/05/2020			Index Future	271.9070	271.9070	271.6750	271.6750	(0.085)	0.0000	0.0000	0
2019/10/10	IGOV	06/08/2020			Index Future	277.0800	277.0800	276.8450	276.8450	(0.085)	0.0000	0.0000	0
2019/10/10	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	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
2019/10/10	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/10	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9700	101.9700	0.000	0.0000	0.0000	0
2019/10/10	IS02	21/09/2020			Interest Rate Swap	98.7700	98.7700	98.7700	98.7700	0.000	0.0000	0.0000	0
2019/10/10	IS05	17/12/2020			Interest Rate Swap	95.3700	95.3700	95.3700	95.3700	0.000	0.0000	0.0000	0
2019/10/10	IS05	16/03/2021			Interest Rate Swap	94.3300	94.3300	94.3200	94.3200	(0.011)	0.0000	0.0000	0
2019/10/10	IS05	15/06/2021			Interest Rate Swap	93.2400	93.2400	93.2300	93.2300	(0.011)	0.0000	0.0000	0
2019/10/10	IS05	21/09/2021			Interest Rate Swap	93.1200	93.1200	93.1100	93.1100	(0.011)	0.0000	0.0000	0
2019/10/10	IS05	21/12/2021			Interest Rate Swap	95.0800	95.0800	95.0600	95.0600	(0.021)	0.0000	0.0000	51
2019/10/10	IS05	15/03/2022			Interest Rate Swap	94.9800	94.9800	94.9600	94.9600	(0.021)	0.0000	0.0000	0
2019/10/10	IS05	21/06/2022			Interest Rate Swap	95.9200	95.9200	95.9000	95.9000	(0.021)	0.0000	0.0000	0
2019/10/10	IS05	20/09/2022			Interest Rate Swap	99.6300	99.6300	99.6200	99.6200	(0.010)	0.0000	0.0000	0
2019/10/10	IS05	20/12/2022			Interest Rate Swap	100.6700	100.6700	100.6600	100.6600	(0.010)	0.0000	0.0000	0
2019/10/10	IS05	22/03/2023			Interest Rate Swap	93.7500	93.7500	93.7400	93.7400	(0.011)	0.0000	0.0000	0
2019/10/10	IS05	20/06/2023			Interest Rate Swap	99.6500	99.6500	99.6500	99.6500	0.000	0.0000	0.0000	0
2019/10/10	IS05	19/09/2023			Interest Rate Swap	94.8900	94.8900	94.9000	94.9000	0.011	0.0000	0.0000	0
2019/10/10	IS10	17/12/2025			Interest Rate Swap	90.1000	90.1000	90.0600	90.0600	(0.044)	0.0000	0.0000	0
2019/10/10	IS10	16/03/2026			Interest Rate Swap	86.9100	86.9100	86.8700	86.8700	(0.046)	0.0000	0.0000	0
2019/10/10	IS10	15/06/2026			Interest Rate Swap	85.5100	85.5100	85.4700	85.4700	(0.047)	0.0000	0.0000	0
2019/10/10	IS10	21/09/2026			Interest Rate Swap	87.6200	87.6200	87.5800	87.5800	(0.046)	0.0000	0.0000	0
2019/10/10	IS10	21/12/2026			Interest Rate Swap	91.4300	91.4300	91.4000	91.4000	(0.033)	0.0000	0.0000	0
2019/10/10	IS10	15/03/2027			Interest Rate Swap	89.8800	89.8800	89.8600	89.8600	(0.022)	0.0000	0.0000	0
2019/10/10	IS10	21/06/2027			Interest Rate Swap	91.9200	91.9200	91.9200	91.9200	0.000	0.0000	0.0000	0
2019/10/10	IS10	20/09/2027			Interest Rate Swap	97.4400	97.4400	97.4500	97.4500	0.010	0.0000	0.0000	0
2019/10/10	IS10	20/12/2027			Interest Rate Swap	97.7700	97.7700	97.7900	97.7900	0.020	0.0000	0.0000	0
2019/10/10	IS10	22/03/2028			Interest Rate Swap	91.0900	91.0900	91.1000	91.1000	0.011	0.0000	0.0000	0
2019/10/10	IS10	20/06/2028			Interest Rate Swap	98.4700	98.4700	98.4800	98.4800	0.010	0.0000	0.0000	0
2019/10/10	IS10	19/09/2028			Interest Rate Swap	91.8400	91.8400	91.8400	91.8400	0.000	0.0000	0.0000	0
2019/10/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/10	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/10	R023	07/11/2019	7.98	Call	Bond Future	1,909.2800	1.9093	1,981.6800	1.9817	3.792	0	0	0
2019/10/10	R023	07/11/2019			Bond Future	7.3194	102.7880	7.2936	102.8631	(0.353)	0.0000	0.0000	55,418
2019/10/10	R023	07/11/2019	7.99	Call	Bond Future	1,937.1700	1.9372	2,009.6900	2.0097	3.744	0	0	0
2019/10/10	R023	07/11/2019	7.98	Put	Bond Future	10.3100	0.0103	7.5500	0.0076	(26.770)	0	0	0
2019/10/10	R023	07/11/2019	7.99	Put	Bond Future	9.8000	0.0098	7.1600	0.0072	(26.939)	0	0	0
2019/10/10	R023	07/11/2019	8.00	Call	Bond Future	1,965.0700	1.9651	2,037.7100	2.0377	3.697	0	0	0
2019/10/10	R023	07/11/2019	8.00	Put	Bond Future	9.3000	0.0093	6.7800	0.0068	(27.097)	0	0	0
2019/10/10	R023	06/02/2020	7.54	Call	Bond Future	985.1000	0.9851	1,031.9100	1.0319	4.752	0	0	0
2019/10/10	R023	06/02/2020			Bond Future	7.3300	104.6336	7.3017	104.7102	(0.386)	0.0000	0.0000	0
2019/10/10	R023	06/02/2020	7.52	Call	Bond Future	946.9900	0.9470	992.9200	0.9929	4.850	0	0	0
2019/10/10	R023	06/02/2020	7.52	Put	Bond Future	434.3700	0.4344	403.7200	0.4037	(7.056)	0	0	0
2019/10/10	R023	06/02/2020	7.54	Put	Bond Future	418.7000	0.4187	388.9300	0.3889	(7.110)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/10	R023	06/02/2020	7.53	Call	Bond Future	965.9700	0.9660	1,012.3400	1.0123	4.800	0	0	0
2019/10/10	R023	06/02/2020	7.53	Put	Bond Future	426.4600	0.4265	396.2500	0.3963	(7.084)	0	0	0
2019/10/10	R023	07/05/2020	6.91	Put	Bond Future	1,369.9600	1.3700	1,314.2700	1.3143	(4.065)	0	0	0
2019/10/10	R023	07/05/2020			Bond Future	7.3130	102.6219	7.2820	102.6998	(0.424)	0.0000	0.0000	0
2019/10/10	R023	07/05/2020	6.90	Call	Bond Future	342.1900	0.3422	364.0100	0.3640	6.377	0	0	0
2019/10/10	R023	07/05/2020	6.90	Put	Bond Future	1,385.6100	1.3856	1,329.5100	1.3295	(4.049)	0	0	0
2019/10/10	R023	07/05/2020	6.91	Call	Bond Future	351.9700	0.3520	374.2000	0.3742	6.316	0	0	0
2019/10/10	R023	07/05/2020	6.89	Call	Bond Future	332.5600	0.3326	353.9900	0.3540	6.444	0	0	0
2019/10/10	R023	07/05/2020	6.89	Put	Bond Future	1,401.4000	1.4014	1,344.9100	1.3449	(4.031)	0	0	0
2019/10/10	R023	06/08/2020	7.26	Call	Bond Future	0.0000	0.0000	57.5500	0.0575	100.000	0	0	0
2019/10/10	R023	06/08/2020			Bond Future	7.2700	7.2700	7.2351	104.6308	(0.480)	0.0000	0.0000	0
2019/10/10	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R023	06/08/2020	7.27	Call	Bond Future	0.0000	0.0000	80.6600	0.0807	100.000	0	0	0
2019/10/10	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R023	06/08/2020	7.28	Call	Bond Future	0.0000	0.0000	103.7500	0.1038	100.000	0	0	0
2019/10/10	R035	07/11/2019	9.88	Call	Bond Future	2,894.8000	2.8948	2,946.4200	2.9464	1.783	0	0	0
2019/10/10	R035	07/11/2019	9.89	Call	Bond Future	2,954.5600	2.9546	3,006.9600	3.0070	1.774	0	0	0
2019/10/10	R035	07/11/2019	9.87	Put	Bond Future	380.0900	0.3801	347.5300	0.3475	(8.566)	0	0	0
2019/10/10	R035	07/11/2019	10.21	Put	Bond Future	94.8300	0.0948	82.7100	0.0827	(12.781)	0	0	3,500
2019/10/10	R035	07/11/2019			Bond Future	9.5429	96.4472	9.5320	96.5306	(0.114)	0.0000	0.0000	98,096
2019/10/10	R035	07/11/2019	9.89	Put	Bond Future	352.2300	0.3522	321.2400	0.3212	(8.798)	0	0	0
2019/10/10	R035	07/11/2019	9.87	Call	Bond Future	2,835.3400	2.8353	2,886.1700	2.8862	1.793	0	0	0
2019/10/10	R035	07/11/2019	8.92	Put	Bond Future	4,987.3600	4.9874	4,903.2800	4.9033	(1.686)	0	0	0
2019/10/10	R035	07/11/2019	8.92	Call	Bond Future	39.8100	0.0398	39.1200	0.0391	(1.733)	0	0	3,500
2019/10/10	R035	07/11/2019	9.52	Put	Bond Future	1,277.6400	1.2776	1,214.3100	1.2143	(4.957)	0	0	0
2019/10/10	R035	07/11/2019	9.52	Call	Bond Future	1,102.0100	1.1020	1,122.0700	1.1221	1.820	0	0	3,500
2019/10/10	R035	07/11/2019	9.88	Put	Bond Future	365.9700	0.3660	334.2000	0.3342	(8.681)	0	0	0
2019/10/10	R035	07/11/2019	10.21	Call	Bond Future	5,004.1900	5.0042	5,075.4600	5.0755	1.424	0	0	0
2019/10/10	R035	06/02/2020	9.60	Call	Bond Future	2,328.8300	2.3288	2,361.9400	2.3619	1.422	0	0	0
2019/10/10	R035	06/02/2020	9.61	Put	Bond Future	2,415.5900	2.4156	2,364.1000	2.3641	(2.132)	0	0	0
2019/10/10	R035	06/02/2020			Bond Future	9.6163	98.1790	9.6050	98.2640	(0.117)	0.0000	0.0000	0
2019/10/10	R035	06/02/2020	9.60	Put	Bond Future	2,451.7200	2.4517	2,399.8200	2.3998	(2.117)	0	0	0
2019/10/10	R035	06/02/2020	9.61	Call	Bond Future	2,368.1200	2.3681	2,401.6400	2.4016	1.415	0	0	0
2019/10/10	R035	06/02/2020	9.59	Call	Bond Future	2,289.6600	2.2897	2,322.3500	2.3224	1.428	0	0	0
2019/10/10	R035	06/02/2020	9.59	Put	Bond Future	2,488.0600	2.4881	2,435.7400	2.4357	(2.103)	0	0	0
2019/10/10	R035	07/05/2020	9.75	Call	Bond Future	3,656.1800	3.6562	3,695.1900	3.6952	1.067	0	0	5,000
2019/10/10	R035	07/05/2020	10.75	Put	Bond Future	1,128.4900	1.1285	1,105.0800	1.1051	(2.074)	0	0	5,000
2019/10/10	R035	07/05/2020	9.48	Put	Bond Future	4,148.2900	4.1483	4,092.6700	4.0927	(1.341)	0	0	0
2019/10/10	R035	07/05/2020	9.47	Call	Bond Future	2,601.7700	2.6018	2,632.4000	2.6324	1.177	0	0	0
2019/10/10	R035	07/05/2020			Bond Future	9.6812	95.4778	9.6695	95.5644	(0.120)	0.0000	0.0000	0
2019/10/10	R035	07/05/2020	9.11	Put	Bond Future	5,874.4200	5.8744	5,808.0600	5.8081	(1.130)	0	0	0
2019/10/10	R035	07/05/2020	9.11	Call	Bond Future	1,490.3600	1.4904	1,510.5500	1.5106	1.355	0	0	5,000
2019/10/10	R035	07/05/2020	9.75	Put	Bond Future	3,147.0700	3.1471	3,099.5300	3.0995	(1.511)	0	0	0
2019/10/10	R035	07/05/2020	10.75	Call	Bond Future	8,597.9500	8.5979	8,661.0900	8.6611	0.734	0	0	0
2019/10/10	R035	07/05/2020	9.48	Call	Bond Future	2,637.2200	2.6372	2,668.1500	2.6681	1.173	0	0	0
2019/10/10	R035	07/05/2020	9.47	Put	Bond Future	4,188.8800	4.1889	4,132.9600	4.1330	(1.335)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/10	R035	07/05/2020	9.49	Call	Bond Future	2,672.6200	2.6726	2,703.8500	2.7038	1.169	0	0	0
2019/10/10	R035	07/05/2020	9.49	Put	Bond Future	4,107.7400	4.1077	4,052.4200	4.0524	(1.347)	0	0	0
2019/10/10	R035	06/08/2020	9.00	Put	Bond Future	8,086.7100	8.0867	8,021.4400	8.0214	(0.807)	0	0	0
2019/10/10	R035	06/08/2020	9.92	Put	Bond Future	4,144.5500	4.1445	4,098.7200	4.0987	(1.106)	0	0	0
2019/10/10	R035	06/08/2020			Bond Future	9.7425	97.2731	9.7305	97.3612	(0.123)	0.0000	0.0000	0
2019/10/10	R035	06/08/2020	9.00	Call	Bond Future	2,414.6900	2.4147	2,437.5300	2.4375	0.946	0	0	24,761
2019/10/10	R035	06/08/2020	9.92	Call	Bond Future	5,430.3600	5.4304	5,472.6400	5.4726	0.779	0	0	0
2019/10/10	R035	06/08/2020	9.93	Call	Bond Future	5,470.7300	5.4707	5,513.2200	5.5132	0.777	0	0	0
2019/10/10	R035	06/08/2020	9.91	Put	Bond Future	4,175.7200	4.1757	4,129.6900	4.1297	(1.102)	0	0	0
2019/10/10	R035	06/08/2020	8.75	Put	Bond Future	9,330.0100	9.3300	9,259.4000	9.2594	(0.757)	0	0	0
2019/10/10	R035	06/08/2020	8.75	Call	Bond Future	1,636.7200	1.6367	1,654.2200	1.6542	1.069	0	0	3,000
2019/10/10	R035	06/08/2020	9.93	Put	Bond Future	4,113.2300	4.1132	4,067.6100	4.0676	(1.109)	0	0	0
2019/10/10	R035	06/08/2020	9.91	Call	Bond Future	5,389.7600	5.3898	5,431.8400	5.4318	0.781	0	0	0
2019/10/10	R186	07/11/2019	8.94	Call	Bond Future	3,926.3800	3.9264	3,982.8100	3.9828	1.437	0	0	0
2019/10/10	R186	07/11/2019	8.23	Call	Bond Future	744.7800	0.7448	761.6300	0.7616	2.262	0	0	4,955
2019/10/10	R186	07/11/2019	8.20	Call	Bond Future	662.4600	0.6625	677.2500	0.6772	2.233	0	0	0
2019/10/10	R186	07/11/2019			Bond Future	8.2404	116.0869	8.2297	116.1479	(0.130)	0.0000	0.0000	127,259
2019/10/10	R186	07/11/2019	8.94	Put	Bond Future	28.3900	0.0284	23.8700	0.0239	(15.921)	0	0	0
2019/10/10	R186	07/11/2019	8.25	Put	Bond Future	748.1500	0.7481	705.4800	0.7055	(5.703)	0	0	3,750
2019/10/10	R186	07/11/2019	8.25	Call	Bond Future	802.9100	0.8029	821.1900	0.8212	2.277	0	0	3,750
2019/10/10	R186	07/11/2019	8.73	Call	Bond Future	2,834.7800	2.8348	2,884.7700	2.8848	1.763	0	0	0
2019/10/10	R186	07/11/2019	8.73	Put	Bond Future	88.2300	0.0882	77.2700	0.0773	(12.422)	0	0	4,955
2019/10/10	R186	07/11/2019	8.95	Call	Bond Future	3,979.2600	3.9793	4,035.8900	4.0359	1.423	0	0	0
2019/10/10	R186	07/11/2019	8.96	Put	Bond Future	25.3700	0.0254	21.2500	0.0213	(16.240)	0	0	0
2019/10/10	R186	07/11/2019	8.23	Put	Bond Future	804.0200	0.8040	759.9200	0.7599	(5.485)	0	0	0
2019/10/10	R186	07/11/2019	8.20	Put	Bond Future	892.9800	0.8930	846.8200	0.8468	(5.169)	0	0	7,500
2019/10/10	R186	07/11/2019	8.95	Put	Bond Future	26.8400	0.0268	22.5200	0.0225	(16.095)	0	0	0
2019/10/10	R186	07/11/2019	8.96	Call	Bond Future	4,032.2000	4.0322	4,089.0300	4.0890	1.409	0	0	0
2019/10/10	R186	06/02/2020	8.11	Put	Bond Future	2,114.0700	2.1141	2,071.0600	2.0711	(2.034)	0	0	0
2019/10/10	R186	06/02/2020	8.50	Call	Bond Future	2,263.2900	2.2633	2,295.5600	2.2956	1.426	0	0	0
2019/10/10	R186	06/02/2020	8.57	Call	Bond Future	2,517.5400	2.5175	2,552.0600	2.5521	1.371	0	0	0
2019/10/10	R186	06/02/2020			Bond Future	8.2880	112.8675	8.2767	112.9296	(0.136)	0.0000	0.0000	5,040
2019/10/10	R186	06/02/2020	8.11	Call	Bond Future	1,125.5500	1.1256	1,144.6900	1.1447	1.701	0	0	1,007
2019/10/10	R186	06/02/2020	8.55	Call	Bond Future	2,443.7400	2.4437	2,477.6200	2.4776	1.386	0	0	0
2019/10/10	R186	06/02/2020	8.55	Put	Bond Future	1,008.4800	1.0085	980.2100	0.9802	(2.803)	0	0	0
2019/10/10	R186	06/02/2020	9.00	Put	Bond Future	448.2800	0.4483	432.2100	0.4322	(3.585)	0	0	1,007
2019/10/10	R186	06/02/2020	8.50	Put	Bond Future	1,100.0700	1.1001	1,070.1900	1.0702	(2.716)	0	0	1,007
2019/10/10	R186	06/02/2020	8.57	Put	Bond Future	973.7100	0.9737	946.0800	0.9461	(2.838)	0	0	0
2019/10/10	R186	06/02/2020	9.00	Call	Bond Future	4,293.5100	4.2935	4,339.5900	4.3396	1.073	0	0	0
2019/10/10	R186	06/02/2020	8.56	Call	Bond Future	2,480.5300	2.4805	2,514.7200	2.5147	1.378	0	0	0
2019/10/10	R186	06/02/2020	8.56	Put	Bond Future	990.9700	0.9910	963.0100	0.9630	(2.821)	0	0	0
2019/10/10	R186	07/05/2020	8.28	Put	Bond Future	2,219.9600	2.2200	2,182.8300	2.1828	(1.673)	0	0	0
2019/10/10	R186	07/05/2020	8.93	Call	Bond Future	4,159.0200	4.1590	4,200.1400	4.2001	0.989	0	0	0
2019/10/10	R186	07/05/2020	8.09	Put	Bond Future	2,749.3400	2.7493	2,707.3900	2.7074	(1.526)	0	0	0
2019/10/10	R186	07/05/2020			Bond Future	8.3309	114.9398	8.3191	115.0030	(0.142)	0.0000	0.0000	0
2019/10/10	R186	07/05/2020	8.08	Call	Bond Future	1,427.9600	1.4280	1,448.9700	1.4490	1.471	0	0	0
2019/10/10	R186	07/05/2020	8.08	Put	Bond Future	2,779.8000	2.7798	2,737.5900	2.7376	(1.518)	0	0	0

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2019/10/10	R186	07/05/2020	8.28	Call	Bond Future	1,947.4500	1.9475	1,973.5400	1.9735	1.340	0	0	6,000
2019/10/10	R186	07/05/2020	8.93	Put	Bond Future	1,014.0500	1.0141	991.9500	0.9919	(2.179)	0	0	6,000
2019/10/10	R186	07/05/2020	8.09	Call	Bond Future	1,451.7900	1.4518	1,473.0600	1.4731	1.465	0	0	0
2019/10/10	R186	07/05/2020	7.60	Put	Bond Future	4,545.2600	4.5453	4,492.1200	4.4921	(1.169)	0	0	0
2019/10/10	R186	07/05/2020	7.60	Call	Bond Future	548.0300	0.5480	558.1100	0.5581	1.839	0	0	6,000
2019/10/10	R186	07/05/2020	8.07	Call	Bond Future	1,404.3500	1.4044	1,425.1200	1.4251	1.479	0	0	0
2019/10/10	R186	07/05/2020	8.07	Put	Bond Future	2,810.5000	2.8105	2,768.0500	2.7681	(1.510)	0	0	0
2019/10/10	R186	06/08/2020	8.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R186	06/08/2020			Bond Future	8.3700	8.3700	8.3552	111.8601	(0.177)	0.0000	0.0000	0
2019/10/10	R186	06/08/2020	8.37	Call	Bond Future	0.0000	0.0000	76.5200	0.0765	100.000	0	0	0
2019/10/10	R186	06/08/2020	8.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R186	06/08/2020	8.38	Call	Bond Future	0.0000	0.0000	128.2200	0.1282	100.000	0	0	0
2019/10/10	R186	06/08/2020	8.36	Call	Bond Future	0.0000	0.0000	24.7900	0.0248	100.000	0	0	0
2019/10/10	R186	06/08/2020	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R197	07/11/2019			Bond Future	308.6047	308.6047	308.6034	308.6034	0.000	0.0000	0.0000	2,507
2019/10/10	R197	06/02/2020			Bond Future	306.5674	306.5674	306.5663	306.5663	0.000	0.0000	0.0000	40
2019/10/10	R197	07/05/2020			Bond Future	312.2688	312.2688	312.2676	312.2676	0.000	0.0000	0.0000	0
2019/10/10	R197	06/08/2020			Bond Future	310.4200	310.4200	310.4161	310.4161	(0.001)	0.0000	0.0000	0
2019/10/10	R202	07/11/2019			Bond Future	233.3423	233.3423	233.3456	233.3456	0.001	0.0000	0.0000	9,029
2019/10/10	R202	06/02/2020			Bond Future	233.5240	233.5240	233.5276	233.5276	0.002	0.0000	0.0000	0
2019/10/10	R202	07/05/2020			Bond Future	237.8670	237.8670	237.8705	237.8705	0.001	0.0000	0.0000	0
2019/10/10	R202	06/08/2020			Bond Future	238.2500	238.2500	238.2573	238.2573	0.003	0.0000	0.0000	0
2019/10/10	R207	07/11/2019	2.08	Put	Bond Future	838.7400	0.8387	839.5500	0.8395	0.097	0	0	0
2019/10/10	R207	07/11/2019			Bond Future	6.7679	102.4097	6.7725	102.4089	0.067	0.0000	0.0000	3,123
2019/10/10	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R207	07/11/2019	2.07	Put	Bond Future	840.5400	0.8405	841.3500	0.8414	0.096	0	0	0
2019/10/10	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R207	07/11/2019	2.06	Put	Bond Future	842.3500	0.8423	843.1600	0.8432	0.096	0	0	0
2019/10/10	R208	07/11/2019	6.83	Call	Bond Future	315.5400	0.3155	313.2800	0.3133	(0.716)	0	0	0
2019/10/10	R208	07/11/2019	6.82	Put	Bond Future	16.9200	0.0169	16.1800	0.0162	(4.374)	0	0	0
2019/10/10	R208	07/11/2019			Bond Future	6.5995	100.9791	6.6007	100.9775	0.018	0.0000	0.0000	11,067
2019/10/10	R208	07/11/2019	6.84	Call	Bond Future	327.1600	0.3272	324.9400	0.3249	(0.679)	0	0	0
2019/10/10	R208	07/11/2019	6.84	Put	Bond Future	14.1500	0.0142	13.4700	0.0135	(4.806)	0	0	0
2019/10/10	R208	07/11/2019	6.83	Put	Bond Future	15.5100	0.0155	14.7900	0.0148	(4.642)	0	0	0
2019/10/10	R208	07/11/2019	6.82	Call	Bond Future	303.9600	0.3040	301.6800	0.3017	(0.750)	0	0	0
2019/10/10	R208	06/02/2020	6.13	Put	Bond Future	365.2300	0.3652	366.1700	0.3662	0.257	0	0	0
2019/10/10	R208	06/02/2020	6.12	Call	Bond Future	25.5400	0.0255	24.9900	0.0250	(2.153)	0	0	0
2019/10/10	R208	06/02/2020			Bond Future	6.4422	102.7922	6.4436	102.7907	0.022	0.0000	0.0000	0
2019/10/10	R208	06/02/2020	6.13	Call	Bond Future	26.9000	0.0269	26.3400	0.0263	(2.082)	0	0	0
2019/10/10	R208	06/02/2020	6.12	Put	Bond Future	374.7400	0.3747	375.6900	0.3757	0.254	0	0	0
2019/10/10	R208	06/02/2020	6.14	Call	Bond Future	28.4700	0.0285	27.8900	0.0279	(2.037)	0	0	0
2019/10/10	R208	06/02/2020	6.14	Put	Bond Future	355.9400	0.3559	356.8600	0.3569	0.258	0	0	0
2019/10/10	R208	07/05/2020	4.81	Call	Bond Future	0.2000	0.0002	0.1900	0.0002	(5.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/10	R208	07/05/2020	4.80	Put	Bond Future	1,162.3300	1.1623	1,163.8800	1.1639	0.133	0	0	0
2019/10/10	R208	07/05/2020			Bond Future	6.1489	101.2759	6.1507	101.2743	0.029	0.0000	0.0000	0
2019/10/10	R208	07/05/2020	4.82	Call	Bond Future	0.2100	0.0002	0.2100	0.0002	0.000	0	0	0
2019/10/10	R208	07/05/2020	4.82	Put	Bond Future	1,144.9700	1.1450	1,146.5200	1.1465	0.135	0	0	0
2019/10/10	R208	07/05/2020	4.81	Put	Bond Future	1,153.6500	1.1536	1,155.1900	1.1552	0.133	0	0	0
2019/10/10	R208	07/05/2020	4.80	Call	Bond Future	0.1800	0.0002	0.1800	0.0002	0.000	0	0	0
2019/10/10	R209	07/11/2019	9.82	Call	Bond Future	2,276.2900	2.2763	2,316.7500	2.3168	1.777	0	0	0
2019/10/10	R209	07/11/2019	9.33	Call	Bond Future	496.9600	0.4970	503.6400	0.5036	1.344	0	0	8,000
2019/10/10	R209	07/11/2019	9.77	Put	Bond Future	448.4500	0.4484	414.6800	0.4147	(7.530)	0	0	8,000
2019/10/10	R209	07/11/2019			Bond Future	9.5244	73.8288	9.5137	73.8994	(0.113)	0.0000	0.0000	96,982
2019/10/10	R209	07/11/2019	9.80	Call	Bond Future	2,178.4000	2.1784	2,217.4500	2.2175	1.793	0	0	0
2019/10/10	R209	07/11/2019	9.80	Put	Bond Future	402.0700	0.4021	370.4700	0.3705	(7.859)	0	0	0
2019/10/10	R209	07/11/2019	9.50	Put	Bond Future	1,111.9300	1.1119	1,057.8200	1.0578	(4.866)	0	0	0
2019/10/10	R209	07/11/2019	9.50	Call	Bond Future	951.4500	0.9514	967.9900	0.9680	1.738	0	0	5,000
2019/10/10	R209	07/11/2019	8.92	Put	Bond Future	4,171.3100	4.1713	4,099.9300	4.0999	(1.711)	0	0	0
2019/10/10	R209	07/11/2019	8.92	Call	Bond Future	45.1900	0.0452	44.4600	0.0445	(1.615)	0	0	8,000
2019/10/10	R209	07/11/2019	9.82	Put	Bond Future	373.5000	0.3735	343.3100	0.3433	(8.083)	0	0	0
2019/10/10	R209	07/11/2019	9.33	Put	Bond Future	1,788.8800	1.7889	1,724.9100	1.7249	(3.576)	0	0	0
2019/10/10	R209	07/11/2019	9.77	Call	Bond Future	2,034.4600	2.0345	2,071.3400	2.0713	1.813	0	0	0
2019/10/10	R209	07/11/2019	9.81	Call	Bond Future	2,227.1900	2.2272	2,266.9500	2.2669	1.785	0	0	0
2019/10/10	R209	07/11/2019	9.81	Put	Bond Future	387.5900	0.3876	356.7000	0.3567	(7.970)	0	0	0
2019/10/10	R209	06/02/2020	9.52	Put	Bond Future	2,302.6800	2.3027	2,256.8200	2.2568	(1.992)	0	0	0
2019/10/10	R209	06/02/2020			Bond Future	9.5862	75.1544	9.5751	75.2264	(0.116)	0.0000	0.0000	0
2019/10/10	R209	06/02/2020	9.51	Call	Bond Future	1,839.6400	1.8396	1,865.4500	1.8654	1.403	0	0	0
2019/10/10	R209	06/02/2020	9.51	Put	Bond Future	2,336.2100	2.3362	2,290.0000	2.2900	(1.978)	0	0	0
2019/10/10	R209	06/02/2020	9.52	Call	Bond Future	1,871.5400	1.8715	1,897.7000	1.8977	1.398	0	0	0
2019/10/10	R209	06/02/2020	9.50	Call	Bond Future	1,808.0200	1.8080	1,833.4900	1.8335	1.409	0	0	0
2019/10/10	R209	06/02/2020	9.50	Put	Bond Future	2,370.1100	2.3701	2,323.5600	2.3236	(1.964)	0	0	0
2019/10/10	R209	07/05/2020	9.47	Call	Bond Future	2,367.1500	2.3672	2,394.0100	2.3940	1.135	0	0	0
2019/10/10	R209	07/05/2020			Bond Future	9.6458	73.3828	9.6343	73.4561	(0.118)	0.0000	0.0000	0
2019/10/10	R209	07/05/2020	9.45	Call	Bond Future	2,305.4000	2.3054	2,331.7500	2.3318	1.143	0	0	0
2019/10/10	R209	07/05/2020	9.45	Put	Bond Future	3,575.7100	3.5757	3,528.7500	3.5288	(1.313)	0	0	0
2019/10/10	R209	07/05/2020	9.47	Put	Bond Future	3,506.2200	3.5062	3,459.7700	3.4598	(1.325)	0	0	0
2019/10/10	R209	07/05/2020	9.46	Call	Bond Future	2,336.0600	2.3361	2,362.6700	2.3627	1.139	0	0	0
2019/10/10	R209	07/05/2020	9.46	Put	Bond Future	3,540.7100	3.5407	3,494.0100	3.4940	(1.319)	0	0	0
2019/10/10	R209	06/08/2020	5.55	Put	Bond Future	0.0000	0.0000	34,679.4700	34.6795	100.000	0	0	0
2019/10/10	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R209	06/08/2020			Bond Future	5.5600	5.5600	9.6905	74.8373	74.289	0.0000	0.0000	0
2019/10/10	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R209	06/08/2020	5.57	Put	Bond Future	0.0000	0.0000	34,462.6300	34.4626	100.000	0	0	0
2019/10/10	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R209	06/08/2020	5.56	Put	Bond Future	0.0000	0.0000	34,570.9800	34.5710	100.000	0	0	0
2019/10/10	R210	07/11/2019			Bond Future	188.8549	188.8549	188.7157	188.7157	(0.074)	0.0000	0.0000	2,132
2019/10/10	R210	06/02/2020			Bond Future	192.2927	192.2927	192.1510	192.1510	(0.074)	0.0000	0.0000	0
2019/10/10	R210	07/05/2020			Bond Future	193.2186	193.2186	193.0743	193.0743	(0.075)	0.0000	0.0000	0
2019/10/10	R210	06/08/2020			Bond Future	196.9000	196.9000	196.7483	196.7483	(0.077)	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
2019/10/10	R212	07/11/2019			Bond Future	162.2619	162.2619	162.2254	162.2254	(0.023)	0.0000	0.0000	7,384
2019/10/10	R212	06/02/2020			Bond Future	162.9697	162.9697	162.9326	162.9326	(0.023)	0.0000	0.0000	0
2019/10/10	R212	07/05/2020			Bond Future	166.0005	166.0005	165.9627	165.9627	(0.023)	0.0000	0.0000	0
2019/10/10	R212	06/08/2020			Bond Future	166.8700	166.8700	166.8272	166.8272	(0.026)	0.0000	0.0000	0
2019/10/10	R213	07/11/2019	9.59	Put	Bond Future	147.4700	0.1475	134.8400	0.1348	(8.564)	0	0	0
2019/10/10	R213	07/11/2019	9.58	Call	Bond Future	2,935.1200	2.9351	2,958.2900	2.9583	0.789	0	0	0
2019/10/10	R213	07/11/2019			Bond Future	9.1258	86.5978	9.1200	86.6340	(0.063)	0.0000	0.0000	23,319
2019/10/10	R213	07/11/2019	9.59	Call	Bond Future	2,988.2800	2.9883	3,011.8300	3.0118	0.788	0	0	0
2019/10/10	R213	07/11/2019	9.58	Put	Bond Future	154.1700	0.1542	141.1600	0.1412	(8.439)	0	0	0
2019/10/10	R213	07/11/2019	9.60	Call	Bond Future	3,041.6300	3.0416	3,065.5600	3.0656	0.787	0	0	0
2019/10/10	R213	07/11/2019	9.60	Put	Bond Future	141.0300	0.1410	128.7800	0.1288	(8.686)	0	0	0
2019/10/10	R213	06/02/2020	9.27	Call	Bond Future	2,188.4400	2.1884	2,200.7400	2.2007	0.562	0	0	0
2019/10/10	R213	06/02/2020	9.26	Put	Bond Future	1,738.4900	1.7385	1,713.7000	1.7137	(1.426)	0	0	0
2019/10/10	R213	06/02/2020			Bond Future	9.1922	88.1528	9.1862	88.1897	(0.065)	0.0000	0.0000	0
2019/10/10	R213	06/02/2020	9.28	Call	Bond Future	2,223.2000	2.2232	2,235.6800	2.2357	0.561	0	0	0
2019/10/10	R213	06/02/2020	9.28	Put	Bond Future	1,685.4800	1.6855	1,661.0600	1.6611	(1.449)	0	0	0
2019/10/10	R213	06/02/2020	9.27	Put	Bond Future	1,711.7200	1.7117	1,687.1200	1.6871	(1.437)	0	0	0
2019/10/10	R213	06/02/2020	9.26	Call	Bond Future	2,154.1500	2.1541	2,166.2600	2.1663	0.562	0	0	0
2019/10/10	R213	07/05/2020	9.01	Put	Bond Future	3,434.6000	3.4346	3,407.0400	3.4070	(0.802)	0	0	0
2019/10/10	R213	07/05/2020	9.00	Call	Bond Future	1,941.3000	1.9413	1,951.1300	1.9511	0.506	0	0	0
2019/10/10	R213	07/05/2020			Bond Future	9.2497	86.2191	9.2435	86.2566	(0.067)	0.0000	0.0000	0
2019/10/10	R213	07/05/2020	9.01	Call	Bond Future	1,968.6100	1.9686	1,978.5600	1.9786	0.505	0	0	0
2019/10/10	R213	07/05/2020	9.00	Put	Bond Future	3,469.1800	3.4692	3,441.5000	3.4415	(0.798)	0	0	0
2019/10/10	R213	07/05/2020	9.02	Call	Bond Future	1,995.8800	1.9959	2,005.9500	2.0059	0.505	0	0	0
2019/10/10	R213	07/05/2020	9.02	Put	Bond Future	3,400.0400	3.4000	3,372.6000	3.3726	(0.807)	0	0	0
2019/10/10	R213	06/08/2020	9.31	Call	Bond Future	0.0000	0.0000	79.9900	0.0800	100.000	0	0	0
2019/10/10	R213	06/08/2020			Bond Future	9.3000	9.3000	9.2965	87.8784	(0.037)	0.0000	0.0000	0
2019/10/10	R213	06/08/2020	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R213	06/08/2020	9.29	Put	Bond Future	0.0000	0.0000	38.9900	0.0390	100.000	0	0	0
2019/10/10	R213	06/08/2020	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R213	06/08/2020	9.30	Call	Bond Future	0.0000	0.0000	20.5300	0.0205	100.000	0	0	0
2019/10/10	R213	06/08/2020	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R214	07/11/2019	10.02	Put	Bond Future	522.4600	0.5225	475.6300	0.4756	(8.963)	0	0	0
2019/10/10	R214	07/11/2019			Bond Future	9.7913	72.0659	9.7755	72.1738	(0.162)	0.0000	0.0000	16,236
2019/10/10	R214	07/11/2019	10.01	Call	Bond Future	2,000.5000	2.0005	2,060.5800	2.0606	3.003	0	0	0
2019/10/10	R214	07/11/2019	10.01	Put	Bond Future	540.5900	0.5406	492.7500	0.4927	(8.850)	0	0	0
2019/10/10	R214	07/11/2019	10.02	Call	Bond Future	2,047.9900	2.0480	2,109.0800	2.1091	2.983	0	0	0
2019/10/10	R214	07/11/2019	10.00	Call	Bond Future	1,953.4400	1.9534	2,012.5000	2.0125	3.023	0	0	0
2019/10/10	R214	07/11/2019	10.00	Put	Bond Future	559.2400	0.5592	510.3800	0.5104	(8.737)	0	0	0
2019/10/10	R214	06/02/2020	9.73	Call	Bond Future	1,786.1600	1.7862	1,827.1500	1.8272	2.295	0	0	0
2019/10/10	R214	06/02/2020			Bond Future	9.8594	73.3600	9.8430	73.4699	(0.166)	0.0000	0.0000	0
2019/10/10	R214	06/02/2020	9.71	Call	Bond Future	1,721.5300	1.7215	1,761.4700	1.7615	2.320	0	0	0
2019/10/10	R214	06/02/2020	9.71	Put	Bond Future	2,734.7600	2.7348	2,664.7700	2.6648	(2.559)	0	0	0
2019/10/10	R214	06/02/2020	9.73	Put	Bond Future	2,662.4100	2.6624	2,593.4700	2.5935	(2.589)	0	0	0
2019/10/10	R214	06/02/2020	9.72	Call	Bond Future	1,753.7800	1.7538	1,794.2400	1.7942	2.307	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/10	R214	06/02/2020	9.72	Put	Bond Future	2,698.4700	2.6985	2,629.0000	2.6290	(2.574)	0	0	0
2019/10/10	R214	07/05/2020	9.77	Put	Bond Future	3,637.2400	3.6372	3,570.9800	3.5710	(1.822)	0	0	0
2019/10/10	R214	07/05/2020			Bond Future	9.9198	71.4084	9.9030	71.5203	(0.170)	0.0000	0.0000	0
2019/10/10	R214	07/05/2020	9.76	Call	Bond Future	2,599.5800	2.5996	2,644.7800	2.6448	1.739	0	0	0
2019/10/10	R214	07/05/2020	9.76	Put	Bond Future	3,673.0200	3.6730	3,606.3700	3.6064	(1.815)	0	0	0
2019/10/10	R214	07/05/2020	9.77	Call	Bond Future	2,631.7300	2.6317	2,677.3200	2.6773	1.732	0	0	0
2019/10/10	R214	07/05/2020	9.75	Call	Bond Future	2,567.8300	2.5678	2,612.6600	2.6127	1.746	0	0	0
2019/10/10	R214	07/05/2020	9.75	Put	Bond Future	3,709.3000	3.7093	3,642.2800	3.6423	(1.807)	0	0	0
2019/10/10	R214	06/08/2020	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R214	06/08/2020	9.97	Call	Bond Future	0.0000	0.0000	67.2100	0.0672	100.000	0	0	0
2019/10/10	R214	06/08/2020			Bond Future	9.9800	9.9800	9.9598	72.8650	(0.203)	0.0000	0.0000	0
2019/10/10	R214	06/08/2020	9.98	Call	Bond Future	0.0000	0.0000	132.9300	0.1329	100.000	0	0	0
2019/10/10	R214	06/08/2020	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R214	06/08/2020	9.99	Call	Bond Future	0.0000	0.0000	198.5500	0.1986	100.000	0	0	0
2019/10/10	R214	06/08/2020	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/10	R248	07/11/2019	10.02	Call	Bond Future	2,113.4500	2.1134	2,184.2500	2.1843	3.350	0	0	0
2019/10/10	R248	07/11/2019	10.01	Put	Bond Future	797.8600	0.7979	730.1600	0.7302	(8.485)	0	0	0
2019/10/10	R248	07/11/2019			Bond Future	9.8618	91.2046	9.8460	91.3417	(0.161)	0.0000	0.0000	86,811
2019/10/10	R248	07/11/2019	10.03	Call	Bond Future	2,170.0700	2.1701	2,242.3000	2.2423	3.328	0	0	0
2019/10/10	R248	07/11/2019	10.03	Put	Bond Future	742.6700	0.7427	677.8400	0.6778	(8.729)	0	0	0
2019/10/10	R248	07/11/2019	10.02	Put	Bond Future	769.8200	0.7698	703.5600	0.7036	(8.607)	0	0	0
2019/10/10	R248	07/11/2019	10.01	Call	Bond Future	2,057.5700	2.0576	2,126.9300	2.1269	3.371	0	0	0
2019/10/10	R248	06/02/2020	9.71	Put	Bond Future	3,754.3900	3.7544	3,660.5900	3.6606	(2.498)	0	0	0
2019/10/10	R248	06/02/2020			Bond Future	9.9316	92.8423	9.9152	92.9819	(0.165)	0.0000	0.0000	100
2019/10/10	R248	06/02/2020	9.71	Call	Bond Future	1,836.1100	1.8361	1,881.9200	1.8819	2.495	0	0	0
2019/10/10	R248	06/02/2020	9.70	Put	Bond Future	3,804.9000	3.8049	3,710.4200	3.7104	(2.483)	0	0	0
2019/10/10	R248	06/02/2020	9.72	Call	Bond Future	1,874.0400	1.8740	1,920.5400	1.9205	2.481	0	0	0
2019/10/10	R248	06/02/2020	9.72	Put	Bond Future	3,704.2200	3.7042	3,611.1100	3.6111	(2.514)	0	0	0
2019/10/10	R248	06/02/2020	9.70	Call	Bond Future	1,798.3800	1.7984	1,843.5100	1.8435	2.509	0	0	0
2019/10/10	R248	07/05/2020	9.79	Call	Bond Future	3,030.6400	3.0306	3,085.8900	3.0859	1.823	0	0	0
2019/10/10	R248	07/05/2020	9.77	Put	Bond Future	4,867.2800	4.8673	4,779.4600	4.7795	(1.804)	0	0	0
2019/10/10	R248	07/05/2020			Bond Future	9.9937	90.1066	9.9768	90.2487	(0.169)	0.0000	0.0000	0
2019/10/10	R248	07/05/2020	9.79	Put	Bond Future	4,771.1300	4.7711	4,684.3000	4.6843	(1.820)	0	0	0
2019/10/10	R248	07/05/2020	9.77	Call	Bond Future	2,952.7200	2.9527	3,006.9800	3.0070	1.838	0	0	0
2019/10/10	R248	07/05/2020	9.78	Put	Bond Future	4,819.0100	4.8190	4,731.6800	4.7317	(1.812)	0	0	0
2019/10/10	R248	07/05/2020	9.78	Call	Bond Future	2,991.5500	2.9915	3,046.3000	3.0463	1.830	0	0	0
2019/10/10	R248	06/08/2020	9.00	Put	Bond Future	11,270.8900	11.2709	11,156.0600	11.1561	(1.019)	0	0	0
2019/10/10	R248	06/08/2020	10.20	Call	Bond Future	6,000.1300	6.0001	6,073.3600	6.0734	1.220	0	0	0
2019/10/10	R248	06/08/2020			Bond Future	10.0528	91.8008	10.0354	91.9456	(0.173)	0.0000	0.0000	0
2019/10/10	R248	06/08/2020	9.25	Put	Bond Future	9,519.4700	9.5195	9,413.2900	9.4133	(1.115)	0	0	0
2019/10/10	R248	06/08/2020	9.25	Call	Bond Future	2,385.8100	2.3858	2,424.3800	2.4244	1.617	0	0	20,640
2019/10/10	R248	06/08/2020	10.18	Call	Bond Future	5,910.3800	5.9104	5,982.9100	5.9829	1.227	0	0	0
2019/10/10	R248	06/08/2020	10.18	Put	Bond Future	4,864.6000	4.8646	4,792.3800	4.7924	(1.485)	0	0	0
2019/10/10	R248	06/08/2020	9.00	Call	Bond Future	1,711.2000	1.7112	1,741.1200	1.7411	1.748	0	0	3,000
2019/10/10	R248	06/08/2020	10.20	Put	Bond Future	4,791.9000	4.7919	4,720.3800	4.7204	(1.493)	0	0	0
2019/10/10	R248	06/08/2020	10.19	Call	Bond Future	5,955.2000	5.9552	6,028.0700	6.0281	1.224	0	0	0
2019/10/10	R248	06/08/2020	10.19	Put	Bond Future	4,828.1300	4.8281	4,756.2500	4.7563	(1.489)	0	0	0

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Total												1099060
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