



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/08/2019 TO 13/08/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/08/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	2025	07/11/2019			Bond Future	138.1119	138.1119	138.0385	138.0385	(0.053)	0.0000	0.0000	1,451
2019/08/13	2025	06/02/2020			Bond Future	139.1595	139.1595	139.0847	139.0847	(0.054)	0.0000	0.0000	0
2019/08/13	2025	07/05/2020			Bond Future	141.7756	141.7756	141.6993	141.6993	(0.054)	0.0000	0.0000	0
2019/08/13	2029	07/11/2019			Bond Future	102.9326	102.9326	102.9308	102.9308	(0.002)	0.0000	0.0000	4,260
2019/08/13	2029	06/02/2020			Bond Future	104.8118	104.8118	104.8100	104.8100	(0.002)	0.0000	0.0000	0
2019/08/13	2029	07/05/2020			Bond Future	105.6695	105.6695	105.6676	105.6676	(0.002)	0.0000	0.0000	0
2019/08/13	2030	07/11/2019	9.49	Put	Bond Future	1,027.3100	1.0273	909.2500	0.9092	(11.492)	0	0	0
2019/08/13	2030	07/11/2019	9.76	Put	Bond Future	611.8700	0.6119	533.1700	0.5332	(12.862)	0	0	5,500
2019/08/13	2030	07/11/2019			Bond Future	9.2384	94.1613	9.1858	94.4867	(0.569)	0.0000	0.0000	75,856
2019/08/13	2030	07/11/2019	9.48	Call	Bond Future	2,522.1200	2.5221	2,727.7900	2.7278	8.155	0	0	0
2019/08/13	2030	07/11/2019	9.48	Put	Bond Future	1,046.8700	1.0469	927.1300	0.9271	(11.438)	0	0	0
2019/08/13	2030	07/11/2019	8.60	Put	Bond Future	4,343.6100	4.3436	4,065.1700	4.0652	(6.410)	0	0	0
2019/08/13	2030	07/11/2019	8.60	Call	Bond Future	290.1800	0.2902	337.1500	0.3372	16.187	0	0	5,500
2019/08/13	2030	07/11/2019	9.10	Put	Bond Future	2,074.8800	2.0749	1,883.4200	1.8834	(9.228)	0	0	0
2019/08/13	2030	07/11/2019	9.10	Call	Bond Future	1,215.8000	1.2158	1,349.7500	1.3497	11.017	0	0	5,500
2019/08/13	2030	07/11/2019	9.49	Call	Bond Future	2,562.9400	2.5629	2,770.2900	2.7703	8.090	0	0	0
2019/08/13	2030	07/11/2019	9.76	Call	Bond Future	3,757.5200	3.7575	4,004.2300	4.0042	6.566	0	0	0
2019/08/13	2030	07/11/2019	8.57	Put	Bond Future	4,509.3300	4.5093	4,226.9600	4.2270	(6.262)	0	0	0
2019/08/13	2030	07/11/2019	9.47	Call	Bond Future	2,481.7500	2.4818	2,685.7200	2.6857	8.219	0	0	0
2019/08/13	2030	07/11/2019	9.47	Put	Bond Future	1,066.9200	1.0669	945.4800	0.9455	(11.382)	0	0	0
2019/08/13	2030	07/11/2019	9.70	Call	Bond Future	3,479.0500	3.4790	3,718.0100	3.7180	6.869	0	0	0
2019/08/13	2030	07/11/2019	9.70	Put	Bond Future	687.8700	0.6879	601.4200	0.6014	(12.568)	0	0	0
2019/08/13	2030	07/11/2019	8.95	Call	Bond Future	847.5900	0.8476	952.3300	0.9523	12.357	0	0	0
2019/08/13	2030	07/11/2019	8.95	Put	Bond Future	2,650.0600	2.6501	2,429.3900	2.4294	(8.327)	0	0	5,000
2019/08/13	2030	07/11/2019	8.57	Call	Bond Future	259.6700	0.2597	302.7100	0.3027	16.575	0	0	0
2019/08/13	2030	07/11/2019	9.12	Put	Bond Future	2,005.4500	2.0054	1,817.9600	1.8180	(9.349)	0	0	0
2019/08/13	2030	07/11/2019	9.12	Call	Bond Future	1,271.2000	1.2712	1,409.1200	1.4091	10.850	0	0	0
2019/08/13	2030	06/02/2020	9.14	Call	Bond Future	1,836.1400	1.8361	1,979.8200	1.9798	7.825	0	0	0
2019/08/13	2030	06/02/2020	8.40	Call	Bond Future	391.3900	0.3914	439.7100	0.4397	12.346	0	0	5,820
2019/08/13	2030	06/02/2020	9.15	Put	Bond Future	2,834.7500	2.8348	2,648.4900	2.6485	(6.571)	0	0	0
2019/08/13	2030	06/02/2020			Bond Future	9.3094	91.8491	9.2547	92.1804	(0.587)	0.0000	0.0000	0
2019/08/13	2030	06/02/2020	9.00	Put	Bond Future	3,361.9200	3.3619	3,154.7600	3.1548	(6.162)	0	0	0
2019/08/13	2030	06/02/2020	9.00	Call	Bond Future	1,465.8900	1.4659	1,590.0600	1.5901	8.471	0	0	5,820
2019/08/13	2030	06/02/2020	9.14	Put	Bond Future	2,867.8400	2.8678	2,680.1900	2.6802	(6.543)	0	0	0
2019/08/13	2030	06/02/2020	8.40	Put	Bond Future	6,114.0900	6.1141	5,831.0800	5.8311	(4.629)	0	0	0
2019/08/13	2030	06/02/2020	9.15	Call	Bond Future	1,864.3900	1.8644	2,009.4600	2.0095	7.781	0	0	0
2019/08/13	2030	06/02/2020	9.16	Call	Bond Future	1,892.8800	1.8929	2,039.3400	2.0393	7.737	0	0	0
2019/08/13	2030	06/02/2020	9.16	Put	Bond Future	2,801.9600	2.8020	2,617.0900	2.6171	(6.598)	0	0	0
2019/08/13	2030	07/05/2020	8.79	Call	Bond Future	1,360.0200	1.3600	1,465.5300	1.4655	7.758	0	0	0
2019/08/13	2030	07/05/2020	8.78	Put	Bond Future	4,974.0900	4.9741	4,741.0600	4.7411	(4.685)	0	0	0
2019/08/13	2030	07/05/2020			Bond Future	9.3779	93.5549	9.3212	93.8923	(0.606)	0.0000	0.0000	0
2019/08/13	2030	07/05/2020	8.80	Call	Bond Future	1,381.7600	1.3818	1,488.3900	1.4884	7.717	0	0	0

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2019/08/13	2030	07/05/2020	8.80	Put	Bond Future	4,892.7300	4.8927	4,661.9500	4.6619	(4.717)	0	0	0
2019/08/13	2030	07/05/2020	8.79	Put	Bond Future	4,933.2800	4.9333	4,701.3800	4.7014	(4.701)	0	0	0
2019/08/13	2030	07/05/2020	8.78	Call	Bond Future	1,338.4900	1.3385	1,442.8700	1.4429	7.798	0	0	0
2019/08/13	2032	07/11/2019	9.71	Call	Bond Future	2,188.4100	2.1884	2,363.0900	2.3631	7.982	0	0	0
2019/08/13	2032	07/11/2019	9.70	Put	Bond Future	1,527.2400	1.5272	1,383.0300	1.3830	(9.443)	0	0	0
2019/08/13	2032	07/11/2019			Bond Future	9.6061	91.2523	9.5587	91.5693	(0.494)	0.0000	0.0000	50,602
2019/08/13	2032	07/11/2019	9.72	Call	Bond Future	2,227.1300	2.2271	2,403.5900	2.4036	7.923	0	0	0
2019/08/13	2032	07/11/2019	9.72	Put	Bond Future	1,472.4200	1.4724	1,331.7900	1.3318	(9.551)	0	0	0
2019/08/13	2032	07/11/2019	9.71	Put	Bond Future	1,499.6300	1.4996	1,357.2200	1.3572	(9.496)	0	0	0
2019/08/13	2032	07/11/2019	9.70	Call	Bond Future	2,150.0300	2.1500	2,322.9100	2.3229	8.041	0	0	0
2019/08/13	2032	06/02/2020	9.40	Put	Bond Future	3,654.0400	3.6540	3,456.2900	3.4563	(5.412)	0	0	0
2019/08/13	2032	06/02/2020			Bond Future	9.6836	92.8963	9.6345	93.2191	(0.508)	0.0000	0.0000	0
2019/08/13	2032	06/02/2020	9.39	Call	Bond Future	1,741.3600	1.7414	1,865.0900	1.8651	7.105	0	0	0
2019/08/13	2032	06/02/2020	9.39	Put	Bond Future	3,693.7000	3.6937	3,494.6500	3.4946	(5.389)	0	0	0
2019/08/13	2032	06/02/2020	9.40	Call	Bond Future	1,769.1400	1.7691	1,894.1700	1.8942	7.067	0	0	0
2019/08/13	2032	06/02/2020	9.38	Call	Bond Future	1,713.8200	1.7138	1,836.2500	1.8363	7.144	0	0	0
2019/08/13	2032	06/02/2020	9.38	Put	Bond Future	3,733.6700	3.7337	3,533.3200	3.5333	(5.366)	0	0	0
2019/08/13	2032	07/05/2020	9.19	Call	Bond Future	1,737.8000	1.7378	1,846.4400	1.8464	6.252	0	0	0
2019/08/13	2032	07/05/2020			Bond Future	9.7572	90.4610	9.7063	90.7897	(0.522)	0.0000	0.0000	0
2019/08/13	2032	07/05/2020	9.17	Call	Bond Future	1,689.9600	1.6900	1,796.5500	1.7966	6.307	0	0	0
2019/08/13	2032	07/05/2020	9.17	Put	Bond Future	5,583.0200	5.5830	5,360.9200	5.3609	(3.978)	0	0	0
2019/08/13	2032	07/05/2020	9.19	Put	Bond Future	5,494.4800	5.4945	5,274.4300	5.2744	(4.005)	0	0	0
2019/08/13	2032	07/05/2020	9.18	Call	Bond Future	1,713.7800	1.7138	1,821.4000	1.8214	6.280	0	0	0
2019/08/13	2032	07/05/2020	9.18	Put	Bond Future	5,538.6100	5.5386	5,317.5400	5.3175	(3.991)	0	0	0
2019/08/13	2033	07/11/2019			Bond Future	103.8420	103.8420	103.5386	103.5386	(0.292)	0.0000	0.0000	6,140
2019/08/13	2033	06/02/2020			Bond Future	105.7378	105.7378	105.4290	105.4290	(0.292)	0.0000	0.0000	0
2019/08/13	2033	07/05/2020			Bond Future	106.5299	106.5299	106.2152	106.2152	(0.295)	0.0000	0.0000	0
2019/08/13	2037	07/11/2019	9.97	Call	Bond Future	2,044.6200	2.0446	2,235.1000	2.2351	9.316	0	0	0
2019/08/13	2037	07/11/2019			Bond Future	9.9803	90.3172	9.9279	90.7062	(0.525)	0.0000	0.0000	63,444
2019/08/13	2037	07/11/2019	9.95	Call	Bond Future	1,968.6000	1.9686	2,154.6900	2.1547	9.453	0	0	0
2019/08/13	2037	07/11/2019	9.95	Put	Bond Future	2,193.4800	2.1935	1,990.5300	1.9905	(9.252)	0	0	0
2019/08/13	2037	07/11/2019	9.97	Put	Bond Future	2,121.2100	2.1212	1,922.6500	1.9226	(9.361)	0	0	0
2019/08/13	2037	07/11/2019	9.96	Call	Bond Future	2,006.4200	2.0064	2,194.7100	2.1947	9.384	0	0	0
2019/08/13	2037	07/11/2019	9.96	Put	Bond Future	2,157.1100	2.1571	1,956.3600	1.9564	(9.306)	0	0	0
2019/08/13	2037	06/02/2020	9.67	Call	Bond Future	1,674.9500	1.6750	1,813.8800	1.8139	8.295	0	0	0
2019/08/13	2037	06/02/2020	9.66	Put	Bond Future	4,626.3500	4.6263	4,367.7100	4.3677	(5.591)	0	0	0
2019/08/13	2037	06/02/2020			Bond Future	10.0587	87.6852	10.0046	88.0812	(0.538)	0.0000	0.0000	0
2019/08/13	2037	06/02/2020	9.68	Call	Bond Future	1,704.0100	1.7040	1,844.5400	1.8445	8.247	0	0	0
2019/08/13	2037	06/02/2020	9.68	Put	Bond Future	4,530.8700	4.5309	4,275.4200	4.2754	(5.638)	0	0	0
2019/08/13	2037	06/02/2020	9.67	Put	Bond Future	4,578.3000	4.5783	4,321.2500	4.3213	(5.615)	0	0	0
2019/08/13	2037	06/02/2020	9.66	Call	Bond Future	1,646.4100	1.6464	1,783.7500	1.7838	8.342	0	0	0
2019/08/13	2037	07/05/2020	9.60	Put	Bond Future	6,043.0700	6.0431	5,779.3600	5.7794	(4.364)	0	0	0
2019/08/13	2037	07/05/2020	9.59	Call	Bond Future	2,040.9000	2.0409	2,179.3100	2.1793	6.782	0	0	0
2019/08/13	2037	07/05/2020			Bond Future	10.1349	89.3136	10.0789	89.7170	(0.552)	0.0000	0.0000	0
2019/08/13	2037	07/05/2020	9.60	Call	Bond Future	2,068.5500	2.0685	2,208.2300	2.2082	6.753	0	0	0

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2019/08/13	2037	07/05/2020	9.59	Put	Bond Future	6,092.3000	6.0923	5,827.3200	5.8273	(4.349)	0	0	0
2019/08/13	2037	07/05/2020	9.61	Call	Bond Future	2,096.4100	2.0964	2,237.3500	2.2374	6.723	0	0	0
2019/08/13	2037	07/05/2020	9.61	Put	Bond Future	5,994.1400	5.9941	5,731.6900	5.7317	(4.378)	0	0	0
2019/08/13	2038	07/11/2019			Bond Future	121.9706	121.9706	122.0577	122.0577	0.071	0.0000	0.0000	21,774
2019/08/13	2038	06/02/2020			Bond Future	122.5392	122.5392	122.6279	122.6279	0.072	0.0000	0.0000	0
2019/08/13	2038	07/05/2020			Bond Future	124.8430	124.8430	124.9332	124.9332	0.072	0.0000	0.0000	0
2019/08/13	2040	07/11/2019	10.04	Put	Bond Future	2,305.8200	2.3058	2,108.0200	2.1080	(8.578)	0	0	0
2019/08/13	2040	07/11/2019	10.03	Call	Bond Future	2,027.5000	2.0275	2,203.9600	2.2040	8.703	0	0	0
2019/08/13	2040	07/11/2019	9.80	Put	Bond Future	3,405.9500	3.4060	3,155.4600	3.1555	(7.354)	0	0	0
2019/08/13	2040	07/11/2019	9.30	Put	Bond Future	6,678.3200	6.6783	6,336.8800	6.3369	(5.113)	0	0	0
2019/08/13	2040	07/11/2019			Bond Future	10.0699	93.3490	10.0227	93.7255	(0.469)	0.0000	0.0000	44,699
2019/08/13	2040	07/11/2019	10.04	Call	Bond Future	2,067.5800	2.0676	2,246.2200	2.2462	8.640	0	0	0
2019/08/13	2040	07/11/2019	10.03	Put	Bond Future	2,345.5400	2.3455	2,145.5600	2.1456	(8.526)	0	0	0
2019/08/13	2040	07/11/2019	9.80	Call	Bond Future	1,221.4200	1.2214	1,347.3700	1.3474	10.312	0	0	1,260
2019/08/13	2040	07/11/2019	9.30	Call	Bond Future	221.3800	0.2214	256.3800	0.2564	15.810	0	0	1,260
2019/08/13	2040	07/11/2019	10.05	Call	Bond Future	2,108.2500	2.1082	2,289.0700	2.2891	8.577	0	0	0
2019/08/13	2040	07/11/2019	10.05	Put	Bond Future	2,266.8100	2.2668	2,071.1900	2.0712	(8.630)	0	0	0
2019/08/13	2040	06/02/2020	9.76	Call	Bond Future	1,832.7900	1.8328	1,966.8600	1.9669	7.315	0	0	0
2019/08/13	2040	06/02/2020			Bond Future	10.1479	90.5211	10.0991	90.9043	(0.481)	0.0000	0.0000	0
2019/08/13	2040	06/02/2020	9.74	Call	Bond Future	1,771.8700	1.7719	1,902.8900	1.9029	7.394	0	0	0
2019/08/13	2040	06/02/2020	9.74	Put	Bond Future	5,056.4900	5.0565	4,804.3200	4.8043	(4.987)	0	0	0
2019/08/13	2040	06/02/2020	9.76	Put	Bond Future	4,951.9700	4.9520	4,702.8500	4.7029	(5.031)	0	0	0
2019/08/13	2040	06/02/2020	9.75	Call	Bond Future	1,802.5400	1.8025	1,935.0900	1.9351	7.354	0	0	0
2019/08/13	2040	06/02/2020	9.75	Put	Bond Future	5,004.3800	5.0044	4,753.7400	4.7537	(5.008)	0	0	0
2019/08/13	2040	07/05/2020	9.75	Put	Bond Future	6,223.5300	6.2235	5,975.5500	5.9755	(3.985)	0	0	0
2019/08/13	2040	07/05/2020	9.74	Call	Bond Future	2,414.1000	2.4141	2,555.2200	2.5552	5.846	0	0	0
2019/08/13	2040	07/05/2020			Bond Future	10.2235	92.2022	10.1731	92.5925	(0.493)	0.0000	0.0000	0
2019/08/13	2040	07/05/2020	9.75	Call	Bond Future	2,445.5300	2.4455	2,587.8700	2.5879	5.820	0	0	0
2019/08/13	2040	07/05/2020	9.74	Put	Bond Future	6,274.5800	6.2746	6,025.3800	6.0254	(3.972)	0	0	0
2019/08/13	2040	07/05/2020	9.73	Call	Bond Future	2,382.8900	2.3829	2,522.7900	2.5228	5.871	0	0	0
2019/08/13	2040	07/05/2020	9.73	Put	Bond Future	6,325.9700	6.3260	6,075.5500	6.0755	(3.959)	0	0	0
2019/08/13	2044	07/11/2019	10.07	Put	Bond Future	2,410.3700	2.4104	2,207.2100	2.2072	(8.429)	0	0	0
2019/08/13	2044	07/11/2019	9.74	Put	Bond Future	4,056.3800	4.0564	3,781.0400	3.7810	(6.788)	0	0	0
2019/08/13	2044	07/11/2019	10.52	Call	Bond Future	4,277.0200	4.2770	4,543.4000	4.5434	6.228	0	0	0
2019/08/13	2044	07/11/2019			Bond Future	10.1125	90.2086	10.0653	90.5903	(0.467)	0.0000	0.0000	37,851
2019/08/13	2044	07/11/2019	10.06	Call	Bond Future	2,026.4600	2.0265	2,202.7800	2.2028	8.701	0	0	0
2019/08/13	2044	07/11/2019	10.06	Put	Bond Future	2,451.2000	2.4512	2,245.8300	2.2458	(8.378)	0	0	0
2019/08/13	2044	07/11/2019	10.52	Put	Bond Future	1,093.3900	1.0934	978.0800	0.9781	(10.546)	0	0	328
2019/08/13	2044	07/11/2019	10.07	Call	Bond Future	2,066.8200	2.0668	2,245.3500	2.2453	8.638	0	0	0
2019/08/13	2044	07/11/2019	9.19	Call	Bond Future	114.3700	0.1144	134.4700	0.1345	17.575	0	0	328
2019/08/13	2044	07/11/2019	9.74	Call	Bond Future	966.1900	0.9662	1,072.5400	1.0725	11.007	0	0	328
2019/08/13	2044	07/11/2019	10.05	Call	Bond Future	1,986.6900	1.9867	2,160.8000	2.1608	8.764	0	0	0
2019/08/13	2044	07/11/2019	10.05	Put	Bond Future	2,492.7400	2.4927	2,285.1600	2.2852	(8.327)	0	0	0
2019/08/13	2044	07/11/2019	9.19	Put	Bond Future	8,109.9800	8.1100	7,748.3900	7.7484	(4.459)	0	0	0
2019/08/13	2044	06/02/2020	9.74	Call	Bond Future	1,701.2700	1.7013	1,828.6200	1.8286	7.486	0	0	328

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/13	2044	06/02/2020	10.78	Put	Bond Future	1,700.7600	1.7008	1,583.9000	1.5839	(6.871)	0	0	328
2019/08/13	2044	06/02/2020	9.77	Put	Bond Future	5,221.1400	5.2211	4,964.4900	4.9645	(4.916)	0	0	0
2019/08/13	2044	06/02/2020			Bond Future	10.1878	87.4493	10.1391	87.8379	(0.478)	0.0000	0.0000	0
2019/08/13	2044	06/02/2020	9.09	Put	Bond Future	9,878.6900	9.8787	9,530.8100	9.5308	(3.522)	0	0	0
2019/08/13	2044	06/02/2020	9.09	Call	Bond Future	365.3300	0.3653	406.0400	0.4060	11.143	0	0	328
2019/08/13	2044	06/02/2020	9.74	Put	Bond Future	5,386.2800	5.3863	5,125.0400	5.1250	(4.850)	0	0	0
2019/08/13	2044	06/02/2020	9.77	Call	Bond Future	1,791.0700	1.7911	1,923.0100	1.9230	7.367	0	0	0
2019/08/13	2044	06/02/2020	10.78	Call	Bond Future	6,203.1800	6.2032	6,474.9100	6.4749	4.380	0	0	0
2019/08/13	2044	06/02/2020	9.78	Call	Bond Future	1,821.4500	1.8215	1,954.9200	1.9549	7.328	0	0	0
2019/08/13	2044	06/02/2020	9.76	Put	Bond Future	5,276.1400	5.2761	5,017.9600	5.0180	(4.893)	0	0	0
2019/08/13	2044	06/02/2020	9.78	Put	Bond Future	5,166.8000	5.1668	4,911.6800	4.9117	(4.938)	0	0	0
2019/08/13	2044	06/02/2020	9.76	Call	Bond Future	1,761.2200	1.7612	1,891.6300	1.8916	7.405	0	0	0
2019/08/13	2044	07/05/2020	9.81	Call	Bond Future	2,484.6800	2.4847	2,631.0700	2.6311	5.892	0	0	0
2019/08/13	2044	07/05/2020	9.79	Put	Bond Future	6,250.2000	6.2502	5,998.3800	5.9984	(4.029)	0	0	0
2019/08/13	2044	07/05/2020	9.26	Call	Bond Future	1,026.8300	1.0268	1,105.6700	1.1057	7.678	0	0	556
2019/08/13	2044	07/05/2020	9.33	Call	Bond Future	0.0000	0.0000	1,259.4000	1.2594	100.000	0	0	100
2019/08/13	2044	07/05/2020	9.98	Call	Bond Future	0.0000	0.0000	3,238.0200	3.2380	100.000	0	0	100
2019/08/13	2044	07/05/2020			Bond Future	10.2607	89.0735	10.2105	89.4692	(0.489)	0.0000	0.0000	0
2019/08/13	2044	07/05/2020	9.81	Put	Bond Future	6,146.4300	6.1464	5,897.1500	5.8972	(4.056)	0	0	0
2019/08/13	2044	07/05/2020	9.79	Call	Bond Future	2,420.0200	2.4200	2,563.8700	2.5639	5.944	0	0	0
2019/08/13	2044	07/05/2020	9.33	Put	Bond Future	0.0000	0.0000	8,715.8000	8.7158	100.000	0	0	0
2019/08/13	2044	07/05/2020	9.80	Put	Bond Future	6,198.1400	6.1981	5,947.5800	5.9476	(4.043)	0	0	0
2019/08/13	2044	07/05/2020	9.26	Put	Bond Future	9,516.6400	9.5166	9,199.8100	9.1998	(3.329)	0	0	0
2019/08/13	2044	07/05/2020	9.91	Put	Bond Future	5,648.7200	5.6487	5,412.1200	5.4121	(4.189)	0	0	0
2019/08/13	2044	07/05/2020	9.98	Put	Bond Future	0.0000	0.0000	5,093.1000	5.0931	100.000	0	0	0
2019/08/13	2044	07/05/2020	11.09	Call	Bond Future	0.0000	0.0000	8,407.9500	8.4079	100.000	0	0	0
2019/08/13	2044	07/05/2020	9.80	Call	Bond Future	2,452.2400	2.4522	2,597.3500	2.5974	5.917	0	0	0
2019/08/13	2044	07/05/2020	9.91	Call	Bond Future	2,821.4300	2.8214	2,980.5000	2.9805	5.638	0	0	556
2019/08/13	2044	07/05/2020	11.02	Call	Bond Future	7,754.4300	7.7544	8,033.8400	8.0338	3.603	0	0	0
2019/08/13	2044	07/05/2020	11.02	Put	Bond Future	2,122.3300	2.1223	2,006.0700	2.0061	(5.478)	0	0	556
2019/08/13	2044	07/05/2020	11.09	Put	Bond Future	0.0000	0.0000	1,892.3100	1.8923	100.000	0	0	100
2019/08/13	2046	07/11/2019			Bond Future	113.0981	113.0981	113.0967	113.0967	(0.001)	0.0000	0.0000	17,994
2019/08/13	2046	06/02/2020			Bond Future	115.1631	115.1631	115.1616	115.1616	(0.001)	0.0000	0.0000	0
2019/08/13	2046	07/05/2020			Bond Future	115.5796	115.5796	115.5782	115.5782	(0.001)	0.0000	0.0000	0
2019/08/13	2050	07/11/2019			Bond Future	117.8423	117.8423	117.8408	117.8408	(0.001)	0.0000	0.0000	12,776
2019/08/13	2050	06/02/2020			Bond Future	118.1581	118.1581	118.1567	118.1567	(0.001)	0.0000	0.0000	0
2019/08/13	2050	07/05/2020			Bond Future	120.3795	120.3795	120.3781	120.3781	(0.001)	0.0000	0.0000	0
2019/08/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	AL37	07/11/2019			Index Future	661.3330	661.3330	662.7090	662.7090	0.208	0.0000	0.0000	0
2019/08/13	AL37	06/02/2020			Index Future	673.2480	673.2480	674.6490	674.6490	0.208	0.0000	0.0000	0

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2019/08/13	AL37	07/05/2020			Index Future	685.7470	685.7470	687.1730	687.1730	0.208	0.0000	0.0000	0
2019/08/13	AL7T	07/11/2019			Index Future	763.3160	763.3160	765.7410	765.7410	0.318	0.0000	0.0000	120
2019/08/13	AL7T	06/02/2020			Index Future	777.0690	777.0690	779.5370	779.5370	0.318	0.0000	0.0000	0
2019/08/13	AL7T	07/05/2020			Index Future	791.4950	791.4950	794.0090	794.0090	0.318	0.0000	0.0000	0
2019/08/13	ALBI	07/11/2019			Index Future	682.9370	682.9370	685.3120	685.3120	0.348	0.0000	0.0000	226
2019/08/13	ALBI	06/02/2020			Index Future	695.2420	695.2420	697.6600	697.6600	0.348	0.0000	0.0000	0
2019/08/13	ALBI	07/05/2020			Index Future	708.1490	708.1490	710.6110	710.6110	0.348	0.0000	0.0000	0
2019/08/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2019/08/13	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/13	ES33	07/11/2019			Bond Future	11.1519		75.7185	11.0987	76.0197	(0.477)	0.0000	0.0000	350
2019/08/13	ES33	06/02/2020			Bond Future	11.2806		77.0827	11.2255	77.3893	(0.489)	0.0000	0.0000	0
2019/08/13	ES33	07/05/2020			Bond Future	11.4042		74.7199	11.3469	75.0321	(0.502)	0.0000	0.0000	0
2019/08/13	ES42	07/11/2019			Bond Future	11.4705		76.6278	11.4173	76.9686	(0.464)	0.0000	0.0000	4,919
2019/08/13	ES42	06/02/2020			Bond Future	11.5930		78.0083	11.5378	78.3553	(0.476)	0.0000	0.0000	0
2019/08/13	ES42	07/05/2020			Bond Future	11.7155		75.1923	11.6583	75.5455	(0.488)	0.0000	0.0000	0
2019/08/13	GOVI	07/11/2019	672.90	Call	GOVI	29,270.0000		2.9270	53,550.0000	5.3550	82.952	0	0	0
2019/08/13	GOVI	07/11/2019			GOVI	675.8270		675.8270	678.2550	678.2550	0.359	0.0000	0.0000	1,186
2019/08/13	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	GOVI	07/11/2019	672.91	Call	GOVI	29,170.0000		2.9170	53,450.0000	5.3450	83.236	0	0	0
2019/08/13	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	GOVI	07/11/2019	672.92	Call	GOVI	29,070.0000		2.9070	53,350.0000	5.3350	83.523	0	0	0
2019/08/13	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	GOVI	06/02/2020	703.15	Put	GOVI	151,460.0000		15.1460	126,750.0000	12.6750	(16.315)	0	0	0
2019/08/13	GOVI	06/02/2020			GOVI	688.0040		688.0040	690.4750	690.4750	0.359	0.0000	0.0000	0
2019/08/13	GOVI	06/02/2020	703.14	Put	GOVI	151,360.0000		15.1360	126,650.0000	12.6650	(16.325)	0	0	0

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2019/08/13	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	GOVI	06/02/2020	703.13	Put	GOVI	151,260.0000	15.1260	126,550.0000	12.6550	(16.336)	0	0	0
2019/08/13	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	GOVI	07/05/2020			GOVI	700.7770	700.7770	703.2940	703.2940	0.359	0.0000	0.0000	0
2019/08/13	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	GOVI	07/05/2020	720.00	Put	GOVI	192,230.0000	19.2230	167,060.0000	16.7060	(13.094)	0	0	0
2019/08/13	GOVI	07/05/2020	719.98	Put	GOVI	192,030.0000	19.2030	166,860.0000	16.6860	(13.107)	0	0	0
2019/08/13	GOVI	07/05/2020	719.99	Put	GOVI	192,130.0000	19.2130	166,960.0000	16.6960	(13.101)	0	0	0
2019/08/13	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/13	IGOV	07/11/2019			Index Future	264.5270	264.5270	264.3770	264.3770	(0.057)	0.0000	0.0000	1,018
2019/08/13	IGOV	06/02/2020			Index Future	269.3560	269.3560	269.2040	269.2040	(0.056)	0.0000	0.0000	0
2019/08/13	IGOV	07/05/2020			Index Future	274.4200	274.4200	274.2640	274.2640	(0.057)	0.0000	0.0000	0
2019/08/13	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/13	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/13	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/13	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.5900	98.5900	(0.020)	0.0000	0.0000	0
2019/08/13	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0300	102.0300	(0.020)	0.0000	0.0000	0
2019/08/13	IS02	21/09/2020			Interest Rate Swap	98.9100	98.9100	98.8700	98.8700	(0.040)	0.0000	0.0000	0
2019/08/13	IS05	17/12/2020			Interest Rate Swap	95.5500	95.5500	95.5000	95.5000	(0.052)	0.0000	0.0000	0
2019/08/13	IS05	16/03/2021			Interest Rate Swap	94.5700	94.5700	94.5100	94.5100	(0.063)	0.0000	0.0000	0
2019/08/13	IS05	15/06/2021			Interest Rate Swap	93.5500	93.5500	93.4700	93.4700	(0.086)	0.0000	0.0000	0
2019/08/13	IS05	21/09/2021			Interest Rate Swap	93.5000	93.5000	93.4100	93.4100	(0.096)	0.0000	0.0000	0
2019/08/13	IS05	21/12/2021			Interest Rate Swap	95.5300	95.5300	95.4100	95.4100	(0.126)	0.0000	0.0000	51
2019/08/13	IS05	15/03/2022			Interest Rate Swap	95.5100	95.5100	95.3600	95.3600	(0.157)	0.0000	0.0000	0
2019/08/13	IS05	21/06/2022			Interest Rate Swap	96.5400	96.5400	96.3500	96.3500	(0.197)	0.0000	0.0000	0
2019/08/13	IS05	20/09/2022			Interest Rate Swap	100.3200	100.3200	100.1100	100.1100	(0.209)	0.0000	0.0000	0
2019/08/13	IS05	20/12/2022			Interest Rate Swap	101.4300	101.4300	101.1900	101.1900	(0.237)	0.0000	0.0000	0
2019/08/13	IS05	22/03/2023			Interest Rate Swap	94.6000	94.6000	94.3100	94.3100	(0.307)	0.0000	0.0000	0
2019/08/13	IS05	20/06/2023			Interest Rate Swap	100.5600	100.5600	100.2400	100.2400	(0.318)	0.0000	0.0000	0
2019/08/13	IS05	19/09/2023			Interest Rate Swap	95.8900	95.8900	95.5400	95.5400	(0.365)	0.0000	0.0000	0
2019/08/13	IS10	17/12/2025			Interest Rate Swap	91.7200	91.7200	91.1700	91.1700	(0.600)	0.0000	0.0000	0
2019/08/13	IS10	16/03/2026			Interest Rate Swap	88.5800	88.5800	88.0200	88.0200	(0.632)	0.0000	0.0000	0
2019/08/13	IS10	15/06/2026			Interest Rate Swap	87.2200	87.2200	86.6500	86.6500	(0.654)	0.0000	0.0000	0
2019/08/13	IS10	21/09/2026			Interest Rate Swap	89.3600	89.3600	88.7800	88.7800	(0.649)	0.0000	0.0000	0
2019/08/13	IS10	21/12/2026			Interest Rate Swap	93.1900	93.1900	92.6200	92.6200	(0.612)	0.0000	0.0000	0
2019/08/13	IS10	15/03/2027			Interest Rate Swap	91.6900	91.6900	91.1200	91.1200	(0.622)	0.0000	0.0000	0
2019/08/13	IS10	21/06/2027			Interest Rate Swap	93.7800	93.7800	93.2200	93.2200	(0.597)	0.0000	0.0000	0
2019/08/13	IS10	20/09/2027			Interest Rate Swap	99.3000	99.3000	98.7400	98.7400	(0.564)	0.0000	0.0000	0
2019/08/13	IS10	20/12/2027			Interest Rate Swap	99.6500	99.6500	99.0800	99.0800	(0.572)	0.0000	0.0000	0
2019/08/13	IS10	22/03/2028			Interest Rate Swap	93.0200	93.0200	92.4300	92.4300	(0.634)	0.0000	0.0000	0



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2019/08/13	IS10	20/06/2028			Interest Rate Swap	100.3400	100.3400	99.7500	99.7500	(0.588)	0.0000	0.0000	0
2019/08/13	IS10	19/09/2028			Interest Rate Swap	93.7800	93.7800	93.1500	93.1500	(0.672)	0.0000	0.0000	0
2019/08/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/08/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/13	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/13	R023	07/11/2019	7.98	Call	Bond Future	1,423.5600	1.4236	1,584.9800	1.5850	11.339	0	0	0
2019/08/13	R023	07/11/2019			Bond Future	7.5519	102.1146	7.4811	102.3189	(0.937)	0.0000	0.0000	52,610
2019/08/13	R023	07/11/2019	7.99	Call	Bond Future	1,447.4900	1.4475	1,609.7700	1.6098	11.211	0	0	0
2019/08/13	R023	07/11/2019	7.98	Put	Bond Future	197.9900	0.1980	155.0500	0.1551	(21.688)	0	0	0
2019/08/13	R023	07/11/2019	7.99	Put	Bond Future	193.5200	0.1935	151.4400	0.1514	(21.745)	0	0	0
2019/08/13	R023	07/11/2019	8.00	Call	Bond Future	1,471.3800	1.4714	1,634.5200	1.6345	11.088	0	0	0
2019/08/13	R023	07/11/2019	8.00	Put	Bond Future	189.0100	0.1890	147.7900	0.1478	(21.808)	0	0	0
2019/08/13	R023	06/02/2020	7.54	Call	Bond Future	763.9500	0.7639	866.1300	0.8661	13.375	0	0	0
2019/08/13	R023	06/02/2020			Bond Future	7.5820	103.9543	7.5046	104.1624	(1.021)	0.0000	0.0000	0
2019/08/13	R023	06/02/2020	7.52	Call	Bond Future	734.9700	0.7350	834.9800	0.8350	13.607	0	0	0
2019/08/13	R023	06/02/2020	7.52	Put	Bond Future	901.6600	0.9017	793.6100	0.7936	(11.983)	0	0	0
2019/08/13	R023	06/02/2020	7.54	Put	Bond Future	876.8600	0.8769	770.9800	0.7710	(12.075)	0	0	0
2019/08/13	R023	06/02/2020	7.53	Call	Bond Future	749.2400	0.7492	850.3400	0.8503	13.494	0	0	0
2019/08/13	R023	06/02/2020	7.53	Put	Bond Future	889.0400	0.8890	782.0800	0.7821	(12.031)	0	0	0
2019/08/13	R023	07/05/2020	6.91	Put	Bond Future	1,913.4000	1.9134	1,746.7000	1.7467	(8.712)	0	0	0
2019/08/13	R023	07/05/2020			Bond Future	7.5813	101.9513	7.4963	102.1632	(1.121)	0.0000	0.0000	0
2019/08/13	R023	07/05/2020	6.90	Call	Bond Future	217.1500	0.2171	261.3100	0.2613	20.336	0	0	0
2019/08/13	R023	07/05/2020	6.90	Put	Bond Future	1,931.1600	1.9312	1,763.4600	1.7635	(8.684)	0	0	0
2019/08/13	R023	07/05/2020	6.91	Call	Bond Future	224.8200	0.2248	269.9800	0.2700	20.087	0	0	0
2019/08/13	R023	07/05/2020	6.89	Call	Bond Future	209.8800	0.2099	253.0600	0.2531	20.574	0	0	0
2019/08/13	R023	07/05/2020	6.89	Put	Bond Future	1,949.3100	1.9493	1,780.6300	1.7806	(8.653)	0	0	0
2019/08/13	R035	07/11/2019	9.88	Call	Bond Future	2,007.2200	2.0072	2,198.0900	2.1981	9.509	0	0	0
2019/08/13	R035	07/11/2019	9.89	Call	Bond Future	2,045.7100	2.0457	2,238.8100	2.2388	9.439	0	0	0
2019/08/13	R035	07/11/2019	9.87	Put	Bond Future	2,083.3900	2.0834	1,884.5500	1.8846	(9.544)	0	0	0
2019/08/13	R035	07/11/2019	10.21	Put	Bond Future	1,142.0800	1.1421	1,012.8400	1.0128	(11.316)	0	0	3,500
2019/08/13	R035	07/11/2019			Bond Future	9.8856	93.8775	9.8330	94.2649	(0.532)	0.0000	0.0000	94,881
2019/08/13	R035	07/11/2019	9.89	Put	Bond Future	2,013.0900	2.0131	1,818.7100	1.8187	(9.656)	0	0	0
2019/08/13	R035	07/11/2019	9.87	Call	Bond Future	1,968.9300	1.9689	2,157.5700	2.1576	9.581	0	0	0
2019/08/13	R035	07/11/2019	8.92	Put	Bond Future	7,602.5900	7.6026	7,232.8900	7.2329	(4.863)	0	0	0
2019/08/13	R035	07/11/2019	8.92	Call	Bond Future	85.3300	0.0853	103.1100	0.1031	20.837	0	0	3,500
2019/08/13	R035	07/11/2019	9.52	Put	Bond Future	3,632.5700	3.6326	3,355.5900	3.3556	(7.625)	0	0	0
2019/08/13	R035	07/11/2019	9.52	Call	Bond Future	887.2300	0.8872	997.7300	0.9977	12.454	0	0	3,500
2019/08/13	R035	07/11/2019	9.88	Put	Bond Future	2,048.1000	2.0481	1,851.4900	1.8515	(9.600)	0	0	0
2019/08/13	R035	07/11/2019	10.21	Call	Bond Future	3,481.7300	3.4817	3,739.9700	3.7400	7.417	0	0	0
2019/08/13	R035	06/02/2020	9.60	Call	Bond Future	1,743.6900	1.7437	1,885.1500	1.8851	8.113	0	0	0
2019/08/13	R035	06/02/2020	9.61	Put	Bond Future	4,429.8800	4.4299	4,178.4400	4.1784	(5.676)	0	0	0
2019/08/13	R035	06/02/2020			Bond Future	9.9700	95.5688	9.9156	95.9633	(0.546)	0.0000	0.0000	0

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2019/08/13	R035	06/02/2020	9.60	Put	Bond Future	4,476.7400	4.4767	4,223.7400	4.2237	(5.651)	0	0	0
2019/08/13	R035	06/02/2020	9.61	Call	Bond Future	1,772.2500	1.7722	1,915.2700	1.9153	8.070	0	0	0
2019/08/13	R035	06/02/2020	9.59	Call	Bond Future	1,715.4000	1.7154	1,855.3000	1.8553	8.156	0	0	0
2019/08/13	R035	06/02/2020	9.59	Put	Bond Future	4,523.9600	4.5240	4,269.4000	4.2694	(5.627)	0	0	0
2019/08/13	R035	07/05/2020	9.48	Put	Bond Future	6,064.2600	6.0643	5,796.6300	5.7966	(4.413)	0	0	0
2019/08/13	R035	07/05/2020	9.47	Call	Bond Future	1,887.2200	1.8872	2,020.1200	2.0201	7.042	0	0	0
2019/08/13	R035	07/05/2020			Bond Future	10.0440	92.8392	9.9878	93.2410	(0.560)	0.0000	0.0000	0
2019/08/13	R035	07/05/2020	9.48	Call	Bond Future	1,914.5100	1.9145	2,048.6900	2.0487	7.009	0	0	0
2019/08/13	R035	07/05/2020	9.47	Put	Bond Future	6,113.0100	6.1130	5,844.1000	5.8441	(4.399)	0	0	0
2019/08/13	R035	07/05/2020	9.49	Call	Bond Future	1,941.7300	1.9417	2,077.1800	2.0772	6.976	0	0	0
2019/08/13	R035	07/05/2020	9.49	Put	Bond Future	6,015.5300	6.0155	5,749.1700	5.7492	(4.428)	0	0	0
2019/08/13	R186	07/11/2019	8.23	Call	Bond Future	622.9200	0.6229	721.9900	0.7220	15.904	0	0	5,000
2019/08/13	R186	07/11/2019	8.94	Call	Bond Future	2,801.7100	2.8017	3,044.4800	3.0445	8.665	0	0	0
2019/08/13	R186	07/11/2019	8.20	Call	Bond Future	570.1100	0.5701	663.1100	0.6631	16.313	0	0	0
2019/08/13	R186	07/11/2019			Bond Future	8.5308	114.4474	8.4724	114.7744	(0.684)	0.0000	0.0000	135,841
2019/08/13	R186	07/11/2019	8.25	Put	Bond Future	2,244.7500	2.2447	2,020.9400	2.0209	(9.970)	0	0	3,750
2019/08/13	R186	07/11/2019	8.25	Call	Bond Future	659.9500	0.6600	763.1500	0.7631	15.638	0	0	3,750
2019/08/13	R186	07/11/2019	8.73	Call	Bond Future	1,977.2000	1.9772	2,183.1000	2.1831	10.414	0	0	0
2019/08/13	R186	07/11/2019	8.73	Put	Bond Future	870.2100	0.8702	749.1000	0.7491	(13.917)	0	0	5,000
2019/08/13	R186	07/11/2019	8.94	Put	Bond Future	543.2800	0.5433	459.0400	0.4590	(15.506)	0	0	0
2019/08/13	R186	07/11/2019	8.23	Put	Bond Future	2,321.7200	2.3217	2,093.7800	2.0938	(9.818)	0	0	0
2019/08/13	R186	07/11/2019	8.20	Put	Bond Future	2,440.1900	2.4402	2,206.1800	2.2062	(9.590)	0	0	7,500
2019/08/13	R186	07/11/2019	8.95	Call	Bond Future	2,843.7100	2.8437	3,088.0100	3.0880	8.591	0	0	0
2019/08/13	R186	07/11/2019	8.96	Put	Bond Future	518.6700	0.5187	437.4800	0.4375	(15.653)	0	0	0
2019/08/13	R186	07/11/2019	8.95	Put	Bond Future	530.8500	0.5309	448.1400	0.4481	(15.581)	0	0	0
2019/08/13	R186	07/11/2019	8.96	Call	Bond Future	2,885.9400	2.8859	3,131.7600	3.1318	8.518	0	0	0
2019/08/13	R186	06/02/2020	8.11	Put	Bond Future	3,495.1200	3.4951	3,259.5200	3.2595	(6.741)	0	0	0
2019/08/13	R186	06/02/2020	8.50	Call	Bond Future	1,719.7100	1.7197	1,874.6300	1.8746	9.008	0	0	0
2019/08/13	R186	06/02/2020	8.57	Call	Bond Future	1,915.4200	1.9154	2,080.5900	2.0806	8.623	0	0	0
2019/08/13	R186	06/02/2020			Bond Future	8.5918	111.2052	8.5305	111.5381	(0.714)	0.0000	0.0000	0
2019/08/13	R186	06/02/2020	8.11	Call	Bond Future	844.3100	0.8443	941.6800	0.9417	11.532	0	0	1,007
2019/08/13	R186	06/02/2020	8.55	Call	Bond Future	1,858.3400	1.8583	2,020.6000	2.0206	8.731	0	0	0
2019/08/13	R186	06/02/2020	8.55	Put	Bond Future	2,085.3700	2.0854	1,914.6600	1.9147	(8.186)	0	0	0
2019/08/13	R186	06/02/2020	9.00	Put	Bond Future	1,179.1500	1.1792	1,067.7800	1.0678	(9.445)	0	0	1,007
2019/08/13	R186	06/02/2020	8.50	Put	Bond Future	2,218.7800	2.2188	2,040.7300	2.0407	(8.025)	0	0	1,007
2019/08/13	R186	06/02/2020	8.57	Put	Bond Future	2,033.8800	2.0339	1,866.0800	1.8661	(8.250)	0	0	0
2019/08/13	R186	06/02/2020	9.00	Call	Bond Future	3,362.0900	3.3621	3,583.6900	3.5837	6.591	0	0	0
2019/08/13	R186	06/02/2020	8.56	Call	Bond Future	1,886.6200	1.8866	2,050.3300	2.0503	8.677	0	0	0
2019/08/13	R186	06/02/2020	8.56	Put	Bond Future	2,059.3500	2.0594	1,890.0900	1.8901	(8.219)	0	0	0
2019/08/13	R186	07/05/2020	8.93	Call	Bond Future	3,335.7500	3.3357	3,539.1000	3.5391	6.096	0	0	0
2019/08/13	R186	07/05/2020	8.28	Put	Bond Future	3,389.0700	3.3891	3,177.5800	3.1776	(6.240)	0	0	0
2019/08/13	R186	07/05/2020	8.09	Put	Bond Future	4,010.9200	4.0109	3,775.3900	3.7754	(5.872)	0	0	0
2019/08/13	R186	07/05/2020			Bond Future	8.6462	113.2703	8.5816	113.6094	(0.746)	0.0000	0.0000	0
2019/08/13	R186	07/05/2020	8.08	Call	Bond Future	1,024.6200	1.0246	1,126.8900	1.1269	9.981	0	0	0
2019/08/13	R186	07/05/2020	8.08	Put	Bond Future	4,045.9100	4.0459	3,809.1200	3.8091	(5.853)	0	0	0
2019/08/13	R186	07/05/2020	8.93	Put	Bond Future	1,860.2300	1.8602	1,724.5200	1.7245	(7.295)	0	0	6,000
2019/08/13	R186	07/05/2020	8.28	Call	Bond Future	1,447.1100	1.4471	1,574.6800	1.5747	8.816	0	0	6,000

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2019/08/13	R186	07/05/2020	8.09	Call	Bond Future	1,043.9200	1.0439	1,147.4500	1.1475	9.917	0	0	0
2019/08/13	R186	07/05/2020	8.07	Call	Bond Future	1,005.5200	1.0055	1,106.5400	1.1065	10.047	0	0	0
2019/08/13	R186	07/05/2020	8.07	Put	Bond Future	4,081.1200	4.0811	3,843.0800	3.8431	(5.833)	0	0	0
2019/08/13	R186	07/05/2020	7.60	Put	Bond Future	6,001.2900	6.0013	5,708.8800	5.7089	(4.872)	0	0	0
2019/08/13	R186	07/05/2020	7.60	Call	Bond Future	334.6100	0.3346	381.2600	0.3813	13.942	0	0	6,000
2019/08/13	R197	07/11/2019			Bond Future	309.1342	309.1342	309.1245	309.1245	(0.003)	0.0000	0.0000	2,507
2019/08/13	R197	06/02/2020			Bond Future	307.1199	307.1199	307.1101	307.1101	(0.003)	0.0000	0.0000	40
2019/08/13	R197	07/05/2020			Bond Future	312.8937	312.8937	312.8836	312.8836	(0.003)	0.0000	0.0000	0
2019/08/13	R202	07/11/2019			Bond Future	235.8267	235.8267	235.8231	235.8231	(0.002)	0.0000	0.0000	9,082
2019/08/13	R202	06/02/2020			Bond Future	236.0644	236.0644	236.0611	236.0611	(0.001)	0.0000	0.0000	0
2019/08/13	R202	07/05/2020			Bond Future	240.5022	240.5022	240.4987	240.4987	(0.001)	0.0000	0.0000	0
2019/08/13	R207	07/11/2019	2.08	Put	Bond Future	789.1000	0.7891	789.8900	0.7899	0.100	0	0	0
2019/08/13	R207	07/11/2019			Bond Future	6.4883	102.4593	6.4928	102.4585	0.069	0.0000	0.0000	3,801
2019/08/13	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	R207	07/11/2019	2.07	Put	Bond Future	790.9000	0.7909	791.6900	0.7917	0.100	0	0	0
2019/08/13	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/13	R207	07/11/2019	2.06	Put	Bond Future	792.7100	0.7927	793.5000	0.7935	0.100	0	0	0
2019/08/13	R208	07/11/2019	6.83	Call	Bond Future	240.8000	0.2408	239.3100	0.2393	(0.619)	0	0	0
2019/08/13	R208	07/11/2019	6.82	Put	Bond Future	109.3900	0.1094	108.8500	0.1088	(0.494)	0	0	0
2019/08/13	R208	07/11/2019			Bond Future	6.7260	100.8142	6.7267	100.8133	0.011	0.0000	0.0000	10,137
2019/08/13	R208	07/11/2019	6.84	Call	Bond Future	250.1300	0.2501	248.6400	0.2486	(0.596)	0	0	0
2019/08/13	R208	07/11/2019	6.84	Put	Bond Future	101.9500	0.1020	101.4000	0.1014	(0.539)	0	0	0
2019/08/13	R208	07/11/2019	6.83	Put	Bond Future	105.6000	0.1056	105.0500	0.1051	(0.521)	0	0	0
2019/08/13	R208	07/11/2019	6.82	Call	Bond Future	231.6000	0.2316	230.1200	0.2301	(0.639)	0	0	0
2019/08/13	R208	06/02/2020	6.13	Put	Bond Future	524.1400	0.5241	524.7200	0.5247	0.111	0	0	0
2019/08/13	R208	06/02/2020	6.12	Call	Bond Future	22.8400	0.0228	22.5100	0.0225	(1.445)	0	0	0
2019/08/13	R208	06/02/2020			Bond Future	6.5920	102.6305	6.5928	102.6296	0.013	0.0000	0.0000	0
2019/08/13	R208	06/02/2020	6.13	Call	Bond Future	24.0800	0.0241	23.7400	0.0237	(1.412)	0	0	0
2019/08/13	R208	06/02/2020	6.12	Put	Bond Future	533.7700	0.5338	534.3600	0.5344	0.111	0	0	0
2019/08/13	R208	06/02/2020	6.14	Call	Bond Future	25.2300	0.0252	24.8800	0.0249	(1.387)	0	0	0
2019/08/13	R208	06/02/2020	6.14	Put	Bond Future	514.4300	0.5144	515.0000	0.5150	0.111	0	0	0
2019/08/13	R208	07/05/2020	4.81	Call	Bond Future	0.1900	0.0002	0.1800	0.0002	(5.263)	0	0	0
2019/08/13	R208	07/05/2020	4.80	Put	Bond Future	1,305.8500	1.3059	1,306.8700	1.3069	0.078	0	0	0
2019/08/13	R208	07/05/2020			Bond Future	6.3172	101.1324	6.3184	101.1314	0.019	0.0000	0.0000	0
2019/08/13	R208	07/05/2020	4.82	Call	Bond Future	0.2000	0.0002	0.1900	0.0002	(5.000)	0	0	0
2019/08/13	R208	07/05/2020	4.82	Put	Bond Future	1,288.4900	1.2885	1,289.5000	1.2895	0.078	0	0	0
2019/08/13	R208	07/05/2020	4.81	Put	Bond Future	1,297.1700	1.2972	1,298.1800	1.2982	0.078	0	0	0
2019/08/13	R208	07/05/2020	4.80	Call	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0	0	0
2019/08/13	R209	07/11/2019	9.82	Call	Bond Future	1,617.7500	1.6178	1,773.8700	1.7739	9.650	0	0	0
2019/08/13	R209	07/11/2019	9.77	Put	Bond Future	2,035.5100	2.0355	1,852.3400	1.8523	(8.999)	0	0	8,000
2019/08/13	R209	07/11/2019	9.33	Call	Bond Future	481.0800	0.4811	547.9600	0.5480	13.902	0	0	8,000
2019/08/13	R209	07/11/2019			Bond Future	9.8604	71.6715	9.8081	72.0012	(0.531)	0.0000	0.0000	92,016

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/13	R209	07/11/2019	9.80	Call	Bond Future	1,555.3900	1.5554	1,707.7100	1.7077	9.793	0	0	0
2019/08/13	R209	07/11/2019	9.80	Put	Bond Future	1,936.3300	1.9363	1,758.9000	1.7589	(9.163)	0	0	0
2019/08/13	R209	07/11/2019	9.50	Put	Bond Future	3,105.7800	3.1058	2,871.9200	2.8719	(7.530)	0	0	0
2019/08/13	R209	07/11/2019	9.50	Call	Bond Future	788.0300	0.7880	883.9200	0.8839	12.168	0	0	5,000
2019/08/13	R209	07/11/2019	8.92	Put	Bond Future	6,382.3900	6.3824	6,071.5300	6.0715	(4.871)	0	0	0
2019/08/13	R209	07/11/2019	8.92	Call	Bond Future	99.0000	0.0990	117.8900	0.1179	19.081	0	0	8,000
2019/08/13	R209	07/11/2019	9.82	Put	Bond Future	1,872.2300	1.8722	1,698.6000	1.6986	(9.274)	0	0	0
2019/08/13	R209	07/11/2019	9.77	Call	Bond Future	1,464.2500	1.4643	1,610.8300	1.6108	10.011	0	0	0
2019/08/13	R209	07/11/2019	9.33	Put	Bond Future	3,930.2700	3.9303	3,667.4000	3.6674	(6.688)	0	0	0
2019/08/13	R209	07/11/2019	9.81	Call	Bond Future	1,586.4700	1.5865	1,740.7000	1.7407	9.722	0	0	0
2019/08/13	R209	07/11/2019	9.81	Put	Bond Future	1,904.1400	1.9041	1,728.6200	1.7286	(9.218)	0	0	0
2019/08/13	R209	06/02/2020	9.52	Put	Bond Future	4,055.7600	4.0558	3,836.1100	3.8361	(5.416)	0	0	0
2019/08/13	R209	06/02/2020			Bond Future	9.9317	72.9627	9.8778	73.2984	(0.543)	0.0000	0.0000	0
2019/08/13	R209	06/02/2020	9.51	Call	Bond Future	1,409.2100	1.4092	1,523.9200	1.5239	8.140	0	0	0
2019/08/13	R209	06/02/2020	9.51	Put	Bond Future	4,097.4500	4.0975	3,876.4900	3.8765	(5.393)	0	0	0
2019/08/13	R209	06/02/2020	9.52	Call	Bond Future	1,432.9500	1.4329	1,548.9700	1.5490	8.097	0	0	0
2019/08/13	R209	06/02/2020	9.50	Call	Bond Future	1,385.7000	1.3857	1,499.1100	1.4991	8.184	0	0	0
2019/08/13	R209	06/02/2020	9.50	Put	Bond Future	4,139.4600	4.1395	3,917.2000	3.9172	(5.369)	0	0	0
2019/08/13	R209	07/05/2020	9.47	Call	Bond Future	1,797.0500	1.7971	1,916.7700	1.9168	6.662	0	0	0
2019/08/13	R209	07/05/2020			Bond Future	9.9994	71.1659	9.9438	71.5078	(0.556)	0.0000	0.0000	0
2019/08/13	R209	07/05/2020	9.45	Call	Bond Future	1,748.6600	1.7487	1,866.2300	1.8662	6.723	0	0	0
2019/08/13	R209	07/05/2020	9.45	Put	Bond Future	5,235.8700	5.2359	5,011.5100	5.0115	(4.285)	0	0	0
2019/08/13	R209	07/05/2020	9.47	Put	Bond Future	5,153.0200	5.1530	4,930.8100	4.9308	(4.312)	0	0	0
2019/08/13	R209	07/05/2020	9.46	Call	Bond Future	1,772.8800	1.7729	1,891.5300	1.8915	6.693	0	0	0
2019/08/13	R209	07/05/2020	9.46	Put	Bond Future	5,194.4300	5.1944	4,971.1500	4.9712	(4.298)	0	0	0
2019/08/13	R210	07/11/2019			Bond Future	190.9749	190.9749	190.2416	190.2416	(0.384)	0.0000	0.0000	2,132
2019/08/13	R210	06/02/2020			Bond Future	194.4615	194.4615	193.7150	193.7150	(0.384)	0.0000	0.0000	0
2019/08/13	R210	07/05/2020			Bond Future	195.4668	195.4668	194.7060	194.7060	(0.389)	0.0000	0.0000	0
2019/08/13	R212	07/11/2019			Bond Future	163.4038	163.4038	163.3203	163.3203	(0.051)	0.0000	0.0000	6,684
2019/08/13	R212	06/02/2020			Bond Future	164.1412	164.1412	164.0562	164.0562	(0.052)	0.0000	0.0000	0
2019/08/13	R212	07/05/2020			Bond Future	167.2269	167.2269	167.1403	167.1403	(0.052)	0.0000	0.0000	0
2019/08/13	R213	07/11/2019	9.59	Put	Bond Future	1,306.6100	1.3066	1,168.6600	1.1687	(10.558)	0	0	0
2019/08/13	R213	07/11/2019	9.58	Call	Bond Future	2,026.6600	2.0267	2,206.0500	2.2060	8.852	0	0	0
2019/08/13	R213	07/11/2019			Bond Future	9.4643	84.5133	9.4118	84.8324	(0.555)	0.0000	0.0000	20,554
2019/08/13	R213	07/11/2019	9.59	Call	Bond Future	2,062.9100	2.0629	2,244.0700	2.2441	8.782	0	0	0
2019/08/13	R213	07/11/2019	9.58	Put	Bond Future	1,330.2200	1.3302	1,190.5000	1.1905	(10.504)	0	0	0
2019/08/13	R213	07/11/2019	9.60	Call	Bond Future	2,099.4400	2.0994	2,282.3700	2.2824	8.713	0	0	0
2019/08/13	R213	07/11/2019	9.60	Put	Bond Future	1,283.3500	1.2834	1,147.1700	1.1472	(10.611)	0	0	0
2019/08/13	R213	06/02/2020	9.27	Call	Bond Future	1,587.4700	1.5875	1,715.1700	1.7152	8.044	0	0	0
2019/08/13	R213	06/02/2020	9.26	Put	Bond Future	3,263.2600	3.2633	3,064.7100	3.0647	(6.084)	0	0	0
2019/08/13	R213	06/02/2020			Bond Future	9.5423	86.0360	9.4877	86.3609	(0.571)	0.0000	0.0000	0
2019/08/13	R213	06/02/2020	9.28	Call	Bond Future	1,613.0900	1.6131	1,742.1300	1.7421	8.000	0	0	0
2019/08/13	R213	06/02/2020	9.28	Put	Bond Future	3,192.2100	3.1922	2,996.3300	2.9963	(6.136)	0	0	0
2019/08/13	R213	06/02/2020	9.27	Put	Bond Future	3,227.5900	3.2276	3,030.3700	3.0304	(6.110)	0	0	0
2019/08/13	R213	06/02/2020	9.26	Call	Bond Future	1,562.0800	1.5621	1,688.4500	1.6884	8.090	0	0	0

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2019/08/13	R213	07/05/2020	9.01	Put	Bond Future	4,968.6600	4.9687	4,741.4200	4.7414	(4.573)	0	0	0
2019/08/13	R213	07/05/2020	9.00	Call	Bond Future	1,343.0300	1.3430	1,445.5400	1.4455	7.633	0	0	0
2019/08/13	R213	07/05/2020			Bond Future	9.6092	84.0809	9.5528	84.4118	(0.587)	0.0000	0.0000	0
2019/08/13	R213	07/05/2020	9.01	Call	Bond Future	1,364.4900	1.3645	1,468.0900	1.4681	7.593	0	0	0
2019/08/13	R213	07/05/2020	9.00	Put	Bond Future	5,009.0900	5.0091	4,780.7600	4.7808	(4.558)	0	0	0
2019/08/13	R213	07/05/2020	9.02	Call	Bond Future	1,386.1300	1.3861	1,490.8300	1.4908	7.553	0	0	0
2019/08/13	R213	07/05/2020	9.02	Put	Bond Future	4,928.4700	4.9285	4,702.3300	4.7023	(4.588)	0	0	0
2019/08/13	R214	07/11/2019	10.02	Put	Bond Future	2,055.1000	2.0551	1,871.3000	1.8713	(8.944)	0	0	0
2019/08/13	R214	07/11/2019			Bond Future	10.0833	70.1276	10.0310	70.4686	(0.519)	0.0000	0.0000	16,189
2019/08/13	R214	07/11/2019	10.01	Call	Bond Future	1,610.5800	1.6106	1,765.8600	1.7659	9.641	0	0	0
2019/08/13	R214	07/11/2019	10.01	Put	Bond Future	2,088.9700	2.0890	1,903.2300	1.9032	(8.891)	0	0	0
2019/08/13	R214	07/11/2019	10.02	Call	Bond Future	1,642.3300	1.6423	1,799.5500	1.7996	9.573	0	0	0
2019/08/13	R214	07/11/2019	10.00	Call	Bond Future	1,579.1600	1.5792	1,732.5100	1.7325	9.711	0	0	0
2019/08/13	R214	07/11/2019	10.00	Put	Bond Future	2,123.2600	2.1233	1,935.5900	1.9356	(8.839)	0	0	0
2019/08/13	R214	06/02/2020	9.73	Call	Bond Future	1,484.5000	1.4845	1,603.2300	1.6032	7.998	0	0	0
2019/08/13	R214	06/02/2020			Bond Future	10.1596	71.3911	10.1057	71.7383	(0.531)	0.0000	0.0000	0
2019/08/13	R214	06/02/2020	9.71	Call	Bond Future	1,434.8900	1.4349	1,550.9300	1.5509	8.087	0	0	0
2019/08/13	R214	06/02/2020	9.71	Put	Bond Future	4,417.0000	4.4170	4,185.8400	4.1858	(5.233)	0	0	0
2019/08/13	R214	06/02/2020	9.73	Put	Bond Future	4,329.6300	4.3296	4,101.1600	4.1012	(5.277)	0	0	0
2019/08/13	R214	06/02/2020	9.72	Call	Bond Future	1,459.4800	1.4595	1,576.8600	1.5769	8.043	0	0	0
2019/08/13	R214	06/02/2020	9.72	Put	Bond Future	4,373.0500	4.3731	4,143.2300	4.1432	(5.255)	0	0	0
2019/08/13	R214	07/05/2020	9.77	Put	Bond Future	5,135.1000	5.1351	4,915.0300	4.9150	(4.286)	0	0	0
2019/08/13	R214	07/05/2020			Bond Future	10.2266	69.4178	10.1711	69.7715	(0.543)	0.0000	0.0000	0
2019/08/13	R214	07/05/2020	9.76	Call	Bond Future	2,112.9300	2.1129	2,245.4100	2.2454	6.270	0	0	0
2019/08/13	R214	07/05/2020	9.76	Put	Bond Future	5,176.9800	5.1770	4,955.8300	4.9558	(4.272)	0	0	0
2019/08/13	R214	07/05/2020	9.77	Call	Bond Future	2,138.9800	2.1390	2,272.5400	2.2725	6.244	0	0	0
2019/08/13	R214	07/05/2020	9.75	Call	Bond Future	2,086.8300	2.0868	2,218.2200	2.2182	6.296	0	0	0
2019/08/13	R214	07/05/2020	9.75	Put	Bond Future	5,218.9100	5.2189	4,996.6700	4.9967	(4.258)	0	0	0
2019/08/13	R248	07/11/2019	10.02	Call	Bond Future	1,937.2600	1.9373	2,111.3200	2.1113	8.985	0	0	0
2019/08/13	R248	07/11/2019	10.01	Put	Bond Future	2,678.1800	2.6782	2,458.1300	2.4581	(8.216)	0	0	0
2019/08/13	R248	07/11/2019			Bond Future	10.1037	89.1644	10.0564	89.5563	(0.467)	0.0000	0.0000	89,039
2019/08/13	R248	07/11/2019	10.03	Call	Bond Future	1,977.3700	1.9774	2,153.7300	2.1537	8.919	0	0	0
2019/08/13	R248	07/11/2019	10.03	Put	Bond Future	2,590.1100	2.5901	2,374.6500	2.3747	(8.319)	0	0	0
2019/08/13	R248	07/11/2019	10.02	Put	Bond Future	2,633.7700	2.6338	2,416.0100	2.4160	(8.268)	0	0	0
2019/08/13	R248	07/11/2019	10.01	Call	Bond Future	1,897.7500	1.8978	2,069.5200	2.0695	9.051	0	0	0
2019/08/13	R248	06/02/2020	9.71	Put	Bond Future	5,645.2200	5.6452	5,372.8300	5.3728	(4.825)	0	0	0
2019/08/13	R248	06/02/2020			Bond Future	10.1805	90.7708	10.1318	91.1698	(0.479)	0.0000	0.0000	100
2019/08/13	R248	06/02/2020	9.71	Call	Bond Future	1,655.5400	1.6555	1,782.0800	1.7821	7.643	0	0	0
2019/08/13	R248	06/02/2020	9.70	Put	Bond Future	5,703.4700	5.7035	5,429.4900	5.4295	(4.804)	0	0	0
2019/08/13	R248	06/02/2020	9.72	Call	Bond Future	1,685.8600	1.6859	1,813.9800	1.8140	7.600	0	0	0
2019/08/13	R248	06/02/2020	9.72	Put	Bond Future	5,587.4400	5.5874	5,316.6300	5.3166	(4.847)	0	0	0
2019/08/13	R248	06/02/2020	9.70	Call	Bond Future	1,625.5500	1.6256	1,750.5000	1.7505	7.687	0	0	0
2019/08/13	R248	07/05/2020	9.79	Call	Bond Future	2,502.3800	2.5024	2,651.6800	2.6517	5.966	0	0	0
2019/08/13	R248	07/05/2020	9.77	Put	Bond Future	6,441.9500	6.4420	6,182.2600	6.1823	(4.031)	0	0	0
2019/08/13	R248	07/05/2020			Bond Future	10.2479	88.0156	10.1977	88.4219	(0.490)	0.0000	0.0000	0
2019/08/13	R248	07/05/2020	9.79	Put	Bond Future	6,333.9100	6.3339	6,076.8600	6.0769	(4.058)	0	0	0

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2019/08/13	R248	07/05/2020	9.77	Call	Bond Future	2,436.3500	2.4363	2,583.0100	2.5830	6.020	0	0	0
2019/08/13	R248	07/05/2020	9.78	Put	Bond Future	6,387.6000	6.3876	6,129.2300	6.1292	(4.045)	0	0	0
2019/08/13	R248	07/05/2020	9.78	Call	Bond Future	2,469.1000	2.4691	2,617.0800	2.6171	5.993	0	0	0

**Total** **1005447**