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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/07/2019 TO 19/07/2019

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
2019/07/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	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
2019/07/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	2025	01/08/2019			Bond Future	136.8260	136.8260	136.7672	136.7672	(0.043)	0.0000	0.0000	1,622
2019/07/19	2025	07/11/2019			Bond Future	139.5283	139.5283	139.4684	139.4684	(0.043)	0.0000	0.0000	341
2019/07/19	2025	06/02/2020			Bond Future	140.6613	140.6613	140.6003	140.6003	(0.043)	0.0000	0.0000	0
2019/07/19	2025	07/05/2020			Bond Future	143.3655	143.3655	143.3032	143.3032	(0.043)	0.0000	0.0000	0
2019/07/19	2029	01/08/2019			Bond Future	103.2298	103.2298	103.3286	103.3286	0.096	0.0000	0.0000	2,809
2019/07/19	2029	07/11/2019			Bond Future	104.1743	104.1743	104.2751	104.2751	0.097	0.0000	0.0000	1,701
2019/07/19	2029	06/02/2020			Bond Future	106.1208	106.1208	106.2235	106.2235	0.097	0.0000	0.0000	0
2019/07/19	2029	07/05/2020			Bond Future	107.0480	107.0480	107.1527	107.1527	0.098	0.0000	0.0000	0
2019/07/19	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	2030	01/08/2019	8.67	Put	Bond Future	450.3300	0.4503	526.1200	0.5261	16.830	0	0	0
2019/07/19	2030	01/08/2019	9.15	Put	Bond Future	10.8100	0.0108	12.3200	0.0123	13.969	0	0	0
2019/07/19	2030	01/08/2019	9.68	Call	Bond Future	6,740.6400	6.7406	6,511.5600	6.5116	(3.398)	0	0	0
2019/07/19	2030	01/08/2019			Bond Future	8.6124	95.9549	8.6470	95.7259	0.402	0.0000	0.0000	55,126
2019/07/19	2030	01/08/2019	8.35	Put	Bond Future	1,847.8000	1.8478	2,043.7000	2.0437	10.602	0	0	0
2019/07/19	2030	01/08/2019	8.35	Call	Bond Future	88.5000	0.0885	55.3200	0.0553	(37.492)	0	0	2,025
2019/07/19	2030	01/08/2019	9.22	Put	Bond Future	5.5200	0.0055	6.1700	0.0062	11.775	0	0	0
2019/07/19	2030	01/08/2019	9.22	Call	Bond Future	3,921.7900	3.9218	3,693.3600	3.6934	(5.825)	0	0	5,400
2019/07/19	2030	01/08/2019	9.69	Call	Bond Future	6,800.7400	6.8007	6,571.6600	6.5717	(3.368)	0	0	0
2019/07/19	2030	01/08/2019	9.69	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	5,400
2019/07/19	2030	01/08/2019	9.91	Call	Bond Future	8,109.3600	8.1094	7,880.2800	7.8803	(2.825)	0	0	0
2019/07/19	2030	01/08/2019	9.92	Call	Bond Future	8,168.2300	8.1682	7,939.1500	7.9391	(2.805)	0	0	0
2019/07/19	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	2030	01/08/2019	8.67	Call	Bond Future	831.1500	0.8311	677.8600	0.6779	(18.443)	0	0	5,400
2019/07/19	2030	01/08/2019	9.15	Call	Bond Future	3,486.8800	3.4869	3,259.3100	3.2593	(6.526)	0	0	2,025
2019/07/19	2030	01/08/2019	9.68	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	4,771
2019/07/19	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	2030	01/08/2019	9.90	Call	Bond Future	8,050.4300	8.0504	7,821.3500	7.8213	(2.846)	0	0	0
2019/07/19	2030	01/08/2019	8.77	Put	Bond Future	241.8400	0.2418	285.2600	0.2853	17.954	0	0	0
2019/07/19	2030	01/08/2019	8.77	Call	Bond Future	1,278.7100	1.2787	1,093.0500	1.0931	(14.519)	0	0	0
2019/07/19	2030	01/08/2019	9.24	Call	Bond Future	4,046.0600	4.0461	3,817.4800	3.8175	(5.649)	0	0	0
2019/07/19	2030	01/08/2019	9.24	Put	Bond Future	4.5300	0.0045	5.0300	0.0050	11.038	0	0	0
2019/07/19	2030	01/08/2019	9.27	Put	Bond Future	3.3500	0.0034	3.6900	0.0037	10.149	0	0	0
2019/07/19	2030	01/08/2019	9.27	Call	Bond Future	4,232.3500	4.2324	4,003.6100	4.0036	(5.405)	0	0	0
2019/07/19	2030	01/08/2019	9.08	Call	Bond Future	3,053.6100	3.0536	2,827.7800	2.8278	(7.396)	0	0	0
2019/07/19	2030	01/08/2019	9.08	Put	Bond Future	20.5600	0.0206	23.8100	0.0238	15.807	0	0	6,570
2019/07/19	2030	07/11/2019	9.49	Put	Bond Future	377.5300	0.3775	406.4600	0.4065	7.663	0	0	0
2019/07/19	2030	07/11/2019	9.76	Put	Bond Future	223.5000	0.2235	240.9900	0.2410	7.826	0	0	5,500
2019/07/19	2030	07/11/2019			Bond Future	8.6599	97.8244	8.6959	97.5909	0.416	0.0000	0.0000	18,453
2019/07/19	2030	07/11/2019	9.10	Put	Bond Future	793.7700	0.7938	850.8200	0.8508	7.187	0	0	0
2019/07/19	2030	07/11/2019	9.10	Call	Bond Future	3,597.8100	3.5978	3,421.3200	3.4213	(4.905)	0	0	5,500
2019/07/19	2030	07/11/2019	9.48	Call	Bond Future	5,523.2900	5.5233	5,319.2200	5.3192	(3.695)	0	0	0
2019/07/19	2030	07/11/2019	9.48	Put	Bond Future	384.9200	0.3849	414.3900	0.4144	7.656	0	0	0

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2019/07/19	2030	07/11/2019	8.60	Put	Bond Future	1,983.6600	1.9837	2,100.9900	2.1010	5.915	0	0	0
2019/07/19	2030	07/11/2019	8.60	Call	Bond Future	1,593.3500	1.5934	1,477.1400	1.4771	(7.293)	0	0	5,500
2019/07/19	2030	07/11/2019	9.49	Call	Bond Future	5,576.2800	5.5763	5,371.6700	5.3717	(3.669)	0	0	0
2019/07/19	2030	07/11/2019	9.76	Call	Bond Future	7,032.2700	7.0323	6,816.2200	6.8162	(3.072)	0	0	0
2019/07/19	2030	07/11/2019	8.57	Put	Bond Future	2,085.8500	2.0859	2,207.3700	2.2074	5.826	0	0	0
2019/07/19	2030	07/11/2019	9.47	Call	Bond Future	5,470.2800	5.4703	5,266.7500	5.2667	(3.721)	0	0	0
2019/07/19	2030	07/11/2019	9.47	Put	Bond Future	392.3300	0.3923	422.3400	0.4223	7.649	0	0	0
2019/07/19	2030	07/11/2019	9.12	Put	Bond Future	764.2500	0.7642	819.4400	0.8194	7.221	0	0	0
2019/07/19	2030	07/11/2019	9.12	Call	Bond Future	3,693.1200	3.6931	3,514.7700	3.5148	(4.829)	0	0	0
2019/07/19	2030	07/11/2019	9.70	Call	Bond Future	6,706.7000	6.7067	6,492.8000	6.4928	(3.189)	0	0	0
2019/07/19	2030	07/11/2019	9.70	Put	Bond Future	252.4000	0.2524	272.0400	0.2720	7.781	0	0	0
2019/07/19	2030	07/11/2019	8.95	Call	Bond Future	0.0000	0.0000	2,753.8700	2.7539	100.000	0	0	0
2019/07/19	2030	07/11/2019	8.95	Put	Bond Future	0.0000	0.0000	1,126.7600	1.1268	100.000	0	0	5,000
2019/07/19	2030	07/11/2019	8.57	Call	Bond Future	1,499.3100	1.4993	1,387.2900	1.3873	(7.471)	0	0	0
2019/07/19	2030	06/02/2020	9.14	Call	Bond Future	4,162.0200	4.1620	3,996.6500	3.9967	(3.973)	0	0	0
2019/07/19	2030	06/02/2020	9.15	Put	Bond Future	1,405.0900	1.4051	1,476.7600	1.4768	5.101	0	0	0
2019/07/19	2030	06/02/2020			Bond Future	8.7021	95.6201	8.7394	95.3823	0.429	0.0000	0.0000	0
2019/07/19	2030	06/02/2020	9.14	Put	Bond Future	1,422.7200	1.4227	1,495.1600	1.4952	5.092	0	0	0
2019/07/19	2030	06/02/2020	9.15	Call	Bond Future	4,205.7300	4.2057	4,039.5900	4.0396	(3.950)	0	0	0
2019/07/19	2030	06/02/2020	9.16	Call	Bond Future	4,249.8300	4.2498	4,082.9300	4.0829	(3.927)	0	0	0
2019/07/19	2030	06/02/2020	9.16	Put	Bond Future	1,387.9100	1.3879	1,458.8200	1.4588	5.109	0	0	0
2019/07/19	2030	07/05/2020	8.78	Put	Bond Future	3,072.4800	3.0725	3,182.7800	3.1828	3.590	0	0	0
2019/07/19	2030	07/05/2020	8.79	Call	Bond Future	3,353.3800	3.3534	3,220.5000	3.2205	(3.963)	0	0	0
2019/07/19	2030	07/05/2020			Bond Future	8.7406	97.4369	8.7794	97.1944	0.444	0.0000	0.0000	0
2019/07/19	2030	07/05/2020	8.80	Call	Bond Future	3,388.0300	3.3880	3,254.3900	3.2544	(3.944)	0	0	0
2019/07/19	2030	07/05/2020	8.80	Put	Bond Future	3,016.9900	3.0170	3,125.7700	3.1258	3.606	0	0	0
2019/07/19	2030	07/05/2020	8.78	Call	Bond Future	3,318.8900	3.3189	3,186.7700	3.1868	(3.981)	0	0	0
2019/07/19	2030	07/05/2020	8.79	Put	Bond Future	3,044.6300	3.0446	3,154.1700	3.1542	3.598	0	0	0
2019/07/19	2032	01/08/2019	10.10	Call	Bond Future	7,790.8100	7.7908	7,542.0300	7.5420	(3.193)	0	0	0
2019/07/19	2032	01/08/2019	10.11	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/07/19	2032	01/08/2019			Bond Future	8.9534	97.6042	8.9880	97.3555	0.386	0.0000	0.0000	48,175
2019/07/19	2032	01/08/2019	10.10	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/07/19	2032	01/08/2019	10.11	Call	Bond Future	7,854.7500	7.8548	7,605.9800	7.6060	(3.167)	0	0	0
2019/07/19	2032	01/08/2019	10.09	Call	Bond Future	7,726.7900	7.7268	7,478.0200	7.4780	(3.220)	0	0	0
2019/07/19	2032	01/08/2019	10.09	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/07/19	2032	07/11/2019	9.71	Call	Bond Future	5,382.5000	5.3825	5,170.7100	5.1707	(3.935)	0	0	0
2019/07/19	2032	07/11/2019	9.70	Put	Bond Future	611.1100	0.6111	653.6100	0.6536	6.955	0	0	0
2019/07/19	2032	07/11/2019			Bond Future	9.0107	95.3455	9.0465	95.0919	0.398	0.0000	0.0000	1,268
2019/07/19	2032	07/11/2019	9.72	Call	Bond Future	5,437.9500	5.4379	5,225.4700	5.2255	(3.907)	0	0	0
2019/07/19	2032	07/11/2019	9.72	Put	Bond Future	589.9600	0.5900	631.0800	0.6311	6.970	0	0	0
2019/07/19	2032	07/11/2019	9.71	Put	Bond Future	600.4400	0.6004	642.2500	0.6422	6.963	0	0	0
2019/07/19	2032	07/11/2019	9.70	Call	Bond Future	5,327.1800	5.3272	5,116.0800	5.1161	(3.963)	0	0	0
2019/07/19	2032	06/02/2020	9.40	Put	Bond Future	1,783.4100	1.7834	1,870.6200	1.8706	4.890	0	0	0
2019/07/19	2032	06/02/2020			Bond Future	9.0612	97.1044	9.0983	96.8461	0.409	0.0000	0.0000	0
2019/07/19	2032	06/02/2020	9.39	Call	Bond Future	4,062.5000	4.0625	3,892.3500	3.8924	(4.188)	0	0	0
2019/07/19	2032	06/02/2020	9.39	Put	Bond Future	1,806.7200	1.8067	1,894.8300	1.8948	4.877	0	0	0
2019/07/19	2032	06/02/2020	9.40	Call	Bond Future	4,106.6300	4.1066	3,935.5800	3.9356	(4.165)	0	0	0

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2019/07/19	2032	06/02/2020	9.38	Call	Bond Future	4,018.2800	4.0183	3,849.0400	3.8490	(4.212)	0	0	0
2019/07/19	2032	06/02/2020	9.38	Put	Bond Future	1,830.0100	1.8300	1,919.0300	1.9190	4.864	0	0	0
2019/07/19	2032	07/05/2020	9.19	Call	Bond Future	3,891.8800	3.8919	3,744.0400	3.7440	(3.799)	0	0	0
2019/07/19	2032	07/05/2020			Bond Future	9.1066	94.7882	9.1450	94.5249	0.422	0.0000	0.0000	0
2019/07/19	2032	07/05/2020	9.17	Call	Bond Future	3,817.8600	3.8179	3,671.6100	3.6716	(3.831)	0	0	0
2019/07/19	2032	07/05/2020	9.17	Put	Bond Future	3,383.8200	3.3838	3,500.8300	3.5008	3.458	0	0	0
2019/07/19	2032	07/05/2020	9.19	Put	Bond Future	3,321.4600	3.3215	3,436.8800	3.4369	3.475	0	0	0
2019/07/19	2032	07/05/2020	9.18	Call	Bond Future	3,854.7900	3.8548	3,707.7400	3.7077	(3.815)	0	0	0
2019/07/19	2032	07/05/2020	9.18	Put	Bond Future	3,352.5200	3.3525	3,468.7300	3.4687	3.466	0	0	0
2019/07/19	2033	01/08/2019			Bond Future	104.2091	104.2091	104.4005	104.4005	0.184	0.0000	0.0000	6,090
2019/07/19	2033	07/11/2019			Bond Future	105.0973	105.0973	105.2925	105.2925	0.186	0.0000	0.0000	50
2019/07/19	2033	06/02/2020			Bond Future	107.0611	107.0611	107.2599	107.2599	0.186	0.0000	0.0000	0
2019/07/19	2033	07/05/2020			Bond Future	107.9232	107.9232	108.1258	108.1258	0.188	0.0000	0.0000	0
2019/07/19	2037	01/08/2019	10.31	Call	Bond Future	6,963.0700	6.9631	6,807.4500	6.8075	(2.235)	0	0	0
2019/07/19	2037	01/08/2019			Bond Future	9.3892	92.5694	9.4086	92.4139	0.207	0.0000	0.0000	58,059
2019/07/19	2037	01/08/2019	10.29	Call	Bond Future	6,820.6100	6.8206	6,664.9700	6.6650	(2.282)	0	0	0
2019/07/19	2037	01/08/2019	10.29	Put	Bond Future	0.7700	0.0008	0.6300	0.0006	(18.182)	0	0	0
2019/07/19	2037	01/08/2019	10.31	Put	Bond Future	0.6300	0.0006	0.5100	0.0005	(19.048)	0	0	0
2019/07/19	2037	01/08/2019	10.30	Call	Bond Future	6,891.8800	6.8919	6,736.2500	6.7363	(2.258)	0	0	0
2019/07/19	2037	01/08/2019	10.30	Put	Bond Future	0.7000	0.0007	0.5700	0.0006	(18.571)	0	0	0
2019/07/19	2037	07/11/2019	9.97	Call	Bond Future	4,932.3800	4.9324	4,804.7500	4.8048	(2.588)	0	0	0
2019/07/19	2037	07/11/2019			Bond Future	9.4503	94.3730	9.4704	94.2144	0.212	0.0000	0.0000	4,415
2019/07/19	2037	07/11/2019	9.95	Call	Bond Future	4,817.8600	4.8179	4,691.2900	4.6913	(2.627)	0	0	0
2019/07/19	2037	07/11/2019	9.95	Put	Bond Future	986.9900	0.9870	1,018.9300	1.0189	3.236	0	0	0
2019/07/19	2037	07/11/2019	9.97	Put	Bond Future	953.2200	0.9532	984.1000	0.9841	3.240	0	0	0
2019/07/19	2037	07/11/2019	9.96	Call	Bond Future	4,875.0300	4.8750	4,747.9200	4.7479	(2.607)	0	0	0
2019/07/19	2037	07/11/2019	9.96	Put	Bond Future	969.9700	0.9700	1,001.3700	1.0014	3.237	0	0	0
2019/07/19	2037	06/02/2020	9.67	Call	Bond Future	3,911.8300	3.9118	3,811.0300	3.8110	(2.577)	0	0	0
2019/07/19	2037	06/02/2020	9.66	Put	Bond Future	2,677.8500	2.6779	2,739.0500	2.7390	2.285	0	0	0
2019/07/19	2037	06/02/2020			Bond Future	9.5063	91.8543	9.5270	91.6929	0.218	0.0000	0.0000	0
2019/07/19	2037	06/02/2020	9.68	Call	Bond Future	3,956.8200	3.9568	3,855.4300	3.8554	(2.562)	0	0	0
2019/07/19	2037	06/02/2020	9.68	Put	Bond Future	2,614.5200	2.6145	2,674.5500	2.6745	2.296	0	0	0
2019/07/19	2037	06/02/2020	9.67	Put	Bond Future	2,646.0200	2.6460	2,706.6400	2.7066	2.291	0	0	0
2019/07/19	2037	06/02/2020	9.66	Call	Bond Future	3,867.0700	3.8671	3,766.8500	3.7669	(2.592)	0	0	0
2019/07/19	2037	07/05/2020	9.60	Put	Bond Future	3,991.3100	3.9913	4,061.4700	4.0615	1.758	0	0	0
2019/07/19	2037	07/05/2020	9.59	Call	Bond Future	4,261.9500	4.2619	4,168.0100	4.1680	(2.204)	0	0	0
2019/07/19	2037	07/05/2020			Bond Future	9.5596	93.5997	9.5809	93.4351	0.223	0.0000	0.0000	0
2019/07/19	2037	07/05/2020	9.60	Call	Bond Future	4,302.8300	4.3028	4,208.4000	4.2084	(2.195)	0	0	0
2019/07/19	2037	07/05/2020	9.59	Put	Bond Future	4,027.3100	4.0273	4,097.9600	4.0980	1.754	0	0	0
2019/07/19	2037	07/05/2020	9.61	Call	Bond Future	4,343.5600	4.3436	4,248.6400	4.2486	(2.185)	0	0	0
2019/07/19	2037	07/05/2020	9.61	Put	Bond Future	3,955.2500	3.9552	4,024.9200	4.0249	1.761	0	0	0
2019/07/19	2038	01/08/2019			Bond Future	122.2229	122.2229	122.2347	122.2347	0.010	0.0000	0.0000	8,841
2019/07/19	2038	07/11/2019			Bond Future	124.6368	124.6368	124.6489	124.6489	0.010	0.0000	0.0000	4,772
2019/07/19	2038	06/02/2020			Bond Future	125.3073	125.3073	125.3197	125.3197	0.010	0.0000	0.0000	0
2019/07/19	2038	07/05/2020			Bond Future	127.7165	127.7165	127.7289	127.7289	0.010	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
2019/07/19	2040	01/08/2019	10.37	Put	Bond Future	1.1800	0.0012	0.9900	0.0010	(16.102)	0	0	0
2019/07/19	2040	01/08/2019	10.36	Call	Bond Future	6,784.0000	6.7840	6,617.0600	6.6171	(2.461)	0	0	0
2019/07/19	2040	01/08/2019			Bond Future	9.5243	95.4567	9.5438	95.2899	0.204	0.0000	0.0000	39,804
2019/07/19	2040	01/08/2019	10.37	Call	Bond Future	6,860.3400	6.8603	6,693.4100	6.6934	(2.433)	0	0	0
2019/07/19	2040	01/08/2019	10.36	Put	Bond Future	1.2900	0.0013	1.0900	0.0011	(15.504)	0	0	0
2019/07/19	2040	01/08/2019	10.38	Call	Bond Future	6,936.5600	6.9366	6,769.6400	6.7696	(2.406)	0	0	0
2019/07/19	2040	01/08/2019	10.38	Put	Bond Future	1.0700	0.0011	0.8900	0.0009	(16.822)	0	0	0
2019/07/19	2040	07/11/2019	9.80	Put	Bond Future	1,699.1200	1.6991	1,753.0100	1.7530	3.172	0	0	0
2019/07/19	2040	07/11/2019	9.30	Put	Bond Future	3,801.2800	3.8013	3,903.6600	3.9037	2.693	0	0	0
2019/07/19	2040	07/11/2019	10.04	Put	Bond Future	1,104.7200	1.1047	1,141.3500	1.1414	3.316	0	0	0
2019/07/19	2040	07/11/2019	10.03	Call	Bond Future	4,773.7500	4.7738	4,641.0300	4.6410	(2.780)	0	0	0
2019/07/19	2040	07/11/2019			Bond Future	9.5870	97.3165	9.6071	97.1465	0.209	0.0000	0.0000	4,329
2019/07/19	2040	07/11/2019	9.80	Call	Bond Future	3,482.0300	3.4820	3,365.9500	3.3660	(3.334)	0	0	1,260
2019/07/19	2040	07/11/2019	9.30	Call	Bond Future	1,311.7800	1.3118	1,244.1900	1.2442	(5.153)	0	0	1,260
2019/07/19	2040	07/11/2019	10.04	Call	Bond Future	4,833.9200	4.8339	4,700.5800	4.7006	(2.758)	0	0	0
2019/07/19	2040	07/11/2019	10.03	Put	Bond Future	1,124.3500	1.1244	1,161.6000	1.1616	3.313	0	0	0
2019/07/19	2040	07/11/2019	10.05	Call	Bond Future	4,894.4700	4.8945	4,760.5200	4.7605	(2.737)	0	0	0
2019/07/19	2040	07/11/2019	10.05	Put	Bond Future	1,085.5900	1.0856	1,121.6100	1.1216	3.318	0	0	0
2019/07/19	2040	06/02/2020	9.76	Call	Bond Future	3,929.2500	3.9293	3,824.1400	3.8241	(2.675)	0	0	0
2019/07/19	2040	06/02/2020			Bond Future	9.6446	94.6016	9.6652	94.4285	0.214	0.0000	0.0000	0
2019/07/19	2040	06/02/2020	9.74	Call	Bond Future	3,835.5600	3.8356	3,731.7600	3.7318	(2.706)	0	0	0
2019/07/19	2040	06/02/2020	9.74	Put	Bond Future	3,039.6300	3.0396	3,108.9500	3.1089	2.281	0	0	0
2019/07/19	2040	06/02/2020	9.76	Put	Bond Future	2,967.8800	2.9679	3,035.8900	3.0359	2.292	0	0	0
2019/07/19	2040	06/02/2020	9.75	Call	Bond Future	3,882.2800	3.8823	3,777.8300	3.7778	(2.690)	0	0	0
2019/07/19	2040	06/02/2020	9.75	Put	Bond Future	3,003.5700	3.0036	3,072.2400	3.0722	2.286	0	0	0
2019/07/19	2040	07/05/2020	9.75	Put	Bond Future	4,306.1600	4.3062	4,380.5100	4.3805	1.727	0	0	0
2019/07/19	2040	07/05/2020	9.74	Call	Bond Future	4,681.2100	4.6812	4,579.6800	4.5797	(2.169)	0	0	0
2019/07/19	2040	07/05/2020			Bond Future	9.6994	96.3991	9.7206	96.2227	0.219	0.0000	0.0000	0
2019/07/19	2040	07/05/2020	9.75	Call	Bond Future	4,725.0500	4.7250	4,623.0100	4.6230	(2.160)	0	0	0
2019/07/19	2040	07/05/2020	9.74	Put	Bond Future	4,344.8000	4.3448	4,419.6600	4.4197	1.723	0	0	0
2019/07/19	2040	07/05/2020	9.73	Call	Bond Future	4,637.5500	4.6375	4,536.5400	4.5365	(2.178)	0	0	0
2019/07/19	2040	07/05/2020	9.73	Put	Bond Future	4,383.7400	4.3837	4,459.1200	4.4591	1.720	0	0	0
2019/07/19	2044	01/08/2019	10.40	Put	Bond Future	2.1300	0.0021	1.8400	0.0018	(13.615)	0	0	0
2019/07/19	2044	01/08/2019	9.86	Put	Bond Future	179.1500	0.1791	185.9100	0.1859	3.773	0	0	0
2019/07/19	2044	01/08/2019	10.53	Call	Bond Future	7,623.2500	7.6233	7,453.4500	7.4535	(2.227)	0	0	0
2019/07/19	2044	01/08/2019	9.39	Call	Bond Future	227.3000	0.2273	176.3400	0.1763	(22.420)	0	0	228
2019/07/19	2044	01/08/2019			Bond Future	9.5941	92.2280	9.6136	92.0583	0.202	0.0000	0.0000	35,270
2019/07/19	2044	01/08/2019	10.39	Call	Bond Future	6,553.6500	6.5537	6,383.6600	6.3837	(2.594)	0	0	0
2019/07/19	2044	01/08/2019	10.39	Put	Bond Future	2.3400	0.0023	2.0300	0.0020	(13.248)	0	0	0
2019/07/19	2044	01/08/2019	10.40	Call	Bond Future	6,630.7200	6.6307	6,460.7500	6.4608	(2.563)	0	0	0
2019/07/19	2044	01/08/2019	9.86	Call	Bond Future	2,458.6400	2.4586	2,295.7200	2.2957	(6.626)	0	0	100
2019/07/19	2044	01/08/2019	10.53	Put	Bond Future	0.6200	0.0006	0.5000	0.0005	(19.355)	0	0	100
2019/07/19	2044	01/08/2019	9.39	Put	Bond Future	2,043.8700	2.0439	2,162.5900	2.1626	5.809	0	0	0
2019/07/19	2044	01/08/2019	9.74	Put	Bond Future	389.3700	0.3894	410.8600	0.4109	5.519	0	0	0
2019/07/19	2044	01/08/2019	10.38	Call	Bond Future	6,476.4700	6.4765	6,306.4500	6.3064	(2.625)	0	0	0
2019/07/19	2044	01/08/2019	10.38	Put	Bond Future	2.5700	0.0026	2.2300	0.0022	(13.230)	0	0	0

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2019/07/19	2044	01/08/2019	9.36	Put	Bond Future	2,264.8200	2.2648	2,391.9300	2.3919	5.612	0	0	0
2019/07/19	2044	01/08/2019	9.36	Call	Bond Future	176.3100	0.1763	133.7400	0.1337	(24.145)	0	0	100
2019/07/19	2044	01/08/2019	9.74	Call	Bond Future	1,651.7300	1.6517	1,503.5400	1.5035	(8.972)	0	0	228
2019/07/19	2044	01/08/2019	10.27	Call	Bond Future	5,621.4600	5.6215	5,451.1800	5.4512	(3.029)	0	0	0
2019/07/19	2044	01/08/2019	10.27	Put	Bond Future	6.9200	0.0069	6.3200	0.0063	(8.671)	0	0	228
2019/07/19	2044	07/11/2019	9.74	Put	Bond Future	2,187.3500	2.1874	2,253.2900	2.2533	3.015	0	0	0
2019/07/19	2044	07/11/2019	10.52	Call	Bond Future	7,575.7900	7.5758	7,421.3500	7.4213	(2.039)	0	0	0
2019/07/19	2044	07/11/2019	10.07	Put	Bond Future	1,238.0100	1.2380	1,277.9600	1.2780	3.227	0	0	0
2019/07/19	2044	07/11/2019			Bond Future	9.6555	94.0248	9.6756	93.8518	0.207	0.0000	0.0000	11,609
2019/07/19	2044	07/11/2019	10.52	Put	Bond Future	576.0000	0.5760	594.5100	0.5945	3.214	0	0	328
2019/07/19	2044	07/11/2019	10.06	Call	Bond Future	4,650.7400	4.6507	4,518.3800	4.5184	(2.846)	0	0	0
2019/07/19	2044	07/11/2019	10.06	Put	Bond Future	1,259.3200	1.2593	1,299.9100	1.2999	3.223	0	0	0
2019/07/19	2044	07/11/2019	9.19	Call	Bond Future	837.2000	0.8372	786.7700	0.7868	(6.024)	0	0	328
2019/07/19	2044	07/11/2019	9.74	Call	Bond Future	2,913.3200	2.9133	2,806.3100	2.8063	(3.673)	0	0	328
2019/07/19	2044	07/11/2019	10.07	Call	Bond Future	4,710.6200	4.7106	4,577.6200	4.5776	(2.823)	0	0	0
2019/07/19	2044	07/11/2019	9.19	Put	Bond Future	5,016.6500	5.0167	5,139.1700	5.1392	2.442	0	0	0
2019/07/19	2044	07/11/2019	10.05	Call	Bond Future	4,591.2500	4.5913	4,459.5600	4.4596	(2.868)	0	0	0
2019/07/19	2044	07/11/2019	10.05	Put	Bond Future	1,281.1400	1.2811	1,322.4000	1.3224	3.221	0	0	0
2019/07/19	2044	06/02/2020	9.74	Call	Bond Future	3,629.4000	3.6294	3,528.1100	3.5281	(2.791)	0	0	328
2019/07/19	2044	06/02/2020	10.78	Put	Bond Future	1,023.6500	1.0236	1,048.6500	1.0486	2.442	0	0	328
2019/07/19	2044	06/02/2020	9.77	Put	Bond Future	3,272.5000	3.2725	3,345.2800	3.3453	2.224	0	0	0
2019/07/19	2044	06/02/2020			Bond Future	9.7119	91.3745	9.7325	91.1984	0.212	0.0000	0.0000	0
2019/07/19	2044	06/02/2020	9.09	Put	Bond Future	6,831.1600	6.8312	6,954.8500	6.9549	1.811	0	0	0
2019/07/19	2044	06/02/2020	9.09	Call	Bond Future	1,242.9400	1.2429	1,190.5100	1.1905	(4.218)	0	0	328
2019/07/19	2044	06/02/2020	9.74	Put	Bond Future	3,389.2700	3.3893	3,464.1000	3.4641	2.208	0	0	0
2019/07/19	2044	06/02/2020	9.77	Call	Bond Future	3,767.5700	3.7676	3,664.2300	3.6642	(2.743)	0	0	0
2019/07/19	2044	06/02/2020	10.78	Call	Bond Future	9,451.2100	9.4512	9,300.0900	9.3001	(1.599)	0	0	0
2019/07/19	2044	06/02/2020	9.78	Call	Bond Future	3,814.1300	3.8141	3,710.1200	3.7101	(2.727)	0	0	0
2019/07/19	2044	06/02/2020	9.76	Put	Bond Future	3,311.0400	3.3110	3,384.5000	3.3845	2.219	0	0	0
2019/07/19	2044	06/02/2020	9.78	Put	Bond Future	3,234.3400	3.2343	3,306.4500	3.3064	2.230	0	0	0
2019/07/19	2044	06/02/2020	9.76	Call	Bond Future	3,721.2600	3.7213	3,618.6000	3.6186	(2.759)	0	0	0
2019/07/19	2044	07/05/2020	9.81	Call	Bond Future	4,746.0700	4.7461	4,642.3400	4.6423	(2.186)	0	0	0
2019/07/19	2044	07/05/2020	9.79	Put	Bond Future	4,450.5800	4.4506	4,527.5300	4.5275	1.729	0	0	0
2019/07/19	2044	07/05/2020			Bond Future	9.7655	93.1108	9.7867	92.9311	0.218	0.0000	0.0000	0
2019/07/19	2044	07/05/2020	9.81	Put	Bond Future	4,370.5900	4.3706	4,446.4800	4.4465	1.736	0	0	0
2019/07/19	2044	07/05/2020	9.79	Call	Bond Future	4,657.6300	4.6576	4,554.9600	4.5550	(2.204)	0	0	0
2019/07/19	2044	07/05/2020	9.80	Put	Bond Future	4,410.4300	4.4104	4,486.8500	4.4869	1.733	0	0	0
2019/07/19	2044	07/05/2020	9.80	Call	Bond Future	4,701.7600	4.7018	4,598.5600	4.5986	(2.195)	0	0	0
2019/07/19	2046	01/08/2019			Bond Future	114.7397	114.7397	115.0677	115.0677	0.286	0.0000	0.0000	8,620
2019/07/19	2046	07/11/2019			Bond Future	115.2864	115.2864	115.6210	115.6210	0.290	0.0000	0.0000	4,018
2019/07/19	2046	06/02/2020			Bond Future	117.4407	117.4407	117.7813	117.7813	0.290	0.0000	0.0000	0
2019/07/19	2046	07/05/2020			Bond Future	117.9495	117.9495	118.2969	118.2969	0.295	0.0000	0.0000	0
2019/07/19	2050	01/08/2019			Bond Future	118.2545	118.2545	118.7505	118.7505	0.419	0.0000	0.0000	8,191
2019/07/19	2050	07/11/2019			Bond Future	120.5901	120.5901	121.0958	121.0958	0.419	0.0000	0.0000	5,978
2019/07/19	2050	06/02/2020			Bond Future	121.0074	121.0074	121.5226	121.5226	0.426	0.0000	0.0000	0
2019/07/19	2050	07/05/2020			Bond Future	123.3336	123.3336	123.8587	123.8587	0.426	0.0000	0.0000	0

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2019/07/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	AL37	01/08/2019			Index Future	659.0730	659.0730	657.9470	657.9470	(0.171)	0.0000	0.0000	0
2019/07/19	AL37	07/11/2019			Index Future	671.9140	671.9140	670.7660	670.7660	(0.171)	0.0000	0.0000	0
2019/07/19	AL37	06/02/2020			Index Future	684.3090	684.3090	683.1390	683.1390	(0.171)	0.0000	0.0000	0
2019/07/19	AL37	07/05/2020			Index Future	697.3070	697.3070	696.1140	696.1140	(0.171)	0.0000	0.0000	0
2019/07/19	AL7T	01/08/2019			Index Future	772.8960	772.8960	771.3930	771.3930	(0.194)	0.0000	0.0000	0
2019/07/19	AL7T	07/11/2019			Index Future	787.9550	787.9550	786.4220	786.4220	(0.195)	0.0000	0.0000	0
2019/07/19	AL7T	06/02/2020			Index Future	802.4900	802.4900	800.9290	800.9290	(0.195)	0.0000	0.0000	0
2019/07/19	AL7T	07/05/2020			Index Future	817.7330	817.7330	816.1410	816.1410	(0.195)	0.0000	0.0000	0
2019/07/19	ALBI	01/08/2019			Index Future	693.6320	693.6320	692.4140	692.4140	(0.176)	0.0000	0.0000	416
2019/07/19	ALBI	07/11/2019			Index Future	707.1460	707.1460	705.9040	705.9040	(0.176)	0.0000	0.0000	0
2019/07/19	ALBI	06/02/2020			Index Future	720.1900	720.1900	718.9260	718.9260	(0.176)	0.0000	0.0000	0
2019/07/19	ALBI	07/05/2020			Index Future	733.8700	733.8700	732.5810	732.5810	(0.176)	0.0000	0.0000	0
2019/07/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/19	ES33	01/08/2019			Bond Future	10.5457	80.8124	10.5596	80.7278	0.132	0.0000	0.0000	350
2019/07/19	ES33	07/11/2019			Bond Future	10.6563	78.5937	10.6708	78.5073	0.136	0.0000	0.0000	0
2019/07/19	ES33	06/02/2020			Bond Future	10.7610	80.0435	10.7760	79.9556	0.139	0.0000	0.0000	0
2019/07/19	ES33	07/05/2020			Bond Future	10.8597	77.7690	10.8753	77.6793	0.143	0.0000	0.0000	0
2019/07/19	ES42	01/08/2019			Bond Future	10.9007	82.3160	10.9197	82.1846	0.174	0.0000	0.0000	4,919
2019/07/19	ES42	07/11/2019			Bond Future	11.0117	79.6545	11.0314	79.5205	0.179	0.0000	0.0000	0
2019/07/19	ES42	06/02/2020			Bond Future	11.1126	81.1240	11.1330	80.9875	0.183	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
2019/07/19	ES42	07/05/2020			Bond Future	11.2123	78.4002	11.2334	78.2611	0.188	0.0000	0.0000	0
2019/07/19	GOVI	01/08/2019	638.68	Call	GOVI	483,870.0000	48.3870	471,440.0000	47.1440	(2.569)	0	0	0
2019/07/19	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	01/08/2019			GOVI	687.0670	687.0670	685.8240	685.8240	(0.181)	0.0000	0.0000	134
2019/07/19	GOVI	01/08/2019	638.69	Call	GOVI	483,770.0000	48.3770	471,340.0000	47.1340	(2.569)	0	0	0
2019/07/19	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	01/08/2019	638.67	Call	GOVI	483,970.0000	48.3970	471,540.0000	47.1540	(2.568)	0	0	0
2019/07/19	GOVI	07/11/2019	672.90	Call	GOVI	275,530.0000	27.5530	262,860.0000	26.2860	(4.598)	0	0	0
2019/07/19	GOVI	07/11/2019			GOVI	700.4530	700.4530	699.1860	699.1860	(0.181)	0.0000	0.0000	946
2019/07/19	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	07/11/2019	672.91	Call	GOVI	275,430.0000	27.5430	262,760.0000	26.2760	(4.600)	0	0	0
2019/07/19	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	07/11/2019	672.92	Call	GOVI	275,330.0000	27.5330	262,660.0000	26.2660	(4.602)	0	0	0
2019/07/19	GOVI	06/02/2020	703.14	Call	GOVI	102,340.0000	10.2340	89,440.0000	8.9440	(12.605)	0	0	0
2019/07/19	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	06/02/2020			GOVI	713.3740	713.3740	712.0840	712.0840	(0.181)	0.0000	0.0000	0
2019/07/19	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	06/02/2020	703.15	Call	GOVI	102,240.0000	10.2240	89,340.0000	8.9340	(12.617)	0	0	0
2019/07/19	GOVI	06/02/2020	703.13	Call	GOVI	102,440.0000	10.2440	89,540.0000	8.9540	(12.593)	0	0	0
2019/07/19	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	07/05/2020	719.98	Call	GOVI	69,440.0000	6.9440	56,290.0000	5.6290	(18.937)	0	0	0
2019/07/19	GOVI	07/05/2020			GOVI	726.9240	726.9240	725.6090	725.6090	(0.181)	0.0000	0.0000	0
2019/07/19	GOVI	07/05/2020	719.99	Call	GOVI	69,340.0000	6.9340	56,190.0000	5.6190	(18.965)	0	0	0
2019/07/19	GOVI	07/05/2020	720.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	07/05/2020	719.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	07/05/2020	719.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	GOVI	07/05/2020	720.00	Call	GOVI	69,240.0000	6.9240	56,090.0000	5.6090	(18.992)	0	0	0
2019/07/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/19	IGOV	01/08/2019			Index Future	262.0650	262.0650	262.3070	262.3070	0.092	0.0000	0.0000	818
2019/07/19	IGOV	07/11/2019			Index Future	267.2410	267.2410	267.4880	267.4880	0.092	0.0000	0.0000	218
2019/07/19	IGOV	06/02/2020			Index Future	272.2350	272.2350	272.4860	272.4860	0.092	0.0000	0.0000	0
2019/07/19	IGOV	07/05/2020			Index Future	277.4680	277.4680	277.7240	277.7240	0.092	0.0000	0.0000	0
2019/07/19	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/19	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/19	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/07/19	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5800	98.5800	0.010	0.0000	0.0000	0
2019/07/19	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	102.0100	102.0100	0.029	0.0000	0.0000	0
2019/07/19	IS02	21/09/2020			Interest Rate Swap	98.7800	98.7800	98.8300	98.8300	0.051	0.0000	0.0000	0
2019/07/19	IS05	17/12/2020			Interest Rate Swap	95.3900	95.3900	95.4600	95.4600	0.073	0.0000	0.0000	0
2019/07/19	IS05	16/03/2021			Interest Rate Swap	94.3700	94.3700	94.4600	94.4600	0.095	0.0000	0.0000	0

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2019/07/19	IS05	15/06/2021			Interest Rate Swap	93.3100	93.3100	93.4200	93.4200	0.118	0.0000	0.0000	0
2019/07/19	IS05	21/09/2021			Interest Rate Swap	93.2100	93.2100	93.3400	93.3400	0.139	0.0000	0.0000	0
2019/07/19	IS05	21/12/2021			Interest Rate Swap	95.1700	95.1700	95.3200	95.3200	0.158	0.0000	0.0000	51
2019/07/19	IS05	15/03/2022			Interest Rate Swap	95.0900	95.0900	95.2400	95.2400	0.158	0.0000	0.0000	0
2019/07/19	IS05	21/06/2022			Interest Rate Swap	96.0300	96.0300	96.2000	96.2000	0.177	0.0000	0.0000	0
2019/07/19	IS05	20/09/2022			Interest Rate Swap	99.7600	99.7600	99.9500	99.9500	0.190	0.0000	0.0000	0
2019/07/19	IS05	20/12/2022			Interest Rate Swap	100.8200	100.8200	101.0300	101.0300	0.208	0.0000	0.0000	0
2019/07/19	IS05	22/03/2023			Interest Rate Swap	93.9200	93.9200	94.1600	94.1600	0.256	0.0000	0.0000	0
2019/07/19	IS05	20/06/2023			Interest Rate Swap	99.8500	99.8500	100.1000	100.1000	0.250	0.0000	0.0000	0
2019/07/19	IS05	19/09/2023			Interest Rate Swap	95.1200	95.1200	95.3800	95.3800	0.273	0.0000	0.0000	0
2019/07/19	IS10	17/12/2025			Interest Rate Swap	90.5600	90.5600	90.8400	90.8400	0.309	0.0000	0.0000	0
2019/07/19	IS10	16/03/2026			Interest Rate Swap	87.3900	87.3900	87.7000	87.7000	0.355	0.0000	0.0000	0
2019/07/19	IS10	15/06/2026			Interest Rate Swap	86.0000	86.0000	86.3300	86.3300	0.384	0.0000	0.0000	0
2019/07/19	IS10	21/09/2026			Interest Rate Swap	88.1100	88.1100	88.4400	88.4400	0.375	0.0000	0.0000	0
2019/07/19	IS10	21/12/2026			Interest Rate Swap	91.9100	91.9100	92.2300	92.2300	0.348	0.0000	0.0000	0
2019/07/19	IS10	15/03/2027			Interest Rate Swap	90.3700	90.3700	90.6900	90.6900	0.354	0.0000	0.0000	0
2019/07/19	IS10	21/06/2027			Interest Rate Swap	92.4200	92.4200	92.7400	92.7400	0.346	0.0000	0.0000	0
2019/07/19	IS10	20/09/2027			Interest Rate Swap	97.9300	97.9300	98.2500	98.2500	0.327	0.0000	0.0000	0
2019/07/19	IS10	20/12/2027			Interest Rate Swap	98.2600	98.2600	98.5900	98.5900	0.336	0.0000	0.0000	0
2019/07/19	IS10	22/03/2028			Interest Rate Swap	91.5900	91.5900	91.9300	91.9300	0.371	0.0000	0.0000	0
2019/07/19	IS10	20/06/2028			Interest Rate Swap	98.9300	98.9300	99.2700	99.2700	0.344	0.0000	0.0000	0
2019/07/19	IS10	19/09/2028			Interest Rate Swap	92.3000	92.3000	92.6500	92.6500	0.379	0.0000	0.0000	0
2019/07/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/19	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/19	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/19	R023	01/08/2019	8.95	Call	Bond Future	5,704.0700	5.7041	5,512.7700	5.5128	(3.354)	0	0	0
2019/07/19	R023	01/08/2019			Bond Future	7.0723	105.4452	7.1331	105.2539	0.861	0.0000	0.0000	55,472
2019/07/19	R023	01/08/2019	8.93	Call	Bond Future	5,645.4100	5.6454	5,454.1100	5.4541	(3.389)	0	0	0
2019/07/19	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R023	01/08/2019	8.94	Call	Bond Future	5,674.7400	5.6747	5,483.4400	5.4834	(3.371)	0	0	0
2019/07/19	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R023	07/11/2019	7.98	Call	Bond Future	2,783.7200	2.7837	2,608.1900	2.6082	(6.306)	0	0	0
2019/07/19	R023	07/11/2019			Bond Future	7.0523	103.5683	7.1188	103.3733	0.943	0.0000	0.0000	19,701
2019/07/19	R023	07/11/2019	7.99	Call	Bond Future	2,810.3700	2.8104	2,634.5100	2.6345	(6.258)	0	0	0
2019/07/19	R023	07/11/2019	7.98	Put	Bond Future	104.3900	0.1044	123.9000	0.1239	18.690	0	0	0
2019/07/19	R023	07/11/2019	7.99	Put	Bond Future	102.6400	0.1026	121.8200	0.1218	18.687	0	0	0
2019/07/19	R023	07/11/2019	8.00	Call	Bond Future	2,837.0500	2.8370	2,660.8600	2.6609	(6.210)	0	0	0
2019/07/19	R023	07/11/2019	8.00	Put	Bond Future	100.9200	0.1009	119.7700	0.1198	18.678	0	0	0
2019/07/19	R023	06/02/2020	7.54	Call	Bond Future	1,802.7100	1.8027	1,658.3300	1.6583	(8.009)	0	0	0
2019/07/19	R023	06/02/2020			Bond Future	7.0193	105.4789	7.0920	105.2802	1.036	0.0000	0.0000	0
2019/07/19	R023	06/02/2020	7.52	Call	Bond Future	1,758.7500	1.7588	1,615.6900	1.6157	(8.134)	0	0	0

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2019/07/19	R023	06/02/2020	7.52	Put	Bond Future	400.9000	0.4009	456.4800	0.4565	13.864	0	0	0
2019/07/19	R023	06/02/2020	7.54	Put	Bond Future	391.0800	0.3911	445.3400	0.4453	13.874	0	0	0
2019/07/19	R023	06/02/2020	7.53	Call	Bond Future	1,780.6900	1.7807	1,636.9700	1.6370	(8.071)	0	0	0
2019/07/19	R023	06/02/2020	7.53	Put	Bond Future	395.9500	0.3959	450.8700	0.4509	13.870	0	0	0
2019/07/19	R023	07/05/2020	6.91	Put	Bond Future	1,011.7100	1.0117	1,116.8100	1.1168	10.388	0	0	0
2019/07/19	R023	07/05/2020			Bond Future	6.9462	103.5481	7.0260	103.3456	1.150	0.0000	0.0000	0
2019/07/19	R023	07/05/2020	6.90	Call	Bond Future	905.4900	0.9055	809.0000	0.8090	(10.656)	0	0	0
2019/07/19	R023	07/05/2020	6.90	Put	Bond Future	1,022.7500	1.0228	1,128.7300	1.1287	10.362	0	0	0
2019/07/19	R023	07/05/2020	6.91	Call	Bond Future	919.8800	0.9199	822.5100	0.8225	(10.585)	0	0	0
2019/07/19	R023	07/05/2020	6.89	Call	Bond Future	891.2200	0.8912	795.6000	0.7956	(10.729)	0	0	0
2019/07/19	R023	07/05/2020	6.89	Put	Bond Future	1,033.9000	1.0339	1,140.7500	1.1408	10.335	0	0	0
2019/07/19	R035	01/08/2019	10.23	Call	Bond Future	7,270.7500	7.2708	7,195.7600	7.1958	(1.031)	0	0	0
2019/07/19	R035	01/08/2019	10.22	Put	Bond Future	0.4500	0.0005	0.3100	0.0003	(31.111)	0	0	0
2019/07/19	R035	01/08/2019			Bond Future	9.2640	100.6488	9.2734	100.5739	0.101	0.0000	0.0000	79,176
2019/07/19	R035	01/08/2019	10.24	Call	Bond Future	7,341.6900	7.3417	7,266.7100	7.2667	(1.021)	0	0	0
2019/07/19	R035	01/08/2019	10.24	Put	Bond Future	0.3600	0.0004	0.2500	0.0003	(30.556)	0	0	0
2019/07/19	R035	01/08/2019	10.23	Put	Bond Future	0.4000	0.0004	0.2800	0.0003	(30.000)	0	0	0
2019/07/19	R035	01/08/2019	10.22	Call	Bond Future	7,199.7300	7.1997	7,124.7200	7.1247	(1.042)	0	0	0
2019/07/19	R035	07/11/2019	10.21	Put	Bond Future	461.0100	0.4610	465.2200	0.4652	0.913	0	0	3,500
2019/07/19	R035	07/11/2019	9.88	Call	Bond Future	5,022.8300	5.0228	4,955.9300	4.9559	(1.332)	0	0	0
2019/07/19	R035	07/11/2019	9.89	Call	Bond Future	5,081.4400	5.0814	5,014.3300	5.0143	(1.321)	0	0	0
2019/07/19	R035	07/11/2019	9.87	Put	Bond Future	848.6600	0.8487	858.3000	0.8583	1.136	0	0	0
2019/07/19	R035	07/11/2019			Bond Future	9.3287	98.1078	9.3384	98.0315	0.104	0.0000	0.0000	4,770
2019/07/19	R035	07/11/2019	8.92	Put	Bond Future	4,136.7100	4.1367	4,184.6500	4.1846	1.159	0	0	0
2019/07/19	R035	07/11/2019	8.92	Call	Bond Future	849.8200	0.8498	821.4300	0.8214	(3.341)	0	0	3,500
2019/07/19	R035	07/11/2019	9.52	Put	Bond Future	1,605.4700	1.6055	1,625.2800	1.6253	1.234	0	0	0
2019/07/19	R035	07/11/2019	9.52	Call	Bond Future	3,090.5000	3.0905	3,033.9800	3.0340	(1.829)	0	0	3,500
2019/07/19	R035	07/11/2019	9.89	Put	Bond Future	818.4500	0.8184	827.6700	0.8277	1.127	0	0	0
2019/07/19	R035	07/11/2019	9.87	Call	Bond Future	4,964.5700	4.9646	4,897.8800	4.8979	(1.343)	0	0	0
2019/07/19	R035	07/11/2019	10.21	Call	Bond Future	7,031.0300	7.0310	6,958.9100	6.9589	(1.026)	0	0	0
2019/07/19	R035	07/11/2019	9.88	Put	Bond Future	833.3400	0.8333	842.7700	0.8428	1.132	0	0	0
2019/07/19	R035	06/02/2020	9.60	Call	Bond Future	4,019.6000	4.0196	3,965.7900	3.9658	(1.339)	0	0	0
2019/07/19	R035	06/02/2020	9.61	Put	Bond Future	2,374.4100	2.3744	2,398.0100	2.3980	0.994	0	0	0
2019/07/19	R035	06/02/2020			Bond Future	9.3885	99.9176	9.3986	99.8399	0.107	0.0000	0.0000	0
2019/07/19	R035	06/02/2020	9.60	Put	Bond Future	2,403.8600	2.4039	2,427.7400	2.4277	0.993	0	0	0
2019/07/19	R035	06/02/2020	9.61	Call	Bond Future	4,065.5700	4.0656	4,011.4800	4.0115	(1.330)	0	0	0
2019/07/19	R035	06/02/2020	9.59	Call	Bond Future	3,973.8600	3.9739	3,920.3300	3.9203	(1.347)	0	0	0
2019/07/19	R035	06/02/2020	9.59	Put	Bond Future	2,433.6300	2.4336	2,457.7900	2.4578	0.993	0	0	0
2019/07/19	R035	07/05/2020	9.48	Put	Bond Future	3,937.7500	3.9377	3,967.9000	3.9679	0.766	0	0	0
2019/07/19	R035	07/05/2020	9.47	Call	Bond Future	4,218.9000	4.2189	4,169.9800	4.1700	(1.160)	0	0	0
2019/07/19	R035	07/05/2020			Bond Future	9.4378	97.3101	9.4482	97.2308	0.110	0.0000	0.0000	0
2019/07/19	R035	07/05/2020	9.48	Call	Bond Future	4,258.9300	4.2589	4,209.7800	4.2098	(1.154)	0	0	0
2019/07/19	R035	07/05/2020	9.47	Put	Bond Future	3,973.7600	3.9738	4,004.1400	4.0041	0.765	0	0	0
2019/07/19	R035	07/05/2020	9.49	Call	Bond Future	4,299.4800	4.2995	4,250.1000	4.2501	(1.149)	0	0	0
2019/07/19	R035	07/05/2020	9.49	Put	Bond Future	3,902.3500	3.9024	3,932.2700	3.9323	0.767	0	0	0
2019/07/19	R186	01/08/2019	9.54	Call	Bond Future	8,846.8200	8.8468	8,668.7900	8.6688	(2.012)	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
2019/07/19	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/19	R186	01/08/2019	8.38	Call	Bond Future	2,382.2000	2.3822	2,207.5500	2.2075	(7.331)	0	0	0
2019/07/19	R186	01/08/2019	8.55	Put	Bond Future	4.5100	0.0045	4.8800	0.0049	8.204	0	0	0
2019/07/19	R186	01/08/2019	8.00	Put	Bond Future	467.8500	0.4678	535.7900	0.5358	14.522	0	0	0
2019/07/19	R186	01/08/2019			Bond Future	7.9801	115.1452	8.0099	114.9672	0.374	0.0000	0.0000	103,073
2019/07/19	R186	01/08/2019	9.52	Call	Bond Future	8,739.1400	8.7391	8,561.1100	8.5611	(2.037)	0	0	0
2019/07/19	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R186	01/08/2019	8.30	Put	Bond Future	51.8800	0.0519	59.6300	0.0596	14.938	0	0	0
2019/07/19	R186	01/08/2019	8.30	Call	Bond Future	1,942.4900	1.9425	1,772.2100	1.7722	(8.766)	0	0	6,000
2019/07/19	R186	01/08/2019	9.05	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/07/19	R186	01/08/2019	9.05	Call	Bond Future	6,166.8300	6.1668	5,988.8000	5.9888	(2.887)	0	0	6,000
2019/07/19	R186	01/08/2019	7.75	Put	Bond Future	1,477.7000	1.4777	1,624.4500	1.6244	9.931	0	0	0
2019/07/19	R186	01/08/2019	7.75	Call	Bond Future	92.3500	0.0923	61.0700	0.0611	(33.871)	0	0	620
2019/07/19	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R186	01/08/2019	10.08	Call	Bond Future	11,700.6900	11.7007	11,522.6600	11.5227	(1.522)	0	0	0
2019/07/19	R186	01/08/2019	8.38	Put	Bond Future	25.1200	0.0251	28.5000	0.0285	13.455	0	0	0
2019/07/19	R186	01/08/2019	8.70	Put	Bond Future	0.8400	0.0008	0.8500	0.0009	1.190	0	0	3,100
2019/07/19	R186	01/08/2019	8.55	Call	Bond Future	3,344.5200	3.3445	3,166.8600	3.1669	(5.312)	0	0	0
2019/07/19	R186	01/08/2019	8.00	Call	Bond Future	586.6600	0.5867	476.5700	0.4766	(18.766)	0	0	620
2019/07/19	R186	01/08/2019	9.53	Call	Bond Future	8,793.0000	8.7930	8,614.9700	8.6150	(2.025)	0	0	0
2019/07/19	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R186	01/08/2019	8.70	Call	Bond Future	4,198.8700	4.1989	4,020.8500	4.0208	(4.240)	0	0	0
2019/07/19	R186	01/08/2019	9.22	Call	Bond Future	7,106.5700	7.1066	6,928.5400	6.9285	(2.505)	0	0	0
2019/07/19	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R186	07/11/2019	8.94	Call	Bond Future	5,431.0100	5.4310	5,266.0600	5.2661	(3.037)	0	0	0
2019/07/19	R186	07/11/2019	8.23	Call	Bond Future	2,237.2800	2.2373	2,117.4300	2.1174	(5.357)	0	0	5,000
2019/07/19	R186	07/11/2019	8.20	Call	Bond Future	2,127.5500	2.1275	2,010.6800	2.0107	(5.493)	0	0	0
2019/07/19	R186	07/11/2019			Bond Future	8.0137	117.3886	8.0451	117.2071	0.392	0.0000	0.0000	84,937
2019/07/19	R186	07/11/2019	8.94	Put	Bond Future	231.3600	0.2314	247.9300	0.2479	7.162	0	0	0
2019/07/19	R186	07/11/2019	8.73	Call	Bond Future	4,407.5700	4.4076	4,251.2300	4.2512	(3.547)	0	0	0
2019/07/19	R186	07/11/2019	8.73	Put	Bond Future	359.3600	0.3594	384.5400	0.3845	7.007	0	0	5,000
2019/07/19	R186	07/11/2019	8.95	Call	Bond Future	5,480.6600	5.4807	5,315.3700	5.3154	(3.016)	0	0	0
2019/07/19	R186	07/11/2019	8.96	Put	Bond Future	221.9000	0.2219	237.8000	0.2378	7.165	0	0	0
2019/07/19	R186	07/11/2019	8.23	Put	Bond Future	994.8600	0.9949	1,056.5300	1.0565	6.199	0	0	0
2019/07/19	R186	07/11/2019	8.20	Put	Bond Future	1,056.4100	1.0564	1,121.0600	1.1211	6.120	0	0	7,500
2019/07/19	R186	07/11/2019	8.95	Put	Bond Future	226.5800	0.2266	242.8100	0.2428	7.163	0	0	0
2019/07/19	R186	07/11/2019	8.96	Call	Bond Future	5,530.3900	5.5304	5,364.7700	5.3648	(2.995)	0	0	0
2019/07/19	R186	06/02/2020	8.57	Call	Bond Future	3,959.6900	3.9597	3,824.5000	3.8245	(3.414)	0	0	0
2019/07/19	R186	06/02/2020			Bond Future	8.0398	114.2488	8.0728	114.0639	0.410	0.0000	0.0000	0
2019/07/19	R186	06/02/2020	8.55	Call	Bond Future	3,877.3600	3.8774	3,743.3100	3.7433	(3.457)	0	0	0
2019/07/19	R186	06/02/2020	8.55	Put	Bond Future	1,060.8000	1.0608	1,111.6600	1.1117	4.794	0	0	0
2019/07/19	R186	06/02/2020	8.57	Put	Bond Future	1,034.5600	1.0346	1,084.2800	1.0843	4.806	0	0	0
2019/07/19	R186	06/02/2020	8.56	Call	Bond Future	3,918.6000	3.9186	3,783.9900	3.7840	(3.435)	0	0	0
2019/07/19	R186	06/02/2020	8.56	Put	Bond Future	1,047.7400	1.0477	1,098.0400	1.0980	4.801	0	0	0
2019/07/19	R186	07/05/2020	8.09	Put	Bond Future	2,496.5800	2.4966	2,583.3100	2.5833	3.474	0	0	0
2019/07/19	R186	07/05/2020			Bond Future	8.0565	116.4194	8.0912	116.2309	0.431	0.0000	0.0000	0
2019/07/19	R186	07/05/2020	8.08	Call	Bond Future	2,646.6100	2.6466	2,545.5000	2.5455	(3.820)	0	0	0
2019/07/19	R186	07/05/2020	8.08	Put	Bond Future	2,518.8100	2.5188	2,606.1900	2.6062	3.469	0	0	0

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2019/07/19	R186	07/05/2020	8.09	Call	Bond Future	2,678.6700	2.6787	2,576.9100	2.5769	(3.799)	0	0	0
2019/07/19	R186	07/05/2020	8.07	Call	Bond Future	2,615.1400	2.6151	2,514.6700	2.5147	(3.842)	0	0	0
2019/07/19	R186	07/05/2020	8.07	Put	Bond Future	2,541.6500	2.5416	2,629.6700	2.6297	3.463	0	0	0
2019/07/19	R197	01/08/2019			Bond Future	303.4104	303.4104	303.4351	303.4351	0.008	0.0000	0.0000	1,107
2019/07/19	R197	07/11/2019			Bond Future	309.4027	309.4027	309.4279	309.4279	0.008	0.0000	0.0000	1,400
2019/07/19	R197	06/02/2020			Bond Future	307.5235	307.5235	307.5491	307.5491	0.008	0.0000	0.0000	0
2019/07/19	R197	07/05/2020			Bond Future	313.4358	313.4358	313.4618	313.4618	0.008	0.0000	0.0000	0
2019/07/19	R202	01/08/2019			Bond Future	233.5385	233.5385	233.5610	233.5610	0.010	0.0000	0.0000	2,268
2019/07/19	R202	07/11/2019			Bond Future	238.1508	238.1508	238.1737	238.1737	0.010	0.0000	0.0000	8,436
2019/07/19	R202	06/02/2020			Bond Future	238.5319	238.5319	238.5552	238.5552	0.010	0.0000	0.0000	0
2019/07/19	R202	07/05/2020			Bond Future	243.1176	243.1176	243.1414	243.1414	0.010	0.0000	0.0000	0
2019/07/19	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R207	01/08/2019	7.33	Call	Bond Future	519.8800	0.5199	528.7200	0.5287	1.700	0	0	0
2019/07/19	R207	01/08/2019			Bond Future	6.1311	100.8799	6.1108	100.8887	(0.330)	0.0000	0.0000	4,891
2019/07/19	R207	01/08/2019	7.34	Call	Bond Future	524.2000	0.5242	533.0400	0.5330	1.686	0	0	0
2019/07/19	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R207	01/08/2019	7.35	Call	Bond Future	528.5100	0.5285	537.3500	0.5373	1.673	0	0	0
2019/07/19	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R207	07/11/2019	2.08	Put	Bond Future	403.1400	0.4031	394.1300	0.3941	(2.235)	0	0	0
2019/07/19	R207	07/11/2019			Bond Future	4.3237	102.8453	4.2734	102.8543	(1.164)	0.0000	0.0000	205
2019/07/19	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R207	07/11/2019	2.07	Put	Bond Future	404.9400	0.4049	395.9300	0.3959	(2.225)	0	0	0
2019/07/19	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R207	07/11/2019	2.06	Put	Bond Future	406.7500	0.4067	397.7400	0.3977	(2.215)	0	0	0
2019/07/19	R208	01/08/2019	8.16	Call	Bond Future	2,990.7300	2.9907	3,027.7400	3.0277	1.237	0	0	0
2019/07/19	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R208	01/08/2019			Bond Future	6.1997	103.2006	6.1759	103.2376	(0.383)	0.0000	0.0000	10,796
2019/07/19	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R208	01/08/2019	8.17	Call	Bond Future	3,005.6800	3.0057	3,042.6900	3.0427	1.231	0	0	0
2019/07/19	R208	01/08/2019	8.15	Call	Bond Future	2,975.7800	2.9758	3,012.7900	3.0128	1.244	0	0	0
2019/07/19	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/19	R208	07/11/2019	6.83	Call	Bond Future	1,145.4200	1.1454	1,180.8400	1.1808	3.092	0	0	0
2019/07/19	R208	07/11/2019	6.82	Put	Bond Future	17.4100	0.0174	15.0300	0.0150	(13.670)	0	0	0
2019/07/19	R208	07/11/2019			Bond Future	5.9679	101.8074	5.9393	101.8451	(0.479)	0.0000	0.0000	103
2019/07/19	R208	07/11/2019	6.84	Call	Bond Future	1,158.0500	1.1581	1,193.5200	1.1935	3.063	0	0	0
2019/07/19	R208	07/11/2019	6.84	Put	Bond Future	16.7000	0.0167	14.4200	0.0144	(13.653)	0	0	0
2019/07/19	R208	07/11/2019	6.83	Put	Bond Future	17.0500	0.0171	14.7200	0.0147	(13.666)	0	0	0
2019/07/19	R208	07/11/2019	6.82	Call	Bond Future	1,132.7900	1.1328	1,168.1600	1.1682	3.122	0	0	0
2019/07/19	R208	06/02/2020	6.13	Put	Bond Future	72.9700	0.0730	65.2300	0.0652	(10.607)	0	0	0
2019/07/19	R208	06/02/2020	6.12	Call	Bond Future	618.3200	0.6183	648.8500	0.6489	4.938	0	0	0
2019/07/19	R208	06/02/2020			Bond Future	5.6213	103.6855	5.5862	103.7239	(0.624)	0.0000	0.0000	0
2019/07/19	R208	06/02/2020	6.13	Call	Bond Future	627.8600	0.6279	658.5300	0.6585	4.885	0	0	0
2019/07/19	R208	06/02/2020	6.12	Put	Bond Future	74.3000	0.0743	66.4200	0.0664	(10.606)	0	0	0

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2019/07/19	R208	06/02/2020	6.14	Call	Bond Future	637.4200	0.6374	668.2200	0.6682	4.832	0	0	0
2019/07/19	R208	06/02/2020	6.14	Put	Bond Future	71.6700	0.0717	64.0600	0.0641	(10.618)	0	0	0
2019/07/19	R208	07/05/2020	4.81	Call	Bond Future	127.0900	0.1271	141.5600	0.1416	11.386	0	0	0
2019/07/19	R208	07/05/2020	4.80	Put	Bond Future	310.9700	0.3110	286.1100	0.2861	(7.994)	0	0	0
2019/07/19	R208	07/05/2020			Bond Future	5.0158	102.2507	4.9707	102.2898	(0.898)	0.0000	0.0000	0
2019/07/19	R208	07/05/2020	4.82	Call	Bond Future	130.6200	0.1306	145.3400	0.1453	11.269	0	0	0
2019/07/19	R208	07/05/2020	4.82	Put	Bond Future	300.5800	0.3006	276.2300	0.2762	(8.101)	0	0	0
2019/07/19	R208	07/05/2020	4.81	Put	Bond Future	305.7400	0.3057	281.1400	0.2811	(8.046)	0	0	0
2019/07/19	R208	07/05/2020	4.80	Call	Bond Future	123.6200	0.1236	137.8300	0.1378	11.495	0	0	0
2019/07/19	R209	01/08/2019	10.17	Call	Bond Future	5,727.4100	5.7274	5,628.9500	5.6289	(1.719)	0	0	0
2019/07/19	R209	01/08/2019	10.15	Put	Bond Future	0.7800	0.0008	0.6100	0.0006	(21.795)	0	0	0
2019/07/19	R209	01/08/2019	9.30	Call	Bond Future	751.9400	0.7519	675.5400	0.6755	(10.160)	0	0	0
2019/07/19	R209	01/08/2019			Bond Future	9.2783	76.7415	9.2928	76.6432	0.156	0.0000	0.0000	81,682
2019/07/19	R209	01/08/2019	10.17	Put	Bond Future	0.6400	0.0006	0.4900	0.0005	(23.438)	0	0	0
2019/07/19	R209	01/08/2019	10.15	Call	Bond Future	5,606.2600	5.6063	5,507.7800	5.5078	(1.757)	0	0	0
2019/07/19	R209	01/08/2019	10.16	Put	Bond Future	0.7100	0.0007	0.5500	0.0006	(22.535)	0	0	0
2019/07/19	R209	01/08/2019	9.30	Put	Bond Future	604.7500	0.6048	626.6600	0.6267	3.623	0	0	0
2019/07/19	R209	01/08/2019	9.80	Put	Bond Future	18.8000	0.0188	17.3400	0.0173	(7.766)	0	0	0
2019/07/19	R209	01/08/2019	10.16	Call	Bond Future	5,666.8700	5.6669	5,568.4000	5.5684	(1.738)	0	0	0
2019/07/19	R209	01/08/2019	9.80	Call	Bond Future	3,449.8800	3.4499	3,350.1100	3.3501	(2.892)	0	0	0
2019/07/19	R209	01/08/2019	10.46	Call	Bond Future	7,450.7300	7.4507	7,352.4100	7.3524	(1.320)	0	0	0
2019/07/19	R209	01/08/2019	10.46	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	7,541
2019/07/19	R209	07/11/2019	9.33	Call	Bond Future	1,948.2600	1.9483	1,888.7400	1.8887	(3.055)	0	0	8,000
2019/07/19	R209	07/11/2019	9.77	Put	Bond Future	925.9300	0.9259	946.1700	0.9462	2.186	0	0	8,000
2019/07/19	R209	07/11/2019	9.82	Call	Bond Future	4,007.7300	4.0077	3,926.0100	3.9260	(2.039)	0	0	0
2019/07/19	R209	07/11/2019			Bond Future	9.3353	75.0850	9.3502	74.9847	0.160	0.0000	0.0000	10,817
2019/07/19	R209	07/11/2019	8.92	Put	Bond Future	3,640.5000	3.6405	3,706.2500	3.7063	1.806	0	0	0
2019/07/19	R209	07/11/2019	8.92	Call	Bond Future	770.5800	0.7706	736.1000	0.7361	(4.475)	0	0	8,000
2019/07/19	R209	07/11/2019	9.80	Call	Bond Future	3,911.3900	3.9114	3,830.3500	3.8304	(2.072)	0	0	0
2019/07/19	R209	07/11/2019	9.80	Put	Bond Future	878.8600	0.8789	898.0500	0.8981	2.184	0	0	0
2019/07/19	R209	07/11/2019	9.33	Put	Bond Future	1,983.9800	1.9840	2,024.6900	2.0247	2.052	0	0	0
2019/07/19	R209	07/11/2019	9.77	Call	Bond Future	3,768.1400	3.7681	3,688.1500	3.6881	(2.123)	0	0	0
2019/07/19	R209	07/11/2019	9.82	Put	Bond Future	848.7400	0.8487	867.2500	0.8672	2.181	0	0	0
2019/07/19	R209	07/11/2019	9.81	Call	Bond Future	3,959.4700	3.9595	3,878.0900	3.8781	(2.055)	0	0	0
2019/07/19	R209	07/11/2019	9.81	Put	Bond Future	863.6700	0.8637	882.5200	0.8825	2.183	0	0	0
2019/07/19	R209	06/02/2020	9.52	Put	Bond Future	2,333.7200	2.3337	2,371.3200	2.3713	1.611	0	0	0
2019/07/19	R209	06/02/2020			Bond Future	9.3859	76.4701	9.4013	76.3679	0.164	0.0000	0.0000	0
2019/07/19	R209	06/02/2020	9.51	Call	Bond Future	3,180.5800	3.1806	3,116.4000	3.1164	(2.018)	0	0	0
2019/07/19	R209	06/02/2020	9.51	Put	Bond Future	2,361.4800	2.3615	2,399.4600	2.3995	1.608	0	0	0
2019/07/19	R209	06/02/2020	9.52	Call	Bond Future	3,218.2500	3.2182	3,153.6900	3.1537	(2.006)	0	0	0
2019/07/19	R209	06/02/2020	9.50	Call	Bond Future	3,142.8800	3.1429	3,079.0900	3.0791	(2.030)	0	0	0
2019/07/19	R209	06/02/2020	9.50	Put	Bond Future	2,389.3000	2.3893	2,427.6700	2.4277	1.606	0	0	0
2019/07/19	R209	07/05/2020	9.47	Call	Bond Future	3,719.6000	3.7196	3,658.0400	3.6580	(1.655)	0	0	0
2019/07/19	R209	07/05/2020			Bond Future	9.4322	74.7705	9.4480	74.6664	0.168	0.0000	0.0000	0
2019/07/19	R209	07/05/2020	9.45	Call	Bond Future	3,649.9300	3.6499	3,588.9900	3.5890	(1.670)	0	0	0
2019/07/19	R209	07/05/2020	9.45	Put	Bond Future	3,532.5100	3.5325	3,575.6500	3.5756	1.221	0	0	0
2019/07/19	R209	07/05/2020	9.47	Put	Bond Future	3,470.9400	3.4709	3,513.4600	3.5135	1.225	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
2019/07/19	R209	07/05/2020	9.46	Call	Bond Future	3,684.8200	3.6848	3,623.5800	3.6236	(1.662)	0	0	0
2019/07/19	R209	07/05/2020	9.46	Put	Bond Future	3,501.7400	3.5017	3,544.5800	3.5446	1.223	0	0	0
2019/07/19	R210	01/08/2019			Bond Future	191.2501	191.2501	191.2675	191.2675	0.009	0.0000	0.0000	1,437
2019/07/19	R210	07/11/2019			Bond Future	192.4209	192.4209	192.4386	192.4386	0.009	0.0000	0.0000	695
2019/07/19	R210	06/02/2020			Bond Future	196.0163	196.0163	196.0344	196.0344	0.009	0.0000	0.0000	0
2019/07/19	R210	07/05/2020			Bond Future	197.1337	197.1337	197.1521	197.1521	0.009	0.0000	0.0000	0
2019/07/19	R212	01/08/2019			Bond Future	160.5913	160.5913	160.7198	160.7198	0.080	0.0000	0.0000	5,006
2019/07/19	R212	07/11/2019			Bond Future	163.7630	163.7630	163.8941	163.8941	0.080	0.0000	0.0000	2,684
2019/07/19	R212	06/02/2020			Bond Future	164.5769	164.5769	164.7104	164.7104	0.081	0.0000	0.0000	0
2019/07/19	R212	07/05/2020			Bond Future	167.7410	167.7410	167.8769	167.8769	0.081	0.0000	0.0000	0
2019/07/19	R213	01/08/2019	9.99	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/07/19	R213	01/08/2019	9.98	Call	Bond Future	7,231.5800	7.2316	7,005.7500	7.0058	(3.123)	0	0	0
2019/07/19	R213	01/08/2019			Bond Future	8.8076	90.0648	8.8422	89.8390	0.393	0.0000	0.0000	15,922
2019/07/19	R213	01/08/2019	9.99	Call	Bond Future	7,289.7300	7.2897	7,063.9000	7.0639	(3.098)	0	0	0
2019/07/19	R213	01/08/2019	9.98	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/07/19	R213	01/08/2019	10.00	Call	Bond Future	7,347.8200	7.3478	7,121.9900	7.1220	(3.073)	0	0	0
2019/07/19	R213	01/08/2019	10.00	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/07/19	R213	07/11/2019	9.59	Put	Bond Future	472.5600	0.4726	507.3800	0.5074	7.368	0	0	0
2019/07/19	R213	07/11/2019	9.58	Call	Bond Future	4,933.2500	4.9332	4,738.4000	4.7384	(3.950)	0	0	0
2019/07/19	R213	07/11/2019			Bond Future	8.8622	88.2687	8.8982	88.0384	0.405	0.0000	0.0000	4,822
2019/07/19	R213	07/11/2019	9.59	Call	Bond Future	4,984.2700	4.9843	4,788.8000	4.7888	(3.922)	0	0	0
2019/07/19	R213	07/11/2019	9.58	Put	Bond Future	481.4000	0.4814	516.8400	0.5168	7.362	0	0	0
2019/07/19	R213	07/11/2019	9.60	Call	Bond Future	5,035.3800	5.0354	4,839.3100	4.8393	(3.894)	0	0	0
2019/07/19	R213	07/11/2019	9.60	Put	Bond Future	463.8800	0.4639	498.1000	0.4981	7.377	0	0	0
2019/07/19	R213	06/02/2020	9.27	Call	Bond Future	3,824.0600	3.8241	3,667.4600	3.6675	(4.095)	0	0	0
2019/07/19	R213	06/02/2020	9.26	Put	Bond Future	1,622.3400	1.6223	1,701.0800	1.7011	4.853	0	0	0
2019/07/19	R213	06/02/2020			Bond Future	8.9123	89.8970	8.9495	89.6625	0.417	0.0000	0.0000	0
2019/07/19	R213	06/02/2020	9.28	Call	Bond Future	3,865.8000	3.8658	3,708.4100	3.7084	(4.071)	0	0	0
2019/07/19	R213	06/02/2020	9.28	Put	Bond Future	1,583.8500	1.5838	1,661.0100	1.6610	4.872	0	0	0
2019/07/19	R213	06/02/2020	9.27	Put	Bond Future	1,603.1100	1.6031	1,681.0600	1.6811	4.862	0	0	0
2019/07/19	R213	06/02/2020	9.26	Call	Bond Future	3,782.2300	3.7822	3,626.4200	3.6264	(4.120)	0	0	0
2019/07/19	R213	07/05/2020	9.01	Put	Bond Future	3,063.3900	3.0634	3,170.1200	3.1701	3.484	0	0	0
2019/07/19	R213	07/05/2020	9.00	Call	Bond Future	3,394.7300	3.3947	3,263.1300	3.2631	(3.877)	0	0	0
2019/07/19	R213	07/05/2020			Bond Future	8.9510	88.0510	8.9895	87.8120	0.430	0.0000	0.0000	0
2019/07/19	R213	07/05/2020	9.01	Call	Bond Future	3,429.3200	3.4293	3,296.9900	3.2970	(3.859)	0	0	0
2019/07/19	R213	07/05/2020	9.00	Put	Bond Future	3,090.6900	3.0907	3,198.1500	3.1981	3.477	0	0	0
2019/07/19	R213	07/05/2020	9.02	Call	Bond Future	3,464.0600	3.4641	3,331.0000	3.3310	(3.841)	0	0	0
2019/07/19	R213	07/05/2020	9.02	Put	Bond Future	3,036.3000	3.0363	3,142.3000	3.1423	3.491	0	0	0
2019/07/19	R214	01/08/2019	10.34	Put	Bond Future	2.6800	0.0027	2.3400	0.0023	(12.687)	0	0	0
2019/07/19	R214	01/08/2019			Bond Future	9.5537	75.1063	9.5732	74.9693	0.204	0.0000	0.0000	15,570
2019/07/19	R214	01/08/2019	10.33	Call	Bond Future	5,163.5100	5.1635	5,026.1600	5.0262	(2.660)	0	0	0
2019/07/19	R214	01/08/2019	10.33	Put	Bond Future	2.9200	0.0029	2.5600	0.0026	(12.329)	0	0	0
2019/07/19	R214	01/08/2019	10.34	Call	Bond Future	5,225.8700	5.2259	5,088.5400	5.0885	(2.628)	0	0	0
2019/07/19	R214	01/08/2019	10.32	Call	Bond Future	5,101.0900	5.1011	4,963.7200	4.9637	(2.693)	0	0	0

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2019/07/19	R214	01/08/2019	10.32	Put	Bond Future	3.1900	0.0032	2.8100	0.0028	(11.912)	0	0	0
2019/07/19	R214	07/11/2019	10.02	Put	Bond Future	1,070.6000	1.0706	1,103.6700	1.1037	3.089	0	0	0
2019/07/19	R214	07/11/2019			Bond Future	9.6160	73.2724	9.6360	73.1328	0.209	0.0000	0.0000	884
2019/07/19	R214	07/11/2019	10.01	Call	Bond Future	3,754.6400	3.7546	3,648.6700	3.6487	(2.822)	0	0	0
2019/07/19	R214	07/11/2019	10.01	Put	Bond Future	1,088.2900	1.0883	1,121.8800	1.1219	3.086	0	0	0
2019/07/19	R214	07/11/2019	10.02	Call	Bond Future	3,802.5700	3.8026	3,696.0800	3.6961	(2.800)	0	0	0
2019/07/19	R214	07/11/2019	10.00	Call	Bond Future	3,707.0400	3.7070	3,601.6100	3.6016	(2.844)	0	0	0
2019/07/19	R214	07/11/2019	10.00	Put	Bond Future	1,106.4000	1.1064	1,140.5300	1.1405	3.085	0	0	0
2019/07/19	R214	06/02/2020	9.73	Call	Bond Future	3,120.5300	3.1205	3,037.0000	3.0370	(2.677)	0	0	0
2019/07/19	R214	06/02/2020			Bond Future	9.6735	74.6240	9.6942	74.4818	0.213	0.0000	0.0000	0
2019/07/19	R214	06/02/2020	9.71	Call	Bond Future	3,046.3800	3.0464	2,963.9200	2.9639	(2.707)	0	0	0
2019/07/19	R214	06/02/2020	9.71	Put	Bond Future	2,795.5200	2.7955	2,855.2700	2.8553	2.137	0	0	0
2019/07/19	R214	06/02/2020	9.73	Put	Bond Future	2,732.6900	2.7327	2,791.3700	2.7914	2.147	0	0	0
2019/07/19	R214	06/02/2020	9.72	Call	Bond Future	3,083.2500	3.0832	3,000.2500	3.0002	(2.692)	0	0	0
2019/07/19	R214	06/02/2020	9.72	Put	Bond Future	2,763.8500	2.7638	2,823.0600	2.8231	2.142	0	0	0
2019/07/19	R214	07/05/2020	9.77	Put	Bond Future	3,681.9600	3.6820	3,742.5300	3.7425	1.645	0	0	0
2019/07/19	R214	07/05/2020			Bond Future	9.7219	72.7418	9.7431	72.5968	0.218	0.0000	0.0000	0
2019/07/19	R214	07/05/2020	9.76	Call	Bond Future	3,973.9300	3.9739	3,889.9900	3.8900	(2.112)	0	0	0
2019/07/19	R214	07/05/2020	9.76	Put	Bond Future	3,714.0500	3.7140	3,775.0300	3.7750	1.642	0	0	0
2019/07/19	R214	07/05/2020	9.77	Call	Bond Future	4,009.7700	4.0098	3,925.4200	3.9254	(2.104)	0	0	0
2019/07/19	R214	07/05/2020	9.75	Call	Bond Future	3,938.2200	3.9382	3,854.7000	3.8547	(2.121)	0	0	0
2019/07/19	R214	07/05/2020	9.75	Put	Bond Future	3,746.3700	3.7464	3,807.7700	3.8078	1.639	0	0	0
2019/07/19	R248	01/08/2019	10.35	Call	Bond Future	6,633.1300	6.6331	6,411.7700	6.4118	(3.337)	0	0	0
2019/07/19	R248	01/08/2019	10.34	Put	Bond Future	2.8000	0.0028	2.6100	0.0026	(6.786)	0	0	0
2019/07/19	R248	01/08/2019			Bond Future	9.5687	95.8045	9.5932	95.5833	0.256	0.0000	0.0000	44,664
2019/07/19	R248	01/08/2019	10.36	Call	Bond Future	6,712.3200	6.7123	6,490.9600	6.4910	(3.298)	0	0	0
2019/07/19	R248	01/08/2019	10.36	Put	Bond Future	2.3300	0.0023	2.1500	0.0022	(7.725)	0	0	0
2019/07/19	R248	01/08/2019	10.35	Put	Bond Future	2.5500	0.0026	2.3700	0.0024	(7.059)	0	0	0
2019/07/19	R248	01/08/2019	10.34	Call	Bond Future	6,553.8500	6.5538	6,332.4800	6.3325	(3.378)	0	0	0
2019/07/19	R248	07/11/2019	10.02	Call	Bond Future	4,685.1700	4.6852	4,516.6100	4.5166	(3.598)	0	0	0
2019/07/19	R248	07/11/2019	10.01	Put	Bond Future	1,336.2500	1.3363	1,394.1900	1.3942	4.336	0	0	0
2019/07/19	R248	07/11/2019			Bond Future	9.6308	93.2326	9.6561	93.0070	0.262	0.0000	0.0000	56,835
2019/07/19	R248	07/11/2019	10.03	Call	Bond Future	4,746.5700	4.7466	4,577.1200	4.5771	(3.570)	0	0	0
2019/07/19	R248	07/11/2019	10.03	Put	Bond Future	1,291.1300	1.2911	1,347.2800	1.3473	4.349	0	0	0
2019/07/19	R248	07/11/2019	10.02	Put	Bond Future	1,313.5000	1.3135	1,370.5400	1.3705	4.343	0	0	0
2019/07/19	R248	07/11/2019	10.01	Call	Bond Future	4,624.0000	4.6240	4,456.3400	4.4563	(3.626)	0	0	0
2019/07/19	R248	06/02/2020	9.71	Put	Bond Future	3,506.5200	3.5065	3,607.3500	3.6074	2.876	0	0	0
2019/07/19	R248	06/02/2020			Bond Future	9.6883	94.9525	9.7143	94.7228	0.268	0.0000	0.0000	0
2019/07/19	R248	06/02/2020	9.71	Call	Bond Future	3,698.4600	3.6985	3,569.6200	3.5696	(3.484)	0	0	0
2019/07/19	R248	06/02/2020	9.70	Put	Bond Future	3,548.0800	3.5481	3,649.8100	3.6498	2.867	0	0	0
2019/07/19	R248	06/02/2020	9.72	Call	Bond Future	3,745.4200	3.7454	3,615.6800	3.6157	(3.464)	0	0	0
2019/07/19	R248	06/02/2020	9.72	Put	Bond Future	3,465.3800	3.4654	3,565.3100	3.5653	2.884	0	0	0
2019/07/19	R248	06/02/2020	9.70	Call	Bond Future	3,651.7800	3.6518	3,523.8400	3.5238	(3.503)	0	0	0
2019/07/19	R248	07/05/2020	9.79	Call	Bond Future	5,015.2600	5.0153	4,881.2800	4.8813	(2.671)	0	0	0
2019/07/19	R248	07/05/2020	9.77	Put	Bond Future	4,630.6800	4.6307	4,732.2100	4.7322	2.193	0	0	0
2019/07/19	R248	07/05/2020			Bond Future	9.7365	92.3141	9.7633	92.0800	0.275	0.0000	0.0000	0
2019/07/19	R248	07/05/2020	9.79	Put	Bond Future	4,548.2300	4.5482	4,648.4100	4.6484	2.203	0	0	0

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2019/07/19	R248	07/05/2020	9.77	Call	Bond Future	4,923.6400	4.9236	4,791.0100	4.7910	(2.694)	0	0	0
2019/07/19	R248	07/05/2020	9.78	Put	Bond Future	4,589.1300	4.5891	4,689.9900	4.6900	2.198	0	0	0
2019/07/19	R248	07/05/2020	9.78	Call	Bond Future	4,969.1900	4.9692	4,835.8900	4.8359	(2.683)	0	0	0

Total **1095190**