



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/07/2019 TO 17/07/2019

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
2019/07/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	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
2019/07/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	2025	01/08/2019			Bond Future	136.7768	136.7768	136.8141	136.8141	0.027	0.0000	0.0000	1,622
2019/07/17	2025	07/11/2019			Bond Future	139.4781	139.4781	139.5161	139.5161	0.027	0.0000	0.0000	340
2019/07/17	2025	06/02/2020			Bond Future	140.6102	140.6102	140.6490	140.6490	0.028	0.0000	0.0000	0
2019/07/17	2025	07/05/2020			Bond Future	143.3138	143.3138	143.3530	143.3530	0.027	0.0000	0.0000	0
2019/07/17	2029	01/08/2019			Bond Future	103.1024	103.1024	103.2203	103.2203	0.114	0.0000	0.0000	4,110
2019/07/17	2029	07/11/2019			Bond Future	104.0443	104.0443	104.1646	104.1646	0.116	0.0000	0.0000	400
2019/07/17	2029	06/02/2020			Bond Future	105.9885	105.9885	106.1109	106.1109	0.116	0.0000	0.0000	0
2019/07/17	2029	07/05/2020			Bond Future	106.9134	106.9134	107.0381	107.0381	0.117	0.0000	0.0000	0
2019/07/17	2030	01/08/2019	9.91	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/07/17	2030	01/08/2019	8.67	Put	Bond Future	783.6700	0.7837	704.7400	0.7047	(10.072)	0	0	0
2019/07/17	2030	01/08/2019	9.15	Put	Bond Future	41.4700	0.0415	28.5000	0.0285	(31.276)	0	0	0
2019/07/17	2030	01/08/2019	9.68	Call	Bond Future	6,159.5300	6.1595	6,239.0000	6.2390	1.290	0	0	0
2019/07/17	2030	01/08/2019			Bond Future	8.7005	95.3735	8.6884	95.4532	(0.139)	0.0000	0.0000	71,814
2019/07/17	2030	01/08/2019	8.35	Put	Bond Future	2,396.9300	2.3969	2,310.4400	2.3104	(3.608)	0	0	0
2019/07/17	2030	01/08/2019	8.35	Call	Bond Future	56.1500	0.0562	49.3600	0.0494	(12.093)	0	0	2,025
2019/07/17	2030	01/08/2019	9.22	Put	Bond Future	24.2400	0.0242	15.8000	0.0158	(34.818)	0	0	0
2019/07/17	2030	01/08/2019	9.22	Call	Bond Future	3,359.0300	3.3590	3,430.2900	3.4303	2.121	0	0	5,400
2019/07/17	2030	01/08/2019	9.69	Call	Bond Future	6,219.6000	6.2196	6,299.0800	6.2991	1.278	0	0	0
2019/07/17	2030	01/08/2019	9.69	Put	Bond Future	0.3700	0.0004	0.1500	0.0002	(59.459)	0	0	5,400
2019/07/17	2030	01/08/2019	9.91	Call	Bond Future	7,527.9100	7.5279	7,607.5900	7.6076	1.058	0	0	0
2019/07/17	2030	01/08/2019	9.92	Call	Bond Future	7,586.7700	7.5868	7,666.4600	7.6665	1.050	0	0	0
2019/07/17	2030	01/08/2019	9.90	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/07/17	2030	01/08/2019	8.67	Call	Bond Future	583.0100	0.5830	583.7800	0.5838	0.132	0	0	5,400
2019/07/17	2030	01/08/2019	9.15	Call	Bond Future	2,936.0600	2.9361	3,002.7900	3.0028	2.273	0	0	2,025
2019/07/17	2030	01/08/2019	9.68	Put	Bond Future	0.4000	0.0004	0.1700	0.0002	(57.500)	0	0	4,771
2019/07/17	2030	01/08/2019	9.92	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/07/17	2030	01/08/2019	9.90	Call	Bond Future	7,468.9800	7.4690	7,548.6600	7.5487	1.067	0	0	0
2019/07/17	2030	01/08/2019	8.77	Put	Bond Future	481.6700	0.4817	416.5500	0.4166	(13.520)	0	0	0
2019/07/17	2030	01/08/2019	8.77	Call	Bond Future	937.0600	0.9371	951.6400	0.9516	1.556	0	0	0
2019/07/17	2030	01/08/2019	9.24	Call	Bond Future	3,480.7400	3.4807	3,553.0300	3.5530	2.077	0	0	0
2019/07/17	2030	01/08/2019	9.24	Put	Bond Future	20.6900	0.0207	13.2800	0.0133	(35.814)	0	0	0
2019/07/17	2030	01/08/2019	9.27	Put	Bond Future	16.2700	0.0163	10.1900	0.0102	(37.369)	0	0	0
2019/07/17	2030	01/08/2019	9.27	Call	Bond Future	3,663.7900	3.6638	3,737.4100	3.7374	2.009	0	0	0
2019/07/17	2030	01/08/2019	9.08	Call	Bond Future	2,520.7900	2.5208	2,581.2800	2.5813	2.400	0	0	0
2019/07/17	2030	01/08/2019	9.08	Put	Bond Future	69.2200	0.0692	50.0100	0.0500	(27.752)	0	0	6,570
2019/07/17	2030	07/11/2019	9.76	Put	Bond Future	310.0300	0.3100	277.2500	0.2773	(10.573)	0	0	5,500
2019/07/17	2030	07/11/2019	9.49	Put	Bond Future	507.4100	0.5074	461.5400	0.4615	(9.040)	0	0	0
2019/07/17	2030	07/11/2019			Bond Future	8.7515	97.2316	8.7389	97.3129	(0.144)	0.0000	0.0000	737
2019/07/17	2030	07/11/2019	9.48	Call	Bond Future	5,062.2800	5.0623	5,097.1200	5.0971	0.688	0	0	0
2019/07/17	2030	07/11/2019	9.48	Put	Bond Future	516.7200	0.5167	470.3100	0.4703	(8.982)	0	0	0
2019/07/17	2030	07/11/2019	8.60	Put	Bond Future	2,366.8300	2.3668	2,272.0300	2.2720	(4.005)	0	0	0
2019/07/17	2030	07/11/2019	8.60	Call	Bond Future	1,383.7100	1.3837	1,370.1600	1.3702	(0.979)	0	0	5,500

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2019/07/17	2030	07/11/2019	9.10	Put	Bond Future	1,015.8600	1.0159	946.9400	0.9469	(6.784)	0	0	0
2019/07/17	2030	07/11/2019	9.10	Call	Bond Future	3,227.0900	3.2271	3,239.4200	3.2394	0.382	0	0	5,500
2019/07/17	2030	07/11/2019	9.76	Call	Bond Future	6,525.9900	6.5260	6,574.4600	6.5745	0.743	0	0	0
2019/07/17	2030	07/11/2019	9.49	Call	Bond Future	5,113.3500	5.1133	5,148.7300	5.1487	0.692	0	0	0
2019/07/17	2030	07/11/2019	8.57	Put	Bond Future	2,478.8500	2.4788	2,383.1200	2.3831	(3.862)	0	0	0
2019/07/17	2030	07/11/2019	9.47	Call	Bond Future	5,011.1800	5.0112	5,045.4800	5.0455	0.684	0	0	0
2019/07/17	2030	07/11/2019	9.47	Put	Bond Future	526.0400	0.5260	479.0900	0.4791	(8.925)	0	0	0
2019/07/17	2030	07/11/2019	9.70	Call	Bond Future	6,209.0000	6.2090	6,254.7500	6.2548	0.737	0	0	0
2019/07/17	2030	07/11/2019	9.70	Put	Bond Future	347.5100	0.3475	312.0100	0.3120	(10.216)	0	0	0
2019/07/17	2030	07/11/2019	8.57	Call	Bond Future	1,299.5000	1.2995	1,285.0200	1.2850	(1.114)	0	0	0
2019/07/17	2030	07/11/2019	9.12	Put	Bond Future	980.6900	0.9807	913.0100	0.9130	(6.901)	0	0	0
2019/07/17	2030	07/11/2019	9.12	Call	Bond Future	3,316.7500	3.3168	3,330.3200	3.3303	0.409	0	0	0
2019/07/17	2030	06/02/2020	9.14	Call	Bond Future	3,849.6500	3.8496	3,822.5900	3.8226	(0.703)	0	0	0
2019/07/17	2030	06/02/2020	9.15	Put	Bond Future	1,694.1200	1.6941	1,584.9100	1.5849	(6.446)	0	0	0
2019/07/17	2030	06/02/2020			Bond Future	8.7972	95.0164	8.7841	95.0991	(0.149)	0.0000	0.0000	0
2019/07/17	2030	06/02/2020	9.14	Put	Bond Future	1,714.0400	1.7140	1,604.2900	1.6043	(6.403)	0	0	0
2019/07/17	2030	06/02/2020	9.15	Call	Bond Future	3,891.0700	3.8911	3,864.5500	3.8645	(0.682)	0	0	0
2019/07/17	2030	06/02/2020	9.16	Call	Bond Future	3,932.9100	3.9329	3,906.9300	3.9069	(0.661)	0	0	0
2019/07/17	2030	06/02/2020	9.16	Put	Bond Future	1,674.6800	1.6747	1,566.0100	1.5660	(6.489)	0	0	0
2019/07/17	2030	07/05/2020	8.78	Put	Bond Future	368.4900	0.3685	3,335.1000	3.3351	805.072	0	0	0
2019/07/17	2030	07/05/2020	8.79	Call	Bond Future	0.0000	0.0000	3,083.5200	3.0835	100.000	0	0	0
2019/07/17	2030	07/05/2020			Bond Future	8.8392	96.8220	8.8257	96.9060	(0.153)	0.0000	0.0000	0
2019/07/17	2030	07/05/2020	8.80	Call	Bond Future	0.0000	0.0000	3,116.5200	3.1165	100.000	0	0	0
2019/07/17	2030	07/05/2020	8.80	Put	Bond Future	243.8600	0.2439	3,276.3100	3.2763	1243.521	0	0	0
2019/07/17	2030	07/05/2020	8.78	Call	Bond Future	0.0000	0.0000	3,050.6800	3.0507	100.000	0	0	0
2019/07/17	2030	07/05/2020	8.79	Put	Bond Future	306.1500	0.3061	3,305.6000	3.3056	979.732	0	0	0
2019/07/17	2032	01/08/2019	10.10	Call	Bond Future	7,087.9000	7.0879	7,173.1500	7.1732	1.203	0	0	0
2019/07/17	2032	01/08/2019	10.11	Put	Bond Future	0.3900	0.0004	0.1300	0.0001	(66.667)	0	0	0
2019/07/17	2032	01/08/2019			Bond Future	9.0515	96.9009	9.0395	96.9864	(0.132)	0.0000	0.0000	49,385
2019/07/17	2032	01/08/2019	10.10	Put	Bond Future	0.4400	0.0004	0.1500	0.0002	(65.909)	0	0	0
2019/07/17	2032	01/08/2019	10.11	Call	Bond Future	7,151.8000	7.1518	7,237.0800	7.2371	1.192	0	0	0
2019/07/17	2032	01/08/2019	10.09	Call	Bond Future	7,023.9300	7.0239	7,109.1500	7.1091	1.213	0	0	0
2019/07/17	2032	01/08/2019	10.09	Put	Bond Future	0.4900	0.0005	0.1700	0.0002	(65.306)	0	0	0
2019/07/17	2032	07/11/2019	9.71	Call	Bond Future	4,805.7400	4.8057	4,887.4200	4.8874	1.700	0	0	0
2019/07/17	2032	07/11/2019	9.70	Put	Bond Future	753.7600	0.7538	747.8100	0.7478	(0.789)	0	0	0
2019/07/17	2032	07/11/2019			Bond Future	9.1124	94.6285	9.1000	94.7157	(0.136)	0.0000	0.0000	23
2019/07/17	2032	07/11/2019	9.72	Call	Bond Future	4,858.7900	4.8588	4,940.9300	4.9409	1.691	0	0	0
2019/07/17	2032	07/11/2019	9.72	Put	Bond Future	727.7800	0.7278	722.7600	0.7228	(0.690)	0	0	0
2019/07/17	2032	07/11/2019	9.71	Put	Bond Future	740.6600	0.7407	735.1800	0.7352	(0.740)	0	0	0
2019/07/17	2032	07/11/2019	9.70	Call	Bond Future	4,752.8500	4.7529	4,834.0600	4.8341	1.709	0	0	0
2019/07/17	2032	06/02/2020	9.40	Put	Bond Future	2,164.1600	2.1642	2,029.5500	2.0296	(6.220)	0	0	0
2019/07/17	2032	06/02/2020			Bond Future	9.1665	96.3742	9.1536	96.4630	(0.140)	0.0000	0.0000	0
2019/07/17	2032	06/02/2020	9.39	Call	Bond Future	3,715.9200	3.7159	3,669.5800	3.6696	(1.247)	0	0	0
2019/07/17	2032	06/02/2020	9.39	Put	Bond Future	2,190.3400	2.1903	2,055.1800	2.0552	(6.171)	0	0	0
2019/07/17	2032	06/02/2020	9.40	Call	Bond Future	3,757.1800	3.7572	3,711.3900	3.7114	(1.219)	0	0	0
2019/07/17	2032	06/02/2020	9.38	Call	Bond Future	3,674.8600	3.6749	3,627.6900	3.6277	(1.284)	0	0	0
2019/07/17	2032	06/02/2020	9.38	Put	Bond Future	2,216.7900	2.2168	2,080.8000	2.0808	(6.135)	0	0	0

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2019/07/17	2032	07/05/2020	9.19	Call	Bond Future	0.0000	0.0000	3,551.7400	3.5517	100.000	0	0	0
2019/07/17	2032	07/05/2020			Bond Future	9.2155	94.0444	9.2022	94.1346	(0.144)	0.0000	0.0000	0
2019/07/17	2032	07/05/2020	9.17	Call	Bond Future	0.0000	0.0000	3,481.6600	3.4817	100.000	0	0	0
2019/07/17	2032	07/05/2020	9.17	Put	Bond Future	309.7300	0.3097	3,701.1600	3.7012	1094.963	0	0	0
2019/07/17	2032	07/05/2020	9.19	Put	Bond Future	173.3500	0.1734	3,634.8600	3.6349	1996.833	0	0	0
2019/07/17	2032	07/05/2020	9.18	Call	Bond Future	0.0000	0.0000	3,516.6200	3.5166	100.000	0	0	0
2019/07/17	2032	07/05/2020	9.18	Put	Bond Future	241.5000	0.2415	3,667.8900	3.6679	1418.795	0	0	0
2019/07/17	2033	01/08/2019			Bond Future	104.1090	104.1090	104.1388	104.1388	0.029	0.0000	0.0000	6,090
2019/07/17	2033	07/11/2019			Bond Future	104.9951	104.9951	105.0256	105.0256	0.029	0.0000	0.0000	50
2019/07/17	2033	06/02/2020			Bond Future	106.9570	106.9570	106.9881	106.9881	0.029	0.0000	0.0000	0
2019/07/17	2033	07/05/2020			Bond Future	107.8173	107.8173	107.8487	107.8487	0.029	0.0000	0.0000	0
2019/07/17	2037	01/08/2019	10.31	Call	Bond Future	6,101.7100	6.1017	6,238.3600	6.2384	2.240	0	0	0
2019/07/17	2037	01/08/2019			Bond Future	9.4979	91.7033	9.4803	91.8427	(0.185)	0.0000	0.0000	61,731
2019/07/17	2037	01/08/2019	10.29	Call	Bond Future	5,960.0500	5.9600	6,096.2800	6.0963	2.286	0	0	0
2019/07/17	2037	01/08/2019	10.29	Put	Bond Future	6.3300	0.0063	3.1300	0.0031	(50.553)	0	0	0
2019/07/17	2037	01/08/2019	10.31	Put	Bond Future	5.3900	0.0054	2.6100	0.0026	(51.577)	0	0	0
2019/07/17	2037	01/08/2019	10.30	Call	Bond Future	6,030.9000	6.0309	6,167.3400	6.1673	2.262	0	0	0
2019/07/17	2037	01/08/2019	10.30	Put	Bond Future	5.8400	0.0058	2.8500	0.0028	(51.199)	0	0	0
2019/07/17	2037	07/11/2019	9.97	Call	Bond Future	4,367.0500	4.3670	4,398.5600	4.3986	0.722	0	0	0
2019/07/17	2037	07/11/2019			Bond Future	9.5627	93.4899	9.5445	93.6321	(0.190)	0.0000	0.0000	100
2019/07/17	2037	07/11/2019	9.95	Call	Bond Future	4,260.1600	4.2602	4,289.7500	4.2898	0.695	0	0	0
2019/07/17	2037	07/11/2019	9.95	Put	Bond Future	1,312.3200	1.3123	1,199.7400	1.1997	(8.579)	0	0	0
2019/07/17	2037	07/11/2019	9.97	Put	Bond Future	1,270.9200	1.2709	1,160.2600	1.1603	(8.707)	0	0	0
2019/07/17	2037	07/11/2019	9.96	Call	Bond Future	4,313.5000	4.3135	4,344.0500	4.3440	0.708	0	0	0
2019/07/17	2037	07/11/2019	9.96	Put	Bond Future	1,291.4700	1.2915	1,179.8500	1.1798	(8.643)	0	0	0
2019/07/17	2037	06/02/2020	9.67	Call	Bond Future	3,515.5600	3.5156	3,496.3400	3.4963	(0.547)	0	0	0
2019/07/17	2037	06/02/2020	9.66	Put	Bond Future	3,184.1900	3.1842	3,019.6300	3.0196	(5.168)	0	0	0
2019/07/17	2037	06/02/2020			Bond Future	9.6223	90.9551	9.6035	91.0999	(0.195)	0.0000	0.0000	0
2019/07/17	2037	06/02/2020	9.68	Call	Bond Future	3,557.1200	3.5571	3,538.5200	3.5385	(0.523)	0	0	0
2019/07/17	2037	06/02/2020	9.68	Put	Bond Future	3,114.0200	3.1140	2,950.6900	2.9507	(5.245)	0	0	0
2019/07/17	2037	06/02/2020	9.67	Put	Bond Future	3,148.9500	3.1489	2,985.0000	2.9850	(5.206)	0	0	0
2019/07/17	2037	06/02/2020	9.66	Call	Bond Future	3,474.2100	3.4742	3,454.3800	3.4544	(0.571)	0	0	0
2019/07/17	2037	07/05/2020	9.60	Put	Bond Future	604.5300	0.6045	4,367.7900	4.3678	622.510	0	0	0
2019/07/17	2037	07/05/2020	9.59	Call	Bond Future	0.0000	0.0000	3,871.9700	3.8720	100.000	0	0	0
2019/07/17	2037	07/05/2020			Bond Future	9.6791	92.6836	9.6597	92.8309	(0.200)	0.0000	0.0000	0
2019/07/17	2037	07/05/2020	9.60	Call	Bond Future	0.0000	0.0000	3,910.5700	3.9106	100.000	0	0	0
2019/07/17	2037	07/05/2020	9.59	Put	Bond Future	681.4100	0.6814	4,406.0700	4.4061	546.611	0	0	0
2019/07/17	2037	07/05/2020	9.61	Call	Bond Future	0.0000	0.0000	3,949.0300	3.9490	100.000	0	0	0
2019/07/17	2037	07/05/2020	9.61	Put	Bond Future	527.7400	0.5277	4,329.4600	4.3295	720.377	0	0	0
2019/07/17	2038	01/08/2019			Bond Future	121.8154	121.8154	122.2109	122.2109	0.325	0.0000	0.0000	11,341
2019/07/17	2038	07/11/2019			Bond Future	124.2212	124.2212	124.6248	124.6248	0.325	0.0000	0.0000	2,272
2019/07/17	2038	06/02/2020			Bond Future	124.8841	124.8841	125.2950	125.2950	0.329	0.0000	0.0000	0
2019/07/17	2038	07/05/2020			Bond Future	127.2852	127.2852	127.7039	127.7039	0.329	0.0000	0.0000	0
2019/07/17	2040	01/08/2019	10.37	Put	Bond Future	12.7900	0.0128	4.9100	0.0049	(61.611)	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
2019/07/17	2040	01/08/2019	10.36	Call	Bond Future	5,824.6300	5.8246	5,966.0900	5.9661	2.429	0	0	0
2019/07/17	2040	01/08/2019			Bond Future	9.6382	94.4848	9.6205	94.6347	(0.183)	0.0000	0.0000	41,019
2019/07/17	2040	01/08/2019	10.37	Call	Bond Future	5,900.0900	5.9001	6,042.1100	6.0421	2.407	0	0	0
2019/07/17	2040	01/08/2019	10.36	Put	Bond Future	13.7800	0.0138	5.3400	0.0053	(61.248)	0	0	0
2019/07/17	2040	01/08/2019	10.38	Call	Bond Future	5,975.5000	5.9755	6,118.0300	6.1180	2.385	0	0	0
2019/07/17	2040	01/08/2019	10.38	Put	Bond Future	11.8700	0.0119	4.5000	0.0045	(62.089)	0	0	0
2019/07/17	2040	07/11/2019	9.80	Put	Bond Future	2,194.5100	2.1945	2,045.9400	2.0459	(6.770)	0	0	0
2019/07/17	2040	07/11/2019	9.30	Put	Bond Future	4,558.7600	4.5588	4,379.0300	4.3790	(3.943)	0	0	0
2019/07/17	2040	07/11/2019	10.04	Put	Bond Future	1,480.7900	1.4808	1,358.1400	1.3581	(8.283)	0	0	0
2019/07/17	2040	07/11/2019	10.03	Call	Bond Future	4,163.5500	4.1636	4,192.6700	4.1927	0.699	0	0	0
2019/07/17	2040	07/11/2019			Bond Future	9.7046	96.3257	9.6863	96.4785	(0.188)	0.0000	0.0000	0
2019/07/17	2040	07/11/2019	9.80	Call	Bond Future	2,986.6400	2.9866	2,990.8800	2.9909	0.142	0	0	1,260
2019/07/17	2040	07/11/2019	9.30	Call	Bond Future	1,078.4800	1.0785	1,051.5600	1.0516	(2.496)	0	0	1,260
2019/07/17	2040	07/11/2019	10.04	Call	Bond Future	4,219.2100	4.2192	4,249.3700	4.2494	0.715	0	0	0
2019/07/17	2040	07/11/2019	10.03	Put	Bond Future	1,504.9300	1.5049	1,381.2400	1.3812	(8.219)	0	0	0
2019/07/17	2040	07/11/2019	10.05	Call	Bond Future	4,275.3100	4.2753	4,306.5000	4.3065	0.730	0	0	0
2019/07/17	2040	07/11/2019	10.05	Put	Bond Future	1,457.2100	1.4572	1,335.5900	1.3356	(8.346)	0	0	0
2019/07/17	2040	06/02/2020	9.76	Call	Bond Future	3,496.8300	3.4968	3,474.2900	3.4743	(0.645)	0	0	0
2019/07/17	2040	06/02/2020			Bond Future	9.7658	93.5926	9.7469	93.7482	(0.193)	0.0000	0.0000	0
2019/07/17	2040	06/02/2020	9.74	Call	Bond Future	3,410.9200	3.4109	3,387.1300	3.3871	(0.697)	0	0	0
2019/07/17	2040	06/02/2020	9.74	Put	Bond Future	3,624.0100	3.6240	3,444.5900	3.4446	(4.951)	0	0	0
2019/07/17	2040	06/02/2020	9.76	Put	Bond Future	3,544.4800	3.5445	3,366.3100	3.3663	(5.027)	0	0	0
2019/07/17	2040	06/02/2020	9.75	Call	Bond Future	3,453.7500	3.4538	3,430.5800	3.4306	(0.671)	0	0	0
2019/07/17	2040	06/02/2020	9.75	Put	Bond Future	3,584.0600	3.5841	3,405.2600	3.4053	(4.989)	0	0	0
2019/07/17	2040	07/05/2020	9.75	Put	Bond Future	608.9000	0.6089	4,728.6500	4.7287	676.589	0	0	0
2019/07/17	2040	07/05/2020	9.74	Call	Bond Future	0.0000	0.0000	4,236.7000	4.2367	100.000	0	0	0
2019/07/17	2040	07/05/2020			Bond Future	9.8242	95.3713	9.8049	95.5296	(0.197)	0.0000	0.0000	0
2019/07/17	2040	07/05/2020	9.75	Call	Bond Future	0.0000	0.0000	4,278.0000	4.2780	100.000	0	0	0
2019/07/17	2040	07/05/2020	9.74	Put	Bond Future	691.3800	0.6914	4,769.8300	4.7698	589.900	0	0	0
2019/07/17	2040	07/05/2020	9.73	Call	Bond Future	0.0000	0.0000	4,195.5900	4.1956	100.000	0	0	0
2019/07/17	2040	07/05/2020	9.73	Put	Bond Future	773.9800	0.7740	4,811.3200	4.8113	521.634	0	0	0
2019/07/17	2044	01/08/2019	10.40	Put	Bond Future	14.8500	0.0149	8.1600	0.0082	(45.051)	0	0	0
2019/07/17	2044	01/08/2019	9.86	Put	Bond Future	462.1200	0.4621	371.4400	0.3714	(19.623)	0	0	0
2019/07/17	2044	01/08/2019	10.53	Call	Bond Future	6,641.2200	6.6412	6,790.0800	6.7901	2.241	0	0	0
2019/07/17	2044	01/08/2019	9.39	Call	Bond Future	127.2500	0.1272	116.9800	0.1170	(8.071)	0	0	228
2019/07/17	2044	01/08/2019			Bond Future	9.7079	91.2409	9.6903	91.3927	(0.182)	0.0000	0.0000	38,001
2019/07/17	2044	01/08/2019	10.39	Call	Bond Future	5,580.2600	5.5803	5,724.8800	5.7249	2.592	0	0	0
2019/07/17	2044	01/08/2019	10.39	Put	Bond Future	15.9600	0.0160	8.8500	0.0089	(44.549)	0	0	0
2019/07/17	2044	01/08/2019	10.40	Call	Bond Future	5,656.4300	5.6564	5,801.4700	5.8015	2.564	0	0	0
2019/07/17	2044	01/08/2019	9.86	Call	Bond Future	1,754.6000	1.7546	1,815.6500	1.8156	3.479	0	0	100
2019/07/17	2044	01/08/2019	10.53	Put	Bond Future	5.6000	0.0056	2.7300	0.0027	(51.250)	0	0	100
2019/07/17	2044	01/08/2019	9.39	Put	Bond Future	2,930.8300	2.9308	2,768.8300	2.7688	(5.527)	0	0	0
2019/07/17	2044	01/08/2019	9.74	Put	Bond Future	832.0700	0.8321	709.4700	0.7095	(14.734)	0	0	0
2019/07/17	2044	01/08/2019	10.38	Call	Bond Future	5,504.0500	5.5040	5,648.2200	5.6482	2.619	0	0	0
2019/07/17	2044	01/08/2019	10.38	Put	Bond Future	17.1600	0.0172	9.6000	0.0096	(44.056)	0	0	0
2019/07/17	2044	01/08/2019	9.36	Put	Bond Future	3,172.9900	3.1730	3,011.7400	3.0117	(5.082)	0	0	0
2019/07/17	2044	01/08/2019	9.36	Call	Bond Future	97.4700	0.0975	87.9500	0.0880	(9.767)	0	0	100

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2019/07/17	2044	01/08/2019	9.74	Call	Bond Future	1,107.4200	1.1074	1,136.5500	1.1366	2.630	0	0	228
2019/07/17	2044	01/08/2019	10.27	Call	Bond Future	4,664.8300	4.6648	4,802.1000	4.8021	2.943	0	0	0
2019/07/17	2044	01/08/2019	10.27	Put	Bond Future	37.3000	0.0373	22.8400	0.0228	(38.767)	0	0	228
2019/07/17	2044	07/11/2019	9.74	Put	Bond Future	2,761.9300	2.7619	2,596.8000	2.5968	(5.979)	0	0	0
2019/07/17	2044	07/11/2019	10.52	Call	Bond Future	6,802.0900	6.8021	6,871.2400	6.8712	1.017	0	0	0
2019/07/17	2044	07/11/2019	10.07	Put	Bond Future	1,642.1000	1.6421	1,511.2000	1.5112	(7.971)	0	0	0
2019/07/17	2044	07/11/2019			Bond Future	9.7729	93.0185	9.7547	93.1733	(0.186)	0.0000	0.0000	0
2019/07/17	2044	07/11/2019	10.52	Put	Bond Future	808.5500	0.8086	722.9600	0.7230	(10.586)	0	0	328
2019/07/17	2044	07/11/2019	10.06	Call	Bond Future	4,053.3900	4.0534	4,076.0100	4.0760	0.558	0	0	0
2019/07/17	2044	07/11/2019	10.06	Put	Bond Future	1,668.2200	1.6682	1,536.1000	1.5361	(7.920)	0	0	0
2019/07/17	2044	07/11/2019	9.19	Call	Bond Future	680.5400	0.6805	651.0300	0.6510	(4.336)	0	0	328
2019/07/17	2044	07/11/2019	9.74	Call	Bond Future	2,481.6500	2.4816	2,471.2600	2.4713	(0.419)	0	0	328
2019/07/17	2044	07/11/2019	10.07	Call	Bond Future	4,108.4600	4.1085	4,132.3000	4.1323	0.580	0	0	0
2019/07/17	2044	07/11/2019	9.19	Put	Bond Future	5,866.2400	5.8662	5,681.9900	5.6820	(3.141)	0	0	0
2019/07/17	2044	07/11/2019	10.05	Call	Bond Future	3,998.5800	3.9986	4,020.1700	4.0202	0.540	0	0	0
2019/07/17	2044	07/11/2019	10.05	Put	Bond Future	1,694.7200	1.6947	1,561.5700	1.5616	(7.857)	0	0	0
2019/07/17	2044	06/02/2020	9.74	Call	Bond Future	3,229.6900	3.2297	3,195.3300	3.1953	(1.064)	0	0	328
2019/07/17	2044	06/02/2020	10.78	Put	Bond Future	1,302.9500	1.3029	1,194.0900	1.1941	(8.355)	0	0	328
2019/07/17	2044	06/02/2020	9.77	Put	Bond Future	3,885.4100	3.8854	3,695.5600	3.6956	(4.886)	0	0	0
2019/07/17	2044	06/02/2020			Bond Future	9.8328	90.3498	9.8140	90.5073	(0.190)	0.0000	0.0000	0
2019/07/17	2044	06/02/2020	9.09	Put	Bond Future	7,698.4200	7.6984	7,489.5600	7.4896	(2.713)	0	0	0
2019/07/17	2044	06/02/2020	9.09	Call	Bond Future	1,085.5300	1.0855	1,034.1600	1.0342	(4.732)	0	0	328
2019/07/17	2044	06/02/2020	9.74	Put	Bond Future	4,014.2300	4.0142	3,822.3800	3.8224	(4.779)	0	0	0
2019/07/17	2044	06/02/2020	9.77	Call	Bond Future	3,355.8100	3.3558	3,323.4500	3.3235	(0.964)	0	0	0
2019/07/17	2044	06/02/2020	10.78	Call	Bond Future	8,705.8400	8.7058	8,754.4700	8.7545	0.559	0	0	0
2019/07/17	2044	06/02/2020	9.78	Call	Bond Future	3,398.4500	3.3985	3,366.6900	3.3667	(0.935)	0	0	0
2019/07/17	2044	06/02/2020	9.76	Put	Bond Future	3,928.1400	3.9281	3,737.4400	3.7374	(4.855)	0	0	0
2019/07/17	2044	06/02/2020	9.78	Put	Bond Future	3,843.3300	3.8433	3,654.0800	3.6541	(4.924)	0	0	0
2019/07/17	2044	06/02/2020	9.76	Call	Bond Future	3,313.6900	3.3137	3,280.4800	3.2805	(1.002)	0	0	0
2019/07/17	2044	07/05/2020	9.81	Call	Bond Future	0.0000	0.0000	4,292.3100	4.2923	100.000	0	0	0
2019/07/17	2044	07/05/2020	9.79	Put	Bond Future	836.8600	0.8369	4,885.7400	4.8857	483.818	0	0	0
2019/07/17	2044	07/05/2020			Bond Future	9.8900	92.0669	9.8707	92.2271	(0.195)	0.0000	0.0000	0
2019/07/17	2044	07/05/2020	9.81	Put	Bond Future	668.4300	0.6684	4,800.5300	4.8005	618.180	0	0	0
2019/07/17	2044	07/05/2020	9.79	Call	Bond Future	0.0000	0.0000	4,209.0900	4.2091	100.000	0	0	0
2019/07/17	2044	07/05/2020	9.80	Put	Bond Future	752.5800	0.7526	4,842.9800	4.8430	543.517	0	0	0
2019/07/17	2044	07/05/2020	9.80	Call	Bond Future	0.0000	0.0000	4,250.6100	4.2506	100.000	0	0	0
2019/07/17	2046	01/08/2019			Bond Future	114.7999	114.7999	114.7283	114.7283	(0.062)	0.0000	0.0000	12,638
2019/07/17	2046	07/11/2019			Bond Future	115.3479	115.3479	115.2750	115.2750	(0.063)	0.0000	0.0000	0
2019/07/17	2046	06/02/2020			Bond Future	117.5031	117.5031	117.4288	117.4288	(0.063)	0.0000	0.0000	0
2019/07/17	2046	07/05/2020			Bond Future	118.0136	118.0136	117.9377	117.9377	(0.064)	0.0000	0.0000	0
2019/07/17	2050	01/08/2019			Bond Future	118.2080	118.2080	118.2429	118.2429	0.030	0.0000	0.0000	10,821
2019/07/17	2050	07/11/2019			Bond Future	120.5426	120.5426	120.5782	120.5782	0.030	0.0000	0.0000	3,348
2019/07/17	2050	06/02/2020			Bond Future	120.9591	120.9591	120.9952	120.9952	0.030	0.0000	0.0000	0
2019/07/17	2050	07/05/2020			Bond Future	123.2848	123.2848	123.3215	123.3215	0.030	0.0000	0.0000	0
2019/07/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	AL37	01/08/2019			Index Future	658.4850	658.4850	658.4150	658.4150	(0.011)	0.0000	0.0000	0
2019/07/17	AL37	07/11/2019			Index Future	671.3140	671.3140	671.2430	671.2430	(0.011)	0.0000	0.0000	0
2019/07/17	AL37	06/02/2020			Index Future	683.6980	683.6980	683.6260	683.6260	(0.011)	0.0000	0.0000	0
2019/07/17	AL37	07/05/2020			Index Future	696.6860	696.6860	696.6110	696.6110	(0.011)	0.0000	0.0000	0
2019/07/17	AL7T	01/08/2019			Index Future	769.7390	769.7390	770.0690	770.0690	0.043	0.0000	0.0000	0
2019/07/17	AL7T	07/11/2019			Index Future	784.7360	784.7360	785.0720	785.0720	0.043	0.0000	0.0000	0
2019/07/17	AL7T	06/02/2020			Index Future	799.2120	799.2120	799.5550	799.5550	0.043	0.0000	0.0000	0
2019/07/17	AL7T	07/05/2020			Index Future	814.3940	814.3940	814.7420	814.7420	0.043	0.0000	0.0000	0
2019/07/17	ALBI	01/08/2019			Index Future	689.0760	689.0760	689.6740	689.6740	0.087	0.0000	0.0000	970
2019/07/17	ALBI	07/11/2019			Index Future	702.5020	702.5020	703.1100	703.1100	0.087	0.0000	0.0000	0
2019/07/17	ALBI	06/02/2020			Index Future	715.4610	715.4610	716.0810	716.0810	0.087	0.0000	0.0000	0
2019/07/17	ALBI	07/05/2020			Index Future	729.0520	729.0520	729.6830	729.6830	0.087	0.0000	0.0000	0
2019/07/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/17	ES33	01/08/2019			Bond Future	10.6458	80.2077	10.6323	80.2890	(0.127)	0.0000	0.0000	350
2019/07/17	ES33	07/11/2019			Bond Future	10.7603	77.9772	10.7463	78.0601	(0.131)	0.0000	0.0000	0
2019/07/17	ES33	06/02/2020			Bond Future	10.8688	79.4156	10.8542	79.5001	(0.134)	0.0000	0.0000	0
2019/07/17	ES33	07/05/2020			Bond Future	10.9713	77.1294	10.9563	77.2153	(0.137)	0.0000	0.0000	0
2019/07/17	ES42	01/08/2019			Bond Future	11.0160	81.5228	10.9974	81.6499	(0.169)	0.0000	0.0000	4,919
2019/07/17	ES42	07/11/2019			Bond Future	11.1313	78.8459	11.1120	78.9754	(0.173)	0.0000	0.0000	0
2019/07/17	ES42	06/02/2020			Bond Future	11.2364	80.3004	11.2164	80.4323	(0.178)	0.0000	0.0000	0
2019/07/17	ES42	07/05/2020			Bond Future	11.3405	77.5612	11.3198	77.6955	(0.182)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/17	GOVI	01/08/2019	638.68	Call	GOVI	436,960.0000		43.6960	443,060.0000	44.3060	1.396	0	0	0
2019/07/17	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	01/08/2019			GOVI	682.3760		682.3760	682.9860	682.9860	0.089	0.0000	0.0000	286
2019/07/17	GOVI	01/08/2019	638.69	Call	GOVI	436,860.0000		43.6860	442,960.0000	44.2960	1.396	0	0	0
2019/07/17	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	01/08/2019	638.67	Call	GOVI	437,060.0000		43.7060	443,160.0000	44.3160	1.396	0	0	0
2019/07/17	GOVI	07/11/2019	672.90	Call	GOVI	227,700.0000		22.7700	233,930.0000	23.3930	2.736	0	0	0
2019/07/17	GOVI	07/11/2019			GOVI	695.6700		695.6700	696.2930	696.2930	0.090	0.0000	0.0000	194
2019/07/17	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	07/11/2019	672.91	Call	GOVI	227,600.0000		22.7600	233,830.0000	23.3830	2.737	0	0	0
2019/07/17	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	07/11/2019	672.92	Call	GOVI	227,500.0000		22.7500	233,730.0000	23.3730	2.738	0	0	0
2019/07/17	GOVI	06/02/2020	703.14	Call	GOVI	53,630.0000		5.3630	59,970.0000	5.9970	11.822	0	0	0
2019/07/17	GOVI	06/02/2020	703.15	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	06/02/2020			GOVI	708.5030		708.5030	709.1370	709.1370	0.089	0.0000	0.0000	0
2019/07/17	GOVI	06/02/2020	703.14	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	06/02/2020	703.15	Call	GOVI	53,530.0000		5.3530	59,870.0000	5.9870	11.844	0	0	0
2019/07/17	GOVI	06/02/2020	703.13	Call	GOVI	53,730.0000		5.3730	60,070.0000	6.0070	11.800	0	0	0
2019/07/17	GOVI	06/02/2020	703.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	07/05/2020	719.98	Call	GOVI	19,820.0000		1.9820	26,270.0000	2.6270	32.543	0	0	0
2019/07/17	GOVI	07/05/2020			GOVI	721.9620		721.9620	722.6070	722.6070	0.089	0.0000	0.0000	0
2019/07/17	GOVI	07/05/2020	719.99	Call	GOVI	19,720.0000		1.9720	26,170.0000	2.6170	32.708	0	0	0
2019/07/17	GOVI	07/05/2020	720.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	07/05/2020	719.98	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	07/05/2020	719.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	GOVI	07/05/2020	720.00	Call	GOVI	19,620.0000		1.9620	26,070.0000	2.6070	32.875	0	0	0
2019/07/17	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/17	IGOV	01/08/2019			Index Future	261.8890		261.8890	262.0230	262.0230	0.051	0.0000	0.0000	818
2019/07/17	IGOV	07/11/2019			Index Future	267.0610		267.0610	267.1980	267.1980	0.051	0.0000	0.0000	218
2019/07/17	IGOV	06/02/2020			Index Future	272.0510		272.0510	272.1910	272.1910	0.051	0.0000	0.0000	0
2019/07/17	IGOV	07/05/2020			Index Future	277.2810		277.2810	277.4230	277.4230	0.051	0.0000	0.0000	0
2019/07/17	IS01	19/09/2019			Interest Rate Swap	99.8500		99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/17	IS02	20/09/2019			Interest Rate Swap	101.8400		101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/17	IS02	20/12/2019			Interest Rate Swap	102.7000		102.7000	102.6900	102.6900	(0.010)	0.0000	0.0000	0
2019/07/17	IS02	23/03/2020			Interest Rate Swap	98.5300		98.5300	98.5300	98.5300	0.000	0.0000	0.0000	0
2019/07/17	IS02	22/06/2020			Interest Rate Swap	101.9200		101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2019/07/17	IS02	21/09/2020			Interest Rate Swap	98.7000		98.7000	98.7000	98.7000	0.000	0.0000	0.0000	0
2019/07/17	IS05	17/12/2020			Interest Rate Swap	95.2900		95.2900	95.2900	95.2900	0.000	0.0000	0.0000	0
2019/07/17	IS05	16/03/2021			Interest Rate Swap	94.2600		94.2600	94.2600	94.2600	0.000	0.0000	0.0000	0
2019/07/17	IS05	15/06/2021			Interest Rate Swap	93.1800		93.1800	93.1800	93.1800	0.000	0.0000	0.0000	0
2019/07/17	IS05	21/09/2021			Interest Rate Swap	93.0700		93.0700	93.0700	93.0700	0.000	0.0000	0.0000	0

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2019/07/17	IS05	21/12/2021			Interest Rate Swap	95.0400	95.0400	95.0400	95.0400	0.000	0.0000	0.0000	51
2019/07/17	IS05	15/03/2022			Interest Rate Swap	94.9700	94.9700	94.9700	94.9700	0.000	0.0000	0.0000	0
2019/07/17	IS05	21/06/2022			Interest Rate Swap	95.9200	95.9200	95.9300	95.9300	0.010	0.0000	0.0000	0
2019/07/17	IS05	20/09/2022			Interest Rate Swap	99.6500	99.6500	99.6700	99.6700	0.020	0.0000	0.0000	0
2019/07/17	IS05	20/12/2022			Interest Rate Swap	100.7200	100.7200	100.7400	100.7400	0.020	0.0000	0.0000	0
2019/07/17	IS05	22/03/2023			Interest Rate Swap	93.8200	93.8200	93.8500	93.8500	0.032	0.0000	0.0000	0
2019/07/17	IS05	20/06/2023			Interest Rate Swap	99.7500	99.7500	99.7900	99.7900	0.040	0.0000	0.0000	0
2019/07/17	IS05	19/09/2023			Interest Rate Swap	95.0300	95.0300	95.0700	95.0700	0.042	0.0000	0.0000	0
2019/07/17	IS10	17/12/2025			Interest Rate Swap	90.5400	90.5400	90.5800	90.5800	0.044	0.0000	0.0000	0
2019/07/17	IS10	16/03/2026			Interest Rate Swap	87.3800	87.3800	87.4200	87.4200	0.046	0.0000	0.0000	0
2019/07/17	IS10	15/06/2026			Interest Rate Swap	86.0000	86.0000	86.0400	86.0400	0.047	0.0000	0.0000	0
2019/07/17	IS10	21/09/2026			Interest Rate Swap	88.1200	88.1200	88.1600	88.1600	0.045	0.0000	0.0000	0
2019/07/17	IS10	21/12/2026			Interest Rate Swap	91.9300	91.9300	91.9900	91.9900	0.065	0.0000	0.0000	0
2019/07/17	IS10	15/03/2027			Interest Rate Swap	90.4100	90.4100	90.4700	90.4700	0.066	0.0000	0.0000	0
2019/07/17	IS10	21/06/2027			Interest Rate Swap	92.4700	92.4700	92.5500	92.5500	0.087	0.0000	0.0000	0
2019/07/17	IS10	20/09/2027			Interest Rate Swap	98.0000	98.0000	98.0700	98.0700	0.071	0.0000	0.0000	0
2019/07/17	IS10	20/12/2027			Interest Rate Swap	98.3300	98.3300	98.4100	98.4100	0.081	0.0000	0.0000	0
2019/07/17	IS10	22/03/2028			Interest Rate Swap	91.6600	91.6600	91.7300	91.7300	0.076	0.0000	0.0000	0
2019/07/17	IS10	20/06/2028			Interest Rate Swap	99.0100	99.0100	99.0800	99.0800	0.071	0.0000	0.0000	0
2019/07/17	IS10	19/09/2028			Interest Rate Swap	92.3900	92.3900	92.4500	92.4500	0.065	0.0000	0.0000	0
2019/07/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/17	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/17	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/17	R023	01/08/2019	8.95	Call	Bond Future	5,642.4800	5.6425	5,624.9700	5.6250	(0.310)	0	0	0
2019/07/17	R023	01/08/2019			Bond Future	7.0918	105.3836	7.0974	105.3661	0.079	0.0000	0.0000	60,400
2019/07/17	R023	01/08/2019	8.93	Call	Bond Future	5,583.8200	5.5838	5,566.3100	5.5663	(0.314)	0	0	0
2019/07/17	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R023	01/08/2019	8.94	Call	Bond Future	5,613.1500	5.6132	5,595.6400	5.5956	(0.312)	0	0	0
2019/07/17	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R023	07/11/2019	7.98	Call	Bond Future	2,697.7500	2.6977	2,713.3400	2.7133	0.578	0	0	0
2019/07/17	R023	07/11/2019			Bond Future	7.0737	103.5055	7.0798	103.4877	0.086	0.0000	0.0000	7,020
2019/07/17	R023	07/11/2019	7.99	Call	Bond Future	2,724.7700	2.7248	2,739.8400	2.7398	0.553	0	0	0
2019/07/17	R023	07/11/2019	7.98	Put	Bond Future	81.2300	0.0812	114.6200	0.1146	41.106	0	0	0
2019/07/17	R023	07/11/2019	7.99	Put	Bond Future	79.8500	0.0799	112.7200	0.1127	41.165	0	0	0
2019/07/17	R023	07/11/2019	8.00	Call	Bond Future	2,751.7300	2.7517	2,766.3700	2.7664	0.532	0	0	0
2019/07/17	R023	07/11/2019	8.00	Put	Bond Future	78.4100	0.0784	110.8500	0.1109	41.372	0	0	0
2019/07/17	R023	06/02/2020	7.54	Call	Bond Future	1,712.6100	1.7126	1,745.1300	1.7451	1.899	0	0	0
2019/07/17	R023	06/02/2020			Bond Future	7.0427	105.4149	7.0493	105.3967	0.095	0.0000	0.0000	0
2019/07/17	R023	06/02/2020	7.52	Call	Bond Future	1,668.7800	1.6688	1,701.7100	1.7017	1.973	0	0	0
2019/07/17	R023	06/02/2020	7.52	Put	Bond Future	374.8400	0.3748	425.9600	0.4260	13.638	0	0	0
2019/07/17	R023	06/02/2020	7.54	Put	Bond Future	364.8900	0.3649	415.6000	0.4156	13.897	0	0	0

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2019/07/17	R023	06/02/2020	7.53	Call	Bond Future	1,690.7900		1.6908	1,723.3800	1.7234	1.928	0	0	0
2019/07/17	R023	06/02/2020	7.53	Put	Bond Future	369.9600		0.3700	420.7400	0.4207	13.726	0	0	0
2019/07/17	R023	07/05/2020	6.91	Put	Bond Future	156.6400		0.1566	1,056.5800	1.0566	574.528	0	0	0
2019/07/17	R023	07/05/2020			Bond Future	6.9717		103.4833	6.9791	103.4645	0.106	0.0000	0.0000	0
2019/07/17	R023	07/05/2020	6.90	Call	Bond Future	0.0000		0.0000	867.1400	0.8671	100.000	0	0	0
2019/07/17	R023	07/05/2020	6.90	Put	Bond Future	182.0700		0.1821	1,067.9800	1.0680	486.577	0	0	0
2019/07/17	R023	07/05/2020	6.91	Call	Bond Future	0.0000		0.0000	881.1700	0.8812	100.000	0	0	0
2019/07/17	R023	07/05/2020	6.89	Call	Bond Future	0.0000		0.0000	853.2200	0.8532	100.000	0	0	0
2019/07/17	R023	07/05/2020	6.89	Put	Bond Future	207.4900		0.2075	1,079.4800	1.0795	420.256	0	0	0
2019/07/17	R035	01/08/2019	10.23	Call	Bond Future	6,456.3300		6.4563	6,549.7800	6.5498	1.447	0	0	0
2019/07/17	R035	01/08/2019	10.22	Put	Bond Future	4.0000		0.0040	1.9200	0.0019	(52.000)	0	0	0
2019/07/17	R035	01/08/2019			Bond Future	9.3673		99.8311	9.3552	99.9265	(0.129)	0.0000	0.0000	80,622
2019/07/17	R035	01/08/2019	10.24	Call	Bond Future	6,527.0200		6.5270	6,620.6000	6.6206	1.434	0	0	0
2019/07/17	R035	01/08/2019	10.24	Put	Bond Future	3.4000		0.0034	1.5900	0.0016	(53.235)	0	0	0
2019/07/17	R035	01/08/2019	10.23	Put	Bond Future	3.6900		0.0037	1.7500	0.0018	(52.575)	0	0	0
2019/07/17	R035	01/08/2019	10.22	Call	Bond Future	6,385.5700		6.3856	6,478.8800	6.4789	1.461	0	0	0
2019/07/17	R035	07/11/2019	10.21	Put	Bond Future	645.5100		0.6455	578.9600	0.5790	(10.310)	0	0	3,500
2019/07/17	R035	07/11/2019	9.88	Call	Bond Future	4,474.2200		4.4742	4,478.6800	4.4787	0.100	0	0	0
2019/07/17	R035	07/11/2019	9.89	Call	Bond Future	4,529.1000		4.5291	4,534.5500	4.5345	0.120	0	0	0
2019/07/17	R035	07/11/2019	9.87	Put	Bond Future	1,137.2800		1.1373	1,043.6500	1.0436	(8.233)	0	0	0
2019/07/17	R035	07/11/2019			Bond Future	9.4355		97.2742	9.4230	97.3715	(0.133)	0.0000	0.0000	1,186
2019/07/17	R035	07/11/2019	8.92	Put	Bond Future	4,829.1100		4.8291	4,694.8700	4.6949	(2.780)	0	0	0
2019/07/17	R035	07/11/2019	8.92	Call	Bond Future	708.5900		0.7086	671.6200	0.6716	(5.217)	0	0	3,500
2019/07/17	R035	07/11/2019	9.52	Put	Bond Future	2,039.3500		2.0394	1,917.9300	1.9179	(5.954)	0	0	0
2019/07/17	R035	07/11/2019	9.52	Call	Bond Future	2,690.7500		2.6907	2,666.6000	2.6666	(0.898)	0	0	3,500
2019/07/17	R035	07/11/2019	9.89	Put	Bond Future	1,099.7400		1.0997	1,007.9200	1.0079	(8.349)	0	0	0
2019/07/17	R035	07/11/2019	9.87	Call	Bond Future	4,419.5600		4.4196	4,423.2000	4.4232	0.082	0	0	0
2019/07/17	R035	07/11/2019	10.21	Call	Bond Future	6,381.9000		6.3819	6,412.6200	6.4126	0.481	0	0	0
2019/07/17	R035	07/11/2019	9.88	Put	Bond Future	1,118.3600		1.1184	1,025.5500	1.0256	(8.299)	0	0	0
2019/07/17	R035	06/02/2020	9.60	Call	Bond Future	3,637.1100		3.6371	3,593.6600	3.5937	(1.195)	0	0	0
2019/07/17	R035	06/02/2020	9.61	Put	Bond Future	2,837.5800		2.8376	2,695.5900	2.6956	(5.004)	0	0	0
2019/07/17	R035	06/02/2020			Bond Future	9.4990		99.0686	9.4860	99.1677	(0.136)	0.0000	0.0000	0
2019/07/17	R035	06/02/2020	9.60	Put	Bond Future	2,870.3300		2.8703	2,727.8400	2.7278	(4.964)	0	0	0
2019/07/17	R035	06/02/2020	9.61	Call	Bond Future	3,679.7800		3.6798	3,636.8300	3.6368	(1.167)	0	0	0
2019/07/17	R035	06/02/2020	9.59	Call	Bond Future	3,594.6600		3.5947	3,550.7200	3.5507	(1.222)	0	0	0
2019/07/17	R035	06/02/2020	9.59	Put	Bond Future	2,903.3900		2.9034	2,760.4100	2.7604	(4.925)	0	0	0
2019/07/17	R035	07/05/2020	9.48	Put	Bond Future	543.6100		0.5436	4,312.4200	4.3124	693.293	0	0	0
2019/07/17	R035	07/05/2020	9.47	Call	Bond Future	0.0000		0.0000	3,831.7400	3.8317	100.000	0	0	0
2019/07/17	R035	07/05/2020			Bond Future	9.5518		96.4453	9.5385	96.5460	(0.140)	0.0000	0.0000	0
2019/07/17	R035	07/05/2020	9.48	Call	Bond Future	0.0000		0.0000	3,869.5000	3.8695	100.000	0	0	0
2019/07/17	R035	07/05/2020	9.47	Put	Bond Future	619.6500		0.6197	4,350.7000	4.3507	602.122	0	0	0
2019/07/17	R035	07/05/2020	9.49	Call	Bond Future	0.0000		0.0000	3,907.8000	3.9078	100.000	0	0	0
2019/07/17	R035	07/05/2020	9.49	Put	Bond Future	467.6600		0.4677	4,274.7700	4.2748	814.076	0	0	0
2019/07/17	R186	01/08/2019	9.54	Call	Bond Future	8,597.1000		8.5971	8,604.1300	8.6041	0.082	0	0	0
2019/07/17	R186	01/08/2019	10.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/17	R186	01/08/2019	8.38	Call	Bond Future	2,159.9300		2.1599	2,158.5300	2.1585	(0.065)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/17	R186	01/08/2019	8.55	Put	Bond Future	12.2500		0.0123	9.3500	0.0094	(23.673)	0	0	0
2019/07/17	R186	01/08/2019	8.00	Put	Bond Future	633.4300		0.6334	607.1700	0.6072	(4.146)	0	0	0
2019/07/17	R186	01/08/2019			Bond Future	8.0220		114.8955	8.0208	114.9025	(0.015)	0.0000	0.0000	105,736
2019/07/17	R186	01/08/2019	9.52	Call	Bond Future	8,489.4200		8.4894	8,496.4500	8.4964	0.083	0	0	0
2019/07/17	R186	01/08/2019	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R186	01/08/2019	8.30	Put	Bond Future	97.3200		0.0973	84.8200	0.0848	(12.844)	0	0	0
2019/07/17	R186	01/08/2019	8.30	Call	Bond Future	1,738.2100		1.7382	1,732.7400	1.7327	(0.315)	0	0	6,000
2019/07/17	R186	01/08/2019	9.05	Put	Bond Future	0.0600		0.0001	0.0300	0.0000	(50.000)	0	0	0
2019/07/17	R186	01/08/2019	9.05	Call	Bond Future	5,917.1600		5.9172	5,924.1600	5.9242	0.118	0	0	6,000
2019/07/17	R186	01/08/2019	7.75	Put	Bond Future	1,716.0700		1.7161	1,699.0500	1.6991	(0.992)	0	0	0
2019/07/17	R186	01/08/2019	7.75	Call	Bond Future	81.0000		0.0810	71.0100	0.0710	(12.333)	0	0	620
2019/07/17	R186	01/08/2019	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R186	01/08/2019	10.08	Call	Bond Future	11,450.9700		11.4510	11,458.0000	11.4580	0.061	0	0	0
2019/07/17	R186	01/08/2019	8.38	Put	Bond Future	52.5700		0.0526	44.1400	0.0441	(16.036)	0	0	0
2019/07/17	R186	01/08/2019	8.70	Put	Bond Future	2.9500		0.0030	2.0300	0.0020	(31.186)	0	0	3,100
2019/07/17	R186	01/08/2019	8.55	Call	Bond Future	3,102.5400		3.1025	3,106.6700	3.1067	0.133	0	0	0
2019/07/17	R186	01/08/2019	8.00	Call	Bond Future	502.5200		0.5025	483.2900	0.4833	(3.827)	0	0	620
2019/07/17	R186	01/08/2019	9.53	Call	Bond Future	8,543.2800		8.5433	8,550.3100	8.5503	0.082	0	0	0
2019/07/17	R186	01/08/2019	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R186	01/08/2019	8.70	Call	Bond Future	3,951.2600		3.9513	3,957.3700	3.9574	0.155	0	0	0
2019/07/17	R186	01/08/2019	9.22	Call	Bond Future	6,856.8500		6.8568	6,863.8800	6.8639	0.103	0	0	0
2019/07/17	R186	01/08/2019	9.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R186	01/08/2019	8.94	Call	Bond Future	5,180.1600		5.1802	5,215.5900	5.2156	0.684	0	0	0
2019/07/17	R186	07/11/2019	8.23	Call	Bond Future	2,058.1700		2.0582	2,090.3400	2.0903	1.563	0	0	5,000
2019/07/17	R186	07/11/2019	8.20	Call	Bond Future	1,953.1900		1.9532	1,984.8200	1.9848	1.619	0	0	0
2019/07/17	R186	07/11/2019			Bond Future	8.0578		117.1341	8.0565	117.1412	(0.015)	0.0000	0.0000	25,510
2019/07/17	R186	07/11/2019	8.94	Put	Bond Future	235.0300		0.2350	263.3700	0.2634	12.058	0	0	0
2019/07/17	R186	07/11/2019	8.73	Call	Bond Future	4,163.9700		4.1640	4,206.2500	4.2063	1.015	0	0	0
2019/07/17	R186	07/11/2019	8.73	Put	Bond Future	370.2800		0.3703	405.4700	0.4055	9.504	0	0	5,000
2019/07/17	R186	07/11/2019	8.95	Call	Bond Future	5,229.5000		5.2295	5,264.6800	5.2647	0.673	0	0	0
2019/07/17	R186	07/11/2019	8.96	Put	Bond Future	224.9600		0.2250	252.7900	0.2528	12.371	0	0	0
2019/07/17	R186	07/11/2019	8.23	Put	Bond Future	1,070.2700		1.0703	1,095.3500	1.0953	2.343	0	0	0
2019/07/17	R186	07/11/2019	8.20	Put	Bond Future	1,136.5700		1.1366	1,161.1100	1.1611	2.159	0	0	7,500
2019/07/17	R186	07/11/2019	8.95	Put	Bond Future	229.9400		0.2299	258.0300	0.2580	12.216	0	0	0
2019/07/17	R186	07/11/2019	8.96	Call	Bond Future	5,278.9300		5.2789	5,313.8500	5.3138	0.661	0	0	0
2019/07/17	R186	06/02/2020	8.57	Call	Bond Future	3,753.8400		3.7538	3,787.3000	3.7873	0.891	0	0	0
2019/07/17	R186	06/02/2020			Bond Future	8.0861		113.9895	8.0848	113.9968	(0.016)	0.0000	0.0000	0
2019/07/17	R186	06/02/2020	8.55	Call	Bond Future	3,673.8000		3.6738	3,706.5900	3.7066	0.893	0	0	0
2019/07/17	R186	06/02/2020	8.55	Put	Bond Future	1,116.4700		1.1165	1,141.9900	1.1420	2.286	0	0	0
2019/07/17	R186	06/02/2020	8.57	Put	Bond Future	1,087.9400		1.0879	1,114.1300	1.1141	2.407	0	0	0
2019/07/17	R186	06/02/2020	8.56	Call	Bond Future	3,713.7500		3.7138	3,747.0300	3.7470	0.896	0	0	0
2019/07/17	R186	06/02/2020	8.56	Put	Bond Future	1,102.1200		1.1021	1,128.1300	1.1281	2.360	0	0	0
2019/07/17	R186	07/05/2020	8.09	Put	Bond Future	81.7400		0.0817	2,625.6000	2.6256	3112.136	0	0	0
2019/07/17	R186	07/05/2020			Bond Future	8.1051		116.1556	8.1038	116.1627	(0.016)	0.0000	0.0000	0
2019/07/17	R186	07/05/2020	8.08	Call	Bond Future	0.0000		0.0000	2,519.8200	2.5198	100.000	0	0	0
2019/07/17	R186	07/05/2020	8.08	Put	Bond Future	136.0300		0.1360	2,648.6900	2.6487	1847.137	0	0	0
2019/07/17	R186	07/05/2020	8.09	Call	Bond Future	0.0000		0.0000	2,551.0200	2.5510	100.000	0	0	0
2019/07/17	R186	07/05/2020	8.07	Call	Bond Future	0.0000		0.0000	2,489.2100	2.4892	100.000	0	0	0

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2019/07/17	R186	07/05/2020	8.07	Put	Bond Future	190.3400	0.1903	2,672.3900	2.6724	1304.009	0	0	0
2019/07/17	R197	01/08/2019			Bond Future	302.9564	302.9564	303.3857	303.3857	0.142	0.0000	0.0000	1,107
2019/07/17	R197	07/11/2019			Bond Future	308.9397	308.9397	309.3776	309.3776	0.142	0.0000	0.0000	1,400
2019/07/17	R197	06/02/2020			Bond Future	307.0517	307.0517	307.4977	307.4977	0.145	0.0000	0.0000	0
2019/07/17	R197	07/05/2020			Bond Future	312.9557	312.9557	313.4098	313.4098	0.145	0.0000	0.0000	0
2019/07/17	R202	01/08/2019			Bond Future	233.4485	233.4485	233.5160	233.5160	0.029	0.0000	0.0000	9,374
2019/07/17	R202	07/11/2019			Bond Future	238.0590	238.0590	238.1279	238.1279	0.029	0.0000	0.0000	348
2019/07/17	R202	06/02/2020			Bond Future	238.4383	238.4383	238.5085	238.5085	0.029	0.0000	0.0000	0
2019/07/17	R202	07/05/2020			Bond Future	243.0228	243.0228	243.0940	243.0940	0.029	0.0000	0.0000	0
2019/07/17	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R207	01/08/2019	7.33	Call	Bond Future	531.5300	0.5315	522.8000	0.5228	(1.642)	0	0	0
2019/07/17	R207	01/08/2019			Bond Future	6.1044	100.8915	6.1244	100.8828	0.328	0.0000	0.0000	4,891
2019/07/17	R207	01/08/2019	7.34	Call	Bond Future	535.8500	0.5359	527.1200	0.5271	(1.629)	0	0	0
2019/07/17	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R207	01/08/2019	7.35	Call	Bond Future	540.1600	0.5402	531.4300	0.5314	(1.616)	0	0	0
2019/07/17	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R207	07/11/2019	2.08	Put	Bond Future	391.2600	0.3913	400.1800	0.4002	2.280	0	0	0
2019/07/17	R207	07/11/2019			Bond Future	4.2574	102.8572	4.3071	102.8483	1.169	0.0000	0.0000	0
2019/07/17	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R207	07/11/2019	2.07	Put	Bond Future	393.0600	0.3931	401.9800	0.4020	2.269	0	0	0
2019/07/17	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R207	07/11/2019	2.06	Put	Bond Future	394.8700	0.3949	403.7900	0.4038	2.259	0	0	0
2019/07/17	R208	01/08/2019	8.16	Call	Bond Future	3,001.8400	3.0018	2,993.5000	2.9935	(0.278)	0	0	0
2019/07/17	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R208	01/08/2019			Bond Future	6.1925	103.2117	6.1979	103.2034	0.087	0.0000	0.0000	10,796
2019/07/17	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R208	01/08/2019	8.17	Call	Bond Future	3,016.7900	3.0168	3,008.4500	3.0085	(0.276)	0	0	0
2019/07/17	R208	01/08/2019	8.15	Call	Bond Future	2,986.8900	2.9869	2,978.5500	2.9786	(0.279)	0	0	0
2019/07/17	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/17	R208	07/11/2019	6.83	Call	Bond Future	1,156.8300	1.1568	1,148.4700	1.1485	(0.723)	0	0	0
2019/07/17	R208	07/11/2019	6.82	Put	Bond Future	17.4900	0.0175	17.6100	0.0176	0.686	0	0	0
2019/07/17	R208	07/11/2019			Bond Future	5.9593	101.8187	5.9658	101.8102	0.108	0.0000	0.0000	0
2019/07/17	R208	07/11/2019	6.84	Call	Bond Future	1,169.4700	1.1695	1,161.1000	1.1611	(0.716)	0	0	0
2019/07/17	R208	07/11/2019	6.84	Put	Bond Future	16.7900	0.0168	16.9000	0.0169	0.655	0	0	0
2019/07/17	R208	07/11/2019	6.83	Put	Bond Future	17.1300	0.0171	17.2500	0.0173	0.701	0	0	0
2019/07/17	R208	07/11/2019	6.82	Call	Bond Future	1,144.2000	1.1442	1,135.8400	1.1358	(0.731)	0	0	0
2019/07/17	R208	06/02/2020	6.13	Put	Bond Future	51.2100	0.0512	72.8500	0.0729	42.257	0	0	0
2019/07/17	R208	06/02/2020	6.12	Call	Bond Future	607.8500	0.6078	621.0900	0.6211	2.178	0	0	0
2019/07/17	R208	06/02/2020			Bond Future	5.6107	103.6970	5.6186	103.6884	0.141	0.0000	0.0000	0
2019/07/17	R208	06/02/2020	6.13	Call	Bond Future	617.6700	0.6177	630.6400	0.6306	2.100	0	0	0
2019/07/17	R208	06/02/2020	6.12	Put	Bond Future	52.2600	0.0523	74.1700	0.0742	41.925	0	0	0
2019/07/17	R208	06/02/2020	6.14	Call	Bond Future	627.5100	0.6275	640.2100	0.6402	2.024	0	0	0
2019/07/17	R208	06/02/2020	6.14	Put	Bond Future	50.1900	0.0502	71.5600	0.0716	42.578	0	0	0

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2019/07/17	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	128.5200	0.1285	100.000	0	0	0
2019/07/17	R208	07/05/2020	4.80	Put	Bond Future	175.2600	0.1753	309.3600	0.3094	76.515	0	0	0
2019/07/17	R208	07/05/2020			Bond Future	5.0019	102.2628	5.0123	102.2537	0.209	0.0000	0.0000	0
2019/07/17	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	132.0700	0.1321	100.000	0	0	0
2019/07/17	R208	07/05/2020	4.82	Put	Bond Future	157.8700	0.1579	299.0100	0.2990	89.403	0	0	0
2019/07/17	R208	07/05/2020	4.81	Put	Bond Future	166.5600	0.1666	304.1500	0.3041	82.607	0	0	0
2019/07/17	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	125.0300	0.1250	100.000	0	0	0
2019/07/17	R209	01/08/2019	10.17	Call	Bond Future	5,070.7400	5.0707	5,147.2500	5.1473	1.509	0	0	0
2019/07/17	R209	01/08/2019	10.15	Put	Bond Future	7.2900	0.0073	2.9600	0.0030	(59.396)	0	0	0
2019/07/17	R209	01/08/2019	9.30	Call	Bond Future	532.2900	0.5323	500.9300	0.5009	(5.892)	0	0	0
2019/07/17	R209	01/08/2019			Bond Future	9.3763	76.0792	9.3643	76.1595	(0.127)	0.0000	0.0000	87,999
2019/07/17	R209	01/08/2019	10.17	Put	Bond Future	6.2600	0.0063	2.4900	0.0025	(60.224)	0	0	0
2019/07/17	R209	01/08/2019	10.15	Call	Bond Future	4,950.4800	4.9505	5,026.4300	5.0264	1.534	0	0	0
2019/07/17	R209	01/08/2019	10.16	Put	Bond Future	6.7600	0.0068	2.7200	0.0027	(59.763)	0	0	0
2019/07/17	R209	01/08/2019	9.30	Put	Bond Future	1,047.3900	1.0474	935.7500	0.9358	(10.659)	0	0	0
2019/07/17	R209	01/08/2019	9.80	Put	Bond Future	81.5000	0.0815	48.6700	0.0487	(40.282)	0	0	0
2019/07/17	R209	01/08/2019	10.16	Call	Bond Future	5,010.6300	5.0106	5,086.8700	5.0869	1.522	0	0	0
2019/07/17	R209	01/08/2019	9.80	Call	Bond Future	2,850.2900	2.8503	2,897.7400	2.8977	1.665	0	0	0
2019/07/17	R209	01/08/2019	10.46	Call	Bond Future	6,788.8300	6.7888	6,868.8500	6.8688	1.179	0	0	0
2019/07/17	R209	01/08/2019	10.46	Put	Bond Future	0.4200	0.0004	0.1600	0.0002	(61.905)	0	0	7,541
2019/07/17	R209	07/11/2019	9.33	Call	Bond Future	1,683.9900	1.6840	1,668.4300	1.6684	(0.924)	0	0	8,000
2019/07/17	R209	07/11/2019	9.77	Put	Bond Future	1,185.2300	1.1852	1,110.3500	1.1103	(6.318)	0	0	8,000
2019/07/17	R209	07/11/2019	9.82	Call	Bond Future	3,576.5100	3.5765	3,586.7400	3.5867	0.286	0	0	0
2019/07/17	R209	07/11/2019			Bond Future	9.4364	74.4097	9.4241	74.4916	(0.131)	0.0000	0.0000	4,530
2019/07/17	R209	07/11/2019	8.92	Put	Bond Future	4,189.3400	4.1893	4,086.7300	4.0867	(2.449)	0	0	0
2019/07/17	R209	07/11/2019	8.92	Call	Bond Future	644.2000	0.6442	623.4300	0.6234	(3.224)	0	0	8,000
2019/07/17	R209	07/11/2019	9.80	Call	Bond Future	3,486.1000	3.4861	3,495.1400	3.4951	0.259	0	0	0
2019/07/17	R209	07/11/2019	9.80	Put	Bond Future	1,128.7900	1.1288	1,055.9900	1.0560	(6.449)	0	0	0
2019/07/17	R209	07/11/2019	9.33	Put	Bond Future	2,394.9300	2.3949	2,297.5300	2.2975	(4.067)	0	0	0
2019/07/17	R209	07/11/2019	9.77	Call	Bond Future	3,352.2200	3.3522	3,359.1800	3.3592	0.208	0	0	0
2019/07/17	R209	07/11/2019	9.82	Put	Bond Future	1,092.7400	1.0927	1,021.1300	1.0211	(6.553)	0	0	0
2019/07/17	R209	07/11/2019	9.81	Call	Bond Future	3,531.2100	3.5312	3,540.8500	3.5408	0.273	0	0	0
2019/07/17	R209	07/11/2019	9.81	Put	Bond Future	1,110.6300	1.1106	1,038.4300	1.0384	(6.501)	0	0	0
2019/07/17	R209	06/02/2020	9.52	Put	Bond Future	2,729.2000	2.7292	2,611.3800	2.6114	(4.317)	0	0	0
2019/07/17	R209	06/02/2020			Bond Future	9.4900	75.7824	9.4773	75.8658	(0.134)	0.0000	0.0000	0
2019/07/17	R209	06/02/2020	9.51	Call	Bond Future	2,891.0600	2.8911	2,856.2500	2.8563	(1.204)	0	0	0
2019/07/17	R209	06/02/2020	9.51	Put	Bond Future	2,759.6000	2.7596	2,641.4200	2.6414	(4.283)	0	0	0
2019/07/17	R209	06/02/2020	9.52	Call	Bond Future	2,926.0900	2.9261	2,891.6400	2.8916	(1.177)	0	0	0
2019/07/17	R209	06/02/2020	9.50	Call	Bond Future	2,856.2200	2.8562	2,820.8300	2.8208	(1.239)	0	0	0
2019/07/17	R209	06/02/2020	9.50	Put	Bond Future	2,790.2800	2.7903	2,671.5200	2.6715	(4.256)	0	0	0
2019/07/17	R209	07/05/2020	9.47	Call	Bond Future	0.0000	0.0000	3,404.6300	3.4046	100.000	0	0	0
2019/07/17	R209	07/05/2020			Bond Future	9.5392	74.0701	9.5262	74.1548	(0.137)	0.0000	0.0000	0
2019/07/17	R209	07/05/2020	9.45	Call	Bond Future	0.0000	0.0000	3,338.5600	3.3386	100.000	0	0	0
2019/07/17	R209	07/05/2020	9.45	Put	Bond Future	583.0300	0.5830	3,836.8100	3.8368	558.081	0	0	0
2019/07/17	R209	07/05/2020	9.47	Put	Bond Future	451.7900	0.4518	3,771.6400	3.7716	734.821	0	0	0
2019/07/17	R209	07/05/2020	9.46	Call	Bond Future	0.0000	0.0000	3,371.6500	3.3717	100.000	0	0	0
2019/07/17	R209	07/05/2020	9.46	Put	Bond Future	517.3700	0.5174	3,804.2400	3.8042	635.304	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
2019/07/17	R210	01/08/2019			Bond Future	191.1806	191.1806	191.2328	191.2328	0.027	0.0000	0.0000	2,132
2019/07/17	R210	07/11/2019			Bond Future	192.3499	192.3499	192.4032	192.4032	0.028	0.0000	0.0000	0
2019/07/17	R210	06/02/2020			Bond Future	195.9441	195.9441	195.9982	195.9982	0.028	0.0000	0.0000	0
2019/07/17	R210	07/05/2020			Bond Future	197.0606	197.0606	197.1156	197.1156	0.028	0.0000	0.0000	0
2019/07/17	R212	01/08/2019			Bond Future	160.4641	160.4641	160.5016	160.5016	0.023	0.0000	0.0000	6,164
2019/07/17	R212	07/11/2019			Bond Future	163.6332	163.6332	163.6715	163.6715	0.023	0.0000	0.0000	1,526
2019/07/17	R212	06/02/2020			Bond Future	164.4447	164.4447	164.4837	164.4837	0.024	0.0000	0.0000	0
2019/07/17	R212	07/05/2020			Bond Future	167.6066	167.6066	167.6460	167.6460	0.024	0.0000	0.0000	0
2019/07/17	R213	01/08/2019	9.99	Put	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	0
2019/07/17	R213	01/08/2019	9.98	Call	Bond Future	6,595.6800	6.5957	6,704.5600	6.7046	1.651	0	0	0
2019/07/17	R213	01/08/2019			Bond Future	8.9054	89.4287	8.8886	89.5377	(0.189)	0.0000	0.0000	17,741
2019/07/17	R213	01/08/2019	9.99	Call	Bond Future	6,653.8100	6.6538	6,762.7000	6.7627	1.637	0	0	0
2019/07/17	R213	01/08/2019	9.98	Put	Bond Future	0.1900	0.0002	0.0700	0.0001	(63.158)	0	0	0
2019/07/17	R213	01/08/2019	10.00	Call	Bond Future	6,711.8900	6.7119	6,820.7900	6.8208	1.622	0	0	0
2019/07/17	R213	01/08/2019	10.00	Put	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	0
2019/07/17	R213	07/11/2019	9.59	Put	Bond Future	632.6600	0.6327	578.2900	0.5783	(8.594)	0	0	0
2019/07/17	R213	07/11/2019	9.58	Call	Bond Future	4,447.1000	4.4471	4,503.2300	4.5032	1.262	0	0	0
2019/07/17	R213	07/11/2019			Bond Future	8.9637	87.6202	8.9463	87.7314	(0.195)	0.0000	0.0000	4,290
2019/07/17	R213	07/11/2019	9.59	Call	Bond Future	4,495.8600	4.4959	4,552.6100	4.5526	1.262	0	0	0
2019/07/17	R213	07/11/2019	9.58	Put	Bond Future	643.7600	0.6438	588.7700	0.5888	(8.542)	0	0	0
2019/07/17	R213	07/11/2019	9.60	Call	Bond Future	4,544.7400	4.5447	4,602.1100	4.6021	1.262	0	0	0
2019/07/17	R213	07/11/2019	9.60	Put	Bond Future	621.7500	0.6217	568.0000	0.5680	(8.645)	0	0	0
2019/07/17	R213	06/02/2020	9.27	Call	Bond Future	3,492.3000	3.4923	3,483.7200	3.4837	(0.246)	0	0	0
2019/07/17	R213	06/02/2020	9.26	Put	Bond Future	1,953.5000	1.9535	1,831.1800	1.8312	(6.262)	0	0	0
2019/07/17	R213	06/02/2020			Bond Future	9.0174	89.2366	8.9993	89.3498	(0.201)	0.0000	0.0000	0
2019/07/17	R213	06/02/2020	9.28	Call	Bond Future	3,531.5600	3.5316	3,523.5700	3.5236	(0.226)	0	0	0
2019/07/17	R213	06/02/2020	9.28	Put	Bond Future	1,910.0400	1.9100	1,788.9000	1.7889	(6.342)	0	0	0
2019/07/17	R213	06/02/2020	9.27	Put	Bond Future	1,931.7800	1.9318	1,810.0500	1.8100	(6.301)	0	0	0
2019/07/17	R213	06/02/2020	9.26	Call	Bond Future	3,452.9600	3.4530	3,443.7900	3.4438	(0.266)	0	0	0
2019/07/17	R213	07/05/2020	9.01	Put	Bond Future	306.7900	0.3068	3,335.0200	3.3350	987.069	0	0	0
2019/07/17	R213	07/05/2020	9.00	Call	Bond Future	0.0000	0.0000	3,110.4500	3.1105	100.000	0	0	0
2019/07/17	R213	07/05/2020			Bond Future	9.0597	87.3783	9.0410	87.4934	(0.206)	0.0000	0.0000	0
2019/07/17	R213	07/05/2020	9.01	Call	Bond Future	0.0000	0.0000	3,143.3400	3.1433	100.000	0	0	0
2019/07/17	R213	07/05/2020	9.00	Put	Bond Future	368.6800	0.3687	3,364.0200	3.3640	812.450	0	0	0
2019/07/17	R213	07/05/2020	9.02	Call	Bond Future	0.0000	0.0000	3,176.3900	3.1764	100.000	0	0	0
2019/07/17	R213	07/05/2020	9.02	Put	Bond Future	244.9600	0.2450	3,306.2400	3.3062	1249.706	0	0	0
2019/07/17	R214	01/08/2019	10.34	Put	Bond Future	16.3600	0.0164	9.4400	0.0094	(42.298)	0	0	0
2019/07/17	R214	01/08/2019			Bond Future	9.6669	74.3156	9.6498	74.4339	(0.176)	0.0000	0.0000	16,454
2019/07/17	R214	01/08/2019	10.33	Call	Bond Future	4,387.3700	4.3874	4,498.4000	4.4984	2.531	0	0	0
2019/07/17	R214	01/08/2019	10.33	Put	Bond Future	17.5200	0.0175	10.1900	0.0102	(41.838)	0	0	0
2019/07/17	R214	01/08/2019	10.34	Call	Bond Future	4,448.8100	4.4488	4,560.2500	4.5602	2.505	0	0	0
2019/07/17	R214	01/08/2019	10.32	Call	Bond Future	4,325.9200	4.3259	4,436.5200	4.4365	2.557	0	0	0
2019/07/17	R214	01/08/2019	10.32	Put	Bond Future	18.7600	0.0188	11.0000	0.0110	(41.365)	0	0	0
2019/07/17	R214	07/11/2019	10.02	Put	Bond Future	1,400.5800	1.4006	1,296.3800	1.2964	(7.440)	0	0	0

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2019/07/17	R214	07/11/2019			Bond Future	9.7326		72.4663	9.7150	72.5869	(0.181)	0.0000	0.0000	0
2019/07/17	R214	07/11/2019	10.01	Call	Bond Future	3,282.3300		3.2823	3,297.8200	3.2978	0.472	0	0	0
2019/07/17	R214	07/11/2019	10.01	Put	Bond Future	1,422.0600		1.4221	1,316.9300	1.3169	(7.393)	0	0	0
2019/07/17	R214	07/11/2019	10.02	Call	Bond Future	3,326.4700		3.3265	3,342.8900	3.3429	0.494	0	0	0
2019/07/17	R214	07/11/2019	10.00	Call	Bond Future	3,238.4000		3.2384	3,253.1100	3.2531	0.454	0	0	0
2019/07/17	R214	07/11/2019	10.00	Put	Bond Future	1,443.8400		1.4438	1,337.9300	1.3379	(7.335)	0	0	0
2019/07/17	R214	06/02/2020	9.73	Call	Bond Future	2,786.4600		2.7865	2,763.4700	2.7635	(0.825)	0	0	0
2019/07/17	R214	06/02/2020			Bond Future	9.7936		73.8031	9.7755	73.9260	(0.185)	0.0000	0.0000	0
2019/07/17	R214	06/02/2020	9.71	Call	Bond Future	2,718.4200		2.7184	2,694.5400	2.6945	(0.878)	0	0	0
2019/07/17	R214	06/02/2020	9.71	Put	Bond Future	3,288.4800		3.2885	3,141.7600	3.1418	(4.462)	0	0	0
2019/07/17	R214	06/02/2020	9.73	Put	Bond Future	3,219.5400		3.2195	3,073.7100	3.0737	(4.530)	0	0	0
2019/07/17	R214	06/02/2020	9.72	Call	Bond Future	2,752.2300		2.7522	2,728.7900	2.7288	(0.852)	0	0	0
2019/07/17	R214	06/02/2020	9.72	Put	Bond Future	3,253.7500		3.2538	3,107.4700	3.1075	(4.496)	0	0	0
2019/07/17	R214	07/05/2020	9.77	Put	Bond Future	508.5200		0.5085	4,026.0700	4.0261	691.723	0	0	0
2019/07/17	R214	07/05/2020			Bond Future	9.8453		71.9054	9.8267	72.0305	(0.189)	0.0000	0.0000	0
2019/07/17	R214	07/05/2020	9.76	Call	Bond Future	0.0000		0.0000	3,608.7900	3.6088	100.000	0	0	0
2019/07/17	R214	07/05/2020	9.76	Put	Bond Future	576.4500		0.5765	4,060.1600	4.0602	604.339	0	0	0
2019/07/17	R214	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	3,642.6300	3.6426	100.000	0	0	0
2019/07/17	R214	07/05/2020	9.75	Call	Bond Future	0.0000		0.0000	3,575.1000	3.5751	100.000	0	0	0
2019/07/17	R214	07/05/2020	9.75	Put	Bond Future	644.4800		0.6445	4,094.5000	4.0945	535.318	0	0	0
2019/07/17	R248	01/08/2019	10.35	Call	Bond Future	5,589.1500		5.5891	5,777.0100	5.7770	3.361	0	0	0
2019/07/17	R248	01/08/2019	10.34	Put	Bond Future	19.6700		0.0197	10.5200	0.0105	(46.518)	0	0	0
2019/07/17	R248	01/08/2019			Bond Future	9.6869		94.7448	9.6648	94.9413	(0.228)	0.0000	0.0000	97,484
2019/07/17	R248	01/08/2019	10.36	Call	Bond Future	5,667.2900		5.6673	5,855.6700	5.8557	3.324	0	0	0
2019/07/17	R248	01/08/2019	10.36	Put	Bond Future	17.0400		0.0170	8.9500	0.0090	(47.477)	0	0	0
2019/07/17	R248	01/08/2019	10.35	Put	Bond Future	18.3100		0.0183	9.7000	0.0097	(47.023)	0	0	0
2019/07/17	R248	01/08/2019	10.34	Call	Bond Future	5,510.9800		5.5110	5,698.3000	5.6983	3.399	0	0	0
2019/07/17	R248	07/11/2019	10.02	Call	Bond Future	4,049.9300		4.0499	4,095.2500	4.0952	1.119	0	0	0
2019/07/17	R248	07/11/2019	10.01	Put	Bond Future	1,786.7400		1.7867	1,630.2400	1.6302	(8.759)	0	0	0
2019/07/17	R248	07/11/2019			Bond Future	9.7528		92.1522	9.7300	92.3525	(0.234)	0.0000	0.0000	2,048
2019/07/17	R248	07/11/2019	10.03	Call	Bond Future	4,106.0800		4.1061	4,152.8600	4.1529	1.139	0	0	0
2019/07/17	R248	07/11/2019	10.03	Put	Bond Future	1,731.1000		1.7311	1,577.5100	1.5775	(8.872)	0	0	0
2019/07/17	R248	07/11/2019	10.02	Put	Bond Future	1,758.7200		1.7587	1,603.6700	1.6037	(8.816)	0	0	0
2019/07/17	R248	07/11/2019	10.01	Call	Bond Future	3,994.0300		3.9940	4,037.9000	4.0379	1.098	0	0	0
2019/07/17	R248	06/02/2020	9.71	Put	Bond Future	4,177.2100		4.1772	3,956.5800	3.9566	(5.282)	0	0	0
2019/07/17	R248	06/02/2020			Bond Future	9.8139		93.8522	9.7904	94.0562	(0.239)	0.0000	0.0000	0
2019/07/17	R248	06/02/2020	9.71	Call	Bond Future	3,268.8900		3.2689	3,252.2800	3.2523	(0.508)	0	0	0
2019/07/17	R248	06/02/2020	9.70	Put	Bond Future	4,223.0100		4.2230	4,001.6400	4.0016	(5.242)	0	0	0
2019/07/17	R248	06/02/2020	9.72	Call	Bond Future	3,311.6000		3.3116	3,295.7300	3.2957	(0.479)	0	0	0
2019/07/17	R248	06/02/2020	9.72	Put	Bond Future	4,131.8200		4.1318	3,911.9300	3.9119	(5.322)	0	0	0
2019/07/17	R248	06/02/2020	9.70	Call	Bond Future	3,226.4500		3.2264	3,209.1000	3.2091	(0.538)	0	0	0
2019/07/17	R248	07/05/2020	9.79	Call	Bond Future	0.0000		0.0000	4,542.6900	4.5427	100.000	0	0	0
2019/07/17	R248	07/05/2020	9.77	Put	Bond Future	827.9500		0.8280	5,076.7000	5.0767	513.165	0	0	0
2019/07/17	R248	07/05/2020			Bond Future	9.8657		91.1932	9.8416	91.4008	(0.245)	0.0000	0.0000	0
2019/07/17	R248	07/05/2020	9.79	Put	Bond Future	653.8800		0.6539	4,988.9400	4.9889	662.975	0	0	0
2019/07/17	R248	07/05/2020	9.77	Call	Bond Future	0.0000		0.0000	4,456.3800	4.4564	100.000	0	0	0
2019/07/17	R248	07/05/2020	9.78	Put	Bond Future	740.8500		0.7408	5,032.5000	5.0325	579.287	0	0	0

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2019/07/17	R248 07/05/2020	9.78	Call	Bond Future	0.0000	0.0000	4,499.2800	4.4993	100.000	0	0	0
Total											1007850	