



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/07/2019 TO 25/07/2019

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
2019/07/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	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
2019/07/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	2025	01/08/2019			Bond Future	136.6829	136.6829	136.6952	136.6952	0.009	0.0000	0.0000	597
2019/07/25	2025	07/11/2019			Bond Future	139.3401	139.3401	139.3528	139.3528	0.009	0.0000	0.0000	1,451
2019/07/25	2025	06/02/2020			Bond Future	140.4158	140.4158	140.4287	140.4287	0.009	0.0000	0.0000	0
2019/07/25	2025	07/05/2020			Bond Future	143.0751	143.0751	143.0881	143.0881	0.009	0.0000	0.0000	0
2019/07/25	2029	01/08/2019			Bond Future	103.2845	103.2845	103.0272	103.0272	(0.249)	0.0000	0.0000	454
2019/07/25	2029	07/11/2019			Bond Future	104.1984	104.1984	103.9360	103.9360	(0.252)	0.0000	0.0000	4,260
2019/07/25	2029	06/02/2020			Bond Future	106.1050	106.1050	105.8380	105.8380	(0.252)	0.0000	0.0000	0
2019/07/25	2029	07/05/2020			Bond Future	107.0017	107.0017	106.7295	106.7295	(0.254)	0.0000	0.0000	0
2019/07/25	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	2030	01/08/2019	8.67	Put	Bond Future	798.7800	0.7988	1,116.0200	1.1160	39.716	0	0	0
2019/07/25	2030	01/08/2019	9.15	Put	Bond Future	9.7200	0.0097	17.1100	0.0171	76.029	0	0	0
2019/07/25	2030	01/08/2019	9.68	Call	Bond Future	5,802.9400	5.8029	5,349.6100	5.3496	(7.812)	0	0	0
2019/07/25	2030	01/08/2019			Bond Future	8.7548	95.0173	8.8244	94.5639	0.794	0.0000	0.0000	7,346
2019/07/25	2030	01/08/2019	8.35	Put	Bond Future	2,700.1100	2.7001	3,150.7100	3.1507	16.688	0	0	0
2019/07/25	2030	01/08/2019	8.35	Call	Bond Future	3.1400	0.0031	0.4100	0.0004	(86.943)	0	0	2,025
2019/07/25	2030	01/08/2019	9.22	Put	Bond Future	3.9100	0.0039	6.8000	0.0068	73.913	0	0	0
2019/07/25	2030	01/08/2019	9.22	Call	Bond Future	2,982.5100	2.9825	2,532.0700	2.5321	(15.103)	0	0	5,400
2019/07/25	2030	01/08/2019	9.69	Call	Bond Future	5,863.0400	5.8630	5,409.7100	5.4097	(7.732)	0	0	0
2019/07/25	2030	01/08/2019	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,400
2019/07/25	2030	01/08/2019	9.91	Call	Bond Future	7,171.6900	7.1717	6,718.3600	6.7184	(6.321)	0	0	0
2019/07/25	2030	01/08/2019	9.92	Call	Bond Future	7,230.5600	7.2306	6,777.2300	6.7772	(6.270)	0	0	0
2019/07/25	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	2030	01/08/2019	8.67	Call	Bond Future	241.9300	0.2419	105.8400	0.1058	(56.252)	0	0	5,400
2019/07/25	2030	01/08/2019	9.15	Call	Bond Future	2,548.1200	2.5481	2,102.1800	2.1022	(17.501)	0	0	2,025
2019/07/25	2030	01/08/2019	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,771
2019/07/25	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	2030	01/08/2019	9.90	Call	Bond Future	7,112.7600	7.1128	6,659.4300	6.6594	(6.373)	0	0	0
2019/07/25	2030	01/08/2019	8.77	Put	Bond Future	425.7300	0.4257	641.4800	0.6415	50.678	0	0	0
2019/07/25	2030	01/08/2019	8.77	Call	Bond Future	524.9300	0.5249	287.3500	0.2873	(45.259)	0	0	0
2019/07/25	2030	01/08/2019	9.24	Call	Bond Future	3,106.8400	3.1068	2,655.6800	2.6557	(14.522)	0	0	0
2019/07/25	2030	01/08/2019	9.24	Put	Bond Future	2.9800	0.0030	5.1500	0.0052	72.819	0	0	0
2019/07/25	2030	01/08/2019	9.27	Put	Bond Future	1.9600	0.0020	3.3500	0.0034	70.918	0	0	0
2019/07/25	2030	01/08/2019	9.27	Call	Bond Future	3,293.2900	3.2933	2,841.3500	2.8413	(13.723)	0	0	0
2019/07/25	2030	01/08/2019	9.08	Call	Bond Future	2,118.1000	2.1181	1,681.9800	1.6820	(20.590)	0	0	0
2019/07/25	2030	01/08/2019	9.08	Put	Bond Future	22.7200	0.0227	39.9300	0.0399	75.748	0	0	6,570
2019/07/25	2030	07/11/2019	9.49	Put	Bond Future	507.2800	0.5073	591.6300	0.5916	16.628	0	0	0
2019/07/25	2030	07/11/2019	9.76	Put	Bond Future	301.2000	0.3012	354.0800	0.3541	17.556	0	0	5,500
2019/07/25	2030	07/11/2019			Bond Future	8.8126	96.8391	8.8849	96.3771	0.821	0.0000	0.0000	71,178
2019/07/25	2030	07/11/2019	9.10	Put	Bond Future	1,048.8400	1.0488	1,204.5000	1.2045	14.841	0	0	0
2019/07/25	2030	07/11/2019	9.10	Call	Bond Future	2,867.5700	2.8676	2,561.1900	2.5612	(10.684)	0	0	5,500
2019/07/25	2030	07/11/2019	9.48	Call	Bond Future	4,670.0200	4.6700	4,293.7500	4.2938	(8.057)	0	0	0
2019/07/25	2030	07/11/2019	9.48	Put	Bond Future	516.9600	0.5170	602.7300	0.6027	16.591	0	0	0

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2019/07/25	2030	07/11/2019	8.60	Put	Bond Future	2,502.9800		2.5030	2,789.5700	2.7896	11.450	0	0	0
2019/07/25	2030	07/11/2019	8.60	Call	Bond Future	1,127.3600		1.1274	951.9100	0.9519	(15.563)	0	0	5,500
2019/07/25	2030	07/11/2019	9.49	Call	Bond Future	4,720.7200		4.7207	4,343.0300	4.3430	(8.001)	0	0	0
2019/07/25	2030	07/11/2019	9.76	Call	Bond Future	6,124.6600		6.1247	5,715.5000	5.7155	(6.681)	0	0	0
2019/07/25	2030	07/11/2019	8.57	Put	Bond Future	2,623.1300		2.6231	2,917.8800	2.9179	11.237	0	0	0
2019/07/25	2030	07/11/2019	9.47	Call	Bond Future	4,619.4500		4.6194	4,244.6100	4.2446	(8.114)	0	0	0
2019/07/25	2030	07/11/2019	9.47	Put	Bond Future	526.8100		0.5268	614.0100	0.6140	16.552	0	0	0
2019/07/25	2030	07/11/2019	9.12	Put	Bond Future	1,011.0100		1.0110	1,162.1800	1.1622	14.952	0	0	0
2019/07/25	2030	07/11/2019	9.12	Call	Bond Future	2,954.5700		2.9546	2,643.7000	2.6437	(10.522)	0	0	0
2019/07/25	2030	07/11/2019	9.70	Call	Bond Future	5,808.8500		5.8088	5,405.7400	5.4057	(6.940)	0	0	0
2019/07/25	2030	07/11/2019	9.70	Put	Bond Future	339.8600		0.3399	398.7900	0.3988	17.339	0	0	0
2019/07/25	2030	07/11/2019	8.95	Call	Bond Future	2,253.5600		2.2536	1,983.4500	1.9834	(11.986)	0	0	0
2019/07/25	2030	07/11/2019	8.95	Put	Bond Future	1,378.2200		1.3782	1,570.1500	1.5701	13.926	0	0	5,000
2019/07/25	2030	07/11/2019	8.57	Call	Bond Future	1,051.2800		1.0513	883.9900	0.8840	(15.913)	0	0	0
2019/07/25	2030	06/02/2020	9.14	Call	Bond Future	3,485.3900		3.4854	3,195.0000	3.1950	(8.332)	0	0	0
2019/07/25	2030	06/02/2020	9.15	Put	Bond Future	1,765.7200		1.7657	1,944.0000	1.9440	10.097	0	0	0
2019/07/25	2030	06/02/2020			Bond Future	8.8665		94.5792	8.9416	94.1089	0.847	0.0000	0.0000	0
2019/07/25	2030	06/02/2020	9.14	Put	Bond Future	1,786.9500		1.7869	1,966.9200	1.9669	10.071	0	0	0
2019/07/25	2030	06/02/2020	9.15	Call	Bond Future	3,525.5000		3.5255	3,233.4200	3.2334	(8.285)	0	0	0
2019/07/25	2030	06/02/2020	9.16	Call	Bond Future	3,566.0500		3.5661	3,272.2800	3.2723	(8.238)	0	0	0
2019/07/25	2030	06/02/2020	9.16	Put	Bond Future	1,744.9900		1.7450	1,921.5800	1.9216	10.120	0	0	0
2019/07/25	2030	07/05/2020	8.78	Put	Bond Future	3,541.7400		3.5417	3,794.9100	3.7949	7.148	0	0	0
2019/07/25	2030	07/05/2020	8.79	Call	Bond Future	2,731.7900		2.7318	2,504.2000	2.5042	(8.331)	0	0	0
2019/07/25	2030	07/05/2020			Bond Future	8.9157		96.3492	8.9937	95.8700	0.875	0.0000	0.0000	0
2019/07/25	2030	07/05/2020	8.80	Call	Bond Future	2,762.9700		2.7630	2,533.8100	2.5338	(8.294)	0	0	0
2019/07/25	2030	07/05/2020	8.80	Put	Bond Future	3,479.6300		3.4796	3,729.6700	3.7297	7.186	0	0	0
2019/07/25	2030	07/05/2020	8.78	Call	Bond Future	2,700.4500		2.7005	2,474.4200	2.4744	(8.370)	0	0	0
2019/07/25	2030	07/05/2020	8.79	Put	Bond Future	3,510.7400		3.5107	3,762.3500	3.7624	7.167	0	0	0
2019/07/25	2032	01/08/2019	10.10	Call	Bond Future	6,773.8600		6.7739	6,035.0400	6.0350	(10.907)	0	0	0
2019/07/25	2032	01/08/2019	10.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	2032	01/08/2019			Bond Future	9.0955		96.5873	9.2001	95.8485	1.150	0.0000	0.0000	24,262
2019/07/25	2032	01/08/2019	10.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	2032	01/08/2019	10.11	Call	Bond Future	6,837.8100		6.8378	6,098.9900	6.0990	(10.805)	0	0	0
2019/07/25	2032	01/08/2019	10.09	Call	Bond Future	6,709.8400		6.7098	5,971.0200	5.9710	(11.011)	0	0	0
2019/07/25	2032	01/08/2019	10.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	2032	07/11/2019	9.71	Call	Bond Future	4,516.5000		4.5165	3,950.4900	3.9505	(12.532)	0	0	0
2019/07/25	2032	07/11/2019	9.70	Put	Bond Future	814.3800		0.8144	1,003.9800	1.0040	23.282	0	0	0
2019/07/25	2032	07/11/2019			Bond Future	9.1623		94.2795	9.2708	93.5266	1.184	0.0000	0.0000	47,314
2019/07/25	2032	07/11/2019	9.72	Call	Bond Future	4,568.7500		4.5688	4,000.0400	4.0000	(12.448)	0	0	0
2019/07/25	2032	07/11/2019	9.72	Put	Bond Future	786.7900		0.7868	970.9600	0.9710	23.408	0	0	0
2019/07/25	2032	07/11/2019	9.71	Put	Bond Future	800.4700		0.8005	987.3400	0.9873	23.345	0	0	0
2019/07/25	2032	07/11/2019	9.70	Call	Bond Future	4,464.4200		4.4644	3,901.1400	3.9011	(12.617)	0	0	0
2019/07/25	2032	06/02/2020	9.40	Put	Bond Future	2,211.1400		2.2111	2,540.4200	2.5404	14.892	0	0	0
2019/07/25	2032	06/02/2020			Bond Future	9.2234		95.9820	9.3358	95.2156	1.218	0.0000	0.0000	0
2019/07/25	2032	06/02/2020	9.39	Call	Bond Future	3,371.7300		3.3717	2,937.4500	2.9375	(12.880)	0	0	0
2019/07/25	2032	06/02/2020	9.39	Put	Bond Future	2,238.3000		2.2383	2,570.5100	2.5705	14.842	0	0	0
2019/07/25	2032	06/02/2020	9.40	Call	Bond Future	3,412.0100		3.4120	2,974.8000	2.9748	(12.814)	0	0	0

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2019/07/25	2032	06/02/2020	9.38	Call	Bond Future	3,331.9300	3.3319	2,900.6000	2.9006	(12.945)	0	0	0
2019/07/25	2032	06/02/2020	9.38	Put	Bond Future	2,266.0100	2.2660	2,601.1700	2.6012	14.791	0	0	0
2019/07/25	2032	07/05/2020	9.19	Call	Bond Future	3,298.2600	3.2983	2,921.0900	2.9211	(11.435)	0	0	0
2019/07/25	2032	07/05/2020			Bond Future	9.2785	93.6175	9.3948	92.8367	1.254	0.0000	0.0000	0
2019/07/25	2032	07/05/2020	9.17	Call	Bond Future	3,231.4000	3.2314	2,859.0200	2.8590	(11.524)	0	0	0
2019/07/25	2032	07/05/2020	9.17	Put	Bond Future	3,967.9900	3.9680	4,376.4800	4.3765	10.295	0	0	0
2019/07/25	2032	07/05/2020	9.19	Put	Bond Future	3,898.4700	3.8985	4,302.1700	4.3022	10.355	0	0	0
2019/07/25	2032	07/05/2020	9.18	Call	Bond Future	3,264.7400	3.2647	2,889.9700	2.8900	(11.479)	0	0	0
2019/07/25	2032	07/05/2020	9.18	Put	Bond Future	3,933.1000	3.9331	4,339.2000	4.3392	10.325	0	0	0
2019/07/25	2033	01/08/2019			Bond Future	104.4477	104.4477	104.2161	104.2161	(0.222)	0.0000	0.0000	320
2019/07/25	2033	07/11/2019			Bond Future	105.3086	105.3086	105.0726	105.0726	(0.224)	0.0000	0.0000	5,820
2019/07/25	2033	06/02/2020			Bond Future	107.2356	107.2356	106.9953	106.9953	(0.224)	0.0000	0.0000	0
2019/07/25	2033	07/05/2020			Bond Future	108.0705	108.0705	107.8256	107.8256	(0.227)	0.0000	0.0000	0
2019/07/25	2037	01/08/2019	10.31	Call	Bond Future	6,153.9900	6.1540	5,332.3700	5.3324	(13.351)	0	0	0
2019/07/25	2037	01/08/2019			Bond Future	9.4906	91.7609	9.5951	90.9392	1.101	0.0000	0.0000	43,753
2019/07/25	2037	01/08/2019	10.29	Call	Bond Future	6,011.4100	6.0114	5,189.8300	5.1898	(13.667)	0	0	0
2019/07/25	2037	01/08/2019	10.29	Put	Bond Future	0.0900	0.0001	0.2200	0.0002	144.444	0	0	0
2019/07/25	2037	01/08/2019	10.31	Put	Bond Future	0.0700	0.0001	0.1600	0.0002	128.571	0	0	0
2019/07/25	2037	01/08/2019	10.30	Call	Bond Future	6,082.7400	6.0827	5,261.1400	5.2611	(13.507)	0	0	0
2019/07/25	2037	01/08/2019	10.30	Put	Bond Future	0.0800	0.0001	0.1900	0.0002	137.500	0	0	0
2019/07/25	2037	07/11/2019	9.97	Call	Bond Future	4,265.5800	4.2656	3,680.2200	3.6802	(13.723)	0	0	0
2019/07/25	2037	07/11/2019			Bond Future	9.5588	93.5203	9.6668	92.6829	1.130	0.0000	0.0000	62,273
2019/07/25	2037	07/11/2019	9.95	Call	Bond Future	4,157.0300	4.1570	3,578.7200	3.5787	(13.912)	0	0	0
2019/07/25	2037	07/11/2019	9.95	Put	Bond Future	1,178.8300	1.1788	1,437.9000	1.4379	21.977	0	0	0
2019/07/25	2037	07/11/2019	9.97	Put	Bond Future	1,139.0900	1.1391	1,391.1100	1.3911	22.125	0	0	0
2019/07/25	2037	07/11/2019	9.96	Call	Bond Future	4,211.1100	4.2111	3,629.2500	3.6293	(13.817)	0	0	0
2019/07/25	2037	07/11/2019	9.96	Put	Bond Future	1,158.7200	1.1587	1,414.2400	1.4142	22.052	0	0	0
2019/07/25	2037	06/02/2020	9.67	Call	Bond Future	3,382.7400	3.3827	2,936.1500	2.9362	(13.202)	0	0	0
2019/07/25	2037	06/02/2020	9.66	Put	Bond Future	3,056.3300	3.0563	3,465.5500	3.4656	13.389	0	0	0
2019/07/25	2037	06/02/2020			Bond Future	9.6229	90.9499	9.7344	90.0974	1.159	0.0000	0.0000	0
2019/07/25	2037	06/02/2020	9.68	Call	Bond Future	3,424.6100	3.4246	2,974.7500	2.9748	(13.136)	0	0	0
2019/07/25	2037	06/02/2020	9.68	Put	Bond Future	2,986.7400	2.9867	3,389.4200	3.3894	13.482	0	0	0
2019/07/25	2037	06/02/2020	9.67	Put	Bond Future	3,021.3600	3.0214	3,427.3100	3.4273	13.436	0	0	0
2019/07/25	2037	06/02/2020	9.66	Call	Bond Future	3,341.1200	3.3411	2,897.8000	2.8978	(13.269)	0	0	0
2019/07/25	2037	07/05/2020	9.60	Put	Bond Future	4,440.7200	4.4407	4,884.7000	4.8847	9.998	0	0	0
2019/07/25	2037	07/05/2020	9.59	Call	Bond Future	3,766.5200	3.7665	3,344.6600	3.3447	(11.200)	0	0	0
2019/07/25	2037	07/05/2020			Bond Future	9.6832	92.6520	9.7983	91.7835	1.188	0.0000	0.0000	0
2019/07/25	2037	07/05/2020	9.60	Call	Bond Future	3,804.5500	3.8045	3,380.0600	3.3801	(11.157)	0	0	0
2019/07/25	2037	07/05/2020	9.59	Put	Bond Future	4,479.5700	4.4796	4,926.1800	4.9262	9.970	0	0	0
2019/07/25	2037	07/05/2020	9.61	Call	Bond Future	3,842.4300	3.8424	3,415.3300	3.4153	(11.115)	0	0	0
2019/07/25	2037	07/05/2020	9.61	Put	Bond Future	4,401.8100	4.4018	4,843.1800	4.8432	10.027	0	0	0
2019/07/25	2038	01/08/2019			Bond Future	121.9337	121.9337	121.9458	121.9458	0.010	0.0000	0.0000	3,406
2019/07/25	2038	07/11/2019			Bond Future	124.3043	124.3043	124.3167	124.3167	0.010	0.0000	0.0000	21,624
2019/07/25	2038	06/02/2020			Bond Future	124.9205	124.9205	124.9332	124.9332	0.010	0.0000	0.0000	0
2019/07/25	2038	07/05/2020			Bond Future	127.2863	127.2863	127.2992	127.2992	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
2019/07/25	2040	01/08/2019	10.37	Put	Bond Future	0.2700	0.0003	0.5600	0.0006	107.407	0	0	0
2019/07/25	2040	01/08/2019	10.36	Call	Bond Future	5,959.3600	5.9594	5,163.1800	5.1632	(13.360)	0	0	0
2019/07/25	2040	01/08/2019			Bond Future	9.6207	94.6330	9.7152	93.8365	0.982	0.0000	0.0000	21,345
2019/07/25	2040	01/08/2019	10.37	Call	Bond Future	6,035.7700	6.0358	5,239.5400	5.2395	(13.192)	0	0	0
2019/07/25	2040	01/08/2019	10.36	Put	Bond Future	0.3100	0.0003	0.6500	0.0007	109.677	0	0	0
2019/07/25	2040	01/08/2019	10.38	Call	Bond Future	6,112.0600	6.1121	5,315.7900	5.3158	(13.028)	0	0	0
2019/07/25	2040	01/08/2019	10.38	Put	Bond Future	0.2300	0.0002	0.4800	0.0005	108.696	0	0	0
2019/07/25	2040	07/11/2019	9.80	Put	Bond Future	1,998.0600	1.9981	2,355.3400	2.3553	17.881	0	0	0
2019/07/25	2040	07/11/2019	9.30	Put	Bond Future	4,352.5700	4.3526	4,940.6300	4.9406	13.511	0	0	0
2019/07/25	2040	07/11/2019	10.04	Put	Bond Future	1,310.3400	1.3103	1,570.8400	1.5708	19.880	0	0	0
2019/07/25	2040	07/11/2019	10.03	Call	Bond Future	4,113.8100	4.1138	3,566.0900	3.5661	(13.314)	0	0	0
2019/07/25	2040	07/11/2019			Bond Future	9.6900	96.4475	9.7876	95.6356	1.007	0.0000	0.0000	40,301
2019/07/25	2040	07/11/2019	9.80	Call	Bond Future	2,912.0100	2.9120	2,457.4400	2.4574	(15.610)	0	0	1,260
2019/07/25	2040	07/11/2019	9.30	Call	Bond Future	994.1100	0.9941	770.3200	0.7703	(22.512)	0	0	1,260
2019/07/25	2040	07/11/2019	10.04	Call	Bond Future	4,170.5800	4.1706	3,619.2300	3.6192	(13.220)	0	0	0
2019/07/25	2040	07/11/2019	10.03	Put	Bond Future	1,333.3700	1.3334	1,597.5000	1.5975	19.809	0	0	0
2019/07/25	2040	07/11/2019	10.05	Call	Bond Future	4,227.7900	4.2278	3,672.8300	3.6728	(13.126)	0	0	0
2019/07/25	2040	07/11/2019	10.05	Put	Bond Future	1,287.8700	1.2879	1,544.7600	1.5448	19.947	0	0	0
2019/07/25	2040	06/02/2020	9.76	Call	Bond Future	3,403.9400	3.4039	2,981.8300	2.9818	(12.401)	0	0	0
2019/07/25	2040	06/02/2020			Bond Future	9.7553	93.6794	9.8559	92.8530	1.032	0.0000	0.0000	0
2019/07/25	2040	06/02/2020	9.74	Call	Bond Future	3,317.4100	3.3174	2,901.8200	2.9018	(12.528)	0	0	0
2019/07/25	2040	06/02/2020	9.74	Put	Bond Future	3,443.6900	3.4437	3,854.5300	3.8545	11.930	0	0	0
2019/07/25	2040	06/02/2020	9.76	Put	Bond Future	3,364.7800	3.3648	3,769.1000	3.7691	12.016	0	0	0
2019/07/25	2040	06/02/2020	9.75	Call	Bond Future	3,360.5500	3.3606	2,941.6900	2.9417	(12.464)	0	0	0
2019/07/25	2040	06/02/2020	9.75	Put	Bond Future	3,404.0500	3.4040	3,811.6200	3.8116	11.973	0	0	0
2019/07/25	2040	07/05/2020	9.75	Put	Bond Future	4,760.2000	4.7602	5,182.8000	5.1828	8.878	0	0	0
2019/07/25	2040	07/05/2020	9.74	Call	Bond Future	4,171.6300	4.1716	3,754.7300	3.7547	(9.994)	0	0	0
2019/07/25	2040	07/05/2020			Bond Future	9.8167	95.4326	9.9206	94.5906	1.058	0.0000	0.0000	0
2019/07/25	2040	07/05/2020	9.75	Call	Bond Future	4,212.6100	4.2126	3,793.2100	3.7932	(9.956)	0	0	0
2019/07/25	2040	07/05/2020	9.74	Put	Bond Future	4,801.7000	4.8017	5,226.8000	5.2268	8.853	0	0	0
2019/07/25	2040	07/05/2020	9.73	Call	Bond Future	4,130.8400	4.1308	3,716.4500	3.7164	(10.032)	0	0	0
2019/07/25	2040	07/05/2020	9.73	Put	Bond Future	4,843.5100	4.8435	5,271.1200	5.2711	8.829	0	0	0
2019/07/25	2044	01/08/2019	10.40	Put	Bond Future	0.3400	0.0003	0.7500	0.0008	120.588	0	0	0
2019/07/25	2044	01/08/2019	9.86	Put	Bond Future	177.0100	0.1770	347.7300	0.3477	96.447	0	0	0
2019/07/25	2044	01/08/2019	10.53	Call	Bond Future	6,828.0300	6.8280	6,018.7800	6.0188	(11.852)	0	0	0
2019/07/25	2044	01/08/2019	9.39	Call	Bond Future	34.2500	0.0342	5.4700	0.0055	(84.029)	0	0	228
2019/07/25	2044	01/08/2019			Bond Future	9.6856	91.4333	9.7800	90.6240	0.975	0.0000	0.0000	23,935
2019/07/25	2044	01/08/2019	10.39	Call	Bond Future	5,757.0500	5.7571	4,948.2100	4.9482	(14.050)	0	0	0
2019/07/25	2044	01/08/2019	10.39	Put	Bond Future	0.3900	0.0004	0.8600	0.0009	120.513	0	0	0
2019/07/25	2044	01/08/2019	10.40	Call	Bond Future	5,834.2800	5.8343	5,025.3800	5.0254	(13.865)	0	0	0
2019/07/25	2044	01/08/2019	9.86	Call	Bond Future	1,661.8500	1.6619	1,023.2600	1.0233	(38.426)	0	0	100
2019/07/25	2044	01/08/2019	10.53	Put	Bond Future	0.0500	0.0001	0.1100	0.0001	120.000	0	0	100
2019/07/25	2044	01/08/2019	9.39	Put	Bond Future	2,645.4700	2.6455	3,426.0000	3.4260	29.504	0	0	0
2019/07/25	2044	01/08/2019	9.74	Put	Bond Future	458.5000	0.4585	806.3000	0.8063	75.856	0	0	0
2019/07/25	2044	01/08/2019	10.38	Call	Bond Future	5,679.6900	5.6797	4,870.9300	4.8709	(14.240)	0	0	0
2019/07/25	2044	01/08/2019	10.38	Put	Bond Future	0.4400	0.0004	0.9900	0.0010	125.000	0	0	0

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2019/07/25	2044	01/08/2019	9.36	Put	Bond Future	2,905.0600	2.9051	3,695.4900	3.6955	27.209	0	0	0
2019/07/25	2044	01/08/2019	9.36	Call	Bond Future	21.9000	0.0219	3.0200	0.0030	(86.210)	0	0	100
2019/07/25	2044	01/08/2019	9.74	Call	Bond Future	926.2100	0.9262	464.7000	0.4647	(49.828)	0	0	228
2019/07/25	2044	01/08/2019	10.27	Call	Bond Future	4,821.8300	4.8218	4,015.0200	4.0150	(16.732)	0	0	0
2019/07/25	2044	01/08/2019	10.27	Put	Bond Future	1.9400	0.0019	4.4400	0.0044	128.866	0	0	228
2019/07/25	2044	07/11/2019	9.74	Put	Bond Future	2,530.6700	2.5307	2,948.4900	2.9485	16.510	0	0	0
2019/07/25	2044	07/11/2019	10.52	Call	Bond Future	6,836.5200	6.8365	6,157.6500	6.1576	(9.930)	0	0	0
2019/07/25	2044	07/11/2019	10.07	Put	Bond Future	1,449.2800	1.4493	1,727.3000	1.7273	19.183	0	0	0
2019/07/25	2044	07/11/2019			Bond Future	9.7532	93.1864	9.8507	92.3616	1.000	0.0000	0.0000	36,213
2019/07/25	2044	07/11/2019	10.52	Put	Bond Future	675.1200	0.6751	821.0300	0.8210	21.612	0	0	328
2019/07/25	2044	07/11/2019	10.06	Call	Bond Future	4,026.9800	4.0270	3,483.9700	3.4840	(13.484)	0	0	0
2019/07/25	2044	07/11/2019	10.06	Put	Bond Future	1,473.9500	1.4740	1,755.7200	1.7557	19.117	0	0	0
2019/07/25	2044	07/11/2019	9.19	Call	Bond Future	616.1100	0.6161	459.9900	0.4600	(25.340)	0	0	328
2019/07/25	2044	07/11/2019	9.74	Call	Bond Future	2,418.2500	2.4182	2,011.2900	2.0113	(16.829)	0	0	328
2019/07/25	2044	07/11/2019	10.07	Call	Bond Future	4,083.5000	4.0835	3,536.7400	3.5367	(13.389)	0	0	0
2019/07/25	2044	07/11/2019	9.19	Put	Bond Future	5,633.9500	5.6339	6,302.6100	6.3026	11.868	0	0	0
2019/07/25	2044	07/11/2019	10.05	Call	Bond Future	3,970.9200	3.9709	3,431.7000	3.4317	(13.579)	0	0	0
2019/07/25	2044	07/11/2019	10.05	Put	Bond Future	1,499.2000	1.4992	1,784.7600	1.7848	19.047	0	0	0
2019/07/25	2044	06/02/2020	9.74	Call	Bond Future	3,155.7300	3.1557	2,752.4100	2.7524	(12.781)	0	0	328
2019/07/25	2044	06/02/2020	10.78	Put	Bond Future	1,172.0800	1.1721	1,342.2200	1.3422	14.516	0	0	328
2019/07/25	2044	06/02/2020	9.77	Put	Bond Future	3,678.0600	3.6781	4,104.4600	4.1045	11.593	0	0	0
2019/07/25	2044	06/02/2020			Bond Future	9.8167	90.4848	9.9173	89.6450	1.024	0.0000	0.0000	0
2019/07/25	2044	06/02/2020	9.09	Put	Bond Future	7,489.0700	7.4891	8,144.3000	8.1443	8.749	0	0	0
2019/07/25	2044	06/02/2020	9.09	Call	Bond Future	1,011.1100	1.0111	826.6400	0.8266	(18.244)	0	0	328
2019/07/25	2044	06/02/2020	9.74	Put	Bond Future	3,805.3400	3.8053	4,241.7200	4.2417	11.468	0	0	0
2019/07/25	2044	06/02/2020	9.77	Call	Bond Future	3,283.3900	3.2834	2,870.0900	2.8701	(12.588)	0	0	0
2019/07/25	2044	06/02/2020	10.78	Call	Bond Future	8,709.9000	8.7099	8,040.3400	8.0403	(7.687)	0	0	0
2019/07/25	2044	06/02/2020	9.78	Call	Bond Future	3,326.4700	3.3265	2,909.8600	2.9099	(12.524)	0	0	0
2019/07/25	2044	06/02/2020	9.76	Put	Bond Future	3,720.0800	3.7201	4,149.8000	4.1498	11.551	0	0	0
2019/07/25	2044	06/02/2020	9.78	Put	Bond Future	3,636.4200	3.6364	4,059.5100	4.0595	11.635	0	0	0
2019/07/25	2044	06/02/2020	9.76	Call	Bond Future	3,240.5600	3.2406	2,830.5800	2.8306	(12.652)	0	0	0
2019/07/25	2044	07/05/2020	9.81	Call	Bond Future	4,345.1500	4.3451	3,917.2000	3.9172	(9.849)	0	0	0
2019/07/25	2044	07/05/2020	9.79	Put	Bond Future	4,987.1800	4.9872	5,419.7300	5.4197	8.673	0	0	0
2019/07/25	2044	07/05/2020			Bond Future	9.8766	92.1782	9.9802	91.3227	1.049	0.0000	0.0000	0
2019/07/25	2044	07/05/2020	9.81	Put	Bond Future	4,902.2500	4.9023	5,329.7500	5.3298	8.720	0	0	0
2019/07/25	2044	07/05/2020	9.79	Call	Bond Future	4,261.6500	4.2617	3,838.7500	3.8388	(9.923)	0	0	0
2019/07/25	2044	07/05/2020	9.80	Put	Bond Future	4,944.5600	4.9446	5,374.5800	5.3746	8.697	0	0	0
2019/07/25	2044	07/05/2020	9.80	Call	Bond Future	4,303.3100	4.3033	3,877.8800	3.8779	(9.886)	0	0	0
2019/07/25	2046	01/08/2019			Bond Future	115.3333	115.3333	114.9218	114.9218	(0.357)	0.0000	0.0000	7,052
2019/07/25	2046	07/11/2019			Bond Future	115.8562	115.8562	115.4369	115.4369	(0.362)	0.0000	0.0000	15,994
2019/07/25	2046	06/02/2020			Bond Future	117.9761	117.9761	117.5492	117.5492	(0.362)	0.0000	0.0000	0
2019/07/25	2046	07/05/2020			Bond Future	118.4619	118.4619	118.0269	118.0269	(0.367)	0.0000	0.0000	0
2019/07/25	2050	01/08/2019			Bond Future	118.5633	118.5633	118.3334	118.3334	(0.194)	0.0000	0.0000	5,822
2019/07/25	2050	07/11/2019			Bond Future	120.8681	120.8681	120.6338	120.6338	(0.194)	0.0000	0.0000	12,746
2019/07/25	2050	06/02/2020			Bond Future	121.2442	121.2442	121.0057	121.0057	(0.197)	0.0000	0.0000	0
2019/07/25	2050	07/05/2020			Bond Future	123.5404	123.5404	123.2971	123.2971	(0.197)	0.0000	0.0000	0

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2019/07/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	AL37	01/08/2019			Index Future	656.0410	656.0410	654.3850	654.3850	(0.252)	0.0000	0.0000	0
2019/07/25	AL37	07/11/2019			Index Future	668.6200	668.6200	666.9320	666.9320	(0.252)	0.0000	0.0000	0
2019/07/25	AL37	06/02/2020			Index Future	680.6950	680.6950	678.9770	678.9770	(0.252)	0.0000	0.0000	0
2019/07/25	AL37	07/05/2020			Index Future	693.4280	693.4280	691.6780	691.6780	(0.252)	0.0000	0.0000	0
2019/07/25	AL7T	01/08/2019			Index Future	766.9760	766.9760	763.2050	763.2050	(0.492)	0.0000	0.0000	0
2019/07/25	AL7T	07/11/2019			Index Future	781.6810	781.6810	777.8390	777.8390	(0.492)	0.0000	0.0000	120
2019/07/25	AL7T	06/02/2020			Index Future	795.7980	795.7980	791.8870	791.8870	(0.491)	0.0000	0.0000	0
2019/07/25	AL7T	07/05/2020			Index Future	810.6850	810.6850	806.6990	806.6990	(0.492)	0.0000	0.0000	0
2019/07/25	ALBI	01/08/2019			Index Future	688.3020	688.3020	683.9010	683.9010	(0.639)	0.0000	0.0000	394
2019/07/25	ALBI	07/11/2019			Index Future	701.4990	701.4990	697.0140	697.0140	(0.639)	0.0000	0.0000	216
2019/07/25	ALBI	06/02/2020			Index Future	714.1680	714.1680	709.6020	709.6020	(0.639)	0.0000	0.0000	0
2019/07/25	ALBI	07/05/2020			Index Future	727.5270	727.5270	722.8750	722.8750	(0.639)	0.0000	0.0000	0
2019/07/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C070	01/08/2021			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
2019/07/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/25	ES33	01/08/2019			Bond Future	10.6195	80.3662	10.7236	79.7430	0.980	0.0000	0.0000	0
2019/07/25	ES33	07/11/2019			Bond Future	10.7371	78.1146	10.8452	77.4795	1.007	0.0000	0.0000	350
2019/07/25	ES33	06/02/2020			Bond Future	10.8499	79.5252	10.9620	78.8786	1.033	0.0000	0.0000	0
2019/07/25	ES33	07/05/2020			Bond Future	10.9557	77.2187	11.0718	76.5600	1.060	0.0000	0.0000	0
2019/07/25	ES42	01/08/2019			Bond Future	10.9895	81.7039	11.0836	81.0639	0.856	0.0000	0.0000	0
2019/07/25	ES42	07/11/2019			Bond Future	11.1076	79.0055	11.2053	78.3532	0.880	0.0000	0.0000	4,919
2019/07/25	ES42	06/02/2020			Bond Future	11.2165	80.4321	11.3176	79.7681	0.902	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
2019/07/25	ES42	07/05/2020			Bond Future	11.3234	77.6724	11.4282	76.9959	0.926	0.0000	0.0000	0
2019/07/25	GOVI	01/08/2019	638.68	Call	GOVI	430,150.0000	43.0150	384,660.0000	38.4660	(10.575)	0	0	0
2019/07/25	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	GOVI	01/08/2019			GOVI	681.6950	681.6950	677.1460	677.1460	(0.667)	0.0000	0.0000	61
2019/07/25	GOVI	01/08/2019	638.69	Call	GOVI	430,050.0000	43.0050	384,560.0000	38.4560	(10.578)	0	0	0
2019/07/25	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	GOVI	01/08/2019	638.67	Call	GOVI	430,250.0000	43.0250	384,760.0000	38.4760	(10.573)	0	0	0
2019/07/25	GOVI	07/11/2019	672.90	Call	GOVI	218,650.0000	21.8650	172,290.0000	17.2290	(21.203)	0	0	0
2019/07/25	GOVI	07/11/2019			GOVI	694.7650	694.7650	690.1290	690.1290	(0.667)	0.0000	0.0000	1,020
2019/07/25	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	GOVI	07/11/2019	672.91	Call	GOVI	218,550.0000	21.8550	172,190.0000	17.2190	(21.213)	0	0	0
2019/07/25	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	GOVI	07/11/2019	672.92	Call	GOVI	218,450.0000	21.8450	172,090.0000	17.2090	(21.222)	0	0	0
2019/07/25	GOVI	06/02/2020	703.14	Call	GOVI	41,720.0000	4.1720	0.0000	0.0000	(100.000)	0	0	0
2019/07/25	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	5,570.0000	0.5570	100.000	0	0	0
2019/07/25	GOVI	06/02/2020			GOVI	707.3120	707.3120	702.5930	702.5930	(0.667)	0.0000	0.0000	0
2019/07/25	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	5,470.0000	0.5470	100.000	0	0	0
2019/07/25	GOVI	06/02/2020	703.15	Call	GOVI	41,620.0000	4.1620	0.0000	0.0000	(100.000)	0	0	0
2019/07/25	GOVI	06/02/2020	703.13	Call	GOVI	41,820.0000	4.1820	0.0000	0.0000	(100.000)	0	0	0
2019/07/25	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	5,370.0000	0.5370	100.000	0	0	0
2019/07/25	GOVI	07/05/2020	719.98	Call	GOVI	5,640.0000	0.5640	0.0000	0.0000	(100.000)	0	0	0
2019/07/25	GOVI	07/05/2020			GOVI	720.5440	720.5440	715.7350	715.7350	(0.667)	0.0000	0.0000	0
2019/07/25	GOVI	07/05/2020	719.99	Call	GOVI	5,540.0000	0.5540	0.0000	0.0000	(100.000)	0	0	0
2019/07/25	GOVI	07/05/2020	720.00	Put	GOVI	0.0000	0.0000	42,650.0000	4.2650	100.000	0	0	0
2019/07/25	GOVI	07/05/2020	719.98	Put	GOVI	0.0000	0.0000	42,450.0000	4.2450	100.000	0	0	0
2019/07/25	GOVI	07/05/2020	719.99	Put	GOVI	0.0000	0.0000	42,550.0000	4.2550	100.000	0	0	0
2019/07/25	GOVI	07/05/2020	720.00	Call	GOVI	5,440.0000	0.5440	0.0000	0.0000	(100.000)	0	0	0
2019/07/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/25	IGOV	01/08/2019			Index Future	262.4140	262.4140	262.1530	262.1530	(0.099)	0.0000	0.0000	119
2019/07/25	IGOV	07/11/2019			Index Future	267.5160	267.5160	267.2490	267.2490	(0.100)	0.0000	0.0000	934
2019/07/25	IGOV	06/02/2020			Index Future	272.4110	272.4110	272.1400	272.1400	(0.099)	0.0000	0.0000	0
2019/07/25	IGOV	07/05/2020			Index Future	277.5690	277.5690	277.2930	277.2930	(0.099)	0.0000	0.0000	0
2019/07/25	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/25	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/25	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.7000	102.7000	0.010	0.0000	0.0000	0
2019/07/25	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5700	98.5700	0.020	0.0000	0.0000	0
2019/07/25	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9900	101.9900	0.029	0.0000	0.0000	0
2019/07/25	IS02	21/09/2020			Interest Rate Swap	98.7800	98.7800	98.8200	98.8200	0.040	0.0000	0.0000	0
2019/07/25	IS05	17/12/2020			Interest Rate Swap	95.3900	95.3900	95.4400	95.4400	0.052	0.0000	0.0000	0
2019/07/25	IS05	16/03/2021			Interest Rate Swap	94.3800	94.3800	94.4400	94.4400	0.064	0.0000	0.0000	0

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2019/07/25	IS05	15/06/2021			Interest Rate Swap	93.3200	93.3200	93.4000	93.4000	0.086	0.0000	0.0000	0
2019/07/25	IS05	21/09/2021			Interest Rate Swap	93.2300	93.2300	93.3400	93.3400	0.118	0.0000	0.0000	0
2019/07/25	IS05	21/12/2021			Interest Rate Swap	95.2100	95.2100	95.3300	95.3300	0.126	0.0000	0.0000	51
2019/07/25	IS05	15/03/2022			Interest Rate Swap	95.1500	95.1500	95.2700	95.2700	0.126	0.0000	0.0000	0
2019/07/25	IS05	21/06/2022			Interest Rate Swap	96.1200	96.1200	96.2400	96.2400	0.125	0.0000	0.0000	0
2019/07/25	IS05	20/09/2022			Interest Rate Swap	99.8600	99.8600	100.0000	100.0000	0.140	0.0000	0.0000	0
2019/07/25	IS05	20/12/2022			Interest Rate Swap	100.9200	100.9200	101.0900	101.0900	0.168	0.0000	0.0000	0
2019/07/25	IS05	22/03/2023			Interest Rate Swap	94.0300	94.0300	94.2200	94.2200	0.202	0.0000	0.0000	0
2019/07/25	IS05	20/06/2023			Interest Rate Swap	99.9600	99.9600	100.1700	100.1700	0.210	0.0000	0.0000	0
2019/07/25	IS05	19/09/2023			Interest Rate Swap	95.2400	95.2400	95.4700	95.4700	0.241	0.0000	0.0000	0
2019/07/25	IS10	17/12/2025			Interest Rate Swap	90.7300	90.7300	91.0100	91.0100	0.309	0.0000	0.0000	0
2019/07/25	IS10	16/03/2026			Interest Rate Swap	87.5800	87.5800	87.8700	87.8700	0.331	0.0000	0.0000	0
2019/07/25	IS10	15/06/2026			Interest Rate Swap	86.2100	86.2100	86.5100	86.5100	0.348	0.0000	0.0000	0
2019/07/25	IS10	21/09/2026			Interest Rate Swap	88.3400	88.3400	88.6400	88.6400	0.340	0.0000	0.0000	0
2019/07/25	IS10	21/12/2026			Interest Rate Swap	92.1600	92.1600	92.4600	92.4600	0.326	0.0000	0.0000	0
2019/07/25	IS10	15/03/2027			Interest Rate Swap	90.6400	90.6400	90.9500	90.9500	0.342	0.0000	0.0000	0
2019/07/25	IS10	21/06/2027			Interest Rate Swap	92.7000	92.7000	93.0300	93.0300	0.356	0.0000	0.0000	0
2019/07/25	IS10	20/09/2027			Interest Rate Swap	98.2200	98.2200	98.5500	98.5500	0.336	0.0000	0.0000	0
2019/07/25	IS10	20/12/2027			Interest Rate Swap	98.5400	98.5400	98.8800	98.8800	0.345	0.0000	0.0000	0
2019/07/25	IS10	22/03/2028			Interest Rate Swap	91.8600	91.8600	92.2200	92.2200	0.392	0.0000	0.0000	0
2019/07/25	IS10	20/06/2028			Interest Rate Swap	99.1900	99.1900	99.5500	99.5500	0.363	0.0000	0.0000	0
2019/07/25	IS10	19/09/2028			Interest Rate Swap	92.5600	92.5600	92.9400	92.9400	0.411	0.0000	0.0000	0
2019/07/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/25	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/25	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/25	R023	01/08/2019	8.95	Call	Bond Future	5,240.1400	5.2401	5,020.1300	5.0201	(4.199)	0	0	0
2019/07/25	R023	01/08/2019			Bond Future	7.2201	104.9813	7.2905	104.7612	0.975	0.0000	0.0000	34,410
2019/07/25	R023	01/08/2019	8.93	Call	Bond Future	5,181.4800	5.1815	4,961.4700	4.9615	(4.246)	0	0	0
2019/07/25	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R023	01/08/2019	8.94	Call	Bond Future	5,210.8100	5.2108	4,990.8000	4.9908	(4.222)	0	0	0
2019/07/25	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R023	07/11/2019	7.98	Call	Bond Future	2,290.2500	2.2903	2,094.1500	2.0941	(8.562)	0	0	0
2019/07/25	R023	07/11/2019			Bond Future	7.2247	103.0638	7.3017	102.8396	1.065	0.0000	0.0000	51,686
2019/07/25	R023	07/11/2019	7.99	Call	Bond Future	2,316.5600	2.3166	2,119.9400	2.1199	(8.488)	0	0	0
2019/07/25	R023	07/11/2019	7.98	Put	Bond Future	115.4900	0.1155	143.5700	0.1436	24.314	0	0	0
2019/07/25	R023	07/11/2019	7.99	Put	Bond Future	113.4000	0.1134	140.9600	0.1410	24.303	0	0	0
2019/07/25	R023	07/11/2019	8.00	Call	Bond Future	2,342.9100	2.3429	2,145.7900	2.1458	(8.413)	0	0	0
2019/07/25	R023	07/11/2019	8.00	Put	Bond Future	111.3500	0.1113	138.4100	0.1384	24.302	0	0	0
2019/07/25	R023	06/02/2020	7.54	Call	Bond Future	1,361.7000	1.3617	1,214.0100	1.2140	(10.846)	0	0	0
2019/07/25	R023	06/02/2020			Bond Future	7.2225	104.9250	7.3067	104.6968	1.165	0.0000	0.0000	0
2019/07/25	R023	06/02/2020	7.52	Call	Bond Future	1,321.5700	1.3216	1,175.8400	1.1758	(11.027)	0	0	0

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2019/07/25	R023	06/02/2020	7.52	Put	Bond Future	517.6100	0.5176	600.0800	0.6001	15.933	0	0	0
2019/07/25	R023	06/02/2020	7.54	Put	Bond Future	503.9600	0.5040	584.4700	0.5845	15.975	0	0	0
2019/07/25	R023	06/02/2020	7.53	Call	Bond Future	1,341.7300	1.3417	1,195.0200	1.1950	(10.934)	0	0	0
2019/07/25	R023	06/02/2020	7.53	Put	Bond Future	510.8800	0.5109	592.3700	0.5924	15.951	0	0	0
2019/07/25	R023	07/05/2020	6.91	Put	Bond Future	1,307.1200	1.3071	1,452.4100	1.4524	11.115	0	0	0
2019/07/25	R023	07/05/2020			Bond Future	7.1808	102.9545	7.2732	102.7219	1.287	0.0000	0.0000	0
2019/07/25	R023	07/05/2020	6.90	Call	Bond Future	609.6900	0.6097	523.4800	0.5235	(14.140)	0	0	0
2019/07/25	R023	07/05/2020	6.90	Put	Bond Future	1,320.5100	1.3205	1,466.8600	1.4669	11.083	0	0	0
2019/07/25	R023	07/05/2020	6.91	Call	Bond Future	621.7300	0.6217	534.4600	0.5345	(14.037)	0	0	0
2019/07/25	R023	07/05/2020	6.89	Call	Bond Future	597.7700	0.5978	512.6300	0.5126	(14.243)	0	0	0
2019/07/25	R023	07/05/2020	6.89	Put	Bond Future	1,334.0100	1.3340	1,481.4300	1.4814	11.051	0	0	0
2019/07/25	R035	01/08/2019	10.23	Call	Bond Future	6,543.8800	6.5439	5,685.9800	5.6860	(13.110)	0	0	0
2019/07/25	R035	01/08/2019	10.22	Put	Bond Future	0.0300	0.0000	0.0900	0.0001	200.000	0	0	0
2019/07/25	R035	01/08/2019			Bond Future	9.3557	99.9223	9.4652	99.0644	1.171	0.0000	0.0000	73,166
2019/07/25	R035	01/08/2019	10.24	Call	Bond Future	6,614.8500	6.6149	5,756.9500	5.7570	(12.969)	0	0	0
2019/07/25	R035	01/08/2019	10.24	Put	Bond Future	0.0200	0.0000	0.0600	0.0001	200.000	0	0	0
2019/07/25	R035	01/08/2019	10.23	Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	0
2019/07/25	R035	01/08/2019	10.22	Call	Bond Future	6,472.8100	6.4728	5,614.9300	5.6149	(13.254)	0	0	0
2019/07/25	R035	07/11/2019	10.21	Put	Bond Future	611.8500	0.6119	767.7700	0.7678	25.483	0	0	3,500
2019/07/25	R035	07/11/2019	9.88	Call	Bond Future	4,491.0100	4.4910	3,867.8900	3.8679	(13.875)	0	0	0
2019/07/25	R035	07/11/2019	9.89	Call	Bond Future	4,546.7300	4.5467	3,920.1600	3.9202	(13.781)	0	0	0
2019/07/25	R035	07/11/2019	9.87	Put	Bond Future	1,090.2800	1.0903	1,345.0500	1.3450	23.367	0	0	0
2019/07/25	R035	07/11/2019			Bond Future	9.4274	97.3373	9.5409	96.4629	1.204	0.0000	0.0000	89,532
2019/07/25	R035	07/11/2019	8.92	Put	Bond Future	4,763.3800	4.7634	5,447.5000	5.4475	14.362	0	0	0
2019/07/25	R035	07/11/2019	8.92	Call	Bond Future	705.9800	0.7060	515.7100	0.5157	(26.951)	0	0	3,500
2019/07/25	R035	07/11/2019	9.52	Put	Bond Future	1,947.3400	1.9473	2,346.6400	2.3466	20.505	0	0	0
2019/07/25	R035	07/11/2019	9.52	Call	Bond Future	2,661.8600	2.6619	2,186.7700	2.1868	(17.848)	0	0	3,500
2019/07/25	R035	07/11/2019	9.89	Put	Bond Future	1,054.2500	1.0542	1,302.0700	1.3021	23.507	0	0	0
2019/07/25	R035	07/11/2019	9.87	Call	Bond Future	4,435.6800	4.4357	3,816.0600	3.8161	(13.969)	0	0	0
2019/07/25	R035	07/11/2019	10.21	Call	Bond Future	6,411.3600	6.4114	5,692.8900	5.6929	(11.206)	0	0	0
2019/07/25	R035	07/11/2019	9.88	Put	Bond Future	1,072.0300	1.0720	1,323.3000	1.3233	23.439	0	0	0
2019/07/25	R035	06/02/2020	9.60	Call	Bond Future	3,517.5600	3.5176	3,034.7800	3.0348	(13.725)	0	0	0
2019/07/25	R035	06/02/2020	9.61	Put	Bond Future	2,692.0400	2.6920	3,096.0000	3.0960	15.006	0	0	0
2019/07/25	R035	06/02/2020			Bond Future	9.4955	99.0951	9.6128	98.2049	1.236	0.0000	0.0000	0
2019/07/25	R035	06/02/2020	9.60	Put	Bond Future	2,724.2800	2.7243	3,131.6800	3.1317	14.954	0	0	0
2019/07/25	R035	06/02/2020	9.61	Call	Bond Future	3,560.7400	3.5607	3,074.5200	3.0745	(13.655)	0	0	0
2019/07/25	R035	06/02/2020	9.59	Call	Bond Future	3,474.6200	3.4746	2,995.2800	2.9953	(13.795)	0	0	0
2019/07/25	R035	06/02/2020	9.59	Put	Bond Future	2,756.8500	2.7569	3,167.6900	3.1677	14.903	0	0	0
2019/07/25	R035	07/05/2020	9.48	Put	Bond Future	4,345.0300	4.3450	4,807.8800	4.8079	10.652	0	0	0
2019/07/25	R035	07/05/2020	9.47	Call	Bond Future	3,762.6200	3.7626	3,321.3800	3.3214	(11.727)	0	0	0
2019/07/25	R035	07/05/2020			Bond Future	9.5519	96.4446	9.6731	95.5378	1.269	0.0000	0.0000	0
2019/07/25	R035	07/05/2020	9.48	Call	Bond Future	3,800.7400	3.8007	3,356.7500	3.3568	(11.682)	0	0	0
2019/07/25	R035	07/05/2020	9.47	Put	Bond Future	4,382.9500	4.3830	4,848.5500	4.8486	10.623	0	0	0
2019/07/25	R035	07/05/2020	9.49	Call	Bond Future	3,838.7000	3.8387	3,391.9700	3.3920	(11.638)	0	0	0
2019/07/25	R035	07/05/2020	9.49	Put	Bond Future	4,307.0400	4.3070	4,767.1500	4.7671	10.683	0	0	0
2019/07/25	R186	01/08/2019	9.54	Call	Bond Future	8,229.8900	8.2299	7,698.4200	7.6984	(6.458)	0	0	0

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2019/07/25	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/25	R186	01/08/2019	8.38	Call	Bond Future	1,759.7100	1.7597	1,256.9700	1.2570	(28.569)	0	0	0
2019/07/25	R186	01/08/2019	8.55	Put	Bond Future	1.7400	0.0017	4.6900	0.0047	169.540	0	0	0
2019/07/25	R186	01/08/2019	8.00	Put	Bond Future	689.6300	0.6896	1,089.3100	1.0893	57.956	0	0	0
2019/07/25	R186	01/08/2019			Bond Future	8.0837	114.5283	8.1736	113.9968	1.112	0.0000	0.0000	59,760
2019/07/25	R186	01/08/2019	9.52	Call	Bond Future	8,122.2100	8.1222	7,590.7400	7.5907	(6.543)	0	0	0
2019/07/25	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R186	01/08/2019	8.30	Put	Bond Future	51.4500	0.0514	118.1400	0.1181	129.621	0	0	0
2019/07/25	R186	01/08/2019	8.30	Call	Bond Future	1,325.1300	1.3251	860.3500	0.8603	(35.074)	0	0	6,000
2019/07/25	R186	01/08/2019	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R186	01/08/2019	9.05	Call	Bond Future	5,549.8900	5.5499	5,018.4200	5.0184	(9.576)	0	0	6,000
2019/07/25	R186	01/08/2019	7.75	Put	Bond Future	2,008.6400	2.0086	2,534.3600	2.5344	26.173	0	0	0
2019/07/25	R186	01/08/2019	7.75	Call	Bond Future	6.3600	0.0064	0.6100	0.0006	(90.409)	0	0	620
2019/07/25	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R186	01/08/2019	10.08	Call	Bond Future	11,083.7600	11.0838	10,552.2900	10.5523	(4.795)	0	0	0
2019/07/25	R186	01/08/2019	8.38	Put	Bond Future	19.5600	0.0196	48.2900	0.0483	146.881	0	0	0
2019/07/25	R186	01/08/2019	8.70	Put	Bond Future	0.1400	0.0001	0.3800	0.0004	171.429	0	0	3,100
2019/07/25	R186	01/08/2019	8.55	Call	Bond Future	2,724.8200	2.7248	2,196.3000	2.1963	(19.397)	0	0	0
2019/07/25	R186	01/08/2019	8.00	Call	Bond Future	191.5100	0.1915	59.7200	0.0597	(68.816)	0	0	620
2019/07/25	R186	01/08/2019	9.53	Call	Bond Future	8,176.0700	8.1761	7,644.6000	7.6446	(6.500)	0	0	0
2019/07/25	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R186	01/08/2019	8.70	Call	Bond Future	3,581.2400	3.5812	3,050.0100	3.0500	(14.834)	0	0	0
2019/07/25	R186	01/08/2019	9.22	Call	Bond Future	6,489.6400	6.4896	5,958.1700	5.9582	(8.190)	0	0	0
2019/07/25	R186	01/08/2019	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R186	07/11/2019	8.94	Call	Bond Future	4,814.7500	4.8148	4,347.0800	4.3471	(9.713)	0	0	0
2019/07/25	R186	07/11/2019	8.23	Call	Bond Future	1,780.3600	1.7804	1,481.2700	1.4813	(16.799)	0	0	5,000
2019/07/25	R186	07/11/2019	8.20	Call	Bond Future	1,681.7400	1.6817	1,392.6500	1.3926	(17.190)	0	0	0
2019/07/25	R186	07/11/2019			Bond Future	8.1290	116.7242	8.2236	116.1826	1.164	0.0000	0.0000	150,436
2019/07/25	R186	07/11/2019	8.94	Put	Bond Future	279.4800	0.2795	353.3900	0.3534	26.446	0	0	0
2019/07/25	R186	07/11/2019	8.73	Call	Bond Future	3,820.4700	3.8205	3,387.8000	3.3878	(11.325)	0	0	0
2019/07/25	R186	07/11/2019	8.73	Put	Bond Future	436.6400	0.4366	545.5500	0.5455	24.943	0	0	5,000
2019/07/25	R186	07/11/2019	8.95	Call	Bond Future	4,863.2900	4.8633	4,394.2400	4.3942	(9.645)	0	0	0
2019/07/25	R186	07/11/2019	8.96	Put	Bond Future	267.8200	0.2678	338.9900	0.3390	26.574	0	0	0
2019/07/25	R186	07/11/2019	8.23	Put	Bond Future	1,202.3200	1.2023	1,444.8100	1.4448	20.169	0	0	0
2019/07/25	R186	07/11/2019	8.20	Put	Bond Future	1,274.9800	1.2750	1,527.4700	1.5275	19.803	0	0	7,500
2019/07/25	R186	07/11/2019	8.95	Put	Bond Future	273.5900	0.2736	346.1200	0.3461	26.510	0	0	0
2019/07/25	R186	07/11/2019	8.96	Call	Bond Future	4,911.9300	4.9119	4,441.5200	4.4415	(9.577)	0	0	0
2019/07/25	R186	06/02/2020	8.57	Call	Bond Future	3,375.7500	3.3757	3,011.1100	3.0111	(10.802)	0	0	0
2019/07/25	R186	06/02/2020			Bond Future	8.1688	113.5279	8.2682	112.9766	1.217	0.0000	0.0000	0
2019/07/25	R186	06/02/2020	8.55	Call	Bond Future	3,298.4400	3.2984	2,937.8200	2.9378	(10.933)	0	0	0
2019/07/25	R186	06/02/2020	8.55	Put	Bond Future	1,202.7800	1.2028	1,393.4700	1.3935	15.854	0	0	0
2019/07/25	R186	06/02/2020	8.57	Put	Bond Future	1,171.5200	1.1715	1,358.1900	1.3582	15.934	0	0	0
2019/07/25	R186	06/02/2020	8.56	Call	Bond Future	3,337.0100	3.3370	2,974.3800	2.9744	(10.867)	0	0	0
2019/07/25	R186	06/02/2020	8.56	Put	Bond Future	1,187.0500	1.1870	1,375.7300	1.3757	15.895	0	0	0
2019/07/25	R186	07/05/2020	8.09	Put	Bond Future	2,782.4200	2.7824	3,084.2500	3.0843	10.848	0	0	0
2019/07/25	R186	07/05/2020			Bond Future	8.1982	115.6523	8.3027	115.0906	1.275	0.0000	0.0000	0
2019/07/25	R186	07/05/2020	8.08	Call	Bond Future	2,168.4500	2.1684	1,910.5900	1.9106	(11.891)	0	0	0
2019/07/25	R186	07/05/2020	8.08	Put	Bond Future	2,807.7800	2.8078	3,111.6300	3.1116	10.822	0	0	0

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2019/07/25	R186	07/05/2020	8.09	Call	Bond Future	2,197.3800		2.1974	1,937.5000	1.9375	(11.827)	0	0	0
2019/07/25	R186	07/05/2020	8.07	Call	Bond Future	2,139.2900		2.1393	1,883.4700	1.8835	(11.958)	0	0	0
2019/07/25	R186	07/05/2020	8.07	Put	Bond Future	2,832.9300		2.8329	3,138.8200	3.1388	10.798	0	0	0
2019/07/25	R197	01/08/2019			Bond Future	303.6694		303.6694	303.6947	303.6947	0.008	0.0000	0.0000	762
2019/07/25	R197	07/11/2019			Bond Future	309.5731		309.5731	309.5989	309.5989	0.008	0.0000	0.0000	2,507
2019/07/25	R197	06/02/2020			Bond Future	307.5791		307.5791	307.6056	307.6056	0.009	0.0000	0.0000	0
2019/07/25	R197	07/05/2020			Bond Future	313.4044		313.4044	313.4312	313.4312	0.009	0.0000	0.0000	0
2019/07/25	R202	01/08/2019			Bond Future	234.1930		234.1930	233.6910	233.6910	(0.214)	0.0000	0.0000	1,628
2019/07/25	R202	07/11/2019			Bond Future	238.7459		238.7459	238.2341	238.2341	(0.214)	0.0000	0.0000	9,082
2019/07/25	R202	06/02/2020			Bond Future	239.0467		239.0467	238.5256	238.5256	(0.218)	0.0000	0.0000	0
2019/07/25	R202	07/05/2020			Bond Future	243.5740		243.5740	243.0428	243.0428	(0.218)	0.0000	0.0000	0
2019/07/25	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R207	01/08/2019	7.33	Call	Bond Future	466.0300		0.4660	463.5700	0.4636	(0.528)	0	0	0
2019/07/25	R207	01/08/2019			Bond Future	6.2547		100.8260	6.2603	100.8235	0.090	0.0000	0.0000	2,784
2019/07/25	R207	01/08/2019	7.34	Call	Bond Future	470.3500		0.4703	467.8900	0.4679	(0.523)	0	0	0
2019/07/25	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R207	01/08/2019	7.35	Call	Bond Future	474.6600		0.4747	472.2000	0.4722	(0.518)	0	0	0
2019/07/25	R207	01/08/2019	7.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R207	07/11/2019	2.08	Put	Bond Future	489.2500		0.4892	491.7100	0.4917	0.503	0	0	0
2019/07/25	R207	07/11/2019			Bond Future	4.8052		102.7592	4.8190	102.7567	0.287	0.0000	0.0000	3,328
2019/07/25	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R207	07/11/2019	2.07	Put	Bond Future	491.0500		0.4910	493.5100	0.4935	0.501	0	0	0
2019/07/25	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R207	07/11/2019	2.06	Put	Bond Future	492.8600		0.4929	495.3200	0.4953	0.499	0	0	0
2019/07/25	R208	01/08/2019	8.16	Call	Bond Future	2,853.5400		2.8535	2,851.2100	2.8512	(0.082)	0	0	0
2019/07/25	R208	01/08/2019	8.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R208	01/08/2019			Bond Future	6.2879		103.0634	6.2894	103.0611	0.024	0.0000	0.0000	2,868
2019/07/25	R208	01/08/2019	8.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R208	01/08/2019	8.17	Call	Bond Future	2,868.4900		2.8685	2,866.1600	2,866.2	(0.081)	0	0	0
2019/07/25	R208	01/08/2019	8.15	Call	Bond Future	2,838.5900		2.8386	2,836.2600	2,836.3	(0.082)	0	0	0
2019/07/25	R208	01/08/2019	8.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R208	07/11/2019	6.83	Call	Bond Future	984.1300		0.9841	981.4700	0.9815	(0.270)	0	0	0
2019/07/25	R208	07/11/2019	6.82	Put	Bond Future	27.6700		0.0277	27.3500	0.0273	(1.156)	0	0	0
2019/07/25	R208	07/11/2019			Bond Future	6.0979		101.6361	6.0997	101.6338	0.029	0.0000	0.0000	10,137
2019/07/25	R208	07/11/2019	6.84	Call	Bond Future	996.5200		0.9965	993.8700	0.9939	(0.266)	0	0	0
2019/07/25	R208	07/11/2019	6.84	Put	Bond Future	26.4700		0.0265	26.1600	0.0262	(1.171)	0	0	0
2019/07/25	R208	07/11/2019	6.83	Put	Bond Future	27.0600		0.0271	26.7400	0.0267	(1.183)	0	0	0
2019/07/25	R208	07/11/2019	6.82	Call	Bond Future	971.7500		0.9717	969.0900	0.9691	(0.274)	0	0	0
2019/07/25	R208	06/02/2020	6.13	Put	Bond Future	103.0400		0.1030	103.2000	0.1032	0.155	0	0	0
2019/07/25	R208	06/02/2020	6.12	Call	Bond Future	435.1700		0.4352	432.9800	0.4330	(0.503)	0	0	0
2019/07/25	R208	06/02/2020			Bond Future	5.8170		103.4715	5.8191	103.4691	0.037	0.0000	0.0000	0
2019/07/25	R208	06/02/2020	6.13	Call	Bond Future	443.9700		0.4440	441.7700	0.4418	(0.496)	0	0	0
2019/07/25	R208	06/02/2020	6.12	Put	Bond Future	105.1100		0.1051	105.2800	0.1053	0.162	0	0	0

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2019/07/25	R208	06/02/2020	6.14	Call	Bond Future	453.0600	0.4531	450.8500	0.4509	(0.488)	0	0	0
2019/07/25	R208	06/02/2020	6.14	Put	Bond Future	101.2700	0.1013	101.4200	0.1014	0.148	0	0	0
2019/07/25	R208	07/05/2020	4.81	Call	Bond Future	56.4000	0.0564	55.6600	0.0557	(1.312)	0	0	0
2019/07/25	R208	07/05/2020	4.80	Put	Bond Future	489.0500	0.4891	490.8200	0.4908	0.362	0	0	0
2019/07/25	R208	07/05/2020			Bond Future	5.3016	102.0034	5.3045	102.0009	0.054	0.0000	0.0000	0
2019/07/25	R208	07/05/2020	4.82	Call	Bond Future	58.4100	0.0584	57.6500	0.0576	(1.301)	0	0	0
2019/07/25	R208	07/05/2020	4.82	Put	Bond Future	475.6300	0.4756	477.3600	0.4774	0.364	0	0	0
2019/07/25	R208	07/05/2020	4.81	Put	Bond Future	482.3100	0.4823	484.0600	0.4841	0.363	0	0	0
2019/07/25	R208	07/05/2020	4.80	Call	Bond Future	54.4400	0.0544	53.7200	0.0537	(1.323)	0	0	0
2019/07/25	R209	01/08/2019	10.17	Call	Bond Future	5,071.5800	5.0716	4,373.9000	4.3739	(13.757)	0	0	0
2019/07/25	R209	01/08/2019	10.15	Put	Bond Future	0.1500	0.0002	0.3700	0.0004	146.667	0	0	0
2019/07/25	R209	01/08/2019	9.30	Call	Bond Future	311.8600	0.3119	106.6000	0.1066	(65.818)	0	0	0
2019/07/25	R209	01/08/2019			Bond Future	9.3752	76.0862	9.4798	75.3884	1.115	0.0000	0.0000	64,725
2019/07/25	R209	01/08/2019	10.17	Put	Bond Future	0.1100	0.0001	0.2800	0.0003	154.545	0	0	0
2019/07/25	R209	01/08/2019	10.15	Call	Bond Future	4,950.3300	4.9503	4,252.7000	4.2527	(14.093)	0	0	0
2019/07/25	R209	01/08/2019	10.16	Put	Bond Future	0.1300	0.0001	0.3200	0.0003	146.154	0	0	0
2019/07/25	R209	01/08/2019	9.30	Put	Bond Future	819.9700	0.8200	1,312.5600	1.3126	60.074	0	0	0
2019/07/25	R209	01/08/2019	9.80	Put	Bond Future	13.1900	0.0132	32.1000	0.0321	143.366	0	0	0
2019/07/25	R209	01/08/2019	10.16	Call	Bond Future	5,010.9900	5.0110	4,313.3300	4.3133	(13.923)	0	0	0
2019/07/25	R209	01/08/2019	9.80	Call	Bond Future	2,788.9700	2.7890	2,110.0300	2.1100	(24.344)	0	0	0
2019/07/25	R209	01/08/2019	10.46	Call	Bond Future	6,795.4000	6.7954	6,097.5500	6.0975	(10.269)	0	0	0
2019/07/25	R209	01/08/2019	10.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,541
2019/07/25	R209	07/11/2019	9.33	Call	Bond Future	1,564.0300	1.5640	1,254.8900	1.2549	(19.766)	0	0	8,000
2019/07/25	R209	07/11/2019	9.77	Put	Bond Future	1,086.0700	1.0861	1,323.1800	1.3232	21.832	0	0	8,000
2019/07/25	R209	07/11/2019	9.82	Call	Bond Future	3,463.7200	3.4637	2,973.8500	2.9738	(14.143)	0	0	0
2019/07/25	R209	07/11/2019			Bond Future	9.4388	74.3938	9.5467	73.6826	1.144	0.0000	0.0000	86,612
2019/07/25	R209	07/11/2019	8.92	Put	Bond Future	4,117.3200	4.1173	4,679.9700	4.6800	13.665	0	0	0
2019/07/25	R209	07/11/2019	8.92	Call	Bond Future	556.1900	0.5562	407.6700	0.4077	(26.703)	0	0	8,000
2019/07/25	R209	07/11/2019	9.80	Call	Bond Future	3,372.4500	3.3725	2,888.8100	2.8888	(14.341)	0	0	0
2019/07/25	R209	07/11/2019	9.80	Put	Bond Future	1,031.1300	1.0311	1,258.6600	1.2587	22.066	0	0	0
2019/07/25	R209	07/11/2019	9.33	Put	Bond Future	2,290.9600	2.2910	2,692.9900	2.6930	17.549	0	0	0
2019/07/25	R209	07/11/2019	9.77	Call	Bond Future	3,237.0700	3.2371	2,763.0100	2.7630	(14.645)	0	0	0
2019/07/25	R209	07/11/2019	9.82	Put	Bond Future	995.9400	0.9959	1,217.2400	1.2172	22.220	0	0	0
2019/07/25	R209	07/11/2019	9.81	Call	Bond Future	3,417.9800	3.4180	2,931.2200	2.9312	(14.241)	0	0	0
2019/07/25	R209	07/11/2019	9.81	Put	Bond Future	1,013.3900	1.0134	1,237.8000	1.2378	22.144	0	0	0
2019/07/25	R209	06/02/2020	9.52	Put	Bond Future	2,641.9900	2.6420	2,993.0800	2.9931	13.289	0	0	0
2019/07/25	R209	06/02/2020			Bond Future	9.4968	75.7372	9.6080	75.0132	1.171	0.0000	0.0000	0
2019/07/25	R209	06/02/2020	9.51	Call	Bond Future	2,758.7300	2.7587	2,388.6400	2.3886	(13.415)	0	0	0
2019/07/25	R209	06/02/2020	9.51	Put	Bond Future	2,672.5500	2.6725	3,026.4400	3.0264	13.242	0	0	0
2019/07/25	R209	06/02/2020	9.52	Call	Bond Future	2,793.6000	2.7936	2,420.7100	2.4207	(13.348)	0	0	0
2019/07/25	R209	06/02/2020	9.50	Call	Bond Future	2,723.8300	2.7238	2,356.5700	2.3566	(13.483)	0	0	0
2019/07/25	R209	06/02/2020	9.50	Put	Bond Future	2,703.1700	2.7032	3,059.8900	3.0599	13.196	0	0	0
2019/07/25	R209	07/05/2020	9.47	Call	Bond Future	3,314.2500	3.3143	2,950.8600	2.9509	(10.964)	0	0	0
2019/07/25	R209	07/05/2020			Bond Future	9.5497	74.0025	9.6642	73.2648	1.199	0.0000	0.0000	0
2019/07/25	R209	07/05/2020	9.45	Call	Bond Future	3,249.4200	3.2494	2,890.4200	2.8904	(11.048)	0	0	0
2019/07/25	R209	07/05/2020	9.45	Put	Bond Future	3,900.0300	3.9000	4,278.7100	4.2787	9.710	0	0	0
2019/07/25	R209	07/05/2020	9.47	Put	Bond Future	3,833.6200	3.8336	4,207.9100	4.2079	9.763	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
2019/07/25	R209	07/05/2020	9.46	Call	Bond Future	3,281.7600	3.2818	2,920.5600	2.9206	(11.006)	0	0	0
2019/07/25	R209	07/05/2020	9.46	Put	Bond Future	3,866.7100	3.8667	4,243.1900	4.2432	9.736	0	0	0
2019/07/25	R210	01/08/2019			Bond Future	191.4956	191.4956	191.5133	191.5133	0.009	0.0000	0.0000	360
2019/07/25	R210	07/11/2019			Bond Future	192.6125	192.6125	192.6305	192.6305	0.009	0.0000	0.0000	1,772
2019/07/25	R210	06/02/2020			Bond Future	196.1369	196.1369	196.1555	196.1555	0.009	0.0000	0.0000	0
2019/07/25	R210	07/05/2020			Bond Future	197.2008	197.2008	197.2195	197.2195	0.010	0.0000	0.0000	0
2019/07/25	R212	01/08/2019			Bond Future	160.6969	160.6969	160.7090	160.7090	0.007	0.0000	0.0000	5,006
2019/07/25	R212	07/11/2019			Bond Future	163.8210	163.8210	163.8334	163.8334	0.008	0.0000	0.0000	2,684
2019/07/25	R212	06/02/2020			Bond Future	164.5728	164.5728	164.5854	164.5854	0.008	0.0000	0.0000	0
2019/07/25	R212	07/05/2020			Bond Future	167.6896	167.6896	167.7024	167.7024	0.008	0.0000	0.0000	0
2019/07/25	R213	01/08/2019	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R213	01/08/2019	9.98	Call	Bond Future	6,210.4000	6.2104	5,668.6200	5.6686	(8.724)	0	0	0
2019/07/25	R213	01/08/2019			Bond Future	8.9651	89.0436	9.0497	88.5018	0.943	0.0000	0.0000	14,755
2019/07/25	R213	01/08/2019	9.99	Call	Bond Future	6,268.5500	6.2686	5,726.7700	5.7268	(8.643)	0	0	0
2019/07/25	R213	01/08/2019	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R213	01/08/2019	10.00	Call	Bond Future	6,326.6400	6.3266	5,784.8600	5.7849	(8.563)	0	0	0
2019/07/25	R213	01/08/2019	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/25	R213	07/11/2019	9.59	Put	Bond Future	645.3900	0.6454	772.0600	0.7721	19.627	0	0	0
2019/07/25	R213	07/11/2019	9.58	Call	Bond Future	4,041.3000	4.0413	3,617.8100	3.6178	(10.479)	0	0	0
2019/07/25	R213	07/11/2019			Bond Future	9.0299	87.2009	9.1176	86.6487	0.972	0.0000	0.0000	22,684
2019/07/25	R213	07/11/2019	9.59	Call	Bond Future	4,089.2500	4.0893	3,663.7700	3.6638	(10.405)	0	0	0
2019/07/25	R213	07/11/2019	9.58	Put	Bond Future	657.3000	0.6573	785.9600	0.7860	19.574	0	0	0
2019/07/25	R213	07/11/2019	9.60	Call	Bond Future	4,137.3400	4.1373	3,709.9000	3.7099	(10.331)	0	0	0
2019/07/25	R213	07/11/2019	9.60	Put	Bond Future	633.6900	0.6337	758.4000	0.7584	19.680	0	0	0
2019/07/25	R213	06/02/2020	9.27	Call	Bond Future	3,126.7600	3.1268	2,802.5000	2.8025	(10.370)	0	0	0
2019/07/25	R213	06/02/2020	9.26	Put	Bond Future	2,050.4300	2.0504	2,290.4200	2.2904	11.704	0	0	0
2019/07/25	R213	06/02/2020			Bond Future	9.0914	88.7757	9.1823	88.2135	1.000	0.0000	0.0000	0
2019/07/25	R213	06/02/2020	9.28	Call	Bond Future	3,164.7600	3.1648	2,838.4000	2.8384	(10.312)	0	0	0
2019/07/25	R213	06/02/2020	9.28	Put	Bond Future	2,004.1800	2.0042	2,239.9600	2.2400	11.764	0	0	0
2019/07/25	R213	06/02/2020	9.27	Put	Bond Future	2,027.1800	2.0272	2,265.0600	2.2651	11.735	0	0	0
2019/07/25	R213	06/02/2020	9.26	Call	Bond Future	3,088.9500	3.0889	2,766.8000	2.7668	(10.429)	0	0	0
2019/07/25	R213	07/05/2020	9.01	Put	Bond Future	3,648.2200	3.6482	3,949.1400	3.9491	8.248	0	0	0
2019/07/25	R213	07/05/2020	9.00	Call	Bond Future	2,815.8900	2.8159	2,545.9100	2.5459	(9.588)	0	0	0
2019/07/25	R213	07/05/2020			Bond Future	9.1403	86.8838	9.2345	86.3110	1.030	0.0000	0.0000	0
2019/07/25	R213	07/05/2020	9.01	Call	Bond Future	2,846.8600	2.8469	2,575.0800	2.5751	(9.547)	0	0	0
2019/07/25	R213	07/05/2020	9.00	Put	Bond Future	3,679.1400	3.6791	3,981.8600	3.9819	8.228	0	0	0
2019/07/25	R213	07/05/2020	9.02	Call	Bond Future	2,878.3000	2.8783	2,604.7300	2.6047	(9.505)	0	0	0
2019/07/25	R213	07/05/2020	9.02	Put	Bond Future	3,617.8300	3.6178	3,916.9600	3.9170	8.268	0	0	0
2019/07/25	R214	01/08/2019	10.34	Put	Bond Future	0.8000	0.0008	1.6200	0.0016	102.500	0	0	0
2019/07/25	R214	01/08/2019			Bond Future	9.6454	74.4643	9.7400	73.8119	0.980	0.0000	0.0000	10,776
2019/07/25	R214	01/08/2019	10.33	Call	Bond Future	4,519.4800	4.5195	3,868.0600	3.8681	(14.414)	0	0	0
2019/07/25	R214	01/08/2019	10.33	Put	Bond Future	0.9100	0.0009	1.8500	0.0019	103.297	0	0	0
2019/07/25	R214	01/08/2019	10.34	Call	Bond Future	4,581.9700	4.5820	3,930.4300	3.9304	(14.220)	0	0	0
2019/07/25	R214	01/08/2019	10.32	Call	Bond Future	4,456.9100	4.4569	3,805.6200	3.8056	(14.613)	0	0	0

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2019/07/25	R214	01/08/2019	10.32	Put	Bond Future	1.0300	0.0010	2.1000	0.0021	103.883	0	0	0
2019/07/25	R214	07/11/2019	10.02	Put	Bond Future	1,241.4900	1.2415	1,470.1500	1.4701	18.418	0	0	0
2019/07/25	R214	07/11/2019			Bond Future	9.7138	72.5956	9.8113	71.9308	1.004	0.0000	0.0000	15,483
2019/07/25	R214	07/11/2019	10.01	Call	Bond Future	3,251.4900	3.2515	2,818.2800	2.8183	(13.323)	0	0	0
2019/07/25	R214	07/11/2019	10.01	Put	Bond Future	1,261.8700	1.2619	1,493.5100	1.4935	18.357	0	0	0
2019/07/25	R214	07/11/2019	10.02	Call	Bond Future	3,296.7300	3.2967	2,860.5400	2.8605	(13.231)	0	0	0
2019/07/25	R214	07/11/2019	10.00	Call	Bond Future	3,206.6000	3.2066	2,776.4100	2.7764	(13.416)	0	0	0
2019/07/25	R214	07/11/2019	10.00	Put	Bond Future	1,282.6900	1.2827	1,517.3500	1.5174	18.294	0	0	0
2019/07/25	R214	06/02/2020	9.73	Call	Bond Future	2,722.8800	2.7229	2,389.0400	2.3890	(12.261)	0	0	0
2019/07/25	R214	06/02/2020			Bond Future	9.7784	73.9066	9.8788	73.2298	1.027	0.0000	0.0000	0
2019/07/25	R214	06/02/2020	9.71	Call	Bond Future	2,654.2000	2.6542	2,325.5700	2.3256	(12.382)	0	0	0
2019/07/25	R214	06/02/2020	9.71	Put	Bond Future	3,120.7800	3.1208	3,468.9900	3.4690	11.158	0	0	0
2019/07/25	R214	06/02/2020	9.73	Put	Bond Future	3,052.4800	3.0525	3,395.4800	3.3955	11.237	0	0	0
2019/07/25	R214	06/02/2020	9.72	Call	Bond Future	2,688.3200	2.6883	2,357.0900	2.3571	(12.321)	0	0	0
2019/07/25	R214	06/02/2020	9.72	Put	Bond Future	3,086.3600	3.0864	3,431.9700	3.4320	11.198	0	0	0
2019/07/25	R214	07/05/2020	9.77	Put	Bond Future	4,030.7900	4.0308	4,372.9400	4.3729	8.488	0	0	0
2019/07/25	R214	07/05/2020			Bond Future	9.8327	71.9903	9.9361	71.3007	1.051	0.0000	0.0000	0
2019/07/25	R214	07/05/2020	9.76	Call	Bond Future	3,573.4300	3.5734	3,227.9900	3.2280	(9.667)	0	0	0
2019/07/25	R214	07/05/2020	9.76	Put	Bond Future	4,065.0300	4.0650	4,409.1600	4.4092	8.466	0	0	0
2019/07/25	R214	07/05/2020	9.77	Call	Bond Future	3,607.1200	3.6071	3,259.7000	3.2597	(9.632)	0	0	0
2019/07/25	R214	07/05/2020	9.75	Call	Bond Future	3,539.8900	3.5399	3,196.4400	3.1964	(9.702)	0	0	0
2019/07/25	R214	07/05/2020	9.75	Put	Bond Future	4,099.5200	4.0995	4,445.6400	4.4456	8.443	0	0	0
2019/07/25	R248	01/08/2019	10.35	Call	Bond Future	5,717.8600	5.7179	4,971.6000	4.9716	(13.051)	0	0	0
2019/07/25	R248	01/08/2019	10.34	Put	Bond Future	1.0000	0.0010	1.8300	0.0018	83.000	0	0	0
2019/07/25	R248	01/08/2019			Bond Future	9.6705	94.8909	9.7550	94.1440	0.874	0.0000	0.0000	27,485
2019/07/25	R248	01/08/2019	10.36	Call	Bond Future	5,797.1600	5.7972	5,050.8100	5.0508	(12.874)	0	0	0
2019/07/25	R248	01/08/2019	10.36	Put	Bond Future	0.7600	0.0008	1.3900	0.0014	82.895	0	0	0
2019/07/25	R248	01/08/2019	10.35	Put	Bond Future	0.8700	0.0009	1.5900	0.0016	82.759	0	0	0
2019/07/25	R248	01/08/2019	10.34	Call	Bond Future	5,638.4600	5.6385	4,892.3100	4.8923	(13.233)	0	0	0
2019/07/25	R248	07/11/2019	10.02	Call	Bond Future	3,986.4600	3.9865	3,490.5800	3.4906	(12.439)	0	0	0
2019/07/25	R248	07/11/2019	10.01	Put	Bond Future	1,601.3600	1.6014	1,870.2800	1.8703	16.793	0	0	0
2019/07/25	R248	07/11/2019			Bond Future	9.7390	92.2729	9.8263	91.5116	0.896	0.0000	0.0000	91,428
2019/07/25	R248	07/11/2019	10.03	Call	Bond Future	4,043.8600	4.0439	3,544.4300	3.5444	(12.350)	0	0	0
2019/07/25	R248	07/11/2019	10.03	Put	Bond Future	1,548.1900	1.5482	1,810.0000	1.8100	16.911	0	0	0
2019/07/25	R248	07/11/2019	10.02	Put	Bond Future	1,574.5600	1.5746	1,839.9200	1.8399	16.853	0	0	0
2019/07/25	R248	07/11/2019	10.01	Call	Bond Future	3,929.3400	3.9293	3,437.0200	3.4370	(12.529)	0	0	0
2019/07/25	R248	06/02/2020	9.71	Put	Bond Future	3,990.4600	3.9905	4,396.2700	4.3963	10.170	0	0	0
2019/07/25	R248	06/02/2020			Bond Future	9.8039	93.9392	9.8938	93.1642	0.918	0.0000	0.0000	0
2019/07/25	R248	06/02/2020	9.71	Call	Bond Future	3,169.1200	3.1691	2,799.9900	2.8000	(11.648)	0	0	0
2019/07/25	R248	06/02/2020	9.70	Put	Bond Future	4,035.7800	4.0358	4,444.7000	4.4447	10.132	0	0	0
2019/07/25	R248	06/02/2020	9.72	Call	Bond Future	3,212.0400	3.2120	2,839.8100	2.8398	(11.589)	0	0	0
2019/07/25	R248	06/02/2020	9.72	Put	Bond Future	3,945.2800	3.9453	4,347.9900	4.3480	10.207	0	0	0
2019/07/25	R248	06/02/2020	9.70	Call	Bond Future	3,126.2000	3.1262	2,760.1800	2.7602	(11.708)	0	0	0
2019/07/25	R248	07/05/2020	9.79	Call	Bond Future	4,463.9500	4.4639	4,066.6000	4.0666	(8.901)	0	0	0
2019/07/25	R248	07/05/2020	9.77	Put	Bond Future	5,144.0200	5.1440	5,540.9100	5.5409	7.716	0	0	0
2019/07/25	R248	07/05/2020			Bond Future	9.8585	91.2557	9.9511	90.4661	0.939	0.0000	0.0000	0
2019/07/25	R248	07/05/2020	9.79	Put	Bond Future	5,055.3300	5.0553	5,447.5500	5.4475	7.759	0	0	0



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2019/07/25	R248	07/05/2020	9.77	Call	Bond Future	4,378.5700	4.3786	3,985.8900	3.9859	(8.968)	0	0	0
2019/07/25	R248	07/05/2020	9.78	Put	Bond Future	5,099.3600	5.0994	5,493.9000	5.4939	7.737	0	0	0
2019/07/25	R248	07/05/2020	9.78	Call	Bond Future	4,421.0100	4.4210	4,025.9800	4.0260	(8.935)	0	0	0

**Total** **1441950**