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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/05/2019 TO 06/05/2019

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
2019/05/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	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
2019/05/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	2025	02/05/2019			Bond Future	135.7789	135.7789	135.7789	135.7789	0.000	0.0000	0.0000	0
2019/05/06	2025	01/08/2019			Bond Future	137.0010	137.0010	137.2268	137.2268	0.165	0.0000	0.0000	1,522
2019/05/06	2025	07/11/2019			Bond Future	139.7691	139.7691	139.9985	139.9985	0.164	0.0000	0.0000	0
2019/05/06	2025	06/02/2020			Bond Future	141.0349	141.0349	141.2680	141.2680	0.165	0.0000	0.0000	0
2019/05/06	2029	02/05/2019			Bond Future	102.8353	102.8353	102.8353	102.8353	0.000	0.0000	0.0000	0
2019/05/06	2029	01/08/2019			Bond Future	104.9602	104.9602	104.8989	104.8989	(0.058)	0.0000	0.0000	4,180
2019/05/06	2029	07/11/2019			Bond Future	105.9899	105.9899	105.9265	105.9265	(0.060)	0.0000	0.0000	0
2019/05/06	2029	06/02/2020			Bond Future	108.0643	108.0643	107.9992	107.9992	(0.060)	0.0000	0.0000	0
2019/05/06	2030	02/05/2019			Bond Future	9.1300	94.4692	9.1300	94.4692	0.000	0.0000	0.0000	0
2019/05/06	2030	01/08/2019	9.91	Put	Bond Future	389.3000	0.3893	390.0600	0.3901	0.195	0	0	0
2019/05/06	2030	01/08/2019	9.68	Call	Bond Future	3,512.3700	3.5124	3,399.5800	3.3996	(3.211)	0	0	0
2019/05/06	2030	01/08/2019	8.67	Put	Bond Future	3,858.5100	3.8585	3,939.4100	3.9394	2.097	0	0	0
2019/05/06	2030	01/08/2019	9.15	Put	Bond Future	1,810.5600	1.8106	1,847.4400	1.8474	2.037	0	0	0
2019/05/06	2030	01/08/2019			Bond Future	9.2111	92.0948	9.2300	91.9757	0.206	0.0000	0.0000	45,347
2019/05/06	2030	01/08/2019	8.35	Put	Bond Future	5,725.4600	5.7255	5,829.3400	5.8293	1.814	0	0	0
2019/05/06	2030	01/08/2019	8.35	Call	Bond Future	106.0200	0.1060	90.8000	0.0908	(14.356)	0	0	2,025
2019/05/06	2030	01/08/2019	9.22	Put	Bond Future	1,591.7200	1.5917	1,623.0700	1.6231	1.970	0	0	0
2019/05/06	2030	01/08/2019	9.22	Call	Bond Future	1,647.8500	1.6478	1,560.1000	1.5601	(5.325)	0	0	5,400
2019/05/06	2030	01/08/2019	9.69	Call	Bond Future	3,559.3000	3.5593	3,446.1900	3.4462	(3.178)	0	0	0
2019/05/06	2030	01/08/2019	9.69	Put	Bond Future	618.7300	0.6187	624.7200	0.6247	0.968	0	0	5,400
2019/05/06	2030	01/08/2019	9.91	Call	Bond Future	4,638.5200	4.6385	4,520.1800	4.5202	(2.551)	0	0	0
2019/05/06	2030	01/08/2019	9.92	Call	Bond Future	4,689.1800	4.6892	4,570.6800	4.5707	(2.527)	0	0	0
2019/05/06	2030	01/08/2019	9.90	Put	Bond Future	397.6700	0.3977	398.6000	0.3986	0.234	0	0	0
2019/05/06	2030	01/08/2019	9.68	Put	Bond Future	631.9000	0.6319	638.2100	0.6382	0.999	0	0	4,800
2019/05/06	2030	01/08/2019	8.67	Call	Bond Future	379.1900	0.3792	340.9900	0.3410	(10.074)	0	0	5,400
2019/05/06	2030	01/08/2019	9.15	Call	Bond Future	1,426.4900	1.4265	1,344.2700	1.3443	(5.764)	0	0	2,025
2019/05/06	2030	01/08/2019	9.92	Put	Bond Future	381.0900	0.3811	381.6900	0.3817	0.157	0	0	0
2019/05/06	2030	01/08/2019	9.90	Call	Bond Future	4,587.9600	4.5880	4,469.7900	4.4698	(2.576)	0	0	0
2019/05/06	2030	01/08/2019	8.77	Put	Bond Future	3,353.4900	3.3535	3,425.1300	3.4251	2.136	0	0	0
2019/05/06	2030	01/08/2019	8.77	Call	Bond Future	530.2200	0.5302	482.7600	0.4828	(8.951)	0	0	0
2019/05/06	2030	01/08/2019	9.27	Put	Bond Future	1,448.3800	1.4484	1,476.0200	1.4760	1.908	0	0	0
2019/05/06	2030	01/08/2019	9.27	Call	Bond Future	1,817.2400	1.8172	1,725.7800	1.7258	(5.033)	0	0	0
2019/05/06	2030	07/11/2019	9.49	Put	Bond Future	1,832.1300	1.8321	1,862.6500	1.8626	1.666	0	0	0
2019/05/06	2030	07/11/2019	9.76	Put	Bond Future	1,317.1100	1.3171	1,337.1100	1.3371	1.518	0	0	5,500
2019/05/06	2030	07/11/2019			Bond Future	9.2755	93.9326	9.2953	93.8105	0.214	0.0000	0.0000	0
2019/05/06	2030	07/11/2019	9.10	Put	Bond Future	2,942.5700	2.9426	2,993.0400	2.9930	1.715	0	0	0
2019/05/06	2030	07/11/2019	9.10	Call	Bond Future	1,854.8000	1.8548	1,783.1700	1.7832	(3.862)	0	0	5,500
2019/05/06	2030	07/11/2019	9.48	Call	Bond Future	3,102.0200	3.1020	3,010.8900	3.0109	(2.938)	0	0	0
2019/05/06	2030	07/11/2019	9.48	Put	Bond Future	1,855.4600	1.8555	1,886.4300	1.8864	1.669	0	0	0
2019/05/06	2030	07/11/2019	8.60	Put	Bond Future	5,003.1000	5.0031	5,084.1600	5.0842	1.620	0	0	0
2019/05/06	2030	07/11/2019	8.60	Call	Bond Future	720.9800	0.7210	679.9400	0.6799	(5.692)	0	0	5,500
2019/05/06	2030	07/11/2019	9.49	Call	Bond Future	3,139.0700	3.1391	3,047.4900	3.0475	(2.917)	0	0	0

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2019/05/06	2030	07/11/2019	9.76	Call	Bond Future	4,234.0700	4.2341	4,131.9700	4.1320	(2.411)	0	0	0
2019/05/06	2030	07/11/2019	8.57	Put	Bond Future	0.0000	0.0000	5,233.5400	5.2335	100.000	0	0	0
2019/05/06	2030	07/11/2019	9.47	Call	Bond Future	3,065.1800	3.0652	2,974.5000	2.9745	(2.958)	0	0	0
2019/05/06	2030	07/11/2019	9.47	Put	Bond Future	1,879.0400	1.8790	1,910.4600	1.9105	1.672	0	0	0
2019/05/06	2030	07/11/2019	9.12	Put	Bond Future	0.0000	0.0000	2,924.1700	2.9242	100.000	0	0	0
2019/05/06	2030	07/11/2019	9.12	Call	Bond Future	0.0000	0.0000	1,839.1300	1.8391	100.000	0	0	20,631
2019/05/06	2030	07/11/2019	9.70	Call	Bond Future	0.0000	0.0000	3,880.4000	3.8804	100.000	0	0	0
2019/05/06	2030	07/11/2019	9.70	Put	Bond Future	0.0000	0.0000	1,440.0100	1.4400	100.000	0	0	20,631
2019/05/06	2030	07/11/2019	8.57	Call	Bond Future	0.0000	0.0000	633.0900	0.6331	100.000	0	0	20,631
2019/05/06	2030	06/02/2020	9.14	Call	Bond Future	2,432.5800	2.4326	2,360.3600	2.3604	(2.969)	0	0	0
2019/05/06	2030	06/02/2020	9.15	Put	Bond Future	3,540.3400	3.5403	3,592.6900	3.5927	1.479	0	0	0
2019/05/06	2030	06/02/2020			Bond Future	9.3273	91.7409	9.3480	91.6159	0.222	0.0000	0.0000	0
2019/05/06	2030	06/02/2020	9.14	Put	Bond Future	3,572.4300	3.5724	3,625.2300	3.6252	1.478	0	0	0
2019/05/06	2030	06/02/2020	9.15	Call	Bond Future	2,461.8300	2.4618	2,389.1600	2.3892	(2.952)	0	0	0
2019/05/06	2030	06/02/2020	9.16	Call	Bond Future	2,491.2500	2.4913	2,418.1300	2.4181	(2.935)	0	0	0
2019/05/06	2030	06/02/2020	9.16	Put	Bond Future	3,508.4800	3.5085	3,560.3800	3.5604	1.479	0	0	0
2019/05/06	2032	02/05/2019			Bond Future	9.3700	92.5344	9.3700	92.5344	0.000	0.0000	0.0000	0
2019/05/06	2032	01/08/2019	10.10	Call	Bond Future	4,837.6900	4.8377	4,680.2100	4.6802	(3.255)	0	0	0
2019/05/06	2032	01/08/2019	10.11	Put	Bond Future	477.8100	0.4778	485.4200	0.4854	1.593	0	0	0
2019/05/06	2032	01/08/2019			Bond Future	9.4430	94.1635	9.4672	93.9981	0.256	0.0000	0.0000	41,085
2019/05/06	2032	01/08/2019	10.10	Put	Bond Future	487.6600	0.4877	495.5900	0.4956	1.626	0	0	0
2019/05/06	2032	01/08/2019	10.11	Call	Bond Future	4,891.7900	4.8918	4,733.9900	4.7340	(3.226)	0	0	0
2019/05/06	2032	01/08/2019	10.09	Call	Bond Future	4,783.5900	4.7836	4,626.4400	4.6264	(3.285)	0	0	0
2019/05/06	2032	01/08/2019	10.09	Put	Bond Future	497.5800	0.4976	505.8400	0.5058	1.660	0	0	0
2019/05/06	2032	07/11/2019	9.71	Call	Bond Future	3,404.2900	3.4043	3,283.6200	3.2836	(3.545)	0	0	0
2019/05/06	2032	07/11/2019	9.70	Put	Bond Future	2,113.0000	2.1130	2,162.3600	2.1624	2.336	0	0	0
2019/05/06	2032	07/11/2019			Bond Future	9.5123	91.8809	9.5375	91.7115	0.265	0.0000	0.0000	0
2019/05/06	2032	07/11/2019	9.72	Call	Bond Future	3,444.0700	3.4441	3,322.7900	3.3228	(3.521)	0	0	0
2019/05/06	2032	07/11/2019	9.72	Put	Bond Future	2,060.7000	2.0607	2,108.8200	2.1088	2.335	0	0	0
2019/05/06	2032	07/11/2019	9.71	Put	Bond Future	2,086.8500	2.0869	2,135.5800	2.1356	2.335	0	0	0
2019/05/06	2032	07/11/2019	9.70	Call	Bond Future	3,364.4500	3.3644	3,244.4100	3.2444	(3.568)	0	0	0
2019/05/06	2032	06/02/2020	9.40	Put	Bond Future	3,930.6100	3.9306	4,006.3100	4.0063	1.926	0	0	0
2019/05/06	2032	06/02/2020			Bond Future	9.5678	93.6593	9.5940	93.4862	0.273	0.0000	0.0000	0
2019/05/06	2032	06/02/2020	9.39	Call	Bond Future	2,777.3000	2.7773	2,680.4400	2.6804	(3.488)	0	0	0
2019/05/06	2032	06/02/2020	9.39	Put	Bond Future	3,966.6100	3.9666	4,042.9000	4.0429	1.923	0	0	0
2019/05/06	2032	06/02/2020	9.40	Call	Bond Future	2,808.7400	2.8087	2,711.2900	2.7113	(3.470)	0	0	0
2019/05/06	2032	06/02/2020	9.38	Call	Bond Future	2,745.7200	2.7457	2,649.4600	2.6495	(3.506)	0	0	0
2019/05/06	2032	06/02/2020	9.38	Put	Bond Future	4,002.5400	4.0025	4,079.4300	4.0794	1.921	0	0	0
2019/05/06	2033	02/05/2019			Bond Future	105.8370	105.8370	105.8370	105.8370	0.000	0.0000	0.0000	0
2019/05/06	2033	01/08/2019			Bond Future	107.4810	107.4810	107.5141	107.5141	0.031	0.0000	0.0000	6,090
2019/05/06	2033	07/11/2019			Bond Future	108.4870	108.4870	108.5199	108.5199	0.030	0.0000	0.0000	0
2019/05/06	2033	06/02/2020			Bond Future	110.6102	110.6102	110.6432	110.6432	0.030	0.0000	0.0000	0
2019/05/06	2037	02/05/2019			Bond Future	9.6950	92.2026	9.6950	92.2026	0.000	0.0000	0.0000	0
2019/05/06	2037	01/08/2019	10.31	Call	Bond Future	4,713.6600	4.7137	4,574.2100	4.5742	(2.958)	0	0	0
2019/05/06	2037	01/08/2019			Bond Future	9.7722	89.5720	9.7911	89.4282	0.193	0.0000	0.0000	46,485

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2019/05/06	2037	01/08/2019	10.29	Call	Bond Future	4,600.1900	4.6002	4,461.4000	4.4614	(3.017)	0	0	0
2019/05/06	2037	01/08/2019	10.29	Put	Bond Future	777.8100	0.7778	782.7800	0.7828	0.639	0	0	0
2019/05/06	2037	01/08/2019	10.31	Put	Bond Future	748.6800	0.7487	752.9900	0.7530	0.576	0	0	0
2019/05/06	2037	01/08/2019	10.30	Call	Bond Future	4,656.8300	4.6568	4,517.7100	4.5177	(2.987)	0	0	0
2019/05/06	2037	01/08/2019	10.30	Put	Bond Future	763.1100	0.7631	767.7500	0.7678	0.608	0	0	0
2019/05/06	2037	07/11/2019	9.97	Call	Bond Future	3,590.3100	3.5903	3,482.8400	3.4828	(2.993)	0	0	0
2019/05/06	2037	07/11/2019			Bond Future	9.8407	91.3596	9.8602	91.2122	0.199	0.0000	0.0000	0
2019/05/06	2037	07/11/2019	9.95	Call	Bond Future	3,505.6500	3.5056	3,399.2900	3.3993	(3.034)	0	0	0
2019/05/06	2037	07/11/2019	9.95	Put	Bond Future	2,688.1300	2.6881	2,729.1500	2.7292	1.526	0	0	0
2019/05/06	2037	07/11/2019	9.97	Put	Bond Future	2,624.5000	2.6245	2,664.4100	2.6644	1.521	0	0	0
2019/05/06	2037	07/11/2019	9.96	Call	Bond Future	3,547.8700	3.5479	3,440.9500	3.4410	(3.014)	0	0	0
2019/05/06	2037	07/11/2019	9.96	Put	Bond Future	2,656.1600	2.6562	2,696.6200	2.6966	1.523	0	0	0
2019/05/06	2037	06/02/2020	9.67	Call	Bond Future	3,047.1900	3.0472	2,959.4500	2.9594	(2.879)	0	0	0
2019/05/06	2037	06/02/2020	9.66	Put	Bond Future	4,810.1600	4.8102	4,873.7000	4.8737	1.321	0	0	0
2019/05/06	2037	06/02/2020			Bond Future	9.8981	88.8676	9.9184	88.7169	0.205	0.0000	0.0000	0
2019/05/06	2037	06/02/2020	9.68	Call	Bond Future	3,081.6100	3.0816	2,993.3500	2.9933	(2.864)	0	0	0
2019/05/06	2037	06/02/2020	9.68	Put	Bond Future	4,726.0300	4.7260	4,788.5200	4.7885	1.322	0	0	0
2019/05/06	2037	06/02/2020	9.67	Put	Bond Future	4,768.1000	4.7681	4,831.1100	4.8311	1.321	0	0	0
2019/05/06	2037	06/02/2020	9.66	Call	Bond Future	3,012.6600	3.0127	2,925.4500	2.9255	(2.895)	0	0	0
2019/05/06	2038	02/05/2019			Bond Future	124.6258	124.6258	124.6258	124.6258	0.000	0.0000	0.0000	0
2019/05/06	2038	01/08/2019			Bond Future	125.3420	125.3420	125.2884	125.2884	(0.043)	0.0000	0.0000	11,535
2019/05/06	2038	07/11/2019			Bond Future	127.8746	127.8746	127.8190	127.8190	(0.043)	0.0000	0.0000	0
2019/05/06	2038	06/02/2020			Bond Future	128.7239	128.7239	128.6666	128.6666	(0.045)	0.0000	0.0000	0
2019/05/06	2040	02/05/2019			Bond Future	9.7800	95.4858	9.7800	95.4858	0.000	0.0000	0.0000	0
2019/05/06	2040	01/08/2019	10.37	Put	Bond Future	859.8600	0.8599	865.0300	0.8650	0.601	0	0	0
2019/05/06	2040	01/08/2019	10.36	Call	Bond Future	4,907.6000	4.9076	4,758.3200	4.7583	(3.042)	0	0	0
2019/05/06	2040	01/08/2019			Bond Future	9.8515	92.7053	9.8704	92.5505	0.192	0.0000	0.0000	28,625
2019/05/06	2040	01/08/2019	10.37	Call	Bond Future	4,967.6800	4.9677	4,818.0300	4.8180	(3.012)	0	0	0
2019/05/06	2040	01/08/2019	10.36	Put	Bond Future	876.2300	0.8762	881.7700	0.8818	0.632	0	0	0
2019/05/06	2040	01/08/2019	10.38	Call	Bond Future	5,028.0700	5.0281	4,878.0600	4.8781	(2.983)	0	0	0
2019/05/06	2040	01/08/2019	10.38	Put	Bond Future	843.9200	0.8439	848.7300	0.8487	0.570	0	0	0
2019/05/06	2040	07/11/2019	9.80	Put	Bond Future	0.0000	0.0000	3,782.3000	3.7823	100.000	0	0	0
2019/05/06	2040	07/11/2019	9.30	Put	Bond Future	0.0000	0.0000	6,473.6600	6.4737	100.000	0	0	0
2019/05/06	2040	07/11/2019	10.04	Put	Bond Future	2,794.0100	2.7940	2,837.8200	2.8378	1.568	0	0	0
2019/05/06	2040	07/11/2019	10.03	Call	Bond Future	3,716.6800	3.7167	3,602.4500	3.6025	(3.073)	0	0	0
2019/05/06	2040	07/11/2019			Bond Future	9.9196	94.5555	9.9392	94.3969	0.197	0.0000	0.0000	0
2019/05/06	2040	07/11/2019	9.80	Call	Bond Future	0.0000	0.0000	2,645.6600	2.6457	100.000	0	0	1,260
2019/05/06	2040	07/11/2019	9.30	Call	Bond Future	0.0000	0.0000	1,064.6100	1.0646	100.000	0	0	1,260
2019/05/06	2040	07/11/2019	10.04	Call	Bond Future	3,762.3000	3.7623	3,647.4700	3.6475	(3.052)	0	0	0
2019/05/06	2040	07/11/2019	10.03	Put	Bond Future	2,828.1900	2.8282	2,872.6000	2.8726	1.570	0	0	0
2019/05/06	2040	07/11/2019	10.05	Call	Bond Future	3,807.8800	3.8079	3,692.4500	3.6925	(3.031)	0	0	0
2019/05/06	2040	07/11/2019	10.05	Put	Bond Future	2,759.9100	2.7599	2,803.1200	2.8031	1.566	0	0	0
2019/05/06	2040	06/02/2020	9.76	Call	Bond Future	3,262.2000	3.2622	3,167.5300	3.1675	(2.902)	0	0	0
2019/05/06	2040	06/02/2020			Bond Future	9.9770	91.8749	9.9972	91.7126	0.203	0.0000	0.0000	0
2019/05/06	2040	06/02/2020	9.74	Call	Bond Future	3,187.2600	3.1873	3,093.7400	3.0937	(2.934)	0	0	0
2019/05/06	2040	06/02/2020	9.74	Put	Bond Future	5,118.0600	5.1181	5,186.8600	5.1869	1.344	0	0	0

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2019/05/06	2040	06/02/2020	9.76	Put	Bond Future	5,027.5600	5.0276	5,095.2100	5.0952	1.346	0	0	0
2019/05/06	2040	06/02/2020	9.75	Call	Bond Future	3,224.9400	3.2249	3,130.8400	3.1308	(2.918)	0	0	0
2019/05/06	2040	06/02/2020	9.75	Put	Bond Future	5,072.9600	5.0730	5,141.1800	5.1412	1.345	0	0	0
2019/05/06	2044	02/05/2019			Bond Future	9.8000	92.5852	9.8000	92.5852	0.000	0.0000	0.0000	0
2019/05/06	2044	01/08/2019	10.40	Put	Bond Future	860.3100	0.8603	865.2300	0.8652	0.572	0	0	0
2019/05/06	2044	01/08/2019	9.86	Put	Bond Future	2,311.6400	2.3116	2,352.3700	2.3524	1.762	0	0	0
2019/05/06	2044	01/08/2019	10.53	Call	Bond Future	5,948.8100	5.9488	5,791.2500	5.7913	(2.649)	0	0	0
2019/05/06	2044	01/08/2019	9.39	Call	Bond Future	701.6400	0.7016	638.9600	0.6390	(8.933)	0	0	228
2019/05/06	2044	01/08/2019			Bond Future	9.8682	89.8797	9.8871	89.7211	0.192	0.0000	0.0000	38,205
2019/05/06	2044	01/08/2019	10.39	Call	Bond Future	5,079.4900	5.0795	4,926.1800	4.9262	(3.018)	0	0	0
2019/05/06	2044	01/08/2019	10.39	Put	Bond Future	876.4800	0.8765	881.7600	0.8818	0.602	0	0	0
2019/05/06	2044	01/08/2019	10.40	Call	Bond Future	5,140.6000	5.1406	4,986.9300	4.9869	(2.989)	0	0	0
2019/05/06	2044	01/08/2019	9.86	Call	Bond Future	2,242.8300	2.2428	2,124.9700	2.1250	(5.255)	0	0	100
2019/05/06	2044	01/08/2019	10.53	Put	Bond Future	674.4800	0.6745	675.5100	0.6755	0.153	0	0	100
2019/05/06	2044	01/08/2019	9.39	Put	Bond Future	4,866.5100	4.8665	4,962.4200	4.9624	1.971	0	0	0
2019/05/06	2044	01/08/2019	9.74	Put	Bond Future	2,839.9800	2.8400	2,893.3400	2.8933	1.879	0	0	0
2019/05/06	2044	01/08/2019	10.38	Call	Bond Future	5,018.5500	5.0186	4,865.6000	4.8656	(3.048)	0	0	0
2019/05/06	2044	01/08/2019	10.38	Put	Bond Future	892.9500	0.8930	898.5900	0.8986	0.632	0	0	0
2019/05/06	2044	01/08/2019	9.36	Put	Bond Future	5,073.1800	5.0732	5,172.8700	5.1729	1.965	0	0	0
2019/05/06	2044	01/08/2019	9.36	Call	Bond Future	636.3700	0.6364	577.4700	0.5775	(9.256)	0	0	100
2019/05/06	2044	01/08/2019	9.74	Call	Bond Future	1,754.0400	1.7540	1,648.8100	1.6488	(5.999)	0	0	228
2019/05/06	2044	01/08/2019	10.27	Call	Bond Future	4,361.2700	4.3613	4,213.0700	4.2131	(3.398)	0	0	0
2019/05/06	2044	01/08/2019	10.27	Put	Bond Future	1,095.0300	1.0950	1,105.4200	1.1054	0.949	0	0	228
2019/05/06	2044	07/11/2019	10.07	Put	Bond Future	2,799.9800	2.8000	2,843.7300	2.8437	1.563	0	0	0
2019/05/06	2044	07/11/2019	10.52	Call	Bond Future	6,262.6300	6.2626	6,121.9600	6.1220	(2.246)	0	0	0
2019/05/06	2044	07/11/2019	9.74	Put	Bond Future	4,146.9700	4.1470	4,213.2100	4.2132	1.597	0	0	0
2019/05/06	2044	07/11/2019			Bond Future	9.9332	91.6734	9.9529	91.5110	0.198	0.0000	0.0000	0
2019/05/06	2044	07/11/2019	10.06	Call	Bond Future	3,874.5500	3.8745	3,756.5100	3.7565	(3.047)	0	0	0
2019/05/06	2044	07/11/2019	10.06	Put	Bond Future	2,834.5100	2.8345	2,878.8700	2.8789	1.565	0	0	0
2019/05/06	2044	07/11/2019	10.52	Put	Bond Future	1,614.2200	1.6142	1,635.9500	1.6359	1.346	0	0	328
2019/05/06	2044	07/11/2019	10.07	Call	Bond Future	3,921.2100	3.9212	3,802.5600	3.8026	(3.026)	0	0	0
2019/05/06	2044	07/11/2019	9.19	Call	Bond Future	861.6400	0.8616	810.9100	0.8109	(5.888)	0	0	328
2019/05/06	2044	07/11/2019	9.74	Call	Bond Future	2,521.5600	2.5216	2,425.4000	2.4254	(3.814)	0	0	328
2019/05/06	2044	07/11/2019	10.05	Call	Bond Future	3,828.1300	3.8281	3,710.7000	3.7107	(3.068)	0	0	0
2019/05/06	2044	07/11/2019	10.05	Put	Bond Future	2,869.4000	2.8694	2,914.3700	2.9144	1.567	0	0	0
2019/05/06	2044	07/11/2019	9.19	Put	Bond Future	7,392.4700	7.3925	7,504.1400	7.5041	1.511	0	0	0
2019/05/06	2044	06/02/2020	9.74	Call	Bond Future	3,224.3700	3.2244	3,129.1100	3.1291	(2.954)	0	0	328
2019/05/06	2044	06/02/2020	10.78	Put	Bond Future	2,036.5600	2.0366	2,061.0600	2.0611	1.203	0	0	328
2019/05/06	2044	06/02/2020	9.77	Put	Bond Future	5,155.8700	5.1559	5,224.9100	5.2249	1.339	0	0	0
2019/05/06	2044	06/02/2020			Bond Future	9.9880	89.0623	10.0083	88.8962	0.203	0.0000	0.0000	0
2019/05/06	2044	06/02/2020	9.09	Put	Bond Future	9,126.2600	9.1263	9,238.8900	9.2389	1.234	0	0	0
2019/05/06	2044	06/02/2020	9.09	Call	Bond Future	1,225.8000	1.2258	1,172.3700	1.1724	(4.359)	0	0	328
2019/05/06	2044	06/02/2020	9.74	Put	Bond Future	5,296.4800	5.2965	5,367.2800	5.3673	1.337	0	0	0
2019/05/06	2044	06/02/2020	9.77	Call	Bond Future	3,338.7000	3.3387	3,241.6800	3.2417	(2.906)	0	0	0
2019/05/06	2044	06/02/2020	10.78	Call	Bond Future	8,151.8800	8.1519	8,010.3200	8.0103	(1.737)	0	0	0
2019/05/06	2044	06/02/2020	9.78	Call	Bond Future	3,377.1500	3.3771	3,279.5400	3.2795	(2.890)	0	0	0
2019/05/06	2044	06/02/2020	9.76	Put	Bond Future	5,202.8000	5.2028	5,272.4200	5.2724	1.338	0	0	0

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2019/05/06	2044	06/02/2020	9.78	Put	Bond Future	5,109.6000	5.1096	5,178.0500	5.1780	1.340	0	0	0
2019/05/06	2044	06/02/2020	9.76	Call	Bond Future	3,300.7800	3.3008	3,204.3400	3.2043	(2.922)	0	0	0
2019/05/06	2046	02/05/2019			Bond Future	117.7701	117.7701	117.7701	117.7701	0.000	0.0000	0.0000	0
2019/05/06	2046	01/08/2019			Bond Future	119.6586	119.6586	119.6966	119.6966	0.032	0.0000	0.0000	12,658
2019/05/06	2046	07/11/2019			Bond Future	120.3620	120.3620	120.3999	120.3999	0.032	0.0000	0.0000	0
2019/05/06	2046	06/02/2020			Bond Future	122.7179	122.7179	122.7559	122.7559	0.031	0.0000	0.0000	0
2019/05/06	2050	02/05/2019			Bond Future	123.7524	123.7524	123.7524	123.7524	0.000	0.0000	0.0000	0
2019/05/06	2050	01/08/2019			Bond Future	124.1839	124.1839	123.9634	123.9634	(0.178)	0.0000	0.0000	10,887
2019/05/06	2050	07/11/2019			Bond Future	126.6931	126.6931	126.4672	126.4672	(0.178)	0.0000	0.0000	0
2019/05/06	2050	06/02/2020			Bond Future	127.3364	127.3364	127.1055	127.1055	(0.181)	0.0000	0.0000	0
2019/05/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	AL37	01/08/2019			Index Future	644.3120	644.3120	643.8060	643.8060	(0.079)	0.0000	0.0000	0
2019/05/06	AL37	07/11/2019			Index Future	657.1620	657.1620	656.6380	656.6380	(0.080)	0.0000	0.0000	0
2019/05/06	AL37	06/02/2020			Index Future	669.8700	669.8700	669.3310	669.3310	(0.080)	0.0000	0.0000	0
2019/05/06	AL7T	01/08/2019			Index Future	746.1490	746.1490	745.2540	745.2540	(0.120)	0.0000	0.0000	0
2019/05/06	AL7T	07/11/2019			Index Future	761.0300	761.0300	760.1090	760.1090	(0.121)	0.0000	0.0000	0
2019/05/06	AL7T	06/02/2020			Index Future	775.7460	775.7460	774.8020	774.8020	(0.122)	0.0000	0.0000	0
2019/05/06	ALBI	01/08/2019			Index Future	673.8940	673.8940	673.0080	673.0080	(0.131)	0.0000	0.0000	975
2019/05/06	ALBI	07/11/2019			Index Future	687.3330	687.3330	686.4230	686.4230	(0.132)	0.0000	0.0000	0
2019/05/06	ALBI	06/02/2020			Index Future	700.6250	700.6250	699.6920	699.6920	(0.133)	0.0000	0.0000	0
2019/05/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/06	ES33	02/05/2019			Bond Future	10.8550	76.9291	10.8550	76.9291	0.000	0.0000	0.0000	0
2019/05/06	ES33	01/08/2019			Bond Future	10.9665	78.3163	10.9846	78.2118	0.165	0.0000	0.0000	350
2019/05/06	ES33	07/11/2019			Bond Future	11.0873	76.0846	11.1061	75.9775	0.170	0.0000	0.0000	0
2019/05/06	ES33	06/02/2020			Bond Future	11.1954	77.5573	11.2150	77.4477	0.175	0.0000	0.0000	0
2019/05/06	ES42	02/05/2019			Bond Future	11.1300	78.6056	11.1300	78.6056	0.000	0.0000	0.0000	0
2019/05/06	ES42	01/08/2019			Bond Future	11.2387	80.0273	11.2568	79.9077	0.161	0.0000	0.0000	4,919
2019/05/06	ES42	07/11/2019			Bond Future	11.3570	77.3580	11.3759	77.2354	0.167	0.0000	0.0000	0
2019/05/06	ES42	06/02/2020			Bond Future	11.4590	78.8559	11.4787	78.7306	0.171	0.0000	0.0000	0
2019/05/06	GOVI	01/08/2019	638.68	Call	GOVI	284,960.0000	28.4960	275,620.0000	27.5620	(3.278)	0	0	0
2019/05/06	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	GOVI	01/08/2019			GOVI	667.1760	667.1760	666.2420	666.2420	(0.140)	0.0000	0.0000	444
2019/05/06	GOVI	01/08/2019	638.69	Call	GOVI	284,860.0000	28.4860	275,520.0000	27.5520	(3.279)	0	0	0
2019/05/06	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	GOVI	01/08/2019	638.67	Call	GOVI	285,060.0000	28.5060	275,720.0000	27.5720	(3.277)	0	0	0
2019/05/06	GOVI	07/11/2019	672.90	Call	GOVI	75,820.0000	7.5820	66,220.0000	6.6220	(12.662)	0	0	0
2019/05/06	GOVI	07/11/2019			GOVI	680.4820	680.4820	679.5220	679.5220	(0.141)	0.0000	0.0000	0
2019/05/06	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	GOVI	07/11/2019	672.91	Call	GOVI	75,720.0000	7.5720	66,120.0000	6.6120	(12.678)	0	0	0
2019/05/06	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	GOVI	07/11/2019	672.92	Call	GOVI	75,620.0000	7.5620	66,020.0000	6.6020	(12.695)	0	0	0
2019/05/06	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	GOVI	06/02/2020	703.15	Put	GOVI	95,090.0000	9.5090	104,930.0000	10.4930	10.348	0	0	0
2019/05/06	GOVI	06/02/2020			GOVI	693.6410	693.6410	692.6570	692.6570	(0.142)	0.0000	0.0000	0
2019/05/06	GOVI	06/02/2020	703.14	Put	GOVI	94,990.0000	9.4990	104,830.0000	10.4830	10.359	0	0	0
2019/05/06	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	GOVI	06/02/2020	703.13	Put	GOVI	94,890.0000	9.4890	104,730.0000	10.4730	10.370	0	0	0
2019/05/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/06	IGOV	01/08/2019			Index Future	266.9220	266.9220	266.8850	266.8850	(0.014)	0.0000	0.0000	815
2019/05/06	IGOV	07/11/2019			Index Future	272.3150	272.3150	272.2740	272.2740	(0.015)	0.0000	0.0000	219
2019/05/06	IGOV	06/02/2020			Index Future	277.6430	277.6430	277.6000	277.6000	(0.015)	0.0000	0.0000	0
2019/05/06	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/06	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/06	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/06	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/06	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/05/06	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.7700	98.7700	(0.010)	0.0000	0.0000	0

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2019/05/06	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3300	102.3300	0.000	0.0000	0.0000	0
2019/05/06	IS02	21/09/2020			Interest Rate Swap	99.2900	99.2900	99.2700	99.2700	(0.020)	0.0000	0.0000	0
2019/05/06	IS05	17/12/2020			Interest Rate Swap	96.0500	96.0500	96.0300	96.0300	(0.021)	0.0000	0.0000	0
2019/05/06	IS05	16/03/2021			Interest Rate Swap	95.1800	95.1800	95.1500	95.1500	(0.032)	0.0000	0.0000	0
2019/05/06	IS05	15/06/2021			Interest Rate Swap	94.2600	94.2600	94.2300	94.2300	(0.032)	0.0000	0.0000	0
2019/05/06	IS05	21/09/2021			Interest Rate Swap	94.3200	94.3200	94.2900	94.2900	(0.032)	0.0000	0.0000	0
2019/05/06	IS05	21/12/2021			Interest Rate Swap	96.4300	96.4300	96.4100	96.4100	(0.021)	0.0000	0.0000	51
2019/05/06	IS05	15/03/2022			Interest Rate Swap	96.4900	96.4900	96.4700	96.4700	(0.021)	0.0000	0.0000	0
2019/05/06	IS05	21/06/2022			Interest Rate Swap	97.5900	97.5900	97.5700	97.5700	(0.020)	0.0000	0.0000	0
2019/05/06	IS05	20/09/2022			Interest Rate Swap	101.4600	101.4600	101.4300	101.4300	(0.030)	0.0000	0.0000	0
2019/05/06	IS05	20/12/2022			Interest Rate Swap	102.6500	102.6500	102.6100	102.6100	(0.039)	0.0000	0.0000	0
2019/05/06	IS05	22/03/2023			Interest Rate Swap	95.9300	95.9300	95.8900	95.8900	(0.042)	0.0000	0.0000	0
2019/05/06	IS05	20/06/2023			Interest Rate Swap	101.9400	101.9400	101.9000	101.9000	(0.039)	0.0000	0.0000	0
2019/05/06	IS05	19/09/2023			Interest Rate Swap	97.3700	97.3700	97.3200	97.3200	(0.051)	0.0000	0.0000	0
2019/05/06	IS10	17/12/2025			Interest Rate Swap	93.6700	93.6700	93.6000	93.6000	(0.075)	0.0000	0.0000	0
2019/05/06	IS10	16/03/2026			Interest Rate Swap	90.6100	90.6100	90.5500	90.5500	(0.066)	0.0000	0.0000	0
2019/05/06	IS10	15/06/2026			Interest Rate Swap	89.3200	89.3200	89.2400	89.2400	(0.090)	0.0000	0.0000	0
2019/05/06	IS10	21/09/2026			Interest Rate Swap	91.4900	91.4900	91.3900	91.3900	(0.109)	0.0000	0.0000	0
2019/05/06	IS10	21/12/2026			Interest Rate Swap	95.3100	95.3100	95.1900	95.1900	(0.126)	0.0000	0.0000	0
2019/05/06	IS10	15/03/2027			Interest Rate Swap	93.8700	93.8700	93.7300	93.7300	(0.149)	0.0000	0.0000	0
2019/05/06	IS10	21/06/2027			Interest Rate Swap	95.9600	95.9600	95.8100	95.8100	(0.156)	0.0000	0.0000	0
2019/05/06	IS10	20/09/2027			Interest Rate Swap	101.4700	101.4700	101.3100	101.3100	(0.158)	0.0000	0.0000	0
2019/05/06	IS10	20/12/2027			Interest Rate Swap	101.8400	101.8400	101.6800	101.6800	(0.157)	0.0000	0.0000	0
2019/05/06	IS10	22/03/2028			Interest Rate Swap	95.3000	95.3000	95.1500	95.1500	(0.157)	0.0000	0.0000	0
2019/05/06	IS10	20/06/2028			Interest Rate Swap	102.5500	102.5500	102.4000	102.4000	(0.146)	0.0000	0.0000	0
2019/05/06	IS10	19/09/2028			Interest Rate Swap	96.0500	96.0500	95.9200	95.9200	(0.135)	0.0000	0.0000	0
2019/05/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/06	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/06	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/06	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/06	R023	02/05/2019			Bond Future	7.7100	101.5451	7.7100	101.5451	0.000	0.0000	0.0000	0
2019/05/06	R023	01/08/2019	8.95	Call	Bond Future	3,721.9000	3.7219	3,642.4000	3.6424	(2.136)	0	0	0
2019/05/06	R023	01/08/2019			Bond Future	7.7160	103.4441	7.7419	103.3645	0.336	0.0000	0.0000	57,458
2019/05/06	R023	01/08/2019	8.93	Call	Bond Future	3,664.8600	3.6649	3,585.4000	3.5854	(2.168)	0	0	0
2019/05/06	R023	01/08/2019	8.93	Put	Bond Future	20.5000	0.0205	20.6300	0.0206	0.634	0	0	0
2019/05/06	R023	01/08/2019	8.95	Put	Bond Future	18.8800	0.0189	18.9700	0.0190	0.477	0	0	0
2019/05/06	R023	01/08/2019	8.94	Call	Bond Future	3,693.3600	3.6934	3,613.8800	3.6139	(2.152)	0	0	0
2019/05/06	R023	01/08/2019	8.94	Put	Bond Future	19.6700	0.0197	19.7800	0.0198	0.559	0	0	0
2019/05/06	R023	07/11/2019	7.98	Call	Bond Future	1,317.8000	1.3178	1,260.3500	1.2603	(4.360)	0	0	0
2019/05/06	R023	07/11/2019			Bond Future	7.7394	101.5755	7.7680	101.4936	0.370	0.0000	0.0000	0
2019/05/06	R023	07/11/2019	7.99	Call	Bond Future	1,337.4200	1.3374	1,279.6200	1.2796	(4.322)	0	0	0

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2019/05/06	R023	07/11/2019	7.98	Put	Bond Future	631.3100	0.6313	655.7700	0.6558	3.874	0	0	0
2019/05/06	R023	07/11/2019	7.99	Put	Bond Future	622.5300	0.6225	646.6400	0.6466	3.873	0	0	0
2019/05/06	R023	07/11/2019	8.00	Call	Bond Future	1,356.8900	1.3569	1,298.7400	1.2987	(4.286)	0	0	0
2019/05/06	R023	07/11/2019	8.00	Put	Bond Future	613.6000	0.6136	637.3600	0.6374	3.872	0	0	0
2019/05/06	R023	06/02/2020	7.54	Call	Bond Future	757.0300	0.7570	716.9600	0.7170	(5.293)	0	0	0
2019/05/06	R023	06/02/2020			Bond Future	7.7364	103.5409	7.7679	103.4569	0.407	0.0000	0.0000	0
2019/05/06	R023	06/02/2020	7.52	Call	Bond Future	730.5200	0.7305	691.2400	0.6912	(5.377)	0	0	0
2019/05/06	R023	06/02/2020	7.52	Put	Bond Future	1,310.5700	1.3106	1,355.3100	1.3553	3.414	0	0	0
2019/05/06	R023	06/02/2020	7.54	Put	Bond Future	1,283.3000	1.2833	1,327.2500	1.3272	3.425	0	0	0
2019/05/06	R023	06/02/2020	7.53	Call	Bond Future	743.8900	0.7439	704.2100	0.7042	(5.334)	0	0	0
2019/05/06	R023	06/02/2020	7.53	Put	Bond Future	1,297.0500	1.2971	1,341.3900	1.3414	3.419	0	0	0
2019/05/06	R035	02/05/2019			Bond Future	9.6000	95.7777	9.6000	95.7777	0.000	0.0000	0.0000	0
2019/05/06	R035	01/08/2019	10.23	Call	Bond Future	4,793.3000	4.7933	4,653.4700	4.6535	(2.917)	0	0	0
2019/05/06	R035	01/08/2019	10.22	Put	Bond Future	681.8000	0.6818	686.2300	0.6862	0.650	0	0	0
2019/05/06	R035	01/08/2019			Bond Future	9.6683	97.5036	9.6873	97.3596	0.196	0.0000	0.0000	55,268
2019/05/06	R035	01/08/2019	10.24	Call	Bond Future	4,850.9100	4.8509	4,710.7800	4.7108	(2.889)	0	0	0
2019/05/06	R035	01/08/2019	10.24	Put	Bond Future	654.8000	0.6548	658.6200	0.6586	0.583	0	0	0
2019/05/06	R035	01/08/2019	10.23	Put	Bond Future	668.1700	0.6682	672.2900	0.6723	0.617	0	0	0
2019/05/06	R035	01/08/2019	10.22	Call	Bond Future	4,735.8600	4.7359	4,596.3400	4.5963	(2.946)	0	0	0
2019/05/06	R035	07/11/2019	9.88	Call	Bond Future	3,548.9200	3.5489	3,441.5500	3.4415	(3.025)	0	0	0
2019/05/06	R035	07/11/2019	9.89	Call	Bond Future	3,591.5800	3.5916	3,483.6600	3.4837	(3.005)	0	0	0
2019/05/06	R035	07/11/2019	9.87	Put	Bond Future	2,552.6700	2.5527	2,593.3100	2.5933	1.592	0	0	0
2019/05/06	R035	07/11/2019			Bond Future	9.7414	94.9458	9.7612	94.7983	0.203	0.0000	0.0000	0
2019/05/06	R035	07/11/2019	9.89	Put	Bond Future	2,490.6600	2.4907	2,530.2000	2.5302	1.588	0	0	0
2019/05/06	R035	07/11/2019	9.87	Call	Bond Future	3,506.5100	3.5065	3,399.6900	3.3997	(3.046)	0	0	0
2019/05/06	R035	07/11/2019	9.88	Put	Bond Future	2,521.5000	2.5215	2,561.5900	2.5616	1.590	0	0	0
2019/05/06	R035	06/02/2020	9.60	Call	Bond Future	3,042.6000	3.0426	2,954.5800	2.9546	(2.893)	0	0	0
2019/05/06	R035	06/02/2020	9.61	Put	Bond Future	4,520.4100	4.5204	4,582.6900	4.5827	1.378	0	0	0
2019/05/06	R035	06/02/2020			Bond Future	9.8036	96.7832	9.8241	96.6324	0.209	0.0000	0.0000	0
2019/05/06	R035	06/02/2020	9.60	Put	Bond Future	4,561.2500	4.5613	4,624.0400	4.6240	1.377	0	0	0
2019/05/06	R035	06/02/2020	9.61	Call	Bond Future	3,077.1800	3.0772	2,988.6500	2.9887	(2.877)	0	0	0
2019/05/06	R035	06/02/2020	9.59	Call	Bond Future	3,007.8800	3.0079	2,920.3900	2.9204	(2.909)	0	0	0
2019/05/06	R035	06/02/2020	9.59	Put	Bond Future	4,602.0400	4.6020	4,665.3600	4.6654	1.376	0	0	0
2019/05/06	R186	02/05/2019			Bond Future	8.5450	114.7211	8.5450	114.7211	0.000	0.0000	0.0000	0
2019/05/06	R186	01/08/2019	9.54	Call	Bond Future	5,329.1300	5.3291	5,190.6400	5.1906	(2.599)	0	0	0
2019/05/06	R186	01/08/2019	10.08	Put	Bond Future	30.6400	0.0306	30.1300	0.0301	(1.664)	0	0	6,000
2019/05/06	R186	01/08/2019	8.38	Call	Bond Future	821.2500	0.8213	751.0900	0.7511	(8.543)	0	0	0
2019/05/06	R186	01/08/2019			Bond Future	8.6133	111.4419	8.6379	111.3016	0.285	8.6133	8.6133	111,851
2019/05/06	R186	01/08/2019	9.52	Call	Bond Future	5,232.6900	5.2327	5,094.4500	5.0944	(2.642)	0	0	0
2019/05/06	R186	01/08/2019	9.52	Put	Bond Future	196.9300	0.1969	199.0000	0.1990	1.051	0	0	0
2019/05/06	R186	01/08/2019	8.30	Put	Bond Future	2,475.3700	2.4754	2,553.9400	2.5539	3.174	0	0	0
2019/05/06	R186	01/08/2019	8.30	Call	Bond Future	662.6000	0.6626	600.8600	0.6009	(9.318)	0	0	6,000
2019/05/06	R186	01/08/2019	9.05	Put	Bond Future	573.3700	0.5734	588.6400	0.5886	2.663	0	0	0
2019/05/06	R186	01/08/2019	9.05	Call	Bond Future	3,036.8100	3.0368	2,911.7700	2.9118	(4.117)	0	0	6,000
2019/05/06	R186	01/08/2019	9.54	Put	Bond Future	185.6900	0.1857	187.5100	0.1875	0.980	0	0	0
2019/05/06	R186	01/08/2019	10.08	Call	Bond Future	8,027.9500	8.0279	7,887.1300	7.8871	(1.754)	0	0	0

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2019/05/06	R186	01/08/2019	8.38	Put	Bond Future	2,167.5500	2.1675	2,237.7000	2.2377	3.236	0	0	0
2019/05/06	R186	01/08/2019	8.70	Put	Bond Future	1,192.7500	1.1928	1,231.5400	1.2315	3.252	0	0	6,200
2019/05/06	R186	01/08/2019	9.53	Call	Bond Future	5,280.8600	5.2809	5,142.4900	5.1425	(2.620)	0	0	0
2019/05/06	R186	01/08/2019	9.53	Put	Bond Future	191.2400	0.1912	193.1800	0.1932	1.014	0	0	0
2019/05/06	R186	01/08/2019	8.70	Call	Bond Future	1,687.4000	1.6874	1,585.8800	1.5859	(6.016)	0	0	0
2019/05/06	R186	01/08/2019	9.22	Call	Bond Future	3,796.9500	3.7969	3,665.1800	3.6652	(3.470)	0	0	0
2019/05/06	R186	01/08/2019	9.22	Put	Bond Future	393.7600	0.3938	402.3000	0.4023	2.169	0	0	0
2019/05/06	R186	07/11/2019	8.94	Call	Bond Future	2,878.6500	2.8787	2,774.0700	2.7741	(3.633)	0	0	0
2019/05/06	R186	07/11/2019	8.23	Call	Bond Future	921.7300	0.9217	864.7900	0.8648	(6.178)	0	0	5,000
2019/05/06	R186	07/11/2019			Bond Future	8.6713	113.6652	8.6973	113.5213	0.300	0.0000	0.0000	0
2019/05/06	R186	07/11/2019	8.94	Put	Bond Future	1,402.4200	1.4024	1,441.7400	1.4417	2.804	0	0	0
2019/05/06	R186	07/11/2019	8.73	Call	Bond Future	2,179.9400	2.1799	2,087.7400	2.0877	(4.229)	0	0	0
2019/05/06	R186	07/11/2019	8.73	Put	Bond Future	1,855.1500	1.8551	1,906.8500	1.9069	2.787	0	0	5,000
2019/05/06	R186	07/11/2019	8.96	Put	Bond Future	1,364.6900	1.3647	1,402.9400	1.4029	2.803	0	0	0
2019/05/06	R186	07/11/2019	8.23	Put	Bond Future	3,402.7300	3.4027	3,489.6900	3.4897	2.556	0	0	0
2019/05/06	R186	07/11/2019	8.95	Call	Bond Future	2,914.1100	2.9141	2,808.9900	2.8090	(3.607)	0	0	0
2019/05/06	R186	07/11/2019	8.96	Call	Bond Future	2,949.7600	2.9498	2,844.1100	2.8441	(3.582)	0	0	0
2019/05/06	R186	07/11/2019	8.95	Put	Bond Future	1,383.4500	1.3834	1,422.2300	1.4222	2.803	0	0	0
2019/05/06	R186	06/02/2020	8.57	Call	Bond Future	2,070.4300	2.0704	1,990.2400	1.9902	(3.873)	0	0	0
2019/05/06	R186	06/02/2020			Bond Future	8.7119	110.5574	8.7393	110.4100	0.315	0.0000	0.0000	0
2019/05/06	R186	06/02/2020	8.55	Call	Bond Future	2,016.2300	2.0162	1,937.1800	1.9372	(3.921)	0	0	0
2019/05/06	R186	06/02/2020	8.55	Put	Bond Future	2,891.0300	2.8910	2,959.3400	2.9593	2.363	0	0	0
2019/05/06	R186	06/02/2020	8.57	Put	Bond Future	2,836.6600	2.8367	2,903.8300	2.9038	2.368	0	0	0
2019/05/06	R186	06/02/2020	8.56	Call	Bond Future	2,043.2400	2.0432	1,963.6200	1.9636	(3.897)	0	0	0
2019/05/06	R186	06/02/2020	8.56	Put	Bond Future	2,863.7400	2.8637	2,931.4800	2.9315	2.365	0	0	0
2019/05/06	R197	02/05/2019			Bond Future	305.0448	305.0448	305.0448	305.0448	0.000	0.0000	0.0000	0
2019/05/06	R197	01/08/2019			Bond Future	303.3203	303.3203	303.5338	303.5338	0.070	0.0000	0.0000	2,507
2019/05/06	R197	07/11/2019			Bond Future	309.4489	309.4489	309.6645	309.6645	0.070	0.0000	0.0000	0
2019/05/06	R197	06/02/2020			Bond Future	307.8617	307.8617	308.0799	308.0799	0.071	0.0000	0.0000	0
2019/05/06	R202	02/05/2019			Bond Future	239.6349	239.6349	239.6349	239.6349	0.000	0.0000	0.0000	0
2019/05/06	R202	01/08/2019			Bond Future	241.9273	241.9273	240.8889	240.8889	(0.429)	0.0000	0.0000	9,346
2019/05/06	R202	07/11/2019			Bond Future	246.8153	246.8153	245.7541	245.7541	(0.430)	0.0000	0.0000	0
2019/05/06	R202	06/02/2020			Bond Future	247.5857	247.5857	246.5026	246.5026	(0.437)	0.0000	0.0000	0
2019/05/06	R207	02/05/2019			Bond Future	6.2750	102.8789	6.2750	102.8789	0.000	0.0000	0.0000	0
2019/05/06	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	R207	01/08/2019	7.33	Call	Bond Future	698.4100	0.6984	694.3300	0.6943	(0.584)	0	0	0
2019/05/06	R207	01/08/2019			Bond Future	5.7223	101.0584	5.7316	101.0543	0.163	0.0000	0.0000	4,891
2019/05/06	R207	01/08/2019	7.34	Call	Bond Future	702.7300	0.7027	698.6500	0.6986	(0.581)	0	0	0
2019/05/06	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	R207	01/08/2019	7.35	Call	Bond Future	707.0400	0.7070	702.9600	0.7030	(0.577)	0	0	0
2019/05/06	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/06	R207	07/11/2019	2.08	Put	Bond Future	173.9900	0.1740	178.8100	0.1788	2.770	0	0	0
2019/05/06	R207	07/11/2019			Bond Future	3.0448	103.0747	3.0720	103.0698	0.893	0.0000	0.0000	0
2019/05/06	R207	07/11/2019	2.07	Call	Bond Future	0.2200	0.0002	0.1700	0.0002	(22.727)	0	0	0
2019/05/06	R207	07/11/2019	2.07	Put	Bond Future	175.7700	0.1758	180.6000	0.1806	2.748	0	0	0

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2019/05/06	R207	07/11/2019	2.08	Call	Bond Future	0.2400	0.0002	0.1800	0.0002	(25.000)	0	0	0
2019/05/06	R207	07/11/2019	2.06	Call	Bond Future	0.2000	0.0002	0.1600	0.0002	(20.000)	0	0	0
2019/05/06	R207	07/11/2019	2.06	Put	Bond Future	177.5600	0.1776	182.4000	0.1824	2.726	0	0	0
2019/05/06	R208	02/05/2019			Bond Future	6.7800	100.6207	6.7800	100.6207	0.000	0.0000	0.0000	0
2019/05/06	R208	01/08/2019	8.16	Call	Bond Future	2,264.6700	2.2647	2,316.2300	2.3162	2.277	0	0	0
2019/05/06	R208	01/08/2019	8.17	Put	Bond Future	0.1800	0.0002	0.1100	0.0001	(38.889)	0	0	0
2019/05/06	R208	01/08/2019			Bond Future	6.6685	102.4743	6.6350	102.5260	(0.502)	0.0000	0.0000	10,880
2019/05/06	R208	01/08/2019	8.16	Put	Bond Future	0.1900	0.0002	0.1200	0.0001	(36.842)	0	0	0
2019/05/06	R208	01/08/2019	8.17	Call	Bond Future	2,279.6100	2.2796	2,331.1700	2.3312	2.262	0	0	0
2019/05/06	R208	01/08/2019	8.15	Call	Bond Future	2,249.7400	2.2497	2,301.2900	2.3013	2.291	0	0	0
2019/05/06	R208	01/08/2019	8.15	Put	Bond Future	0.2100	0.0002	0.1300	0.0001	(38.095)	0	0	0
2019/05/06	R208	07/11/2019	6.83	Call	Bond Future	564.7100	0.5647	600.8200	0.6008	6.394	0	0	0
2019/05/06	R208	07/11/2019	6.82	Put	Bond Future	131.9900	0.1320	115.9200	0.1159	(12.175)	0	0	0
2019/05/06	R208	07/11/2019			Bond Future	6.4961	101.1140	6.4564	101.1659	(0.612)	0.0000	0.0000	0
2019/05/06	R208	07/11/2019	6.84	Call	Bond Future	575.2800	0.5753	611.6400	0.6116	6.320	0	0	0
2019/05/06	R208	07/11/2019	6.84	Put	Bond Future	127.3600	0.1274	111.7900	0.1118	(12.225)	0	0	0
2019/05/06	R208	07/11/2019	6.83	Put	Bond Future	129.7700	0.1298	113.9500	0.1139	(12.191)	0	0	0
2019/05/06	R208	07/11/2019	6.82	Call	Bond Future	553.9400	0.5539	589.8000	0.5898	6.474	0	0	0
2019/05/06	R208	06/02/2020	6.13	Put	Bond Future	292.1400	0.2921	263.5300	0.2635	(9.793)	0	0	0
2019/05/06	R208	06/02/2020	6.12	Call	Bond Future	226.4900	0.2265	249.9200	0.2499	10.345	0	0	0
2019/05/06	R208	06/02/2020			Bond Future	6.1852	103.0706	6.1370	103.1230	(0.780)	0.0000	0.0000	0
2019/05/06	R208	06/02/2020	6.13	Call	Bond Future	232.1900	0.2322	255.9700	0.2560	10.242	0	0	0
2019/05/06	R208	06/02/2020	6.12	Put	Bond Future	297.3100	0.2973	268.3500	0.2684	(9.741)	0	0	0
2019/05/06	R208	06/02/2020	6.14	Call	Bond Future	237.9700	0.2380	262.0900	0.2621	10.136	0	0	0
2019/05/06	R208	06/02/2020	6.14	Put	Bond Future	287.0600	0.2871	258.7900	0.2588	(9.848)	0	0	0
2019/05/06	R209	02/05/2019			Bond Future	9.5550	73.1746	9.5550	73.1746	0.000	0.0000	0.0000	0
2019/05/06	R209	01/08/2019	10.17	Call	Bond Future	4,128.1300	4.1281	4,007.3800	4.0074	(2.925)	0	0	0
2019/05/06	R209	01/08/2019	10.15	Put	Bond Future	670.9400	0.6709	674.7900	0.6748	0.574	0	0	0
2019/05/06	R209	01/08/2019	9.30	Call	Bond Future	888.7600	0.8888	823.4000	0.8234	(7.354)	0	0	7,560
2019/05/06	R209	01/08/2019			Bond Future	9.6156	74.4967	9.6347	74.3726	0.198	0.0000	0.0000	87,922
2019/05/06	R209	01/08/2019	10.17	Put	Bond Future	646.1800	0.6462	649.4900	0.6495	0.512	0	0	0
2019/05/06	R209	01/08/2019	10.15	Call	Bond Future	4,031.6000	4.0316	3,911.3900	3.9114	(2.982)	0	0	0
2019/05/06	R209	01/08/2019	10.16	Put	Bond Future	658.4500	0.6584	662.0300	0.6620	0.544	0	0	0
2019/05/06	R209	01/08/2019	9.30	Put	Bond Future	2,986.3900	2.9864	3,045.0900	3.0451	1.966	0	0	0
2019/05/06	R209	01/08/2019	9.80	Put	Bond Future	1,281.0300	1.2810	1,299.8600	1.2999	1.470	0	0	0
2019/05/06	R209	01/08/2019	10.16	Call	Bond Future	4,079.7900	4.0798	3,959.3100	3.9593	(2.953)	0	0	0
2019/05/06	R209	01/08/2019	9.80	Call	Bond Future	2,467.2900	2.4673	2,362.0600	2.3621	(4.265)	0	0	7,560
2019/05/06	R209	01/08/2019	10.46	Call	Bond Future	5,578.6600	5.5787	5,452.7700	5.4528	(2.257)	0	0	0
2019/05/06	R209	01/08/2019	10.46	Put	Bond Future	372.7800	0.3728	370.9500	0.3709	(0.491)	0	0	7,560
2019/05/06	R209	07/11/2019	9.82	Call	Bond Future	3,076.0500	3.0761	2,983.1000	2.9831	(3.022)	0	0	0
2019/05/06	R209	07/11/2019			Bond Future	9.6781	72.8305	9.6979	72.7034	0.204	0.0000	0.0000	0
2019/05/06	R209	07/11/2019	9.80	Call	Bond Future	3,003.0300	3.0030	2,911.0300	2.9110	(3.064)	0	0	0
2019/05/06	R209	07/11/2019	9.80	Put	Bond Future	2,224.9600	2.2250	2,260.0300	2.2600	1.576	0	0	0
2019/05/06	R209	07/11/2019	9.82	Put	Bond Future	2,171.5200	2.1715	2,205.6400	2.2056	1.571	0	0	0
2019/05/06	R209	07/11/2019	9.81	Call	Bond Future	3,039.5500	3.0395	2,947.0600	2.9471	(3.043)	0	0	0
2019/05/06	R209	07/11/2019	9.81	Put	Bond Future	2,198.2100	2.1982	2,232.7900	2.2328	1.573	0	0	0

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2019/05/06	R209	06/02/2020	9.52	Put	Bond Future	3,961.3100	3.9613	4,015.2600	4.0153	1.362	0	0	0
2019/05/06	R209	06/02/2020			Bond Future	9.7285	74.2401	9.7489	74.1102	0.210	0.0000	0.0000	0
2019/05/06	R209	06/02/2020	9.51	Call	Bond Future	2,585.8900	2.5859	2,510.3800	2.5104	(2.920)	0	0	0
2019/05/06	R209	06/02/2020	9.51	Put	Bond Future	3,996.7300	3.9967	4,051.1300	4.0511	1.361	0	0	0
2019/05/06	R209	06/02/2020	9.52	Call	Bond Future	2,615.9000	2.6159	2,539.9400	2.5399	(2.904)	0	0	0
2019/05/06	R209	06/02/2020	9.50	Call	Bond Future	2,556.0600	2.5561	2,481.0000	2.4810	(2.937)	0	0	0
2019/05/06	R209	06/02/2020	9.50	Put	Bond Future	4,032.4200	4.0324	4,087.2700	4.0873	1.360	0	0	0
2019/05/06	R210	02/05/2019			Bond Future	189.0995	189.0995	189.0995	189.0995	0.000	0.0000	0.0000	0
2019/05/06	R210	01/08/2019			Bond Future	192.4934	192.4934	192.8544	192.8544	0.188	0.0000	0.0000	3,142
2019/05/06	R210	07/11/2019			Bond Future	193.7838	193.7838	194.1510	194.1510	0.189	0.0000	0.0000	0
2019/05/06	R210	06/02/2020			Bond Future	197.5769	197.5769	197.9501	197.9501	0.189	0.0000	0.0000	0
2019/05/06	R212	02/05/2019			Bond Future	158.5186	158.5186	158.5186	158.5186	0.000	0.0000	0.0000	0
2019/05/06	R212	01/08/2019			Bond Future	159.1741	159.1741	159.4500	159.4500	0.173	0.0000	0.0000	6,690
2019/05/06	R212	07/11/2019			Bond Future	162.3904	162.3904	162.6707	162.6707	0.173	0.0000	0.0000	0
2019/05/06	R212	06/02/2020			Bond Future	163.3293	163.3293	163.6143	163.6143	0.174	0.0000	0.0000	0
2019/05/06	R213	02/05/2019			Bond Future	9.2550	85.2761	9.2550	85.2761	0.000	0.0000	0.0000	0
2019/05/06	R213	01/08/2019	9.99	Put	Bond Future	456.3600	0.4564	457.6000	0.4576	0.272	0	0	0
2019/05/06	R213	01/08/2019	9.98	Call	Bond Future	4,377.3600	4.3774	4,260.4100	4.2604	(2.672)	0	0	0
2019/05/06	R213	01/08/2019			Bond Future	9.3290	86.7449	9.3481	86.6265	0.205	0.0000	0.0000	17,140
2019/05/06	R213	01/08/2019	9.99	Call	Bond Future	4,426.1900	4.4262	4,309.0400	4.3090	(2.647)	0	0	0
2019/05/06	R213	01/08/2019	9.98	Put	Bond Future	465.6800	0.4657	467.1200	0.4671	0.309	0	0	0
2019/05/06	R213	01/08/2019	10.00	Call	Bond Future	4,475.1300	4.4751	4,357.8000	4.3578	(2.622)	0	0	0
2019/05/06	R213	01/08/2019	10.00	Put	Bond Future	447.2100	0.4472	448.2700	0.4483	0.237	0	0	0
2019/05/06	R213	07/11/2019	9.59	Put	Bond Future	1,939.6000	1.9396	1,970.3800	1.9704	1.587	0	0	0
2019/05/06	R213	07/11/2019	9.58	Call	Bond Future	3,069.3000	3.0693	2,979.2100	2.9792	(2.935)	0	0	0
2019/05/06	R213	07/11/2019			Bond Future	9.3968	84.9237	9.4167	84.8024	0.212	0.0000	0.0000	0
2019/05/06	R213	07/11/2019	9.59	Call	Bond Future	3,106.2600	3.1063	3,015.7300	3.0157	(2.914)	0	0	0
2019/05/06	R213	07/11/2019	9.58	Put	Bond Future	1,962.5000	1.9625	1,993.7200	1.9937	1.591	0	0	0
2019/05/06	R213	07/11/2019	9.60	Call	Bond Future	3,143.6400	3.1436	3,052.6700	3.0527	(2.894)	0	0	0
2019/05/06	R213	07/11/2019	9.60	Put	Bond Future	1,917.1900	1.9172	1,947.5300	1.9475	1.583	0	0	0
2019/05/06	R213	06/02/2020	9.26	Put	Bond Future	3,566.9100	3.5669	3,619.5200	3.6195	1.475	0	0	0
2019/05/06	R213	06/02/2020	9.27	Call	Bond Future	2,425.5600	2.4256	2,353.5800	2.3536	(2.968)	0	0	0
2019/05/06	R213	06/02/2020			Bond Future	9.4533	86.5670	9.4740	86.4429	0.219	0.0000	0.0000	0
2019/05/06	R213	06/02/2020	9.28	Call	Bond Future	2,454.8100	2.4548	2,382.3800	2.3824	(2.951)	0	0	0
2019/05/06	R213	06/02/2020	9.28	Put	Bond Future	3,502.8700	3.5029	3,554.5800	3.5546	1.476	0	0	0
2019/05/06	R213	06/02/2020	9.26	Call	Bond Future	2,396.7900	2.3968	2,325.2600	2.3253	(2.984)	0	0	0
2019/05/06	R213	06/02/2020	9.27	Put	Bond Future	3,534.6200	3.5346	3,586.7800	3.5868	1.476	0	0	0
2019/05/06	R214	02/05/2019			Bond Future	9.7600	71.9591	9.7600	71.9591	0.000	0.0000	0.0000	0
2019/05/06	R214	01/08/2019	10.34	Put	Bond Future	737.8700	0.7379	742.2000	0.7422	0.587	0	0	0
2019/05/06	R214	01/08/2019			Bond Future	9.8208	73.2615	9.8399	73.1325	0.194	0.0000	0.0000	10,672
2019/05/06	R214	01/08/2019	10.33	Call	Bond Future	4,067.0800	4.0671	3,942.8000	3.9428	(3.056)	0	0	0
2019/05/06	R214	01/08/2019	10.33	Put	Bond Future	751.3200	0.7513	755.9600	0.7560	0.618	0	0	0
2019/05/06	R214	01/08/2019	10.34	Call	Bond Future	4,116.2300	4.1162	3,991.6400	3.9916	(3.027)	0	0	0
2019/05/06	R214	01/08/2019	10.32	Call	Bond Future	4,018.1900	4.0182	3,894.2200	3.8942	(3.085)	0	0	0

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2019/05/06	R214	01/08/2019	10.32	Put	Bond Future	765.1200	0.7651	770.0700	0.7701	0.647	0	0	0
2019/05/06	R214	07/11/2019	10.02	Put	Bond Future	2,391.1800	2.3912	2,426.1100	2.4261	1.461	0	0	0
2019/05/06	R214	07/11/2019			Bond Future	9.8864	71.4250	9.9062	71.2930	0.200	0.0000	0.0000	0
2019/05/06	R214	07/11/2019	10.01	Call	Bond Future	3,237.2600	3.2373	3,140.7200	3.1407	(2.982)	0	0	0
2019/05/06	R214	07/11/2019	10.01	Put	Bond Future	2,418.3000	2.4183	2,453.7100	2.4537	1.464	0	0	0
2019/05/06	R214	07/11/2019	10.02	Call	Bond Future	3,275.7600	3.2758	3,178.7400	3.1787	(2.962)	0	0	0
2019/05/06	R214	07/11/2019	10.00	Call	Bond Future	3,198.9400	3.1989	3,102.8900	3.1029	(3.003)	0	0	0
2019/05/06	R214	07/11/2019	10.00	Put	Bond Future	2,445.6900	2.4457	2,481.5900	2.4816	1.468	0	0	0
2019/05/06	R214	06/02/2020	9.73	Call	Bond Future	2,767.9000	2.7679	2,688.4500	2.6885	(2.870)	0	0	0
2019/05/06	R214	06/02/2020			Bond Future	9.9423	72.8072	9.9627	72.6723	0.205	0.0000	0.0000	0
2019/05/06	R214	06/02/2020	9.71	Call	Bond Future	2,705.1900	2.7052	2,626.6800	2.6267	(2.902)	0	0	0
2019/05/06	R214	06/02/2020	9.71	Put	Bond Future	4,271.1700	4.2712	4,327.5800	4.3276	1.321	0	0	0
2019/05/06	R214	06/02/2020	9.73	Put	Bond Future	4,196.9000	4.1969	4,252.3700	4.2524	1.322	0	0	0
2019/05/06	R214	06/02/2020	9.72	Call	Bond Future	2,736.3300	2.7363	2,657.3500	2.6574	(2.886)	0	0	0
2019/05/06	R214	06/02/2020	9.72	Put	Bond Future	4,233.7700	4.2338	4,289.7100	4.2897	1.321	0	0	0
2019/05/06	R248	02/05/2019			Bond Future	9.7500	91.9964	9.7500	91.9964	0.000	0.0000	0.0000	0
2019/05/06	R248	01/08/2019	10.35	Call	Bond Future	5,369.8200	5.3698	5,209.1800	5.2092	(2.992)	0	0	0
2019/05/06	R248	01/08/2019	10.34	Put	Bond Future	853.5500	0.8536	859.2100	0.8592	0.663	0	0	0
2019/05/06	R248	01/08/2019			Bond Future	9.8051	93.7063	9.8242	93.5404	0.195	0.0000	0.0000	102,934
2019/05/06	R248	01/08/2019	10.36	Call	Bond Future	5,433.4300	5.4334	5,272.4200	5.2724	(2.963)	0	0	0
2019/05/06	R248	01/08/2019	10.36	Put	Bond Future	821.6500	0.8217	826.5800	0.8266	0.600	0	0	0
2019/05/06	R248	01/08/2019	10.35	Put	Bond Future	837.4500	0.8375	842.7500	0.8428	0.633	0	0	0
2019/05/06	R248	01/08/2019	10.34	Call	Bond Future	5,306.3900	5.3064	5,146.1100	5.1461	(3.021)	0	0	0
2019/05/06	R248	07/11/2019	10.02	Call	Bond Future	4,173.1700	4.1732	4,048.0200	4.0480	(2.999)	0	0	0
2019/05/06	R248	07/11/2019	10.01	Put	Bond Future	2,932.1900	2.9322	2,977.6200	2.9776	1.549	0	0	0
2019/05/06	R248	07/11/2019			Bond Future	9.8698	91.1362	9.8896	90.9663	0.201	0.0000	0.0000	48
2019/05/06	R248	07/11/2019	10.03	Call	Bond Future	4,223.3000	4.2233	4,097.5300	4.0975	(2.978)	0	0	0
2019/05/06	R248	07/11/2019	10.03	Put	Bond Future	2,864.2900	2.8643	2,908.4700	2.9085	1.542	0	0	0
2019/05/06	R248	07/11/2019	10.02	Put	Bond Future	2,897.9300	2.8979	2,942.7300	2.9427	1.546	0	0	0
2019/05/06	R248	07/11/2019	10.01	Call	Bond Future	4,123.5100	4.1235	3,998.9900	3.9990	(3.020)	0	0	0
2019/05/06	R248	06/02/2020	9.71	Put	Bond Future	5,281.1100	5.2811	5,353.9000	5.3539	1.378	0	0	0
2019/05/06	R248	06/02/2020			Bond Future	9.9248	92.9000	9.9453	92.7262	0.206	0.0000	0.0000	0
2019/05/06	R248	06/02/2020	9.71	Call	Bond Future	3,420.5500	3.4206	3,319.6000	3.3196	(2.951)	0	0	0
2019/05/06	R248	06/02/2020	9.70	Put	Bond Future	5,328.9100	5.3289	5,402.3200	5.4023	1.378	0	0	0
2019/05/06	R248	06/02/2020	9.72	Call	Bond Future	3,460.9000	3.4609	3,359.3300	3.3593	(2.935)	0	0	0
2019/05/06	R248	06/02/2020	9.72	Put	Bond Future	5,233.3600	5.2334	5,305.5300	5.3055	1.379	0	0	0
2019/05/06	R248	06/02/2020	9.70	Call	Bond Future	3,380.1100	3.3801	3,279.7800	3.2798	(2.968)	0	0	0

Total

900936