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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/05/2019 TO 20/05/2019

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
2019/05/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	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
2019/05/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	2025	01/08/2019			Bond Future	136.5433	136.5433	136.5633	136.5633	0.015	0.0000	0.0000	1,622
2019/05/20	2025	07/11/2019			Bond Future	139.3505	139.3505	139.3706	139.3706	0.014	0.0000	0.0000	0
2019/05/20	2025	06/02/2020			Bond Future	140.6342	140.6342	140.6544	140.6544	0.014	0.0000	0.0000	0
2019/05/20	2029	01/08/2019			Bond Future	103.7048	103.7048	103.7203	103.7203	0.015	0.0000	0.0000	4,132
2019/05/20	2029	07/11/2019			Bond Future	104.7457	104.7457	104.7612	104.7612	0.015	0.0000	0.0000	0
2019/05/20	2029	06/02/2020			Bond Future	106.8155	106.8155	106.8311	106.8311	0.015	0.0000	0.0000	0
2019/05/20	2030	01/08/2019	9.91	Put	Bond Future	304.5200	0.3045	264.1600	0.2642	(13.254)	0	0	0
2019/05/20	2030	01/08/2019	9.68	Call	Bond Future	3,395.3800	3.3954	3,502.9800	3.5030	3.169	0	0	0
2019/05/20	2030	01/08/2019	8.67	Put	Bond Future	3,788.5400	3.7885	3,632.4300	3.6324	(4.121)	0	0	0
2019/05/20	2030	01/08/2019	9.15	Put	Bond Future	1,684.8000	1.6848	1,567.6300	1.5676	(6.955)	0	0	0
2019/05/20	2030	01/08/2019			Bond Future	9.2128	92.0838	9.1862	92.2508	(0.289)	0.0000	0.0000	49,379
2019/05/20	2030	01/08/2019	8.35	Put	Bond Future	5,701.1600	5.7012	5,535.8900	5.5359	(2.899)	0	0	0
2019/05/20	2030	01/08/2019	8.35	Call	Bond Future	70.7400	0.0707	72.4000	0.0724	2.347	0	0	2,025
2019/05/20	2030	01/08/2019	9.22	Put	Bond Future	1,464.1300	1.4641	1,354.6900	1.3547	(7.475)	0	0	0
2019/05/20	2030	01/08/2019	9.22	Call	Bond Future	1,509.2800	1.5093	1,566.7700	1.5668	3.809	0	0	5,400
2019/05/20	2030	01/08/2019	9.69	Call	Bond Future	3,443.2000	3.4432	3,551.7400	3.5517	3.152	0	0	0
2019/05/20	2030	01/08/2019	9.69	Put	Bond Future	513.6100	0.5136	455.2200	0.4552	(11.369)	0	0	5,400
2019/05/20	2030	01/08/2019	9.91	Call	Bond Future	4,542.7600	4.5428	4,669.3300	4.6693	2.786	0	0	0
2019/05/20	2030	01/08/2019	9.92	Call	Bond Future	4,594.3700	4.5944	4,721.6500	4.7217	2.770	0	0	0
2019/05/20	2030	01/08/2019	9.90	Put	Bond Future	311.9500	0.3120	270.8700	0.2709	(13.169)	0	0	0
2019/05/20	2030	01/08/2019	9.68	Put	Bond Future	525.8900	0.5259	466.5600	0.4666	(11.282)	0	0	4,800
2019/05/20	2030	01/08/2019	8.67	Call	Bond Future	298.2400	0.2982	309.0600	0.3091	3.628	0	0	5,400
2019/05/20	2030	01/08/2019	9.15	Call	Bond Future	1,289.7500	1.2897	1,339.5100	1.3395	3.858	0	0	2,025
2019/05/20	2030	01/08/2019	9.92	Put	Bond Future	297.2600	0.2973	257.6100	0.2576	(13.338)	0	0	0
2019/05/20	2030	01/08/2019	9.90	Call	Bond Future	4,491.2600	4.4913	4,617.1100	4.6171	2.802	0	0	0
2019/05/20	2030	01/08/2019	8.77	Put	Bond Future	3,267.7000	3.2677	3,117.1600	3.1172	(4.607)	0	0	0
2019/05/20	2030	01/08/2019	8.77	Call	Bond Future	433.4500	0.4334	449.8400	0.4498	3.781	0	0	0
2019/05/20	2030	01/08/2019	9.27	Put	Bond Future	1,320.4700	1.3205	1,216.7000	1.2167	(7.859)	0	0	0
2019/05/20	2030	01/08/2019	9.27	Call	Bond Future	1,678.3500	1.6784	1,741.5100	1.7415	3.763	0	0	0
2019/05/20	2030	07/11/2019	9.49	Put	Bond Future	1,731.2700	1.7313	1,644.9000	1.6449	(4.989)	0	0	0
2019/05/20	2030	07/11/2019	9.76	Put	Bond Future	1,223.3200	1.2233	1,154.4300	1.1544	(5.631)	0	0	5,500
2019/05/20	2030	07/11/2019			Bond Future	9.2721	93.9535	9.2445	94.1237	(0.298)	0.0000	0.0000	0
2019/05/20	2030	07/11/2019	9.10	Put	Bond Future	2,838.7600	2.8388	2,724.6500	2.7246	(4.020)	0	0	0
2019/05/20	2030	07/11/2019	9.10	Call	Bond Future	1,771.9100	1.7719	1,827.9400	1.8279	3.162	0	0	5,500
2019/05/20	2030	07/11/2019	9.48	Call	Bond Future	3,021.8700	3.0219	3,104.9400	3.1049	2.749	0	0	0
2019/05/20	2030	07/11/2019	9.48	Put	Bond Future	1,754.3900	1.7544	1,667.3200	1.6673	(4.963)	0	0	0
2019/05/20	2030	07/11/2019	8.60	Put	Bond Future	4,920.8900	4.9209	4,775.5700	4.7756	(2.953)	0	0	0
2019/05/20	2030	07/11/2019	8.60	Call	Bond Future	659.6900	0.6597	684.5100	0.6845	3.762	0	0	5,500
2019/05/20	2030	07/11/2019	9.49	Call	Bond Future	3,059.1300	3.0591	3,142.9000	3.1429	2.738	0	0	0
2019/05/20	2030	07/11/2019	9.76	Call	Bond Future	4,161.2000	4.1612	4,262.4500	4.2625	2.433	0	0	0
2019/05/20	2030	07/11/2019	8.57	Put	Bond Future	5,070.2200	5.0702	4,923.3800	4.9234	(2.896)	0	0	0
2019/05/20	2030	07/11/2019	9.47	Call	Bond Future	2,984.8300	2.9848	3,067.2000	3.0672	2.760	0	0	0

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2019/05/20	2030	07/11/2019	9.47	Put	Bond Future	1,777.7700	1.7778	1,690.0000	1.6900	(4.937)	0	0	0
2019/05/20	2030	07/11/2019	9.12	Put	Bond Future	2,770.9800	2.7710	2,658.2800	2.6583	(4.067)	0	0	0
2019/05/20	2030	07/11/2019	9.12	Call	Bond Future	1,828.9600	1.8290	1,886.4000	1.8864	3.141	0	0	0
2019/05/20	2030	07/11/2019	9.70	Call	Bond Future	3,905.6200	3.9056	4,003.1800	4.0032	2.498	0	0	0
2019/05/20	2030	07/11/2019	9.70	Put	Bond Future	1,322.2100	1.3222	1,249.6300	1.2496	(5.489)	0	0	0
2019/05/20	2030	07/11/2019	8.57	Call	Bond Future	612.7900	0.6128	636.0900	0.6361	3.802	0	0	0
2019/05/20	2030	06/02/2020	9.14	Call	Bond Future	2,369.3500	2.3694	2,432.7600	2.4328	2.676	0	0	0
2019/05/20	2030	06/02/2020	9.15	Put	Bond Future	3,438.6700	3.4387	3,329.3800	3.3294	(3.178)	0	0	0
2019/05/20	2030	06/02/2020			Bond Future	9.3209	91.7793	9.2923	91.9526	(0.307)	0.0000	0.0000	0
2019/05/20	2030	06/02/2020	9.14	Put	Bond Future	3,470.7900	3.4708	3,360.9400	3.3609	(3.165)	0	0	0
2019/05/20	2030	06/02/2020	9.15	Call	Bond Future	2,398.5700	2.3986	2,462.5400	2.4625	2.667	0	0	0
2019/05/20	2030	06/02/2020	9.16	Call	Bond Future	2,427.9700	2.4280	2,492.5000	2.4925	2.658	0	0	0
2019/05/20	2030	06/02/2020	9.16	Put	Bond Future	3,406.7900	3.4068	3,298.0600	3.2981	(3.192)	0	0	0
2019/05/20	2032	01/08/2019	10.10	Call	Bond Future	4,545.7900	4.5458	4,674.7100	4.6747	2.836	0	0	0
2019/05/20	2032	01/08/2019	10.11	Put	Bond Future	417.3400	0.4173	366.0300	0.3660	(12.295)	0	0	0
2019/05/20	2032	01/08/2019			Bond Future	9.4768	93.9323	9.4503	94.1134	(0.280)	0.0000	0.0000	41,053
2019/05/20	2032	01/08/2019	10.10	Put	Bond Future	426.9300	0.4269	374.7900	0.3748	(12.213)	0	0	0
2019/05/20	2032	01/08/2019	10.11	Call	Bond Future	4,600.1500	4.6001	4,729.9000	4.7299	2.821	0	0	0
2019/05/20	2032	01/08/2019	10.09	Call	Bond Future	4,491.4600	4.4915	4,619.5400	4.6195	2.852	0	0	0
2019/05/20	2032	01/08/2019	10.09	Put	Bond Future	436.6200	0.4366	383.6400	0.3836	(12.134)	0	0	0
2019/05/20	2032	07/11/2019	9.71	Call	Bond Future	3,186.8900	3.1869	3,273.2500	3.2732	2.710	0	0	0
2019/05/20	2032	07/11/2019	9.70	Put	Bond Future	2,099.7200	2.0997	2,000.8800	2.0009	(4.707)	0	0	0
2019/05/20	2032	07/11/2019			Bond Future	9.5425	91.6775	9.5151	91.8619	(0.288)	0.0000	0.0000	0
2019/05/20	2032	07/11/2019	9.72	Call	Bond Future	3,226.0100	3.2260	3,313.1300	3.3131	2.701	0	0	0
2019/05/20	2032	07/11/2019	9.72	Put	Bond Future	2,046.0700	2.0461	1,948.7400	1.9487	(4.757)	0	0	0
2019/05/20	2032	07/11/2019	9.71	Put	Bond Future	2,072.8800	2.0729	1,974.7900	1.9748	(4.732)	0	0	0
2019/05/20	2032	07/11/2019	9.70	Call	Bond Future	3,147.7400	3.1477	3,233.3500	3.2333	2.720	0	0	0
2019/05/20	2032	06/02/2020	9.40	Put	Bond Future	3,955.0300	3.9550	3,834.8500	3.8349	(3.039)	0	0	0
2019/05/20	2032	06/02/2020			Bond Future	9.5967	93.4686	9.5683	93.6565	(0.296)	0.0000	0.0000	0
2019/05/20	2032	06/02/2020	9.39	Call	Bond Future	2,611.4300	2.6114	2,678.5500	2.6786	2.570	0	0	0
2019/05/20	2032	06/02/2020	9.39	Put	Bond Future	3,991.4700	3.9915	3,870.7100	3.8707	(3.025)	0	0	0
2019/05/20	2032	06/02/2020	9.40	Call	Bond Future	2,642.4300	2.6424	2,710.1300	2.7101	2.562	0	0	0
2019/05/20	2032	06/02/2020	9.38	Call	Bond Future	2,580.6300	2.5806	2,647.1500	2.6471	2.578	0	0	0
2019/05/20	2032	06/02/2020	9.38	Put	Bond Future	4,028.1800	4.0282	3,906.8200	3.9068	(3.013)	0	0	0
2019/05/20	2033	01/08/2019			Bond Future	105.7400	105.7400	105.7559	105.7559	0.015	0.0000	0.0000	6,090
2019/05/20	2033	07/11/2019			Bond Future	106.7478	106.7478	106.7639	106.7639	0.015	0.0000	0.0000	0
2019/05/20	2033	06/02/2020			Bond Future	108.8572	108.8572	108.8733	108.8733	0.015	0.0000	0.0000	0
2019/05/20	2037	01/08/2019	10.31	Call	Bond Future	4,504.1800	4.5042	4,635.7800	4.6358	2.922	0	0	0
2019/05/20	2037	01/08/2019			Bond Future	9.7853	89.4720	9.7588	89.6742	(0.271)	0.0000	0.0000	41,863
2019/05/20	2037	01/08/2019	10.29	Call	Bond Future	4,389.4100	4.3894	4,518.9400	4.5189	2.951	0	0	0
2019/05/20	2037	01/08/2019	10.29	Put	Bond Future	667.0000	0.6670	594.3600	0.5944	(10.891)	0	0	0
2019/05/20	2037	01/08/2019	10.31	Put	Bond Future	639.1700	0.6392	568.6000	0.5686	(11.041)	0	0	0
2019/05/20	2037	01/08/2019	10.30	Call	Bond Future	4,446.7000	4.4467	4,577.2600	4.5773	2.936	0	0	0
2019/05/20	2037	01/08/2019	10.30	Put	Bond Future	652.9500	0.6530	581.3400	0.5813	(10.967)	0	0	0
2019/05/20	2037	07/11/2019	9.97	Call	Bond Future	3,436.6600	3.4367	3,528.6000	3.5286	2.675	0	0	0

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2019/05/20	2037	07/11/2019			Bond Future	9.8501	91.2887	9.8227	91.4948	(0.278)	0.0000	0.0000	0
2019/05/20	2037	07/11/2019	9.95	Call	Bond Future	3,352.4500	3.3525	3,442.7300	3.4427	2.693	0	0	0
2019/05/20	2037	07/11/2019	9.95	Put	Bond Future	2,605.8100	2.6058	2,489.9900	2.4900	(4.445)	0	0	0
2019/05/20	2037	07/11/2019	9.97	Put	Bond Future	2,541.7300	2.5417	2,427.5700	2.4276	(4.491)	0	0	0
2019/05/20	2037	07/11/2019	9.96	Call	Bond Future	3,394.4300	3.3944	3,485.5400	3.4855	2.684	0	0	0
2019/05/20	2037	07/11/2019	9.96	Put	Bond Future	2,573.6000	2.5736	2,458.6100	2.4586	(4.468)	0	0	0
2019/05/20	2037	06/02/2020	9.67	Call	Bond Future	2,929.2300	2.9292	3,002.7400	3.0027	2.510	0	0	0
2019/05/20	2037	06/02/2020	9.66	Put	Bond Future	4,748.2400	4.7482	4,611.1600	4.6112	(2.887)	0	0	0
2019/05/20	2037	06/02/2020			Bond Future	9.9056	88.8119	9.8774	89.0219	(0.285)	0.0000	0.0000	0
2019/05/20	2037	06/02/2020	9.68	Call	Bond Future	2,963.2900	2.9633	3,037.4600	3.0375	2.503	0	0	0
2019/05/20	2037	06/02/2020	9.68	Put	Bond Future	4,663.3800	4.6634	4,527.6000	4.5276	(2.912)	0	0	0
2019/05/20	2037	06/02/2020	9.67	Put	Bond Future	4,705.8100	4.7058	4,569.3700	4.5694	(2.899)	0	0	0
2019/05/20	2037	06/02/2020	9.66	Call	Bond Future	2,895.0700	2.8951	2,967.9400	2.9679	2.517	0	0	0
2019/05/20	2038	01/08/2019			Bond Future	122.6254	122.6254	122.2806	122.2806	(0.281)	0.0000	0.0000	11,598
2019/05/20	2038	07/11/2019			Bond Future	125.1466	125.1466	124.7945	124.7945	(0.281)	0.0000	0.0000	0
2019/05/20	2038	06/02/2020			Bond Future	125.9660	125.9660	125.6067	125.6067	(0.285)	0.0000	0.0000	0
2019/05/20	2040	01/08/2019	10.37	Put	Bond Future	738.0300	0.7380	658.7100	0.6587	(10.748)	0	0	0
2019/05/20	2040	01/08/2019	10.36	Call	Bond Future	4,674.9400	4.6749	4,812.0400	4.8120	2.933	0	0	0
2019/05/20	2040	01/08/2019			Bond Future	9.8650	92.5952	9.8385	92.8127	(0.268)	0.0000	0.0000	28,687
2019/05/20	2040	01/08/2019	10.37	Call	Bond Future	4,735.7000	4.7357	4,873.9300	4.8739	2.919	0	0	0
2019/05/20	2040	01/08/2019	10.36	Put	Bond Future	753.7200	0.7537	673.2700	0.6733	(10.674)	0	0	0
2019/05/20	2040	01/08/2019	10.38	Call	Bond Future	4,796.7700	4.7968	4,936.1100	4.9361	2.905	0	0	0
2019/05/20	2040	01/08/2019	10.38	Put	Bond Future	722.7700	0.7228	644.5600	0.6446	(10.821)	0	0	0
2019/05/20	2040	07/11/2019	9.80	Put	Bond Future	3,647.4900	3.6475	3,502.8100	3.5028	(3.967)	0	0	0
2019/05/20	2040	07/11/2019	9.30	Put	Bond Future	6,344.3500	6.3443	6,158.3900	6.1584	(2.931)	0	0	0
2019/05/20	2040	07/11/2019	10.04	Put	Bond Future	2,708.9800	2.7090	2,586.1000	2.5861	(4.536)	0	0	0
2019/05/20	2040	07/11/2019	10.03	Call	Bond Future	3,551.7800	3.5518	3,649.7400	3.6497	2.758	0	0	0
2019/05/20	2040	07/11/2019			Bond Future	9.9295	94.4754	9.9022	94.6972	(0.275)	0.0000	0.0000	0
2019/05/20	2040	07/11/2019	9.80	Call	Bond Future	2,589.3500	2.5894	2,666.4200	2.6664	2.976	0	0	1,260
2019/05/20	2040	07/11/2019	9.30	Call	Bond Future	1,013.8000	1.0138	1,049.5900	1.0496	3.530	0	0	1,260
2019/05/20	2040	07/11/2019	10.04	Call	Bond Future	3,597.1300	3.5971	3,696.0000	3.6960	2.749	0	0	0
2019/05/20	2040	07/11/2019	10.03	Put	Bond Future	2,743.4300	2.7434	2,619.6400	2.6196	(4.512)	0	0	0
2019/05/20	2040	07/11/2019	10.05	Call	Bond Future	3,642.4700	3.6425	3,742.2500	3.7423	2.739	0	0	0
2019/05/20	2040	07/11/2019	10.05	Put	Bond Future	2,674.6400	2.6746	2,552.6700	2.5527	(4.560)	0	0	0
2019/05/20	2040	06/02/2020	9.76	Call	Bond Future	3,131.0400	3.1310	3,211.0200	3.2110	2.554	0	0	0
2019/05/20	2040	06/02/2020			Bond Future	9.9850	91.8103	9.9569	92.0361	(0.282)	0.0000	0.0000	0
2019/05/20	2040	06/02/2020	9.74	Call	Bond Future	3,056.9400	3.0569	3,135.5000	3.1355	2.570	0	0	0
2019/05/20	2040	06/02/2020	9.74	Put	Bond Future	5,052.3100	5.0523	4,905.0600	4.9051	(2.915)	0	0	0
2019/05/20	2040	06/02/2020	9.76	Put	Bond Future	4,960.9700	4.9610	4,815.1400	4.8151	(2.940)	0	0	0
2019/05/20	2040	06/02/2020	9.75	Call	Bond Future	3,094.1900	3.0942	3,173.4600	3.1735	2.562	0	0	0
2019/05/20	2040	06/02/2020	9.75	Put	Bond Future	5,006.7800	5.0068	4,860.2400	4.8602	(2.927)	0	0	0
2019/05/20	2044	01/08/2019	10.40	Put	Bond Future	718.7200	0.7187	640.4000	0.6404	(10.897)	0	0	0
2019/05/20	2044	01/08/2019	9.86	Put	Bond Future	2,145.0600	2.1451	1,995.0900	1.9951	(6.991)	0	0	0
2019/05/20	2044	01/08/2019	10.53	Call	Bond Future	5,788.1500	5.7882	5,945.2000	5.9452	2.713	0	0	0
2019/05/20	2044	01/08/2019	9.39	Call	Bond Future	567.1000	0.5671	585.9600	0.5860	3.326	0	0	228

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/20	2044	01/08/2019			Bond Future	9.8721	89.8467	9.8457	90.0686	(0.268)	0.0000	0.0000	41,656
2019/05/20	2044	01/08/2019	10.39	Call	Bond Future	4,903.9400	4.9039	5,046.3900	5.0464	2.905	0	0	0
2019/05/20	2044	01/08/2019	10.39	Put	Bond Future	733.8800	0.7339	654.4500	0.6544	(10.823)	0	0	0
2019/05/20	2044	01/08/2019	10.40	Call	Bond Future	4,966.0600	4.9661	5,109.6200	5.1096	2.891	0	0	0
2019/05/20	2044	01/08/2019	9.86	Call	Bond Future	2,043.3000	2.0433	2,115.2100	2.1152	3.519	0	0	100
2019/05/20	2044	01/08/2019	10.53	Put	Bond Future	546.7700	0.5468	481.9400	0.4819	(11.857)	0	0	100
2019/05/20	2044	01/08/2019	9.39	Put	Bond Future	4,764.9200	4.7649	4,561.9000	4.5619	(4.261)	0	0	0
2019/05/20	2044	01/08/2019	9.74	Put	Bond Future	2,681.3000	2.6813	2,515.0600	2.5151	(6.200)	0	0	0
2019/05/20	2044	01/08/2019	10.38	Call	Bond Future	4,842.0000	4.8420	4,983.3200	4.9833	2.919	0	0	0
2019/05/20	2044	01/08/2019	10.38	Put	Bond Future	749.3500	0.7494	668.7900	0.6688	(10.751)	0	0	0
2019/05/20	2044	01/08/2019	9.36	Put	Bond Future	4,978.3400	4.9783	4,773.1400	4.7731	(4.122)	0	0	0
2019/05/20	2044	01/08/2019	9.36	Call	Bond Future	508.5800	0.5086	525.2600	0.5253	3.280	0	0	100
2019/05/20	2044	01/08/2019	9.74	Call	Bond Future	1,562.4100	1.5624	1,618.0500	1.6181	3.561	0	0	228
2019/05/20	2044	01/08/2019	10.27	Call	Bond Future	4,174.5800	4.1746	4,302.8600	4.3029	3.073	0	0	0
2019/05/20	2044	01/08/2019	10.27	Put	Bond Future	941.2900	0.9413	847.6900	0.8477	(9.944)	0	0	228
2019/05/20	2044	07/11/2019	10.07	Put	Bond Future	2,675.8200	2.6758	2,553.0500	2.5531	(4.588)	0	0	0
2019/05/20	2044	07/11/2019	10.52	Call	Bond Future	6,148.2600	6.1483	6,289.5100	6.2895	2.297	0	0	0
2019/05/20	2044	07/11/2019	9.74	Put	Bond Future	4,024.2600	4.0243	3,870.9400	3.8709	(3.810)	0	0	0
2019/05/20	2044	07/11/2019			Bond Future	9.9335	91.6711	9.9063	91.8973	(0.274)	0.0000	0.0000	0
2019/05/20	2044	07/11/2019	10.06	Call	Bond Future	3,747.9900	3.7480	3,850.4700	3.8505	2.734	0	0	0
2019/05/20	2044	07/11/2019	10.06	Put	Bond Future	2,710.2700	2.7103	2,586.5800	2.5866	(4.564)	0	0	0
2019/05/20	2044	07/11/2019	10.52	Put	Bond Future	1,502.1700	1.5022	1,417.2500	1.4172	(5.653)	0	0	328
2019/05/20	2044	07/11/2019	10.07	Call	Bond Future	3,794.7300	3.7947	3,898.1300	3.8981	2.725	0	0	0
2019/05/20	2044	07/11/2019	9.19	Call	Bond Future	778.4300	0.7784	806.9500	0.8069	3.664	0	0	328
2019/05/20	2044	07/11/2019	9.74	Call	Bond Future	2,396.5300	2.3965	2,469.3800	2.4694	3.040	0	0	328
2019/05/20	2044	07/11/2019	10.05	Call	Bond Future	3,701.5000	3.7015	3,803.0600	3.8031	2.744	0	0	0
2019/05/20	2044	07/11/2019	10.05	Put	Bond Future	2,745.0900	2.7451	2,620.4800	2.6205	(4.539)	0	0	0
2019/05/20	2044	07/11/2019	9.19	Put	Bond Future	7,311.5800	7.3116	7,113.9300	7.1139	(2.703)	0	0	0
2019/05/20	2044	06/02/2020	9.74	Call	Bond Future	3,124.0100	3.1240	3,204.2400	3.2042	2.568	0	0	328
2019/05/20	2044	06/02/2020	10.78	Put	Bond Future	1,934.0200	1.9340	1,853.0700	1.8531	(4.186)	0	0	328
2019/05/20	2044	06/02/2020	9.77	Put	Bond Future	5,040.4500	5.0405	4,892.4500	4.8925	(2.936)	0	0	0
2019/05/20	2044	06/02/2020			Bond Future	9.9862	89.0765	9.9582	89.3069	(0.281)	0.0000	0.0000	0
2019/05/20	2044	06/02/2020	9.09	Put	Bond Future	9,041.5600	9.0416	8,847.6200	8.8476	(2.145)	0	0	0
2019/05/20	2044	06/02/2020	9.09	Call	Bond Future	1,155.3700	1.1554	1,191.8400	1.1918	3.157	0	0	328
2019/05/20	2044	06/02/2020	9.74	Put	Bond Future	5,181.8500	5.1818	5,031.6700	5.0317	(2.898)	0	0	0
2019/05/20	2044	06/02/2020	9.77	Call	Bond Future	3,237.5500	3.2375	3,319.9600	3.3200	2.545	0	0	0
2019/05/20	2044	06/02/2020	10.78	Call	Bond Future	8,063.6100	8.0636	8,213.0700	8.2131	1.854	0	0	0
2019/05/20	2044	06/02/2020	9.78	Call	Bond Future	3,275.8400	3.2758	3,358.9800	3.3590	2.538	0	0	0
2019/05/20	2044	06/02/2020	9.76	Put	Bond Future	5,087.5300	5.0875	4,938.8000	4.9388	(2.923)	0	0	0
2019/05/20	2044	06/02/2020	9.78	Put	Bond Future	4,994.0200	4.9940	4,846.7500	4.8468	(2.949)	0	0	0
2019/05/20	2044	06/02/2020	9.76	Call	Bond Future	3,199.7800	3.1998	3,281.4600	3.2815	2.553	0	0	0
2019/05/20	2046	01/08/2019			Bond Future	116.2165	116.2165	116.2345	116.2345	0.015	0.0000	0.0000	12,658
2019/05/20	2046	07/11/2019			Bond Future	116.8911	116.8911	116.9094	116.9094	0.016	0.0000	0.0000	0
2019/05/20	2046	06/02/2020			Bond Future	119.2011	119.2011	119.2195	119.2195	0.015	0.0000	0.0000	0
2019/05/20	2050	01/08/2019			Bond Future	119.6817	119.6817	119.3297	119.3297	(0.294)	0.0000	0.0000	10,989
2019/05/20	2050	07/11/2019			Bond Future	122.1424	122.1424	121.7825	121.7825	(0.295)	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
2019/05/20	2050	06/02/2020			Bond Future	122.7193	122.7193	122.3522	122.3522	(0.299)	0.0000	0.0000	0
2019/05/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	AL37	01/08/2019			Index Future	645.8020	645.8020	646.2480	646.2480	0.069	0.0000	0.0000	0
2019/05/20	AL37	07/11/2019			Index Future	658.9100	658.9100	659.3600	659.3600	0.068	0.0000	0.0000	0
2019/05/20	AL37	06/02/2020			Index Future	671.7760	671.7760	672.2320	672.2320	0.068	0.0000	0.0000	0
2019/05/20	AL7T	01/08/2019			Index Future	747.0970	747.0970	748.1030	748.1030	0.135	0.0000	0.0000	0
2019/05/20	AL7T	07/11/2019			Index Future	762.2610	762.2610	763.2820	763.2820	0.134	0.0000	0.0000	0
2019/05/20	AL7T	06/02/2020			Index Future	777.1450	777.1450	778.1820	778.1820	0.133	0.0000	0.0000	0
2019/05/20	ALBI	01/08/2019			Index Future	674.0030	674.0030	675.1560	675.1560	0.171	0.0000	0.0000	973
2019/05/20	ALBI	07/11/2019			Index Future	687.6830	687.6830	688.8550	688.8550	0.170	0.0000	0.0000	0
2019/05/20	ALBI	06/02/2020			Index Future	701.1110	701.1110	702.3020	702.3020	0.170	0.0000	0.0000	0
2019/05/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/20	ES33	01/08/2019			Bond Future	10.9474	78.4275	10.9255	78.5544	(0.199)	0.0000	0.0000	350
2019/05/20	ES33	07/11/2019			Bond Future	11.0626	76.2248	11.0400	76.3540	(0.205)	0.0000	0.0000	0
2019/05/20	ES33	06/02/2020			Bond Future	11.1674	77.7139	11.1439	77.8456	(0.210)	0.0000	0.0000	0
2019/05/20	ES42	01/08/2019			Bond Future	11.2257	80.1131	11.1988	80.2918	(0.240)	0.0000	0.0000	4,919
2019/05/20	ES42	07/11/2019			Bond Future	11.3392	77.4734	11.3113	77.6555	(0.246)	0.0000	0.0000	0
2019/05/20	ES42	06/02/2020			Bond Future	11.4385	78.9874	11.4095	79.1729	(0.253)	0.0000	0.0000	0
2019/05/20	GOVI	01/08/2019	638.68	Call	GOVI	285,830.0000	28.5830	297,440.0000	29.7440	4.062	0	0	0
2019/05/20	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/05/20	GOVI	01/08/2019			GOVI	667.2630	667.2630	668.4240	668.4240	0.174	0.0000	0.0000	443
2019/05/20	GOVI	01/08/2019	638.69	Call	GOVI	285,730.0000	28.5730	297,340.0000	29.7340	4.063	0	0	0
2019/05/20	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	GOVI	01/08/2019	638.67	Call	GOVI	285,930.0000	28.5930	297,540.0000	29.7540	4.060	0	0	0
2019/05/20	GOVI	07/11/2019	672.90	Call	GOVI	79,060.0000	7.9060	90,860.0000	9.0860	14.925	0	0	0
2019/05/20	GOVI	07/11/2019			GOVI	680.8060	680.8060	681.9860	681.9860	0.173	0.0000	0.0000	0
2019/05/20	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	GOVI	07/11/2019	672.91	Call	GOVI	78,960.0000	7.8960	90,760.0000	9.0760	14.944	0	0	0
2019/05/20	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	GOVI	07/11/2019	672.92	Call	GOVI	78,860.0000	7.8860	90,660.0000	9.0660	14.963	0	0	0
2019/05/20	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	GOVI	06/02/2020	703.15	Put	GOVI	90,500.0000	9.0500	78,510.0000	7.8510	(13.249)	0	0	0
2019/05/20	GOVI	06/02/2020			GOVI	694.1000	694.1000	695.2990	695.2990	0.173	0.0000	0.0000	0
2019/05/20	GOVI	06/02/2020	703.14	Put	GOVI	90,400.0000	9.0400	78,410.0000	7.8410	(13.263)	0	0	0
2019/05/20	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	GOVI	06/02/2020	703.13	Put	GOVI	90,300.0000	9.0300	78,310.0000	7.8310	(13.278)	0	0	0
2019/05/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/20	IGOV	01/08/2019			Index Future	263.5030	263.5030	263.4790	263.4790	(0.009)	0.0000	0.0000	815
2019/05/20	IGOV	07/11/2019			Index Future	268.9200	268.9200	268.8940	268.8940	(0.010)	0.0000	0.0000	219
2019/05/20	IGOV	06/02/2020			Index Future	274.2330	274.2330	274.2050	274.2050	(0.010)	0.0000	0.0000	0
2019/05/20	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/20	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/20	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/20	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/20	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.7900	102.7900	(0.010)	0.0000	0.0000	0
2019/05/20	IS02	23/03/2020			Interest Rate Swap	98.7600	98.7600	98.7500	98.7500	(0.010)	0.0000	0.0000	0
2019/05/20	IS02	22/06/2020			Interest Rate Swap	102.3000	102.3000	102.3000	102.3000	0.000	0.0000	0.0000	0
2019/05/20	IS02	21/09/2020			Interest Rate Swap	99.2300	99.2300	99.2300	99.2300	0.000	0.0000	0.0000	0
2019/05/20	IS05	17/12/2020			Interest Rate Swap	95.9600	95.9600	95.9600	95.9600	0.000	0.0000	0.0000	0
2019/05/20	IS05	16/03/2021			Interest Rate Swap	95.0700	95.0700	95.0700	95.0700	0.000	0.0000	0.0000	0
2019/05/20	IS05	15/06/2021			Interest Rate Swap	94.1300	94.1300	94.1400	94.1400	0.011	0.0000	0.0000	0
2019/05/20	IS05	21/09/2021			Interest Rate Swap	94.1700	94.1700	94.1700	94.1700	0.000	0.0000	0.0000	0
2019/05/20	IS05	21/12/2021			Interest Rate Swap	96.2500	96.2500	96.2500	96.2500	0.000	0.0000	0.0000	51
2019/05/20	IS05	15/03/2022			Interest Rate Swap	96.2800	96.2800	96.2700	96.2700	(0.010)	0.0000	0.0000	0
2019/05/20	IS05	21/06/2022			Interest Rate Swap	97.3600	97.3600	97.3500	97.3500	(0.010)	0.0000	0.0000	0
2019/05/20	IS05	20/09/2022			Interest Rate Swap	101.2000	101.2000	101.1900	101.1900	(0.010)	0.0000	0.0000	0
2019/05/20	IS05	20/12/2022			Interest Rate Swap	102.3600	102.3600	102.3600	102.3600	0.000	0.0000	0.0000	0
2019/05/20	IS05	22/03/2023			Interest Rate Swap	95.6100	95.6100	95.6100	95.6100	0.000	0.0000	0.0000	0
2019/05/20	IS05	20/06/2023			Interest Rate Swap	101.6100	101.6100	101.6000	101.6000	(0.010)	0.0000	0.0000	0
2019/05/20	IS05	19/09/2023			Interest Rate Swap	97.0000	97.0000	97.0000	97.0000	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
2019/05/20	IS10	17/12/2025			Interest Rate Swap	93.1600	93.1600	93.1500	93.1500	(0.011)	0.0000	0.0000	0
2019/05/20	IS10	16/03/2026			Interest Rate Swap	90.1000	90.1000	90.0900	90.0900	(0.011)	0.0000	0.0000	0
2019/05/20	IS10	15/06/2026			Interest Rate Swap	88.7900	88.7900	88.7800	88.7800	(0.011)	0.0000	0.0000	0
2019/05/20	IS10	21/09/2026			Interest Rate Swap	90.9400	90.9400	90.9300	90.9300	(0.011)	0.0000	0.0000	0
2019/05/20	IS10	21/12/2026			Interest Rate Swap	94.7400	94.7400	94.7300	94.7300	(0.011)	0.0000	0.0000	0
2019/05/20	IS10	15/03/2027			Interest Rate Swap	93.2600	93.2600	93.2500	93.2500	(0.011)	0.0000	0.0000	0
2019/05/20	IS10	21/06/2027			Interest Rate Swap	95.3300	95.3300	95.3200	95.3200	(0.010)	0.0000	0.0000	0
2019/05/20	IS10	20/09/2027			Interest Rate Swap	100.8200	100.8200	100.8200	100.8200	0.000	0.0000	0.0000	0
2019/05/20	IS10	20/12/2027			Interest Rate Swap	101.1700	101.1700	101.1800	101.1800	0.010	0.0000	0.0000	0
2019/05/20	IS10	22/03/2028			Interest Rate Swap	94.6000	94.6000	94.6100	94.6100	0.011	0.0000	0.0000	0
2019/05/20	IS10	20/06/2028			Interest Rate Swap	101.8600	101.8600	101.8800	101.8800	0.020	0.0000	0.0000	0
2019/05/20	IS10	19/09/2028			Interest Rate Swap	95.3400	95.3400	95.3600	95.3600	0.021	0.0000	0.0000	0
2019/05/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/20	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/20	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/20	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/20	R023	01/08/2019	8.95	Call	Bond Future	3,910.4900	3.9105	3,958.6400	3.9586	1.231	0	0	0
2019/05/20	R023	01/08/2019			Bond Future	7.6516	103.6423	7.6353	103.6923	(0.212)	0.0000	0.0000	56,858
2019/05/20	R023	01/08/2019	8.93	Call	Bond Future	3,852.7500	3.8527	3,900.7500	3.9007	1.246	0	0	0
2019/05/20	R023	01/08/2019	8.93	Put	Bond Future	10.2300	0.0102	8.1900	0.0082	(19.941)	0	0	0
2019/05/20	R023	01/08/2019	8.95	Put	Bond Future	9.3100	0.0093	7.4200	0.0074	(20.301)	0	0	0
2019/05/20	R023	01/08/2019	8.94	Call	Bond Future	3,881.6100	3.8816	3,929.6900	3.9297	1.239	0	0	0
2019/05/20	R023	01/08/2019	8.94	Put	Bond Future	9.7600	0.0098	7.8000	0.0078	(20.082)	0	0	0
2019/05/20	R023	07/11/2019	7.98	Call	Bond Future	1,428.9600	1.4290	1,455.8900	1.4559	1.885	0	0	0
2019/05/20	R023	07/11/2019			Bond Future	7.6567	101.8129	7.6390	101.8637	(0.231)	0.0000	0.0000	0
2019/05/20	R023	07/11/2019	7.99	Call	Bond Future	1,449.7000	1.4497	1,476.8700	1.4769	1.874	0	0	0
2019/05/20	R023	07/11/2019	7.98	Put	Bond Future	505.0600	0.5051	481.2000	0.4812	(4.724)	0	0	0
2019/05/20	R023	07/11/2019	7.99	Put	Bond Future	497.4000	0.4974	473.7800	0.4738	(4.749)	0	0	0
2019/05/20	R023	07/11/2019	8.00	Call	Bond Future	1,470.3100	1.4703	1,497.7100	1.4977	1.864	0	0	0
2019/05/20	R023	07/11/2019	8.00	Put	Bond Future	489.6100	0.4896	466.2200	0.4662	(4.777)	0	0	0
2019/05/20	R023	06/02/2020	7.54	Call	Bond Future	896.1600	0.8962	914.5200	0.9145	2.049	0	0	0
2019/05/20	R023	06/02/2020			Bond Future	7.6390	103.8016	7.6197	103.8532	(0.252)	0.0000	0.0000	0
2019/05/20	R023	06/02/2020	7.52	Call	Bond Future	867.4100	0.8674	885.3700	0.8854	2.071	0	0	0
2019/05/20	R023	06/02/2020	7.52	Put	Bond Future	1,186.8100	1.1868	1,153.1300	1.1531	(2.838)	0	0	0
2019/05/20	R023	06/02/2020	7.54	Put	Bond Future	1,161.7800	1.1618	1,128.5000	1.1285	(2.865)	0	0	0
2019/05/20	R023	06/02/2020	7.53	Call	Bond Future	881.5500	0.8816	899.7100	0.8997	2.060	0	0	0
2019/05/20	R023	06/02/2020	7.53	Put	Bond Future	1,174.0600	1.1741	1,140.5800	1.1406	(2.852)	0	0	0
2019/05/20	R035	01/08/2019	10.23	Call	Bond Future	4,586.6000	4.5866	4,690.2400	4.6902	2.260	0	0	0
2019/05/20	R035	01/08/2019	10.22	Put	Bond Future	577.2900	0.5773	518.3000	0.5183	(10.218)	0	0	0
2019/05/20	R035	01/08/2019			Bond Future	9.6819	97.4008	9.6606	97.5625	(0.220)	0.0000	0.0000	59,127
2019/05/20	R035	01/08/2019	10.24	Call	Bond Future	4,644.8400	4.6448	4,749.3500	4.7494	2.250	0	0	0

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2019/05/20	R035	01/08/2019	10.24	Put	Bond Future	551.5300		0.5515	494.3000	0.4943	(10.377)	0	0	0
2019/05/20	R035	01/08/2019	10.23	Put	Bond Future	564.2700		0.5643	506.1700	0.5062	(10.296)	0	0	0
2019/05/20	R035	01/08/2019	10.22	Call	Bond Future	4,528.5500		4.5286	4,631.3000	4.6313	2.269	0	0	0
2019/05/20	R035	07/11/2019	9.88	Call	Bond Future	3,394.9700		3.3950	3,464.4700	3.4645	2.047	0	0	0
2019/05/20	R035	07/11/2019	9.89	Call	Bond Future	3,437.4300		3.4374	3,507.6100	3.5076	2.042	0	0	0
2019/05/20	R035	07/11/2019	9.87	Put	Bond Future	2,470.8500		2.4709	2,374.9000	2.3749	(3.883)	0	0	0
2019/05/20	R035	07/11/2019	10.21	Put	Bond Future	1,598.6000		1.5986	1,524.6100	1.5246	(4.628)	0	0	3,500
2019/05/20	R035	07/11/2019			Bond Future	9.7511		94.8738	9.7290	95.0386	(0.226)	0.0000	0.0000	0
2019/05/20	R035	07/11/2019	9.89	Put	Bond Future	2,408.4500		2.4084	2,313.8500	2.3138	(3.928)	0	0	0
2019/05/20	R035	07/11/2019	9.87	Call	Bond Future	3,352.7500		3.3527	3,421.5800	3.4216	2.053	0	0	0
2019/05/20	R035	07/11/2019	8.92	Put	Bond Future	7,095.0500		7.0950	6,944.6300	6.9446	(2.120)	0	0	0
2019/05/20	R035	07/11/2019	8.92	Call	Bond Future	574.1500		0.5741	588.5100	0.5885	2.501	0	0	3,500
2019/05/20	R035	07/11/2019	9.52	Put	Bond Future	3,787.2100		3.7872	3,668.0100	3.6680	(3.147)	0	0	0
2019/05/20	R035	07/11/2019	9.52	Call	Bond Future	2,038.2300		2.0382	2,083.8100	2.0838	2.236	0	0	3,500
2019/05/20	R035	07/11/2019	9.88	Put	Bond Future	2,439.4900		2.4395	2,344.2100	2.3442	(3.906)	0	0	0
2019/05/20	R035	07/11/2019	10.21	Call	Bond Future	4,934.6100		4.9346	5,025.4000	5.0254	1.840	0	0	0
2019/05/20	R035	06/02/2020	9.60	Call	Bond Future	2,923.2500		2.9232	2,978.9500	2.9789	1.905	0	0	0
2019/05/20	R035	06/02/2020	9.61	Put	Bond Future	4,456.7600		4.4568	4,345.1200	4.3451	(2.505)	0	0	0
2019/05/20	R035	06/02/2020			Bond Future	9.8113		96.7271	9.7885	96.8950	(0.232)	0.0000	0.0000	0
2019/05/20	R035	06/02/2020	9.60	Put	Bond Future	4,497.9500		4.4980	4,385.7800	4.3858	(2.494)	0	0	0
2019/05/20	R035	06/02/2020	9.61	Call	Bond Future	2,957.4800		2.9575	3,013.7100	3.0137	1.901	0	0	0
2019/05/20	R035	06/02/2020	9.59	Call	Bond Future	2,888.8900		2.8889	2,944.0700	2.9441	1.910	0	0	0
2019/05/20	R035	06/02/2020	9.59	Put	Bond Future	4,539.1000		4.5391	4,426.4100	4.4264	(2.483)	0	0	0
2019/05/20	R186	01/08/2019	9.54	Call	Bond Future	5,602.6200		5.6026	5,681.6300	5.6816	1.410	0	0	0
2019/05/20	R186	01/08/2019	10.08	Put	Bond Future	12.3700		0.0124	9.7700	0.0098	(21.019)	0	0	6,000
2019/05/20	R186	01/08/2019	8.38	Call	Bond Future	837.0600		0.8371	849.1000	0.8491	1.438	0	0	0
2019/05/20	R186	01/08/2019			Bond Future	8.5516		111.7960	8.5353	111.8896	(0.190)	0.0000	0.0000	118,088
2019/05/20	R186	01/08/2019	9.52	Call	Bond Future	5,502.4800		5.5025	5,580.7100	5.5807	1.422	0	0	0
2019/05/20	R186	01/08/2019	9.52	Put	Bond Future	112.5500		0.1126	97.2000	0.0972	(13.638)	0	0	0
2019/05/20	R186	01/08/2019	8.30	Put	Bond Future	2,126.2400		2.1262	2,040.8800	2.0409	(4.015)	0	0	0
2019/05/20	R186	01/08/2019	8.30	Call	Bond Future	667.6400		0.6676	675.8600	0.6759	1.231	0	0	6,000
2019/05/20	R186	01/08/2019	9.05	Put	Bond Future	394.0600		0.3941	356.8300	0.3568	(9.448)	0	0	0
2019/05/20	R186	01/08/2019	9.05	Call	Bond Future	3,211.6700		3.2117	3,268.0200	3.2680	1.755	0	0	6,000
2019/05/20	R186	01/08/2019	9.54	Put	Bond Future	105.0100		0.1050	90.4400	0.0904	(13.875)	0	0	0
2019/05/20	R186	01/08/2019	10.08	Call	Bond Future	8,363.8500		8.3638	8,454.8300	8.4548	1.088	0	0	0
2019/05/20	R186	01/08/2019	8.38	Put	Bond Future	1,829.1900		1.8292	1,747.6500	1.7476	(4.458)	0	0	0
2019/05/20	R186	01/08/2019	8.70	Put	Bond Future	923.6900		0.9237	862.5900	0.8626	(6.615)	0	0	6,200
2019/05/20	R186	01/08/2019	9.53	Call	Bond Future	5,552.5100		5.5525	5,631.1400	5.6311	1.416	0	0	0
2019/05/20	R186	01/08/2019	9.53	Put	Bond Future	108.7200		0.1087	93.7700	0.0938	(13.751)	0	0	0
2019/05/20	R186	01/08/2019	8.70	Call	Bond Future	1,772.5100		1.7725	1,804.9900	1.8050	1.832	0	0	0
2019/05/20	R186	01/08/2019	9.22	Call	Bond Future	4,012.0400		4.0120	4,077.8300	4.0778	1.640	0	0	0
2019/05/20	R186	01/08/2019	9.22	Put	Bond Future	254.6800		0.2547	226.8900	0.2269	(10.912)	0	0	0
2019/05/20	R186	07/11/2019	8.94	Call	Bond Future	3,121.6100		3.1216	3,167.4600	3.1675	1.469	0	0	0
2019/05/20	R186	07/11/2019	8.23	Call	Bond Future	1,032.3500		1.0323	1,049.8800	1.0499	1.698	0	0	5,000
2019/05/20	R186	07/11/2019			Bond Future	8.5992		114.0656	8.5821	114.1608	(0.199)	0.0000	0.0000	0
2019/05/20	R186	07/11/2019	8.94	Put	Bond Future	1,244.9900		1.2450	1,195.6300	1.1956	(3.965)	0	0	0
2019/05/20	R186	07/11/2019	8.73	Call	Bond Future	2,370.6400		2.3706	2,407.9600	2.4080	1.574	0	0	0

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2019/05/20	R186	07/11/2019	8.73	Put	Bond Future	1,645.4600	1.6455	1,587.5700	1.5876	(3.518)	0	0	5,000
2019/05/20	R186	07/11/2019	8.96	Put	Bond Future	1,211.9700	1.2120	1,163.3900	1.1634	(4.008)	0	0	0
2019/05/20	R186	07/11/2019	8.23	Put	Bond Future	3,112.9600	3.1130	3,035.2800	3.0353	(2.495)	0	0	0
2019/05/20	R186	07/11/2019	8.95	Call	Bond Future	3,159.4300	3.1594	3,205.6700	3.2057	1.464	0	0	0
2019/05/20	R186	07/11/2019	8.96	Call	Bond Future	3,197.4300	3.1974	3,244.0600	3.2441	1.458	0	0	0
2019/05/20	R186	07/11/2019	8.95	Put	Bond Future	1,228.3800	1.2284	1,179.4100	1.1794	(3.987)	0	0	0
2019/05/20	R186	06/02/2020	8.57	Call	Bond Future	2,281.6400	2.2816	2,315.4200	2.3154	1.481	0	0	0
2019/05/20	R186	06/02/2020			Bond Future	8.6325	110.9855	8.6145	111.0823	(0.207)	0.0000	0.0000	0
2019/05/20	R186	06/02/2020	8.55	Call	Bond Future	2,224.1500	2.2241	2,257.2900	2.2573	1.490	0	0	0
2019/05/20	R186	06/02/2020	8.55	Put	Bond Future	2,670.8600	2.6709	2,607.1600	2.6072	(2.385)	0	0	0
2019/05/20	R186	06/02/2020	8.57	Put	Bond Future	2,619.7800	2.6198	2,556.7200	2.5567	(2.407)	0	0	0
2019/05/20	R186	06/02/2020	8.56	Call	Bond Future	2,252.9900	2.2530	2,286.4500	2.2865	1.485	0	0	0
2019/05/20	R186	06/02/2020	8.56	Put	Bond Future	2,645.4000	2.6454	2,582.0200	2.5820	(2.396)	0	0	0
2019/05/20	R197	01/08/2019			Bond Future	302.9007	302.9007	302.9437	302.9437	0.014	0.0000	0.0000	2,507
2019/05/20	R197	07/11/2019			Bond Future	309.1278	309.1278	309.1710	309.1710	0.014	0.0000	0.0000	0
2019/05/20	R197	06/02/2020			Bond Future	307.5904	307.5904	307.6338	307.6338	0.014	0.0000	0.0000	0
2019/05/20	R202	01/08/2019			Bond Future	238.2800	238.2800	238.3164	238.3164	0.015	0.0000	0.0000	9,390
2019/05/20	R202	07/11/2019			Bond Future	243.1785	243.1785	243.2153	243.2153	0.015	0.0000	0.0000	0
2019/05/20	R202	06/02/2020			Bond Future	243.9224	243.9224	243.9595	243.9595	0.015	0.0000	0.0000	0
2019/05/20	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	R207	01/08/2019	7.33	Call	Bond Future	714.8000	0.7148	712.1300	0.7121	(0.374)	0	0	0
2019/05/20	R207	01/08/2019			Bond Future	5.6848	101.0748	5.6909	101.0721	0.107	0.0000	0.0000	4,891
2019/05/20	R207	01/08/2019	7.34	Call	Bond Future	719.1200	0.7191	716.4500	0.7164	(0.371)	0	0	0
2019/05/20	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	R207	01/08/2019	7.35	Call	Bond Future	723.4300	0.7234	720.7600	0.7208	(0.369)	0	0	0
2019/05/20	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/20	R207	07/11/2019	2.08	Put	Bond Future	122.9100	0.1229	125.7300	0.1257	2.294	0	0	0
2019/05/20	R207	07/11/2019			Bond Future	2.7551	103.1268	2.7717	103.1238	0.603	0.0000	0.0000	0
2019/05/20	R207	07/11/2019	2.07	Call	Bond Future	1.2000	0.0012	1.0300	0.0010	(14.167)	0	0	0
2019/05/20	R207	07/11/2019	2.07	Put	Bond Future	124.6300	0.1246	127.4600	0.1275	2.271	0	0	0
2019/05/20	R207	07/11/2019	2.08	Call	Bond Future	1.2800	0.0013	1.1000	0.0011	(14.063)	0	0	0
2019/05/20	R207	07/11/2019	2.06	Call	Bond Future	1.1300	0.0011	0.9700	0.0010	(14.159)	0	0	0
2019/05/20	R207	07/11/2019	2.06	Put	Bond Future	126.3700	0.1264	129.2100	0.1292	2.247	0	0	0
2019/05/20	R208	01/08/2019	8.16	Call	Bond Future	2,418.9900	2.4190	2,443.4800	2.4435	1.012	0	0	0
2019/05/20	R208	01/08/2019	8.17	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/05/20	R208	01/08/2019			Bond Future	6.5684	102.6288	6.5526	102.6533	(0.241)	0.0000	0.0000	10,880
2019/05/20	R208	01/08/2019	8.16	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/05/20	R208	01/08/2019	8.17	Call	Bond Future	2,433.9400	2.4339	2,458.4300	2.4584	1.006	0	0	0
2019/05/20	R208	01/08/2019	8.15	Call	Bond Future	2,404.0500	2.4041	2,428.5400	2.4285	1.019	0	0	0
2019/05/20	R208	01/08/2019	8.15	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/05/20	R208	07/11/2019	6.83	Call	Bond Future	720.8700	0.7209	738.6800	0.7387	2.471	0	0	0
2019/05/20	R208	07/11/2019	6.82	Put	Bond Future	94.7400	0.0947	87.6700	0.0877	(7.463)	0	0	0
2019/05/20	R208	07/11/2019			Bond Future	6.3485	101.3071	6.3296	101.3319	(0.298)	0.0000	0.0000	0
2019/05/20	R208	07/11/2019	6.84	Call	Bond Future	732.1400	0.7321	750.0400	0.7500	2.445	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/20	R208	07/11/2019	6.84	Put	Bond Future	91.0600	0.0911	84.2000	0.0842	(7.533)	0	0	0
2019/05/20	R208	07/11/2019	6.83	Put	Bond Future	92.7700	0.0928	85.8200	0.0858	(7.492)	0	0	0
2019/05/20	R208	07/11/2019	6.82	Call	Bond Future	709.8500	0.7098	727.5400	0.7275	2.492	0	0	0
2019/05/20	R208	06/02/2020	6.13	Put	Bond Future	211.7900	0.2118	200.1000	0.2001	(5.520)	0	0	0
2019/05/20	R208	06/02/2020	6.12	Call	Bond Future	360.2900	0.3603	373.4900	0.3735	3.664	0	0	0
2019/05/20	R208	06/02/2020			Bond Future	5.9870	103.2861	5.9640	103.3111	(0.384)	0.0000	0.0000	0
2019/05/20	R208	06/02/2020	6.13	Call	Bond Future	367.3000	0.3673	380.6500	0.3806	3.635	0	0	0
2019/05/20	R208	06/02/2020	6.12	Put	Bond Future	215.6500	0.2157	203.8100	0.2038	(5.490)	0	0	0
2019/05/20	R208	06/02/2020	6.14	Call	Bond Future	374.7200	0.3747	388.2000	0.3882	3.597	0	0	0
2019/05/20	R208	06/02/2020	6.14	Put	Bond Future	208.3500	0.2084	196.7900	0.1968	(5.548)	0	0	0
2019/05/20	R209	01/08/2019	10.17	Call	Bond Future	3,934.0200	3.9340	4,018.2900	4.0183	2.142	0	0	0
2019/05/20	R209	01/08/2019	10.15	Put	Bond Future	575.3100	0.5753	520.3000	0.5203	(9.562)	0	0	0
2019/05/20	R209	01/08/2019	9.30	Call	Bond Future	734.9500	0.7350	749.3800	0.7494	1.963	0	0	7,560
2019/05/20	R209	01/08/2019			Bond Future	9.6309	74.3971	9.6097	74.5349	(0.220)	0.0000	0.0000	87,892
2019/05/20	R209	01/08/2019	10.17	Put	Bond Future	551.6400	0.5516	498.1100	0.4981	(9.704)	0	0	0
2019/05/20	R209	01/08/2019	10.15	Call	Bond Future	3,836.4000	3.8364	3,919.1900	3.9192	2.158	0	0	0
2019/05/20	R209	01/08/2019	10.16	Put	Bond Future	563.3600	0.5634	509.1000	0.5091	(9.631)	0	0	0
2019/05/20	R209	01/08/2019	9.30	Put	Bond Future	2,932.1500	2.9321	2,808.7800	2.8088	(4.207)	0	0	0
2019/05/20	R209	01/08/2019	9.80	Put	Bond Future	1,177.5000	1.1775	1,093.3200	1.0933	(7.149)	0	0	0
2019/05/20	R209	01/08/2019	10.16	Call	Bond Future	3,885.1300	3.8851	3,968.6700	3.9687	2.150	0	0	0
2019/05/20	R209	01/08/2019	9.80	Call	Bond Future	2,264.1900	2.2642	2,317.8100	2.3178	2.368	0	0	7,560
2019/05/20	R209	01/08/2019	10.46	Call	Bond Future	5,403.6200	5.4036	5,506.4000	5.5064	1.902	0	0	0
2019/05/20	R209	01/08/2019	10.46	Put	Bond Future	297.3100	0.2973	262.2900	0.2623	(11.779)	0	0	7,560
2019/05/20	R209	07/11/2019	9.82	Call	Bond Future	2,934.6800	2.9347	2,993.8900	2.9939	2.018	0	0	0
2019/05/20	R209	07/11/2019			Bond Future	9.6899	72.7547	9.6680	72.8951	(0.225)	0.0000	0.0000	0
2019/05/20	R209	07/11/2019	9.80	Call	Bond Future	2,862.1300	2.8621	2,920.2000	2.9202	2.029	0	0	0
2019/05/20	R209	07/11/2019	9.80	Put	Bond Future	2,159.9000	2.1599	2,077.5800	2.0776	(3.811)	0	0	0
2019/05/20	R209	07/11/2019	9.82	Put	Bond Future	2,105.9900	2.1060	2,024.8100	2.0248	(3.855)	0	0	0
2019/05/20	R209	07/11/2019	9.81	Call	Bond Future	2,898.2100	2.8982	2,956.8500	2.9569	2.023	0	0	0
2019/05/20	R209	07/11/2019	9.81	Put	Bond Future	2,132.7100	2.1327	2,050.9600	2.0510	(3.833)	0	0	0
2019/05/20	R209	06/02/2020	9.52	Put	Bond Future	3,912.7500	3.9127	3,816.9400	3.8169	(2.449)	0	0	0
2019/05/20	R209	06/02/2020			Bond Future	9.7386	74.1760	9.7161	74.3190	(0.231)	0.0000	0.0000	0
2019/05/20	R209	06/02/2020	9.51	Call	Bond Future	2,473.5600	2.4736	2,520.3300	2.5203	1.891	0	0	0
2019/05/20	R209	06/02/2020	9.51	Put	Bond Future	3,948.5400	3.9485	3,852.2900	3.8523	(2.438)	0	0	0
2019/05/20	R209	06/02/2020	9.52	Call	Bond Future	2,503.2000	2.5032	2,550.4100	2.5504	1.886	0	0	0
2019/05/20	R209	06/02/2020	9.50	Call	Bond Future	2,444.1000	2.4441	2,490.4300	2.4904	1.896	0	0	0
2019/05/20	R209	06/02/2020	9.50	Put	Bond Future	3,984.6000	3.9846	3,887.9100	3.8879	(2.427)	0	0	0
2019/05/20	R210	01/08/2019			Bond Future	191.4124	191.4124	191.4407	191.4407	0.015	0.0000	0.0000	3,142
2019/05/20	R210	07/11/2019			Bond Future	192.7484	192.7484	192.7769	192.7769	0.015	0.0000	0.0000	0
2019/05/20	R210	06/02/2020			Bond Future	196.5573	196.5573	196.5860	196.5860	0.015	0.0000	0.0000	0
2019/05/20	R212	01/08/2019			Bond Future	159.7471	159.7471	159.8929	159.8929	0.091	0.0000	0.0000	6,690
2019/05/20	R212	07/11/2019			Bond Future	163.0314	163.0314	163.1798	163.1798	0.091	0.0000	0.0000	0
2019/05/20	R212	06/02/2020			Bond Future	164.0134	164.0134	164.1645	164.1645	0.092	0.0000	0.0000	0
2019/05/20	R213	01/08/2019	9.99	Put	Bond Future	388.0500	0.3880	340.9200	0.3409	(12.145)	0	0	0

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2019/05/20	R213	01/08/2019	9.98	Call	Bond Future	4,159.6300		4.1596	4,275.5400	4.2755	2.787	0	0	0
2019/05/20	R213	01/08/2019			Bond Future	9.3530		86.5959	9.3266	86.7597	(0.283)	0.0000	0.0000	17,140
2019/05/20	R213	01/08/2019	9.99	Call	Bond Future	4,208.9100		4.2089	4,325.5800	4.3256	2.772	0	0	0
2019/05/20	R213	01/08/2019	9.98	Put	Bond Future	396.9200		0.3969	349.0300	0.3490	(12.065)	0	0	0
2019/05/20	R213	01/08/2019	10.00	Call	Bond Future	4,258.4100		4.2584	4,375.8200	4.3758	2.757	0	0	0
2019/05/20	R213	01/08/2019	10.00	Put	Bond Future	379.4600		0.3795	333.0700	0.3331	(12.225)	0	0	0
2019/05/20	R213	07/11/2019	9.59	Put	Bond Future	1,898.7400		1.8987	1,809.8400	1.8098	(4.682)	0	0	0
2019/05/20	R213	07/11/2019	9.58	Call	Bond Future	2,906.0800		2.9061	2,983.4500	2.9835	2.662	0	0	0
2019/05/20	R213	07/11/2019			Bond Future	9.4169		84.8012	9.3895	84.9681	(0.291)	0.0000	0.0000	0
2019/05/20	R213	07/11/2019	9.59	Call	Bond Future	2,942.8700		2.9429	3,020.8900	3.0209	2.651	0	0	0
2019/05/20	R213	07/11/2019	9.58	Put	Bond Future	1,921.8100		1.9218	1,832.2600	1.8323	(4.660)	0	0	0
2019/05/20	R213	07/11/2019	9.60	Call	Bond Future	2,979.8400		2.9798	3,058.5100	3.0585	2.640	0	0	0
2019/05/20	R213	07/11/2019	9.60	Put	Bond Future	1,875.9200		1.8759	1,787.6700	1.7877	(4.704)	0	0	0
2019/05/20	R213	06/02/2020	9.26	Put	Bond Future	3,550.4800		3.5505	3,440.9100	3.4409	(3.086)	0	0	0
2019/05/20	R213	06/02/2020	9.27	Call	Bond Future	2,299.4900		2.2995	2,360.5400	2.3605	2.655	0	0	0
2019/05/20	R213	06/02/2020			Bond Future	9.4716		86.4576	9.4432	86.6277	(0.300)	0.0000	0.0000	0
2019/05/20	R213	06/02/2020	9.28	Call	Bond Future	2,328.2000		2.3282	2,389.8100	2.3898	2.646	0	0	0
2019/05/20	R213	06/02/2020	9.28	Put	Bond Future	3,485.6700		3.4857	3,377.2100	3.3772	(3.112)	0	0	0
2019/05/20	R213	06/02/2020	9.26	Call	Bond Future	2,270.9500		2.2709	2,331.4500	2.3315	2.664	0	0	0
2019/05/20	R213	06/02/2020	9.27	Put	Bond Future	3,517.9600		3.5180	3,408.9400	3.4089	(3.099)	0	0	0
2019/05/20	R214	01/08/2019	10.34	Put	Bond Future	629.2400		0.6292	563.0300	0.5630	(10.522)	0	0	0
2019/05/20	R214	01/08/2019			Bond Future	9.8312		73.1910	9.8050	73.3690	(0.267)	0.0000	0.0000	10,672
2019/05/20	R214	01/08/2019	10.33	Call	Bond Future	3,887.3800		3.8874	3,998.2600	3.9983	2.852	0	0	0
2019/05/20	R214	01/08/2019	10.33	Put	Bond Future	642.0700		0.6421	574.9700	0.5750	(10.451)	0	0	0
2019/05/20	R214	01/08/2019	10.34	Call	Bond Future	3,937.1500		3.9371	4,048.9200	4.0489	2.839	0	0	0
2019/05/20	R214	01/08/2019	10.32	Call	Bond Future	3,837.8800		3.8379	3,947.8400	3.9478	2.865	0	0	0
2019/05/20	R214	01/08/2019	10.32	Put	Bond Future	655.2600		0.6553	587.2400	0.5872	(10.381)	0	0	0
2019/05/20	R214	07/11/2019	10.02	Put	Bond Future	2,305.7000		2.3057	2,205.1100	2.2051	(4.363)	0	0	0
2019/05/20	R214	07/11/2019			Bond Future	9.8935		71.3779	9.8664	71.5593	(0.274)	0.0000	0.0000	0
2019/05/20	R214	07/11/2019	10.01	Call	Bond Future	3,104.8500		3.1049	3,185.0000	3.1850	2.581	0	0	0
2019/05/20	R214	07/11/2019	10.01	Put	Bond Future	2,332.9700		2.3330	2,231.6900	2.2317	(4.341)	0	0	0
2019/05/20	R214	07/11/2019	10.02	Call	Bond Future	3,143.2000		3.1432	3,224.0400	3.2240	2.572	0	0	0
2019/05/20	R214	07/11/2019	10.00	Call	Bond Future	3,066.7000		3.0667	3,146.1400	3.1461	2.590	0	0	0
2019/05/20	R214	07/11/2019	10.00	Put	Bond Future	2,360.5300		2.3605	2,258.5400	2.2585	(4.321)	0	0	0
2019/05/20	R214	06/02/2020	9.73	Call	Bond Future	2,668.2600		2.6683	2,734.0800	2.7341	2.467	0	0	0
2019/05/20	R214	06/02/2020			Bond Future	9.9476		72.7723	9.9197	72.9571	(0.280)	0.0000	0.0000	0
2019/05/20	R214	06/02/2020	9.71	Call	Bond Future	2,606.1100		2.6061	2,670.7900	2.6708	2.482	0	0	0
2019/05/20	R214	06/02/2020	9.71	Put	Bond Future	4,207.0500		4.2070	4,086.8800	4.0869	(2.856)	0	0	0
2019/05/20	R214	06/02/2020	9.73	Put	Bond Future	4,132.2200		4.1322	4,013.1900	4.0132	(2.881)	0	0	0
2019/05/20	R214	06/02/2020	9.72	Call	Bond Future	2,636.9700		2.6370	2,702.2200	2.7022	2.474	0	0	0
2019/05/20	R214	06/02/2020	9.72	Put	Bond Future	4,169.3700		4.1694	4,049.7700	4.0498	(2.869)	0	0	0
2019/05/20	R248	01/08/2019	10.35	Call	Bond Future	5,184.3900		5.1844	5,299.3500	5.2993	2.217	0	0	0
2019/05/20	R248	01/08/2019	10.34	Put	Bond Future	714.4100		0.7144	644.0100	0.6440	(9.854)	0	0	0
2019/05/20	R248	01/08/2019			Bond Future	9.8105		93.6590	9.7893	93.8434	(0.216)	0.0000	0.0000	103,561
2019/05/20	R248	01/08/2019	10.36	Call	Bond Future	5,249.0200		5.2490	5,364.9500	5.3650	2.209	0	0	0
2019/05/20	R248	01/08/2019	10.36	Put	Bond Future	684.5500		0.6845	616.1000	0.6161	(9.999)	0	0	0

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2019/05/20	R248	01/08/2019	10.35	Put	Bond Future	699.3300	0.6993	629.9100	0.6299	(9.927)	0	0	0
2019/05/20	R248	01/08/2019	10.34	Call	Bond Future	5,119.9400	5.1199	5,233.9200	5.2339	2.226	0	0	0
2019/05/20	R248	07/11/2019	10.02	Call	Bond Future	4,032.2400	4.0322	4,112.8900	4.1129	2.000	0	0	0
2019/05/20	R248	07/11/2019	10.01	Put	Bond Future	2,808.0300	2.8080	2,699.9800	2.7000	(3.848)	0	0	0
2019/05/20	R248	07/11/2019			Bond Future	9.8717	91.1194	9.8499	91.3074	(0.221)	0.0000	0.0000	48
2019/05/20	R248	07/11/2019	10.03	Call	Bond Future	4,082.3700	4.0824	4,163.7700	4.1638	1.994	0	0	0
2019/05/20	R248	07/11/2019	10.03	Put	Bond Future	2,740.1300	2.7401	2,633.5700	2.6336	(3.889)	0	0	0
2019/05/20	R248	07/11/2019	10.02	Put	Bond Future	2,773.7700	2.7738	2,666.4600	2.6665	(3.869)	0	0	0
2019/05/20	R248	07/11/2019	10.01	Call	Bond Future	3,982.5800	3.9826	4,062.4900	4.0625	2.006	0	0	0
2019/05/20	R248	06/02/2020	9.71	Put	Bond Future	5,264.8000	5.2648	5,136.9500	5.1370	(2.428)	0	0	0
2019/05/20	R248	06/02/2020			Bond Future	9.9249	92.8995	9.9024	93.0909	(0.226)	0.0000	0.0000	0
2019/05/20	R248	06/02/2020	9.71	Call	Bond Future	3,403.8100	3.4038	3,467.3600	3.4674	1.867	0	0	0
2019/05/20	R248	06/02/2020	9.70	Put	Bond Future	5,313.6700	5.3137	5,185.2300	5.1852	(2.417)	0	0	0
2019/05/20	R248	06/02/2020	9.72	Call	Bond Future	3,443.4100	3.4434	3,507.5600	3.5076	1.863	0	0	0
2019/05/20	R248	06/02/2020	9.72	Put	Bond Future	5,216.3000	5.2163	5,089.0500	5.0890	(2.439)	0	0	0
2019/05/20	R248	06/02/2020	9.70	Call	Bond Future	3,364.4400	3.3644	3,427.4000	3.4274	1.871	0	0	0

Total

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