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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/05/2019 TO 21/05/2019

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
2019/05/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	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
2019/05/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	2025	01/08/2019			Bond Future	136.5633	136.5633	136.4739	136.4739	(0.065)	0.0000	0.0000	1,622
2019/05/21	2025	07/11/2019			Bond Future	139.3706	139.3706	139.2790	139.2790	(0.066)	0.0000	0.0000	0
2019/05/21	2025	06/02/2020			Bond Future	140.6544	140.6544	140.5608	140.5608	(0.067)	0.0000	0.0000	0
2019/05/21	2029	01/08/2019			Bond Future	103.7203	103.7203	103.7814	103.7814	0.059	0.0000	0.0000	4,132
2019/05/21	2029	07/11/2019			Bond Future	104.7612	104.7612	104.8234	104.8234	0.059	0.0000	0.0000	0
2019/05/21	2029	06/02/2020			Bond Future	106.8311	106.8311	106.8944	106.8944	0.059	0.0000	0.0000	0
2019/05/21	2030	01/08/2019	9.91	Put	Bond Future	264.1600	0.2642	241.7700	0.2418	(8.476)	0	0	0
2019/05/21	2030	01/08/2019	9.68	Call	Bond Future	3,502.9800	3.5030	3,602.9400	3.6029	2.854	0	0	0
2019/05/21	2030	01/08/2019	8.67	Put	Bond Future	3,632.4300	3.6324	3,515.4600	3.5155	(3.220)	0	0	0
2019/05/21	2030	01/08/2019	9.15	Put	Bond Future	1,567.6300	1.5676	1,488.9700	1.4890	(5.018)	0	0	0
2019/05/21	2030	01/08/2019			Bond Future	9.1862	92.2508	9.1648	92.3855	(0.233)	0.0000	0.0000	49,408
2019/05/21	2030	01/08/2019	8.35	Put	Bond Future	5,535.8900	5.5359	5,406.0600	5.4061	(2.345)	0	0	0
2019/05/21	2030	01/08/2019	8.35	Call	Bond Future	72.4000	0.0724	77.3300	0.0773	6.809	0	0	2,025
2019/05/21	2030	01/08/2019	9.22	Put	Bond Future	1,354.6900	1.3547	1,282.4900	1.2825	(5.330)	0	0	0
2019/05/21	2030	01/08/2019	9.22	Call	Bond Future	1,566.7700	1.5668	1,629.3300	1.6293	3.993	0	0	5,400
2019/05/21	2030	01/08/2019	9.69	Call	Bond Future	3,551.7400	3.5517	3,652.3300	3.6523	2.832	0	0	0
2019/05/21	2030	01/08/2019	9.69	Put	Bond Future	455.2200	0.4552	421.0500	0.4210	(7.506)	0	0	5,400
2019/05/21	2030	01/08/2019	9.91	Call	Bond Future	4,669.3300	4.6693	4,781.7000	4.7817	2.407	0	0	0
2019/05/21	2030	01/08/2019	9.92	Call	Bond Future	4,721.6500	4.7217	4,834.4600	4.8345	2.389	0	0	0
2019/05/21	2030	01/08/2019	9.90	Put	Bond Future	270.8700	0.2709	248.0300	0.2480	(8.432)	0	0	0
2019/05/21	2030	01/08/2019	9.68	Put	Bond Future	466.5600	0.4666	431.7600	0.4318	(7.459)	0	0	4,800
2019/05/21	2030	01/08/2019	8.67	Call	Bond Future	309.0600	0.3091	326.8500	0.3269	5.756	0	0	5,400
2019/05/21	2030	01/08/2019	9.15	Call	Bond Future	1,339.5100	1.3395	1,395.6100	1.3956	4.188	0	0	2,025
2019/05/21	2030	01/08/2019	9.92	Put	Bond Future	257.6100	0.2576	235.6600	0.2357	(8.521)	0	0	0
2019/05/21	2030	01/08/2019	9.90	Call	Bond Future	4,617.1100	4.6171	4,729.0300	4.7290	2.424	0	0	0
2019/05/21	2030	01/08/2019	8.77	Put	Bond Future	3,117.1600	3.1172	3,006.6400	3.0066	(3.546)	0	0	0
2019/05/21	2030	01/08/2019	8.77	Call	Bond Future	449.8400	0.4498	474.0800	0.4741	5.389	0	0	0
2019/05/21	2030	01/08/2019	9.27	Put	Bond Future	1,216.7000	1.2167	1,149.1000	1.1491	(5.556)	0	0	0
2019/05/21	2030	01/08/2019	9.27	Call	Bond Future	1,741.5100	1.7415	1,808.6700	1.8087	3.856	0	0	0
2019/05/21	2030	07/11/2019	9.49	Put	Bond Future	1,644.9000	1.6449	1,585.9900	1.5860	(3.581)	0	0	0
2019/05/21	2030	07/11/2019	9.76	Put	Bond Future	1,154.4300	1.1544	1,108.9600	1.1090	(3.939)	0	0	5,500
2019/05/21	2030	07/11/2019			Bond Future	9.2445	94.1237	9.2222	94.2609	(0.240)	0.0000	0.0000	0
2019/05/21	2030	07/11/2019	9.10	Put	Bond Future	2,724.6500	2.7246	2,643.1400	2.6431	(2.992)	0	0	0
2019/05/21	2030	07/11/2019	9.10	Call	Bond Future	1,827.9400	1.8279	1,883.6100	1.8836	3.046	0	0	5,500
2019/05/21	2030	07/11/2019	9.48	Call	Bond Future	3,104.9400	3.1049	3,182.6700	3.1827	2.503	0	0	0
2019/05/21	2030	07/11/2019	9.48	Put	Bond Future	1,667.3200	1.6673	1,607.8700	1.6079	(3.566)	0	0	0
2019/05/21	2030	07/11/2019	8.60	Put	Bond Future	4,775.5700	4.7756	4,665.8300	4.6658	(2.298)	0	0	0
2019/05/21	2030	07/11/2019	8.60	Call	Bond Future	684.5100	0.6845	711.9500	0.7119	4.009	0	0	5,500
2019/05/21	2030	07/11/2019	9.49	Call	Bond Future	3,142.9000	3.1429	3,221.1700	3.2212	2.490	0	0	0
2019/05/21	2030	07/11/2019	9.76	Call	Bond Future	4,262.4500	4.2625	4,354.1600	4.3542	2.152	0	0	0
2019/05/21	2030	07/11/2019	8.57	Put	Bond Future	4,923.3800	4.9234	4,812.1400	4.8121	(2.259)	0	0	0
2019/05/21	2030	07/11/2019	9.47	Call	Bond Future	3,067.2000	3.0672	3,144.3700	3.1444	2.516	0	0	0

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2019/05/21	2030	07/11/2019	9.47	Put	Bond Future	1,690.0000	1.6900	1,629.9900	1.6300	(3.551)	0	0	0
2019/05/21	2030	07/11/2019	9.12	Put	Bond Future	2,658.2800	2.6583	2,577.9600	2.5780	(3.022)	0	0	0
2019/05/21	2030	07/11/2019	9.12	Call	Bond Future	1,886.4000	1.8864	1,943.2600	1.9433	3.014	0	0	0
2019/05/21	2030	07/11/2019	9.70	Call	Bond Future	4,003.1800	4.0032	4,092.1100	4.0921	2.221	0	0	0
2019/05/21	2030	07/11/2019	9.70	Put	Bond Future	1,249.6300	1.2496	1,201.3800	1.2014	(3.861)	0	0	0
2019/05/21	2030	07/11/2019	8.57	Call	Bond Future	636.0900	0.6361	662.0300	0.6620	4.078	0	0	0
2019/05/21	2030	06/02/2020	9.14	Call	Bond Future	2,432.7600	2.4328	2,492.7000	2.4927	2.464	0	0	0
2019/05/21	2030	06/02/2020	9.15	Put	Bond Future	3,329.3800	3.3294	3,250.0700	3.2501	(2.382)	0	0	0
2019/05/21	2030	06/02/2020			Bond Future	9.2923	91.9526	9.2692	92.0923	(0.248)	0.0000	0.0000	0
2019/05/21	2030	06/02/2020	9.14	Put	Bond Future	3,360.9400	3.3609	3,281.1600	3.2812	(2.374)	0	0	0
2019/05/21	2030	06/02/2020	9.15	Call	Bond Future	2,462.5400	2.4625	2,522.9500	2.5229	2.453	0	0	0
2019/05/21	2030	06/02/2020	9.16	Call	Bond Future	2,492.5000	2.4925	2,553.3900	2.5534	2.443	0	0	0
2019/05/21	2030	06/02/2020	9.16	Put	Bond Future	3,298.0600	3.2981	3,219.2300	3.2192	(2.390)	0	0	0
2019/05/21	2032	01/08/2019	10.10	Call	Bond Future	4,674.7100	4.6747	4,791.3500	4.7913	2.495	0	0	0
2019/05/21	2032	01/08/2019	10.11	Put	Bond Future	366.0300	0.3660	337.1300	0.3371	(7.896)	0	0	0
2019/05/21	2032	01/08/2019			Bond Future	9.4503	94.1134	9.4290	94.2594	(0.226)	0.0000	0.0000	41,053
2019/05/21	2032	01/08/2019	10.10	Put	Bond Future	374.7900	0.3748	345.3500	0.3453	(7.855)	0	0	0
2019/05/21	2032	01/08/2019	10.11	Call	Bond Future	4,729.9000	4.7299	4,847.0800	4.8471	2.477	0	0	0
2019/05/21	2032	01/08/2019	10.09	Call	Bond Future	4,619.5400	4.6195	4,735.6300	4.7356	2.513	0	0	0
2019/05/21	2032	01/08/2019	10.09	Put	Bond Future	383.6400	0.3836	353.6500	0.3537	(7.817)	0	0	0
2019/05/21	2032	07/11/2019	9.71	Call	Bond Future	3,273.2500	3.2732	3,354.8900	3.3549	2.494	0	0	0
2019/05/21	2032	07/11/2019	9.70	Put	Bond Future	2,000.8800	2.0009	1,933.1200	1.9331	(3.387)	0	0	0
2019/05/21	2032	07/11/2019			Bond Future	9.5151	91.8619	9.4930	92.0107	(0.232)	0.0000	0.0000	0
2019/05/21	2032	07/11/2019	9.72	Call	Bond Future	3,313.1300	3.3131	3,395.3700	3.3954	2.482	0	0	0
2019/05/21	2032	07/11/2019	9.72	Put	Bond Future	1,948.7400	1.9487	1,882.1700	1.8822	(3.416)	0	0	0
2019/05/21	2032	07/11/2019	9.71	Put	Bond Future	1,974.7900	1.9748	1,907.6200	1.9076	(3.401)	0	0	0
2019/05/21	2032	07/11/2019	9.70	Call	Bond Future	3,233.3500	3.2333	3,314.4000	3.3144	2.507	0	0	0
2019/05/21	2032	06/02/2020	9.40	Put	Bond Future	3,834.8500	3.8349	3,747.7100	3.7477	(2.272)	0	0	0
2019/05/21	2032	06/02/2020			Bond Future	9.5683	93.6565	9.5454	93.8081	(0.239)	0.0000	0.0000	0
2019/05/21	2032	06/02/2020	9.39	Call	Bond Future	2,678.5500	2.6786	2,742.5200	2.7425	2.388	0	0	0
2019/05/21	2032	06/02/2020	9.39	Put	Bond Future	3,870.7100	3.8707	3,783.0700	3.7831	(2.264)	0	0	0
2019/05/21	2032	06/02/2020	9.40	Call	Bond Future	2,710.1300	2.7101	2,774.6000	2.7746	2.379	0	0	0
2019/05/21	2032	06/02/2020	9.38	Call	Bond Future	2,647.1500	2.6471	2,710.6300	2.7106	2.398	0	0	0
2019/05/21	2032	06/02/2020	9.38	Put	Bond Future	3,906.8200	3.9068	3,818.6900	3.8187	(2.256)	0	0	0
2019/05/21	2033	01/08/2019			Bond Future	105.7559	105.7559	105.7718	105.7718	0.015	0.0000	0.0000	6,090
2019/05/21	2033	07/11/2019			Bond Future	106.7639	106.7639	106.7799	106.7799	0.015	0.0000	0.0000	0
2019/05/21	2033	06/02/2020			Bond Future	108.8733	108.8733	108.8894	108.8894	0.015	0.0000	0.0000	0
2019/05/21	2037	01/08/2019	10.31	Call	Bond Future	4,635.7800	4.6358	4,694.5500	4.6945	1.268	0	0	0
2019/05/21	2037	01/08/2019			Bond Future	9.7588	89.6742	9.7478	89.7589	(0.114)	0.0000	0.0000	41,862
2019/05/21	2037	01/08/2019	10.29	Call	Bond Future	4,518.9400	4.5189	4,576.9000	4.5769	1.283	0	0	0
2019/05/21	2037	01/08/2019	10.29	Put	Bond Future	594.3600	0.5944	567.5500	0.5676	(4.511)	0	0	0
2019/05/21	2037	01/08/2019	10.31	Put	Bond Future	568.6000	0.5686	542.6000	0.5426	(4.573)	0	0	0
2019/05/21	2037	01/08/2019	10.30	Call	Bond Future	4,577.2600	4.5773	4,635.6400	4.6356	1.275	0	0	0
2019/05/21	2037	01/08/2019	10.30	Put	Bond Future	581.3400	0.5813	554.9500	0.5549	(4.540)	0	0	0
2019/05/21	2037	07/11/2019	9.97	Call	Bond Future	3,528.6000	3.5286	3,569.8800	3.5699	1.170	0	0	0

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2019/05/21	2037	07/11/2019			Bond Future	9.8227	91.4948	9.8113	91.5810	(0.116)	0.0000	0.0000	0
2019/05/21	2037	07/11/2019	9.95	Call	Bond Future	3,442.7300	3.4427	3,483.3200	3.4833	1.179	0	0	0
2019/05/21	2037	07/11/2019	9.95	Put	Bond Future	2,489.9900	2.4900	2,444.3500	2.4444	(1.833)	0	0	0
2019/05/21	2037	07/11/2019	9.97	Put	Bond Future	2,427.5700	2.4276	2,382.6200	2.3826	(1.852)	0	0	0
2019/05/21	2037	07/11/2019	9.96	Call	Bond Future	3,485.5400	3.4855	3,526.4800	3.5265	1.175	0	0	0
2019/05/21	2037	07/11/2019	9.96	Put	Bond Future	2,458.6100	2.4586	2,413.3200	2.4133	(1.842)	0	0	0
2019/05/21	2037	06/02/2020	9.67	Call	Bond Future	3,002.7400	3.0027	3,035.7100	3.0357	1.098	0	0	0
2019/05/21	2037	06/02/2020	9.66	Put	Bond Future	4,611.1600	4.6112	4,556.1100	4.5561	(1.194)	0	0	0
2019/05/21	2037	06/02/2020			Bond Future	9.8774	89.0219	9.8656	89.1096	(0.119)	0.0000	0.0000	0
2019/05/21	2037	06/02/2020	9.68	Call	Bond Future	3,037.4600	3.0375	3,070.7000	3.0707	1.094	0	0	0
2019/05/21	2037	06/02/2020	9.68	Put	Bond Future	4,527.6000	4.5276	4,473.1000	4.4731	(1.204)	0	0	0
2019/05/21	2037	06/02/2020	9.67	Put	Bond Future	4,569.3700	4.5694	4,514.6000	4.5146	(1.199)	0	0	0
2019/05/21	2037	06/02/2020	9.66	Call	Bond Future	2,967.9400	2.9679	3,000.6300	3.0006	1.101	0	0	0
2019/05/21	2038	01/08/2019			Bond Future	122.2806	122.2806	122.3000	122.3000	0.016	0.0000	0.0000	11,598
2019/05/21	2038	07/11/2019			Bond Future	124.7945	124.7945	124.8139	124.8139	0.016	0.0000	0.0000	0
2019/05/21	2038	06/02/2020			Bond Future	125.6067	125.6067	125.6263	125.6263	0.016	0.0000	0.0000	0
2019/05/21	2040	01/08/2019	10.37	Put	Bond Future	658.7100	0.6587	629.4300	0.6294	(4.445)	0	0	0
2019/05/21	2040	01/08/2019	10.36	Call	Bond Future	4,812.0400	4.8120	4,873.5000	4.8735	1.277	0	0	0
2019/05/21	2040	01/08/2019			Bond Future	9.8385	92.8127	9.8274	92.9039	(0.113)	0.0000	0.0000	28,687
2019/05/21	2040	01/08/2019	10.37	Call	Bond Future	4,873.9300	4.8739	4,935.8300	4.9358	1.270	0	0	0
2019/05/21	2040	01/08/2019	10.36	Put	Bond Future	673.2700	0.6733	643.5500	0.6436	(4.414)	0	0	0
2019/05/21	2040	01/08/2019	10.38	Call	Bond Future	4,936.1100	4.9361	4,998.4500	4.9985	1.263	0	0	0
2019/05/21	2040	01/08/2019	10.38	Put	Bond Future	644.5600	0.6446	615.7200	0.6157	(4.474)	0	0	0
2019/05/21	2040	07/11/2019	9.80	Put	Bond Future	3,502.8100	3.5028	3,445.2000	3.4452	(1.645)	0	0	0
2019/05/21	2040	07/11/2019	9.30	Put	Bond Future	6,158.3900	6.1584	6,082.6900	6.0827	(1.229)	0	0	0
2019/05/21	2040	07/11/2019	10.04	Put	Bond Future	2,586.1000	2.5861	2,537.7000	2.5377	(1.872)	0	0	0
2019/05/21	2040	07/11/2019	10.03	Call	Bond Future	3,649.7400	3.6497	3,693.7200	3.6937	1.205	0	0	0
2019/05/21	2040	07/11/2019			Bond Future	9.9022	94.6972	9.8908	94.7899	(0.115)	0.0000	0.0000	0
2019/05/21	2040	07/11/2019	9.80	Call	Bond Future	2,666.4200	2.6664	2,701.5600	2.7016	1.318	0	0	1,260
2019/05/21	2040	07/11/2019	9.30	Call	Bond Future	1,049.5900	1.0496	1,066.6400	1.0666	1.624	0	0	1,260
2019/05/21	2040	07/11/2019	10.04	Call	Bond Future	3,696.0000	3.6960	3,740.3500	3.7404	1.200	0	0	0
2019/05/21	2040	07/11/2019	10.03	Put	Bond Future	2,619.6400	2.6196	2,570.8700	2.5709	(1.862)	0	0	0
2019/05/21	2040	07/11/2019	10.05	Call	Bond Future	3,742.2500	3.7423	3,786.9800	3.7870	1.195	0	0	0
2019/05/21	2040	07/11/2019	10.05	Put	Bond Future	2,552.6700	2.5527	2,504.6500	2.5047	(1.881)	0	0	0
2019/05/21	2040	06/02/2020	9.76	Call	Bond Future	3,211.0200	3.2110	3,246.8800	3.2469	1.117	0	0	0
2019/05/21	2040	06/02/2020			Bond Future	9.9569	92.0361	9.9451	92.1306	(0.118)	0.0000	0.0000	0
2019/05/21	2040	06/02/2020	9.74	Call	Bond Future	3,135.5000	3.1355	3,170.7600	3.1708	1.125	0	0	0
2019/05/21	2040	06/02/2020	9.74	Put	Bond Future	4,905.0600	4.9051	4,845.8800	4.8459	(1.207)	0	0	0
2019/05/21	2040	06/02/2020	9.76	Put	Bond Future	4,815.1400	4.8151	4,756.5600	4.7566	(1.217)	0	0	0
2019/05/21	2040	06/02/2020	9.75	Call	Bond Future	3,173.4600	3.1735	3,209.0200	3.2090	1.121	0	0	0
2019/05/21	2040	06/02/2020	9.75	Put	Bond Future	4,860.2400	4.8602	4,801.3600	4.8014	(1.211)	0	0	0
2019/05/21	2044	01/08/2019	10.40	Put	Bond Future	640.4000	0.6404	619.9300	0.6199	(3.196)	0	0	0
2019/05/21	2044	01/08/2019	9.86	Put	Bond Future	1,995.0900	1.9951	1,957.2600	1.9573	(1.896)	0	0	0
2019/05/21	2044	01/08/2019	10.53	Call	Bond Future	5,945.2000	5.9452	5,977.8500	5.9778	0.549	0	0	0
2019/05/21	2044	01/08/2019	9.39	Call	Bond Future	585.9600	0.5860	587.0300	0.5870	0.183	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
2019/05/21	2044	01/08/2019			Bond Future	9.8457	90.0686	9.8398	90.1183	(0.060)	0.0000	0.0000	41,656
2019/05/21	2044	01/08/2019	10.39	Call	Bond Future	5,046.3900	5.0464	5,075.3100	5.0753	0.573	0	0	0
2019/05/21	2044	01/08/2019	10.39	Put	Bond Future	654.4500	0.6544	633.7000	0.6337	(3.171)	0	0	0
2019/05/21	2044	01/08/2019	10.40	Call	Bond Future	5,109.6200	5.1096	5,138.8200	5.1388	0.571	0	0	0
2019/05/21	2044	01/08/2019	9.86	Call	Bond Future	2,115.2100	2.1152	2,127.0500	2.1271	0.560	0	0	100
2019/05/21	2044	01/08/2019	10.53	Put	Bond Future	481.9400	0.4819	464.9200	0.4649	(3.532)	0	0	100
2019/05/21	2044	01/08/2019	9.39	Put	Bond Future	4,561.9000	4.5619	4,513.3000	4.5133	(1.065)	0	0	0
2019/05/21	2044	01/08/2019	9.74	Put	Bond Future	2,515.0600	2.5151	2,473.6100	2.4736	(1.648)	0	0	0
2019/05/21	2044	01/08/2019	10.38	Call	Bond Future	4,983.3200	4.9833	5,011.9600	5.0120	0.575	0	0	0
2019/05/21	2044	01/08/2019	10.38	Put	Bond Future	668.7900	0.6688	647.7600	0.6478	(3.144)	0	0	0
2019/05/21	2044	01/08/2019	9.36	Put	Bond Future	4,773.1400	4.7731	4,724.2000	4.7242	(1.025)	0	0	0
2019/05/21	2044	01/08/2019	9.36	Call	Bond Future	525.2600	0.5253	525.9900	0.5260	0.139	0	0	100
2019/05/21	2044	01/08/2019	9.74	Call	Bond Future	1,618.0500	1.6181	1,626.2700	1.6263	0.508	0	0	228
2019/05/21	2044	01/08/2019	10.27	Call	Bond Future	4,302.8600	4.3029	4,328.2300	4.3282	0.590	0	0	0
2019/05/21	2044	01/08/2019	10.27	Put	Bond Future	847.6900	0.8477	823.3900	0.8234	(2.867)	0	0	228
2019/05/21	2044	07/11/2019	10.07	Put	Bond Future	2,553.0500	2.5531	2,523.0000	2.5230	(1.177)	0	0	0
2019/05/21	2044	07/11/2019	10.52	Call	Bond Future	6,289.5100	6.2895	6,318.6300	6.3186	0.463	0	0	0
2019/05/21	2044	07/11/2019	9.74	Put	Bond Future	3,870.9400	3.8709	3,834.0800	3.8341	(0.952)	0	0	0
2019/05/21	2044	07/11/2019			Bond Future	9.9063	91.8973	9.9002	91.9476	(0.061)	0.0000	0.0000	0
2019/05/21	2044	07/11/2019	10.06	Call	Bond Future	3,850.4700	3.8505	3,870.5700	3.8706	0.522	0	0	0
2019/05/21	2044	07/11/2019	10.06	Put	Bond Future	2,586.5800	2.5866	2,556.3200	2.5563	(1.170)	0	0	0
2019/05/21	2044	07/11/2019	10.52	Put	Bond Future	1,417.2500	1.4172	1,396.0100	1.3960	(1.499)	0	0	328
2019/05/21	2044	07/11/2019	10.07	Call	Bond Future	3,898.1300	3.8981	3,918.4400	3.9184	0.521	0	0	0
2019/05/21	2044	07/11/2019	9.19	Call	Bond Future	806.9500	0.8069	811.4400	0.8114	0.556	0	0	328
2019/05/21	2044	07/11/2019	9.74	Call	Bond Future	2,469.3800	2.4694	2,482.8800	2.4829	0.547	0	0	328
2019/05/21	2044	07/11/2019	10.05	Call	Bond Future	3,803.0600	3.8031	3,822.9500	3.8230	0.523	0	0	0
2019/05/21	2044	07/11/2019	10.05	Put	Bond Future	2,620.4800	2.6205	2,590.0100	2.5900	(1.163)	0	0	0
2019/05/21	2044	07/11/2019	9.19	Put	Bond Future	7,113.9300	7.1139	7,068.0600	7.0681	(0.645)	0	0	0
2019/05/21	2044	06/02/2020	9.74	Call	Bond Future	3,204.2400	3.2042	3,219.7400	3.2197	0.484	0	0	328
2019/05/21	2044	06/02/2020	10.78	Put	Bond Future	1,853.0700	1.8531	1,833.0500	1.8331	(1.080)	0	0	328
2019/05/21	2044	06/02/2020	9.77	Put	Bond Future	4,892.4500	4.8925	4,857.2600	4.8573	(0.719)	0	0	0
2019/05/21	2044	06/02/2020			Bond Future	9.9582	89.3069	9.9520	89.3581	(0.062)	0.0000	0.0000	0
2019/05/21	2044	06/02/2020	9.09	Put	Bond Future	8,847.6200	8.8476	8,802.8700	8.8029	(0.506)	0	0	0
2019/05/21	2044	06/02/2020	9.09	Call	Bond Future	1,191.8400	1.1918	1,198.2500	1.1983	0.538	0	0	328
2019/05/21	2044	06/02/2020	9.74	Put	Bond Future	5,031.6700	5.0317	4,996.0100	4.9960	(0.709)	0	0	0
2019/05/21	2044	06/02/2020	9.77	Call	Bond Future	3,319.9600	3.3200	3,335.9300	3.3359	0.481	0	0	0
2019/05/21	2044	06/02/2020	10.78	Call	Bond Future	8,213.0700	8.2131	8,244.2100	8.2442	0.379	0	0	0
2019/05/21	2044	06/02/2020	9.78	Call	Bond Future	3,358.9800	3.3590	3,375.1200	3.3751	0.481	0	0	0
2019/05/21	2044	06/02/2020	9.76	Put	Bond Future	4,938.8000	4.9388	4,903.4500	4.9035	(0.716)	0	0	0
2019/05/21	2044	06/02/2020	9.78	Put	Bond Future	4,846.7500	4.8468	4,811.7300	4.8117	(0.723)	0	0	0
2019/05/21	2044	06/02/2020	9.76	Call	Bond Future	3,281.4600	3.2815	3,297.2700	3.2973	0.482	0	0	0
2019/05/21	2046	01/08/2019			Bond Future	116.2345	116.2345	116.2527	116.2527	0.016	0.0000	0.0000	12,658
2019/05/21	2046	07/11/2019			Bond Future	116.9094	116.9094	116.9275	116.9275	0.015	0.0000	0.0000	0
2019/05/21	2046	06/02/2020			Bond Future	119.2195	119.2195	119.2377	119.2377	0.015	0.0000	0.0000	0
2019/05/21	2050	01/08/2019			Bond Future	119.3297	119.3297	119.3487	119.3487	0.016	0.0000	0.0000	10,989
2019/05/21	2050	07/11/2019			Bond Future	121.7825	121.7825	121.8019	121.8019	0.016	0.0000	0.0000	0

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2019/05/21	2050	06/02/2020			Bond Future	122.3522	122.3522	122.3718	122.3718	0.016	0.0000	0.0000	0
2019/05/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	AL37	01/08/2019			Index Future	646.2480	646.2480	646.7520	646.7520	0.078	0.0000	0.0000	0
2019/05/21	AL37	07/11/2019			Index Future	659.3600	659.3600	659.8720	659.8720	0.078	0.0000	0.0000	0
2019/05/21	AL37	06/02/2020			Index Future	672.2320	672.2320	672.7520	672.7520	0.077	0.0000	0.0000	0
2019/05/21	AL7T	01/08/2019			Index Future	748.1030	748.1030	749.1880	749.1880	0.145	0.0000	0.0000	0
2019/05/21	AL7T	07/11/2019			Index Future	763.2820	763.2820	764.3870	764.3870	0.145	0.0000	0.0000	0
2019/05/21	AL7T	06/02/2020			Index Future	778.1820	778.1820	779.3070	779.3070	0.145	0.0000	0.0000	0
2019/05/21	ALBI	01/08/2019			Index Future	675.1560	675.1560	675.8110	675.8110	0.097	0.0000	0.0000	973
2019/05/21	ALBI	07/11/2019			Index Future	688.8550	688.8550	689.5220	689.5220	0.097	0.0000	0.0000	0
2019/05/21	ALBI	06/02/2020			Index Future	702.3020	702.3020	702.9800	702.9800	0.097	0.0000	0.0000	0
2019/05/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	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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2019/05/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/21	ES33	01/08/2019			Bond Future	10.9255	78.5544	10.9140	78.6215	(0.105)	0.0000	0.0000	350
2019/05/21	ES33	07/11/2019			Bond Future	11.0400	76.3540	11.0281	76.4222	(0.108)	0.0000	0.0000	0
2019/05/21	ES33	06/02/2020			Bond Future	11.1439	77.8456	11.1316	77.9150	(0.111)	0.0000	0.0000	0
2019/05/21	ES42	01/08/2019			Bond Future	11.1988	80.2918	11.1924	80.3339	(0.057)	0.0000	0.0000	4,919
2019/05/21	ES42	07/11/2019			Bond Future	11.3113	77.6555	11.3047	77.6984	(0.058)	0.0000	0.0000	0
2019/05/21	ES42	06/02/2020			Bond Future	11.4095	79.1729	11.4028	79.2165	(0.059)	0.0000	0.0000	0
2019/05/21	GOVI	01/08/2019	638.68	Call	GOVI	297,440.0000	29.7440	303,950.0000	30.3950	2.189	0	0	0
2019/05/21	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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2019/05/21	GOVI	01/08/2019			GOVI	668.4240	668.4240	669.0750	669.0750	0.097	0.0000	0.0000	442
2019/05/21	GOVI	01/08/2019	638.69	Call	GOVI	297,340.0000	29.7340	303,850.0000	30.3850	2.189	0	0	0
2019/05/21	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	GOVI	01/08/2019	638.67	Call	GOVI	297,540.0000	29.7540	304,050.0000	30.4050	2.188	0	0	0
2019/05/21	GOVI	07/11/2019	672.90	Call	GOVI	90,860.0000	9.0860	97,490.0000	9.7490	7.297	0	0	0
2019/05/21	GOVI	07/11/2019			GOVI	681.9860	681.9860	682.6490	682.6490	0.097	0.0000	0.0000	0
2019/05/21	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	GOVI	07/11/2019	672.91	Call	GOVI	90,760.0000	9.0760	97,390.0000	9.7390	7.305	0	0	0
2019/05/21	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	GOVI	07/11/2019	672.92	Call	GOVI	90,660.0000	9.0660	97,290.0000	9.7290	7.313	0	0	0
2019/05/21	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	GOVI	06/02/2020	703.15	Put	GOVI	78,510.0000	7.8510	71,760.0000	7.1760	(8.598)	0	0	0
2019/05/21	GOVI	06/02/2020			GOVI	695.2990	695.2990	695.9740	695.9740	0.097	0.0000	0.0000	0
2019/05/21	GOVI	06/02/2020	703.14	Put	GOVI	78,410.0000	7.8410	71,660.0000	7.1660	(8.609)	0	0	0
2019/05/21	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	GOVI	06/02/2020	703.13	Put	GOVI	78,310.0000	7.8310	71,560.0000	7.1560	(8.620)	0	0	0
2019/05/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/21	IGOV	01/08/2019			Index Future	263.4790	263.4790	263.5010	263.5010	0.008	0.0000	0.0000	815
2019/05/21	IGOV	07/11/2019			Index Future	268.8940	268.8940	268.9160	268.9160	0.008	0.0000	0.0000	219
2019/05/21	IGOV	06/02/2020			Index Future	274.2050	274.2050	274.2270	274.2270	0.008	0.0000	0.0000	0
2019/05/21	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/21	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/21	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/21	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/21	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/05/21	IS02	23/03/2020			Interest Rate Swap	98.7500	98.7500	98.7400	98.7400	(0.010)	0.0000	0.0000	0
2019/05/21	IS02	22/06/2020			Interest Rate Swap	102.3000	102.3000	102.2800	102.2800	(0.020)	0.0000	0.0000	0
2019/05/21	IS02	21/09/2020			Interest Rate Swap	99.2300	99.2300	99.2000	99.2000	(0.030)	0.0000	0.0000	0
2019/05/21	IS05	17/12/2020			Interest Rate Swap	95.9600	95.9600	95.9300	95.9300	(0.031)	0.0000	0.0000	0
2019/05/21	IS05	16/03/2021			Interest Rate Swap	95.0700	95.0700	95.0300	95.0300	(0.042)	0.0000	0.0000	0
2019/05/21	IS05	15/06/2021			Interest Rate Swap	94.1400	94.1400	94.1000	94.1000	(0.042)	0.0000	0.0000	0
2019/05/21	IS05	21/09/2021			Interest Rate Swap	94.1700	94.1700	94.1300	94.1300	(0.042)	0.0000	0.0000	0
2019/05/21	IS05	21/12/2021			Interest Rate Swap	96.2500	96.2500	96.2000	96.2000	(0.052)	0.0000	0.0000	51
2019/05/21	IS05	15/03/2022			Interest Rate Swap	96.2700	96.2700	96.2100	96.2100	(0.062)	0.0000	0.0000	0
2019/05/21	IS05	21/06/2022			Interest Rate Swap	97.3500	97.3500	97.2800	97.2800	(0.072)	0.0000	0.0000	0
2019/05/21	IS05	20/09/2022			Interest Rate Swap	101.1900	101.1900	101.1100	101.1100	(0.079)	0.0000	0.0000	0
2019/05/21	IS05	20/12/2022			Interest Rate Swap	102.3600	102.3600	102.2700	102.2700	(0.088)	0.0000	0.0000	0
2019/05/21	IS05	22/03/2023			Interest Rate Swap	95.6100	95.6100	95.5000	95.5000	(0.115)	0.0000	0.0000	0
2019/05/21	IS05	20/06/2023			Interest Rate Swap	101.6000	101.6000	101.4900	101.4900	(0.108)	0.0000	0.0000	0
2019/05/21	IS05	19/09/2023			Interest Rate Swap	97.0000	97.0000	96.8800	96.8800	(0.124)	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
2019/05/21	IS10	17/12/2025			Interest Rate Swap	93.1500	93.1500	93.0100	93.0100	(0.150)	0.0000	0.0000	0
2019/05/21	IS10	16/03/2026			Interest Rate Swap	90.0900	90.0900	89.9400	89.9400	(0.167)	0.0000	0.0000	0
2019/05/21	IS10	15/06/2026			Interest Rate Swap	88.7800	88.7800	88.6200	88.6200	(0.180)	0.0000	0.0000	0
2019/05/21	IS10	21/09/2026			Interest Rate Swap	90.9300	90.9300	90.7700	90.7700	(0.176)	0.0000	0.0000	0
2019/05/21	IS10	21/12/2026			Interest Rate Swap	94.7300	94.7300	94.5800	94.5800	(0.158)	0.0000	0.0000	0
2019/05/21	IS10	15/03/2027			Interest Rate Swap	93.2500	93.2500	93.1000	93.1000	(0.161)	0.0000	0.0000	0
2019/05/21	IS10	21/06/2027			Interest Rate Swap	95.3200	95.3200	95.1800	95.1800	(0.147)	0.0000	0.0000	0
2019/05/21	IS10	20/09/2027			Interest Rate Swap	100.8200	100.8200	100.6900	100.6900	(0.129)	0.0000	0.0000	0
2019/05/21	IS10	20/12/2027			Interest Rate Swap	101.1800	101.1800	101.0500	101.0500	(0.128)	0.0000	0.0000	0
2019/05/21	IS10	22/03/2028			Interest Rate Swap	94.6100	94.6100	94.4800	94.4800	(0.137)	0.0000	0.0000	0
2019/05/21	IS10	20/06/2028			Interest Rate Swap	101.8800	101.8800	101.7400	101.7400	(0.137)	0.0000	0.0000	0
2019/05/21	IS10	19/09/2028			Interest Rate Swap	95.3600	95.3600	95.2100	95.2100	(0.157)	0.0000	0.0000	0
2019/05/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/21	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/21	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/21	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/21	R023	01/08/2019	8.95	Call	Bond Future	3,958.6400	3.9586	4,023.9800	4.0240	1.651	0	0	0
2019/05/21	R023	01/08/2019			Bond Future	7.6353	103.6923	7.6138	103.7588	(0.282)	0.0000	0.0000	56,858
2019/05/21	R023	01/08/2019	8.93	Call	Bond Future	3,900.7500	3.9007	3,965.9900	3.9660	1.672	0	0	0
2019/05/21	R023	01/08/2019	8.93	Put	Bond Future	8.1900	0.0082	6.9900	0.0070	(14.652)	0	0	0
2019/05/21	R023	01/08/2019	8.95	Put	Bond Future	7.4200	0.0074	6.3200	0.0063	(14.825)	0	0	0
2019/05/21	R023	01/08/2019	8.94	Call	Bond Future	3,929.6900	3.9297	3,994.9800	3.9950	1.661	0	0	0
2019/05/21	R023	01/08/2019	8.94	Put	Bond Future	7.8000	0.0078	6.6500	0.0067	(14.744)	0	0	0
2019/05/21	R023	07/11/2019	7.98	Call	Bond Future	1,455.8900	1.4559	1,499.4600	1.4995	2.993	0	0	0
2019/05/21	R023	07/11/2019			Bond Future	7.6390	101.8637	7.6155	101.9312	(0.307)	0.0000	0.0000	0
2019/05/21	R023	07/11/2019	7.99	Call	Bond Future	1,476.8700	1.4769	1,520.7300	1.5207	2.970	0	0	0
2019/05/21	R023	07/11/2019	7.98	Put	Bond Future	481.2000	0.4812	457.2200	0.4572	(4.983)	0	0	0
2019/05/21	R023	07/11/2019	7.99	Put	Bond Future	473.7800	0.4738	450.0900	0.4501	(5.000)	0	0	0
2019/05/21	R023	07/11/2019	8.00	Call	Bond Future	1,497.7100	1.4977	1,541.8600	1.5419	2.948	0	0	0
2019/05/21	R023	07/11/2019	8.00	Put	Bond Future	466.2200	0.4662	442.8200	0.4428	(5.019)	0	0	0
2019/05/21	R023	06/02/2020	7.54	Call	Bond Future	914.5200	0.9145	945.3100	0.9453	3.367	0	0	0
2019/05/21	R023	06/02/2020			Bond Future	7.6197	103.8532	7.5941	103.9219	(0.336)	0.0000	0.0000	0
2019/05/21	R023	06/02/2020	7.52	Call	Bond Future	885.3700	0.8854	915.5800	0.9156	3.412	0	0	0
2019/05/21	R023	06/02/2020	7.52	Put	Bond Future	1,153.1300	1.1531	1,114.6900	1.1147	(3.334)	0	0	0
2019/05/21	R023	06/02/2020	7.54	Put	Bond Future	1,128.5000	1.1285	1,090.6400	1.0906	(3.355)	0	0	0
2019/05/21	R023	06/02/2020	7.53	Call	Bond Future	899.7100	0.8997	930.2200	0.9302	3.391	0	0	0
2019/05/21	R023	06/02/2020	7.53	Put	Bond Future	1,140.5800	1.1406	1,102.4400	1.1024	(3.344)	0	0	0
2019/05/21	R035	01/08/2019	10.23	Call	Bond Future	4,690.2400	4.6902	4,749.9900	4.7500	1.274	0	0	0
2019/05/21	R035	01/08/2019	10.22	Put	Bond Future	518.3000	0.5183	493.7600	0.4938	(4.735)	0	0	0
2019/05/21	R035	01/08/2019			Bond Future	9.6606	97.5625	9.6495	97.6464	(0.114)	0.0000	0.0000	59,084
2019/05/21	R035	01/08/2019	10.24	Call	Bond Future	4,749.3500	4.7494	4,809.5100	4.8095	1.267	0	0	0

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2019/05/21	R035	01/08/2019	10.24	Put	Bond Future	494.3000		0.4943	470.5800	0.4706	(4.799)	0	0	0
2019/05/21	R035	01/08/2019	10.23	Put	Bond Future	506.1700		0.5062	482.0400	0.4820	(4.767)	0	0	0
2019/05/21	R035	01/08/2019	10.22	Call	Bond Future	4,631.3000		4.6313	4,690.6400	4.6906	1.281	0	0	0
2019/05/21	R035	07/11/2019	9.88	Call	Bond Future	3,464.4700		3.4645	3,505.6000	3.5056	1.187	0	0	0
2019/05/21	R035	07/11/2019	9.89	Call	Bond Future	3,507.6100		3.5076	3,549.0800	3.5491	1.182	0	0	0
2019/05/21	R035	07/11/2019	9.87	Put	Bond Future	2,374.9000		2.3749	2,330.3600	2.3304	(1.875)	0	0	0
2019/05/21	R035	07/11/2019	10.21	Put	Bond Future	1,524.6100		1.5246	1,491.1600	1.4912	(2.194)	0	0	3,500
2019/05/21	R035	07/11/2019			Bond Future	9.7290		95.0386	9.7176	95.1239	(0.117)	0.0000	0.0000	0
2019/05/21	R035	07/11/2019	9.89	Put	Bond Future	2,313.8500		2.3138	2,270.0000	2.2700	(1.895)	0	0	0
2019/05/21	R035	07/11/2019	9.87	Call	Bond Future	3,421.5800		3.4216	3,462.3600	3.4624	1.192	0	0	0
2019/05/21	R035	07/11/2019	8.92	Put	Bond Future	6,944.6300		6.9446	6,869.5900	6.8696	(1.081)	0	0	0
2019/05/21	R035	07/11/2019	8.92	Call	Bond Future	588.5100		0.5885	598.7900	0.5988	1.747	0	0	3,500
2019/05/21	R035	07/11/2019	9.52	Put	Bond Future	3,668.0100		3.6680	3,611.1400	3.6111	(1.550)	0	0	0
2019/05/21	R035	07/11/2019	9.52	Call	Bond Future	2,083.8100		2.0838	2,112.2600	2.1123	1.365	0	0	3,500
2019/05/21	R035	07/11/2019	9.88	Put	Bond Future	2,344.2100		2.3442	2,300.0200	2.3000	(1.885)	0	0	0
2019/05/21	R035	07/11/2019	10.21	Call	Bond Future	5,025.4000		5.0254	5,077.2700	5.0773	1.032	0	0	0
2019/05/21	R035	06/02/2020	9.60	Call	Bond Future	2,978.9500		2.9789	3,011.9200	3.0119	1.107	0	0	0
2019/05/21	R035	06/02/2020	9.61	Put	Bond Future	4,345.1200		4.3451	4,291.5700	4.2916	(1.232)	0	0	0
2019/05/21	R035	06/02/2020			Bond Future	9.7885		96.8950	9.7767	96.9818	(0.120)	0.0000	0.0000	0
2019/05/21	R035	06/02/2020	9.60	Put	Bond Future	4,385.7800		4.3858	4,331.9500	4.3319	(1.227)	0	0	0
2019/05/21	R035	06/02/2020	9.61	Call	Bond Future	3,013.7100		3.0137	3,046.9600	3.0470	1.103	0	0	0
2019/05/21	R035	06/02/2020	9.59	Call	Bond Future	2,944.0700		2.9441	2,976.7700	2.9768	1.111	0	0	0
2019/05/21	R035	06/02/2020	9.59	Put	Bond Future	4,426.4100		4.4264	4,372.3100	4.3723	(1.222)	0	0	0
2019/05/21	R186	01/08/2019	9.54	Call	Bond Future	5,681.6300		5.6816	5,824.0600	5.8241	2.507	0	0	0
2019/05/21	R186	01/08/2019	10.08	Put	Bond Future	9.7700		0.0098	8.1200	0.0081	(16.888)	0	0	6,000
2019/05/21	R186	01/08/2019	8.38	Call	Bond Future	849.1000		0.8491	902.4300	0.9024	6.281	0	0	0
2019/05/21	R186	01/08/2019			Bond Future	8.5353		111.8896	8.5087	112.0431	(0.312)	0.0000	0.0000	117,955
2019/05/21	R186	01/08/2019	9.52	Call	Bond Future	5,580.7100		5.5807	5,722.4600	5.7225	2.540	0	0	0
2019/05/21	R186	01/08/2019	9.52	Put	Bond Future	97.2000		0.0972	85.4500	0.0854	(12.088)	0	0	0
2019/05/21	R186	01/08/2019	8.30	Put	Bond Future	2,040.8800		2.0409	1,932.3600	1.9324	(5.317)	0	0	0
2019/05/21	R186	01/08/2019	8.30	Call	Bond Future	675.8600		0.6759	720.8400	0.7208	6.655	0	0	6,000
2019/05/21	R186	01/08/2019	9.05	Put	Bond Future	356.8300		0.3568	322.7700	0.3228	(9.545)	0	0	0
2019/05/21	R186	01/08/2019	9.05	Call	Bond Future	3,268.0200		3.2680	3,387.4600	3.3875	3.655	0	0	6,000
2019/05/21	R186	01/08/2019	9.54	Put	Bond Future	90.4400		0.0904	79.3700	0.0794	(12.240)	0	0	0
2019/05/21	R186	01/08/2019	10.08	Call	Bond Future	8,454.8300		8.4548	8,606.6800	8.6067	1.796	0	0	0
2019/05/21	R186	01/08/2019	8.38	Put	Bond Future	1,747.6500		1.7476	1,647.4800	1.6475	(5.732)	0	0	0
2019/05/21	R186	01/08/2019	8.70	Put	Bond Future	862.5900		0.8626	797.5200	0.7975	(7.544)	0	0	6,200
2019/05/21	R186	01/08/2019	9.53	Call	Bond Future	5,631.1400		5.6311	5,773.2300	5.7732	2.523	0	0	0
2019/05/21	R186	01/08/2019	9.53	Put	Bond Future	93.7700		0.0938	82.3600	0.0824	(12.168)	0	0	0
2019/05/21	R186	01/08/2019	8.70	Call	Bond Future	1,804.9900		1.8050	1,893.4200	1.8934	4.899	0	0	0
2019/05/21	R186	01/08/2019	9.22	Call	Bond Future	4,077.8300		4.0778	4,207.5900	4.2076	3.182	0	0	0
2019/05/21	R186	01/08/2019	9.22	Put	Bond Future	226.8900		0.2269	203.1500	0.2032	(10.463)	0	0	0
2019/05/21	R186	07/11/2019	8.94	Call	Bond Future	3,167.4600		3.1675	3,265.8600	3.2659	3.107	0	0	0
2019/05/21	R186	07/11/2019	8.23	Call	Bond Future	1,049.8800		1.0499	1,099.5100	1.0995	4.727	0	0	5,000
2019/05/21	R186	07/11/2019			Bond Future	8.5821		114.1608	8.5541	114.3170	(0.326)	0.0000	0.0000	0
2019/05/21	R186	07/11/2019	8.94	Put	Bond Future	1,195.6300		1.1956	1,137.7600	1.1378	(4.840)	0	0	0
2019/05/21	R186	07/11/2019	8.73	Call	Bond Future	2,407.9600		2.4080	2,493.0400	2.4930	3.533	0	0	0

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2019/05/21	R186	07/11/2019	8.73	Put	Bond Future	1,587.5700		1.5876	1,516.3800	1.5164	(4.484)	0	0	5,000
2019/05/21	R186	07/11/2019	8.96	Put	Bond Future	1,163.3900		1.1634	1,106.7000	1.1067	(4.873)	0	0	0
2019/05/21	R186	07/11/2019	8.23	Put	Bond Future	3,035.2800		3.0353	2,928.6400	2.9286	(3.513)	0	0	0
2019/05/21	R186	07/11/2019	8.95	Call	Bond Future	3,205.6700		3.2057	3,304.6600	3.3047	3.088	0	0	0
2019/05/21	R186	07/11/2019	8.96	Call	Bond Future	3,244.0600		3.2441	3,343.6400	3.3436	3.070	0	0	0
2019/05/21	R186	07/11/2019	8.95	Put	Bond Future	1,179.4100		1.1794	1,122.1300	1.1221	(4.857)	0	0	0
2019/05/21	R186	06/02/2020	8.57	Call	Bond Future	2,315.4200		2.3154	2,390.4100	2.3904	3.239	0	0	0
2019/05/21	R186	06/02/2020			Bond Future	8.6145		111.0823	8.5851	111.2415	(0.341)	0.0000	0.0000	0
2019/05/21	R186	06/02/2020	8.55	Call	Bond Future	2,257.2900		2.2573	2,331.1400	2.3311	3.272	0	0	0
2019/05/21	R186	06/02/2020	8.55	Put	Bond Future	2,607.1600		2.6072	2,521.8700	2.5219	(3.271)	0	0	0
2019/05/21	R186	06/02/2020	8.57	Put	Bond Future	2,556.7200		2.5567	2,472.5700	2.4726	(3.291)	0	0	0
2019/05/21	R186	06/02/2020	8.56	Call	Bond Future	2,286.4500		2.2865	2,360.8700	2.3609	3.255	0	0	0
2019/05/21	R186	06/02/2020	8.56	Put	Bond Future	2,582.0200		2.5820	2,497.3000	2.4973	(3.281)	0	0	0
2019/05/21	R197	01/08/2019			Bond Future	302.9437		302.9437	302.9866	302.9866	0.014	0.0000	0.0000	2,507
2019/05/21	R197	07/11/2019			Bond Future	309.1710		309.1710	309.2140	309.2140	0.014	0.0000	0.0000	0
2019/05/21	R197	06/02/2020			Bond Future	307.6338		307.6338	307.6773	307.6773	0.014	0.0000	0.0000	0
2019/05/21	R202	01/08/2019			Bond Future	238.3164		238.3164	238.3529	238.3529	0.015	0.0000	0.0000	9,390
2019/05/21	R202	07/11/2019			Bond Future	243.2153		243.2153	243.2519	243.2519	0.015	0.0000	0.0000	0
2019/05/21	R202	06/02/2020			Bond Future	243.9595		243.9595	243.9965	243.9965	0.015	0.0000	0.0000	0
2019/05/21	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	R207	01/08/2019	7.33	Call	Bond Future	712.1300		0.7121	709.4300	0.7094	(0.379)	0	0	0
2019/05/21	R207	01/08/2019			Bond Future	5.6909		101.0721	5.6970	101.0694	0.108	0.0000	0.0000	4,891
2019/05/21	R207	01/08/2019	7.34	Call	Bond Future	716.4500		0.7164	713.7500	0.7138	(0.377)	0	0	0
2019/05/21	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	R207	01/08/2019	7.35	Call	Bond Future	720.7600		0.7208	718.0600	0.7181	(0.375)	0	0	0
2019/05/21	R207	01/08/2019	7.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/21	R207	07/11/2019	2.08	Put	Bond Future	125.7300		0.1257	128.6100	0.1286	2.291	0	0	0
2019/05/21	R207	07/11/2019			Bond Future	2.7717		103.1238	2.7885	103.1208	0.604	0.0000	0.0000	0
2019/05/21	R207	07/11/2019	2.07	Call	Bond Future	1.0300		0.0010	0.9100	0.0009	(11.650)	0	0	0
2019/05/21	R207	07/11/2019	2.07	Put	Bond Future	127.4600		0.1275	130.3500	0.1304	2.267	0	0	0
2019/05/21	R207	07/11/2019	2.08	Call	Bond Future	1.1000		0.0011	0.9700	0.0010	(11.818)	0	0	0
2019/05/21	R207	07/11/2019	2.06	Call	Bond Future	0.9700		0.0010	0.8500	0.0009	(12.371)	0	0	0
2019/05/21	R207	07/11/2019	2.06	Put	Bond Future	129.2100		0.1292	132.1000	0.1321	2.237	0	0	0
2019/05/21	R208	01/08/2019	8.16	Call	Bond Future	2,443.4800		2.4435	2,441.7200	2.4417	(0.072)	0	0	0
2019/05/21	R208	01/08/2019	8.17	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/21	R208	01/08/2019			Bond Future	6.5526		102.6533	6.5537	102.6516	0.017	0.0000	0.0000	10,880
2019/05/21	R208	01/08/2019	8.16	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/21	R208	01/08/2019	8.17	Call	Bond Future	2,458.4300		2.4584	2,456.6700	2.4567	(0.072)	0	0	0
2019/05/21	R208	01/08/2019	8.15	Call	Bond Future	2,428.5400		2.4285	2,426.7700	2.4268	(0.073)	0	0	0
2019/05/21	R208	01/08/2019	8.15	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/05/21	R208	07/11/2019	6.83	Call	Bond Future	738.6800		0.7387	736.4000	0.7364	(0.309)	0	0	0
2019/05/21	R208	07/11/2019	6.82	Put	Bond Future	87.6700		0.0877	87.4400	0.0874	(0.262)	0	0	0
2019/05/21	R208	07/11/2019			Bond Future	6.3296		101.3319	6.3312	101.3298	0.025	0.0000	0.0000	0
2019/05/21	R208	07/11/2019	6.84	Call	Bond Future	750.0400		0.7500	747.7600	0.7478	(0.304)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/21	R208	07/11/2019	6.84	Put	Bond Future	84.2000	0.0842	83.9700	0.0840	(0.273)	0	0	0
2019/05/21	R208	07/11/2019	6.83	Put	Bond Future	85.8200	0.0858	85.5900	0.0856	(0.268)	0	0	0
2019/05/21	R208	07/11/2019	6.82	Call	Bond Future	727.5400	0.7275	725.2600	0.7253	(0.313)	0	0	0
2019/05/21	R208	06/02/2020	6.13	Put	Bond Future	200.1000	0.2001	200.4800	0.2005	0.190	0	0	0
2019/05/21	R208	06/02/2020	6.12	Call	Bond Future	373.4900	0.3735	371.6100	0.3716	(0.503)	0	0	0
2019/05/21	R208	06/02/2020			Bond Future	5.9640	103.3111	5.9661	103.3089	0.035	0.0000	0.0000	0
2019/05/21	R208	06/02/2020	6.13	Call	Bond Future	380.6500	0.3806	378.7600	0.3788	(0.497)	0	0	0
2019/05/21	R208	06/02/2020	6.12	Put	Bond Future	203.8100	0.2038	204.2000	0.2042	0.191	0	0	0
2019/05/21	R208	06/02/2020	6.14	Call	Bond Future	388.2000	0.3882	386.3100	0.3863	(0.487)	0	0	0
2019/05/21	R208	06/02/2020	6.14	Put	Bond Future	196.7900	0.1968	197.1700	0.1972	0.193	0	0	0
2019/05/21	R209	01/08/2019	10.17	Call	Bond Future	4,018.2900	4.0183	4,067.2900	4.0673	1.219	0	0	0
2019/05/21	R209	01/08/2019	10.15	Put	Bond Future	520.3000	0.5203	497.4200	0.4974	(4.397)	0	0	0
2019/05/21	R209	01/08/2019	9.30	Call	Bond Future	749.3800	0.7494	762.1600	0.7622	1.705	0	0	7,560
2019/05/21	R209	01/08/2019			Bond Future	9.6097	74.5349	9.5988	74.6061	(0.114)	0.0000	0.0000	87,892
2019/05/21	R209	01/08/2019	10.17	Put	Bond Future	498.1100	0.4981	475.9100	0.4759	(4.457)	0	0	0
2019/05/21	R209	01/08/2019	10.15	Call	Bond Future	3,919.1900	3.9192	3,967.5100	3.9675	1.233	0	0	0
2019/05/21	R209	01/08/2019	10.16	Put	Bond Future	509.1000	0.5091	486.5500	0.4866	(4.429)	0	0	0
2019/05/21	R209	01/08/2019	9.30	Put	Bond Future	2,808.7800	2.8088	2,750.3600	2.7504	(2.080)	0	0	0
2019/05/21	R209	01/08/2019	9.80	Put	Bond Future	1,093.3200	1.0933	1,056.4000	1.0564	(3.377)	0	0	0
2019/05/21	R209	01/08/2019	10.16	Call	Bond Future	3,968.6700	3.9687	4,017.3200	4.0173	1.226	0	0	0
2019/05/21	R209	01/08/2019	9.80	Call	Bond Future	2,317.8100	2.3178	2,352.0900	2.3521	1.479	0	0	7,560
2019/05/21	R209	01/08/2019	10.46	Call	Bond Future	5,506.4000	5.5064	5,563.6300	5.5636	1.039	0	0	0
2019/05/21	R209	01/08/2019	10.46	Put	Bond Future	262.2900	0.2623	248.3200	0.2483	(5.326)	0	0	7,560
2019/05/21	R209	07/11/2019	9.82	Call	Bond Future	2,993.8900	2.9939	3,028.8300	3.0288	1.167	0	0	0
2019/05/21	R209	07/11/2019			Bond Future	9.6680	72.8951	9.6568	72.9675	(0.116)	0.0000	0.0000	0
2019/05/21	R209	07/11/2019	9.80	Call	Bond Future	2,920.2000	2.9202	2,954.5500	2.9545	1.176	0	0	0
2019/05/21	R209	07/11/2019	9.80	Put	Bond Future	2,077.5800	2.0776	2,039.4800	2.0395	(1.834)	0	0	0
2019/05/21	R209	07/11/2019	9.82	Put	Bond Future	2,024.8100	2.0248	1,987.3000	1.9873	(1.853)	0	0	0
2019/05/21	R209	07/11/2019	9.81	Call	Bond Future	2,956.8500	2.9569	2,991.4900	2.9915	1.172	0	0	0
2019/05/21	R209	07/11/2019	9.81	Put	Bond Future	2,050.9600	2.0510	2,013.1500	2.0131	(1.844)	0	0	0
2019/05/21	R209	06/02/2020	9.52	Put	Bond Future	3,816.9400	3.8169	3,771.0800	3.7711	(1.201)	0	0	0
2019/05/21	R209	06/02/2020			Bond Future	9.7161	74.3190	9.7046	74.3928	(0.119)	0.0000	0.0000	0
2019/05/21	R209	06/02/2020	9.51	Call	Bond Future	2,520.3300	2.5203	2,548.0100	2.5480	1.098	0	0	0
2019/05/21	R209	06/02/2020	9.51	Put	Bond Future	3,852.2900	3.8523	3,806.1900	3.8062	(1.197)	0	0	0
2019/05/21	R209	06/02/2020	9.52	Call	Bond Future	2,550.4100	2.5504	2,578.3300	2.5783	1.095	0	0	0
2019/05/21	R209	06/02/2020	9.50	Call	Bond Future	2,490.4300	2.4904	2,517.8700	2.5179	1.102	0	0	0
2019/05/21	R209	06/02/2020	9.50	Put	Bond Future	3,887.9100	3.8879	3,841.5700	3.8416	(1.192)	0	0	0
2019/05/21	R210	01/08/2019			Bond Future	191.4407	191.4407	191.4691	191.4691	0.015	0.0000	0.0000	3,142
2019/05/21	R210	07/11/2019			Bond Future	192.7769	192.7769	192.8054	192.8054	0.015	0.0000	0.0000	0
2019/05/21	R210	06/02/2020			Bond Future	196.5860	196.5860	196.6148	196.6148	0.015	0.0000	0.0000	0
2019/05/21	R212	01/08/2019			Bond Future	159.8929	159.8929	159.9141	159.9141	0.013	0.0000	0.0000	6,690
2019/05/21	R212	07/11/2019			Bond Future	163.1798	163.1798	163.2011	163.2011	0.013	0.0000	0.0000	0
2019/05/21	R212	06/02/2020			Bond Future	164.1645	164.1645	164.1859	164.1859	0.013	0.0000	0.0000	0
2019/05/21	R213	01/08/2019	9.99	Put	Bond Future	340.9200	0.3409	309.7500	0.3098	(9.143)	0	0	0

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2019/05/21	R213	01/08/2019	9.98	Call	Bond Future	4,275.5400		4.2755	4,407.9500	4.4080	3.097	0	0	0
2019/05/21	R213	01/08/2019			Bond Future	9.3266		86.7597	9.3001	86.9239	(0.283)	0.0000	0.0000	17,140
2019/05/21	R213	01/08/2019	9.99	Call	Bond Future	4,325.5800		4.3256	4,458.5700	4.4586	3.075	0	0	0
2019/05/21	R213	01/08/2019	9.98	Put	Bond Future	349.0300		0.3490	317.2800	0.3173	(9.097)	0	0	0
2019/05/21	R213	01/08/2019	10.00	Call	Bond Future	4,375.8200		4.3758	4,509.3900	4.5094	3.052	0	0	0
2019/05/21	R213	01/08/2019	10.00	Put	Bond Future	333.0700		0.3331	302.4800	0.3025	(9.184)	0	0	0
2019/05/21	R213	07/11/2019	9.59	Put	Bond Future	1,809.8400		1.8098	1,736.1900	1.7362	(4.069)	0	0	0
2019/05/21	R213	07/11/2019	9.58	Call	Bond Future	2,983.4500		2.9835	3,076.4000	3.0764	3.116	0	0	0
2019/05/21	R213	07/11/2019			Bond Future	9.3895		84.9681	9.3622	85.1353	(0.292)	0.0000	0.0000	0
2019/05/21	R213	07/11/2019	9.59	Call	Bond Future	3,020.8900		3.0209	3,114.4900	3.1145	3.098	0	0	0
2019/05/21	R213	07/11/2019	9.58	Put	Bond Future	1,832.2600		1.8323	1,757.9600	1.7580	(4.055)	0	0	0
2019/05/21	R213	07/11/2019	9.60	Call	Bond Future	3,058.5100		3.0585	3,152.7600	3.1528	3.082	0	0	0
2019/05/21	R213	07/11/2019	9.60	Put	Bond Future	1,787.6700		1.7877	1,714.6700	1.7147	(4.084)	0	0	0
2019/05/21	R213	06/02/2020	9.26	Put	Bond Future	3,440.9100		3.4409	3,343.4400	3.3434	(2.833)	0	0	0
2019/05/21	R213	06/02/2020	9.27	Call	Bond Future	2,360.5400		2.3605	2,433.9300	2.4339	3.109	0	0	0
2019/05/21	R213	06/02/2020			Bond Future	9.4432		86.6277	9.4149	86.7980	(0.300)	0.0000	0.0000	0
2019/05/21	R213	06/02/2020	9.28	Call	Bond Future	2,389.8100		2.3898	2,463.7800	2.4638	3.095	0	0	0
2019/05/21	R213	06/02/2020	9.28	Put	Bond Future	3,377.2100		3.3772	3,280.8900	3.2809	(2.852)	0	0	0
2019/05/21	R213	06/02/2020	9.26	Call	Bond Future	2,331.4500		2.3315	2,404.2700	2.4043	3.123	0	0	0
2019/05/21	R213	06/02/2020	9.27	Put	Bond Future	3,408.9400		3.4089	3,312.0400	3.3120	(2.843)	0	0	0
2019/05/21	R214	01/08/2019	10.34	Put	Bond Future	563.0300		0.5630	545.7700	0.5458	(3.066)	0	0	0
2019/05/21	R214	01/08/2019			Bond Future	9.8050		73.3690	9.7991	73.4084	(0.059)	0.0000	0.0000	10,672
2019/05/21	R214	01/08/2019	10.33	Call	Bond Future	3,998.2600		3.9983	4,020.2100	4.0202	0.549	0	0	0
2019/05/21	R214	01/08/2019	10.33	Put	Bond Future	574.9700		0.5750	557.4900	0.5575	(3.040)	0	0	0
2019/05/21	R214	01/08/2019	10.34	Call	Bond Future	4,048.9200		4.0489	4,071.0900	4.0711	0.548	0	0	0
2019/05/21	R214	01/08/2019	10.32	Call	Bond Future	3,947.8400		3.9478	3,969.5700	3.9696	0.550	0	0	0
2019/05/21	R214	01/08/2019	10.32	Put	Bond Future	587.2400		0.5872	569.5400	0.5695	(3.014)	0	0	0
2019/05/21	R214	07/11/2019	10.02	Put	Bond Future	2,205.1100		2.2051	2,180.5500	2.1806	(1.114)	0	0	0
2019/05/21	R214	07/11/2019			Bond Future	9.8664		71.5593	9.8604	71.5993	(0.060)	0.0000	0.0000	0
2019/05/21	R214	07/11/2019	10.01	Call	Bond Future	3,185.0000		3.1850	3,200.2800	3.2003	0.480	0	0	0
2019/05/21	R214	07/11/2019	10.01	Put	Bond Future	2,231.6900		2.2317	2,206.9600	2.2070	(1.108)	0	0	0
2019/05/21	R214	07/11/2019	10.02	Call	Bond Future	3,224.0400		3.2240	3,239.4900	3.2395	0.479	0	0	0
2019/05/21	R214	07/11/2019	10.00	Call	Bond Future	3,146.1400		3.1461	3,161.2800	3.1613	0.481	0	0	0
2019/05/21	R214	07/11/2019	10.00	Put	Bond Future	2,258.5400		2.2585	2,233.6700	2.2337	(1.101)	0	0	0
2019/05/21	R214	06/02/2020	9.73	Call	Bond Future	2,734.0800		2.7341	2,746.5900	2.7466	0.458	0	0	0
2019/05/21	R214	06/02/2020			Bond Future	9.9197		72.9571	9.9136	72.9977	(0.062)	0.0000	0.0000	0
2019/05/21	R214	06/02/2020	9.71	Call	Bond Future	2,670.7900		2.6708	2,683.0500	2.6831	0.459	0	0	0
2019/05/21	R214	06/02/2020	9.71	Put	Bond Future	4,086.8800		4.0869	4,058.5100	4.0585	(0.694)	0	0	0
2019/05/21	R214	06/02/2020	9.73	Put	Bond Future	4,013.1900		4.0132	3,985.0700	3.9851	(0.701)	0	0	0
2019/05/21	R214	06/02/2020	9.72	Call	Bond Future	2,702.2200		2.7022	2,714.6000	2.7146	0.458	0	0	0
2019/05/21	R214	06/02/2020	9.72	Put	Bond Future	4,049.7700		4.0498	4,021.5200	4.0215	(0.698)	0	0	0
2019/05/21	R248	01/08/2019	10.35	Call	Bond Future	5,299.3500		5.2993	5,329.5700	5.3296	0.570	0	0	0
2019/05/21	R248	01/08/2019	10.34	Put	Bond Future	644.0100		0.6440	623.3100	0.6233	(3.214)	0	0	0
2019/05/21	R248	01/08/2019			Bond Future	9.7893		93.8434	9.7835	93.8940	(0.059)	0.0000	0.0000	104,534
2019/05/21	R248	01/08/2019	10.36	Call	Bond Future	5,364.9500		5.3650	5,395.4600	5.3955	0.569	0	0	0
2019/05/21	R248	01/08/2019	10.36	Put	Bond Future	616.1000		0.6161	595.9800	0.5960	(3.266)	0	0	0

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2019/05/21	R248	01/08/2019	10.35	Put	Bond Future	629.9100	0.6299	609.5000	0.6095	(3.240)	0	0	0
2019/05/21	R248	01/08/2019	10.34	Call	Bond Future	5,233.9200	5.2339	5,263.8500	5.2638	0.572	0	0	0
2019/05/21	R248	07/11/2019	10.02	Call	Bond Future	4,112.8900	4.1129	4,133.5100	4.1335	0.501	0	0	0
2019/05/21	R248	07/11/2019	10.01	Put	Bond Future	2,699.9800	2.7000	2,668.9500	2.6689	(1.149)	0	0	0
2019/05/21	R248	07/11/2019			Bond Future	9.8499	91.3074	9.8440	91.3588	(0.061)	0.0000	0.0000	48
2019/05/21	R248	07/11/2019	10.03	Call	Bond Future	4,163.7700	4.1638	4,184.6000	4.1846	0.500	0	0	0
2019/05/21	R248	07/11/2019	10.03	Put	Bond Future	2,633.5700	2.6336	2,602.9600	2.6030	(1.162)	0	0	0
2019/05/21	R248	07/11/2019	10.02	Put	Bond Future	2,666.4600	2.6665	2,635.6400	2.6356	(1.156)	0	0	0
2019/05/21	R248	07/11/2019	10.01	Call	Bond Future	4,062.4900	4.0625	4,082.9000	4.0829	0.502	0	0	0
2019/05/21	R248	06/02/2020	9.71	Put	Bond Future	5,136.9500	5.1370	5,100.8100	5.1008	(0.704)	0	0	0
2019/05/21	R248	06/02/2020			Bond Future	9.9024	93.0909	9.8963	93.1431	(0.062)	0.0000	0.0000	0
2019/05/21	R248	06/02/2020	9.71	Call	Bond Future	3,467.3600	3.4674	3,483.4100	3.4834	0.463	0	0	0
2019/05/21	R248	06/02/2020	9.70	Put	Bond Future	5,185.2300	5.1852	5,148.9300	5.1489	(0.700)	0	0	0
2019/05/21	R248	06/02/2020	9.72	Call	Bond Future	3,507.5600	3.5076	3,523.7700	3.5238	0.462	0	0	0
2019/05/21	R248	06/02/2020	9.72	Put	Bond Future	5,089.0500	5.0890	5,053.0700	5.0531	(0.707)	0	0	0
2019/05/21	R248	06/02/2020	9.70	Call	Bond Future	3,427.4000	3.4274	3,443.2900	3.4433	0.464	0	0	0

Total

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