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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/05/2019 TO 24/05/2019

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
2019/05/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	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
2019/05/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	2025	01/08/2019			Bond Future	136.4446	136.4446	136.6101	136.6101	0.121	0.0000	0.0000	1,622
2019/05/24	2025	07/11/2019			Bond Future	139.2479	139.2479	139.4164	139.4164	0.121	0.0000	0.0000	0
2019/05/24	2025	06/02/2020			Bond Future	140.5281	140.5281	140.6997	140.6997	0.122	0.0000	0.0000	0
2019/05/24	2029	01/08/2019			Bond Future	103.8431	103.8431	103.4020	103.4020	(0.425)	0.0000	0.0000	4,132
2019/05/24	2029	07/11/2019			Bond Future	104.8853	104.8853	104.4349	104.4349	(0.429)	0.0000	0.0000	0
2019/05/24	2029	06/02/2020			Bond Future	106.9567	106.9567	106.4973	106.4973	(0.430)	0.0000	0.0000	0
2019/05/24	2030	01/08/2019	9.91	Put	Bond Future	176.9200	0.1769	152.0500	0.1521	(14.057)	0	0	0
2019/05/24	2030	01/08/2019	9.68	Call	Bond Future	4,099.9000	4.0999	4,292.7200	4.2927	4.703	0	0	0
2019/05/24	2030	01/08/2019	8.67	Put	Bond Future	3,027.4700	3.0275	2,842.2800	2.8423	(6.117)	0	0	0
2019/05/24	2030	01/08/2019	9.15	Put	Bond Future	1,195.3300	1.1953	1,086.2800	1.0863	(9.123)	0	0	0
2019/05/24	2030	01/08/2019			Bond Future	9.0691	92.9912	9.0324	93.2251	(0.405)	0.0000	0.0000	49,592
2019/05/24	2030	01/08/2019	8.35	Put	Bond Future	4,845.9400	4.8459	4,628.8600	4.6289	(4.480)	0	0	0
2019/05/24	2030	01/08/2019	8.35	Call	Bond Future	122.8900	0.1229	139.6900	0.1397	13.671	0	0	2,025
2019/05/24	2030	01/08/2019	9.22	Put	Bond Future	1,018.3000	1.0183	920.4100	0.9204	(9.613)	0	0	0
2019/05/24	2030	01/08/2019	9.22	Call	Bond Future	1,970.8200	1.9708	2,106.8100	2.1068	6.900	0	0	5,400
2019/05/24	2030	01/08/2019	9.69	Call	Bond Future	4,151.6700	4.1517	4,345.3600	4.3454	4.665	0	0	0
2019/05/24	2030	01/08/2019	9.69	Put	Bond Future	314.7100	0.3147	274.5200	0.2745	(12.770)	0	0	5,400
2019/05/24	2030	01/08/2019	9.91	Call	Bond Future	5,322.5300	5.3225	5,531.5400	5.5315	3.927	0	0	0
2019/05/24	2030	01/08/2019	9.92	Call	Bond Future	5,376.8100	5.3768	5,586.3700	5.5864	3.897	0	0	0
2019/05/24	2030	01/08/2019	9.90	Put	Bond Future	181.7000	0.1817	156.2600	0.1563	(14.001)	0	0	0
2019/05/24	2030	01/08/2019	9.68	Put	Bond Future	323.0400	0.3230	281.9800	0.2820	(12.711)	0	0	4,800
2019/05/24	2030	01/08/2019	8.67	Call	Bond Future	444.5400	0.4445	493.2300	0.4932	10.953	0	0	5,400
2019/05/24	2030	01/08/2019	9.15	Call	Bond Future	1,707.6500	1.7076	1,832.4800	1.8325	7.310	0	0	2,025
2019/05/24	2030	01/08/2019	9.92	Put	Bond Future	172.3300	0.1723	148.0100	0.1480	(14.112)	0	0	0
2019/05/24	2030	01/08/2019	9.90	Call	Bond Future	5,268.3800	5.2684	5,476.8200	5.4768	3.956	0	0	0
2019/05/24	2030	01/08/2019	8.77	Put	Bond Future	2,552.1900	2.5522	2,381.3300	2.3813	(6.695)	0	0	0
2019/05/24	2030	01/08/2019	8.77	Call	Bond Future	625.3100	0.6253	688.3300	0.6883	10.078	0	0	0
2019/05/24	2030	01/08/2019	9.27	Put	Bond Future	905.2700	0.9053	815.0700	0.8151	(9.964)	0	0	0
2019/05/24	2030	01/08/2019	9.27	Call	Bond Future	2,170.5200	2.1705	2,314.2000	2.3142	6.620	0	0	0
2019/05/24	2030	07/11/2019	9.49	Put	Bond Future	1,402.2900	1.4023	1,316.4900	1.3165	(6.119)	0	0	0
2019/05/24	2030	07/11/2019	9.76	Put	Bond Future	976.4700	0.9765	911.8100	0.9118	(6.622)	0	0	5,500
2019/05/24	2030	07/11/2019			Bond Future	9.1228	94.8778	9.0847	95.1163	(0.419)	0.0000	0.0000	0
2019/05/24	2030	07/11/2019	9.10	Put	Bond Future	2,360.3500	2.3603	2,236.7900	2.2368	(5.235)	0	0	0
2019/05/24	2030	07/11/2019	9.10	Call	Bond Future	2,217.8100	2.2178	2,332.6900	2.3327	5.180	0	0	5,500
2019/05/24	2030	07/11/2019	9.48	Call	Bond Future	3,613.5300	3.6135	3,765.3000	3.7653	4.200	0	0	0
2019/05/24	2030	07/11/2019	9.48	Put	Bond Future	1,421.7400	1.4217	1,335.0700	1.3351	(6.096)	0	0	0
2019/05/24	2030	07/11/2019	8.60	Put	Bond Future	4,237.8400	4.2378	4,062.3500	4.0624	(4.141)	0	0	0
2019/05/24	2030	07/11/2019	8.60	Call	Bond Future	900.9500	0.9009	963.9000	0.9639	6.987	0	0	5,500
2019/05/24	2030	07/11/2019	9.49	Call	Bond Future	3,654.4600	3.6545	3,807.1000	3.8071	4.177	0	0	0
2019/05/24	2030	07/11/2019	9.76	Call	Bond Future	4,838.6600	4.8387	5,012.4400	5.0124	3.591	0	0	0
2019/05/24	2030	07/11/2019	8.57	Put	Bond Future	4,375.7300	4.3757	4,197.3000	4.1973	(4.078)	0	0	0
2019/05/24	2030	07/11/2019	9.47	Call	Bond Future	3,573.0400	3.5730	3,723.9100	3.7239	4.222	0	0	0

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2019/05/24	2030	07/11/2019	9.47	Put	Bond Future	1,441.6700	1.4417	1,354.1000	1.3541	(6.074)	0	0	0
2019/05/24	2030	07/11/2019	9.12	Put	Bond Future	2,300.6200	2.3006	2,179.1200	2.1791	(5.281)	0	0	0
2019/05/24	2030	07/11/2019	9.12	Call	Bond Future	2,282.9100	2.2829	2,399.8500	2.3999	5.122	0	0	0
2019/05/24	2030	07/11/2019	9.70	Call	Bond Future	4,566.2200	4.5662	4,735.6900	4.7357	3.711	0	0	0
2019/05/24	2030	07/11/2019	9.70	Put	Bond Future	1,058.5000	1.0585	989.5300	0.9895	(6.516)	0	0	0
2019/05/24	2030	07/11/2019	8.57	Call	Bond Future	842.6100	0.8426	902.6200	0.9026	7.122	0	0	0
2019/05/24	2030	06/02/2020	9.14	Call	Bond Future	2,756.3900	2.7564	2,875.5200	2.8755	4.322	0	0	0
2019/05/24	2030	06/02/2020	9.15	Put	Bond Future	2,887.8600	2.8879	2,764.9600	2.7650	(4.256)	0	0	0
2019/05/24	2030	06/02/2020			Bond Future	9.1661	92.7207	9.1265	92.9635	(0.432)	0.0000	0.0000	0
2019/05/24	2030	06/02/2020	9.14	Put	Bond Future	2,916.4900	2.9165	2,792.7600	2.7928	(4.242)	0	0	0
2019/05/24	2030	06/02/2020	9.15	Call	Bond Future	2,789.1000	2.7891	2,909.0600	2.9091	4.301	0	0	0
2019/05/24	2030	06/02/2020	9.16	Call	Bond Future	2,821.6800	2.8217	2,942.4800	2.9425	4.281	0	0	0
2019/05/24	2030	06/02/2020	9.16	Put	Bond Future	2,859.1600	2.8592	2,737.1000	2.7371	(4.269)	0	0	0
2019/05/24	2032	01/08/2019	10.10	Call	Bond Future	5,404.3900	5.4044	5,592.5000	5.5925	3.481	0	0	0
2019/05/24	2032	01/08/2019	10.11	Put	Bond Future	258.8500	0.2589	228.8600	0.2289	(11.586)	0	0	0
2019/05/24	2032	01/08/2019			Bond Future	9.3285	94.9526	9.2970	95.1713	(0.338)	0.0000	0.0000	41,446
2019/05/24	2032	01/08/2019	10.10	Put	Bond Future	265.2500	0.2652	234.6400	0.2346	(11.540)	0	0	0
2019/05/24	2032	01/08/2019	10.11	Call	Bond Future	5,461.9400	5.4619	5,650.6700	5.6507	3.455	0	0	0
2019/05/24	2032	01/08/2019	10.09	Call	Bond Future	5,346.9300	5.3469	5,534.4100	5.5344	3.506	0	0	0
2019/05/24	2032	01/08/2019	10.09	Put	Bond Future	271.8100	0.2718	240.5700	0.2406	(11.493)	0	0	0
2019/05/24	2032	07/11/2019	9.71	Call	Bond Future	3,860.6500	3.8606	3,997.4700	3.9975	3.544	0	0	0
2019/05/24	2032	07/11/2019	9.70	Put	Bond Future	1,730.0600	1.7301	1,643.1700	1.6432	(5.022)	0	0	0
2019/05/24	2032	07/11/2019			Bond Future	9.3888	92.7171	9.3562	92.9400	(0.348)	0.0000	0.0000	0
2019/05/24	2032	07/11/2019	9.72	Call	Bond Future	3,903.5700	3.9036	4,041.2200	4.0412	3.526	0	0	0
2019/05/24	2032	07/11/2019	9.72	Put	Bond Future	1,684.0100	1.6840	1,598.7900	1.5988	(5.061)	0	0	0
2019/05/24	2032	07/11/2019	9.71	Put	Bond Future	1,707.0200	1.7070	1,620.9700	1.6210	(5.041)	0	0	0
2019/05/24	2032	07/11/2019	9.70	Call	Bond Future	3,817.7000	3.8177	3,953.6800	3.9537	3.562	0	0	0
2019/05/24	2032	06/02/2020	9.40	Put	Bond Future	3,363.1000	3.3631	3,245.6500	3.2456	(3.492)	0	0	0
2019/05/24	2032	06/02/2020			Bond Future	9.4377	94.5275	9.4040	94.7545	(0.358)	0.0000	0.0000	0
2019/05/24	2032	06/02/2020	9.39	Call	Bond Future	3,074.9000	3.0749	3,183.7300	3.1837	3.539	0	0	0
2019/05/24	2032	06/02/2020	9.39	Put	Bond Future	3,396.0600	3.3961	3,277.8600	3.2779	(3.481)	0	0	0
2019/05/24	2032	06/02/2020	9.40	Call	Bond Future	3,109.3800	3.1094	3,218.9600	3.2190	3.524	0	0	0
2019/05/24	2032	06/02/2020	9.38	Call	Bond Future	3,040.6200	3.0406	3,148.6900	3.1487	3.554	0	0	0
2019/05/24	2032	06/02/2020	9.38	Put	Bond Future	3,429.2900	3.4293	3,310.3300	3.3103	(3.469)	0	0	0
2019/05/24	2033	01/08/2019			Bond Future	105.8978	105.8978	105.3537	105.3537	(0.514)	0.0000	0.0000	6,090
2019/05/24	2033	07/11/2019			Bond Future	106.9073	106.9073	106.3518	106.3518	(0.520)	0.0000	0.0000	0
2019/05/24	2033	06/02/2020			Bond Future	109.0188	109.0188	108.4521	108.4521	(0.520)	0.0000	0.0000	0
2019/05/24	2037	01/08/2019	10.31	Call	Bond Future	5,117.7800	5.1178	5,279.8900	5.2799	3.168	0	0	0
2019/05/24	2037	01/08/2019			Bond Future	9.6830	90.2565	9.6566	90.4607	(0.273)	0.0000	0.0000	41,814
2019/05/24	2037	01/08/2019	10.29	Call	Bond Future	4,997.0500	4.9970	5,157.6300	5.1576	3.213	0	0	0
2019/05/24	2037	01/08/2019	10.29	Put	Bond Future	490.1200	0.4901	446.5300	0.4465	(8.894)	0	0	0
2019/05/24	2037	01/08/2019	10.31	Put	Bond Future	468.2500	0.4683	426.1900	0.4262	(8.982)	0	0	0
2019/05/24	2037	01/08/2019	10.30	Call	Bond Future	5,057.3400	5.0573	5,218.6900	5.2187	3.190	0	0	0
2019/05/24	2037	01/08/2019	10.30	Put	Bond Future	479.0700	0.4791	436.2500	0.4363	(8.938)	0	0	0
2019/05/24	2037	07/11/2019	9.97	Call	Bond Future	3,947.0900	3.9471	4,065.2000	4.0652	2.992	0	0	0

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2019/05/24	2037	07/11/2019			Bond Future	9.7445	92.0878	9.7173	92.2959	(0.280)	0.0000	0.0000	0
2019/05/24	2037	07/11/2019	9.95	Call	Bond Future	3,856.7800	3.8568	3,973.3100	3.9733	3.021	0	0	0
2019/05/24	2037	07/11/2019	9.95	Put	Bond Future	2,311.0600	2.3111	2,219.5300	2.2195	(3.961)	0	0	0
2019/05/24	2037	07/11/2019	9.97	Put	Bond Future	2,253.0800	2.2531	2,163.1300	2.1631	(3.992)	0	0	0
2019/05/24	2037	07/11/2019	9.96	Call	Bond Future	3,901.9400	3.9019	4,019.2600	4.0193	3.007	0	0	0
2019/05/24	2037	07/11/2019	9.96	Put	Bond Future	2,282.0300	2.2820	2,191.2900	2.1913	(3.976)	0	0	0
2019/05/24	2037	06/02/2020	9.67	Call	Bond Future	3,257.2900	3.2573	3,352.7200	3.3527	2.930	0	0	0
2019/05/24	2037	06/02/2020	9.66	Put	Bond Future	4,260.0700	4.2601	4,142.8500	4.1429	(2.752)	0	0	0
2019/05/24	2037	06/02/2020			Bond Future	9.7968	89.6256	9.7687	89.8375	(0.287)	0.0000	0.0000	0
2019/05/24	2037	06/02/2020	9.68	Call	Bond Future	3,293.9600	3.2940	3,390.0800	3.3901	2.918	0	0	0
2019/05/24	2037	06/02/2020	9.68	Put	Bond Future	4,180.4200	4.1804	4,064.5800	4.0646	(2.771)	0	0	0
2019/05/24	2037	06/02/2020	9.67	Put	Bond Future	4,220.2400	4.2202	4,103.7100	4.1037	(2.761)	0	0	0
2019/05/24	2037	06/02/2020	9.66	Call	Bond Future	3,220.5300	3.2205	3,315.2700	3.3153	2.942	0	0	0
2019/05/24	2038	01/08/2019			Bond Future	121.9240	121.9240	121.9433	121.9433	0.016	0.0000	0.0000	11,598
2019/05/24	2038	07/11/2019			Bond Future	124.4291	124.4291	124.4484	124.4484	0.016	0.0000	0.0000	0
2019/05/24	2038	06/02/2020			Bond Future	125.2329	125.2329	125.2525	125.2525	0.016	0.0000	0.0000	0
2019/05/24	2040	01/08/2019	10.37	Put	Bond Future	559.8600	0.5599	525.7800	0.5258	(6.087)	0	0	0
2019/05/24	2040	01/08/2019	10.36	Call	Bond Future	5,252.7400	5.2527	5,352.3300	5.3523	1.896	0	0	0
2019/05/24	2040	01/08/2019			Bond Future	9.7730	93.3544	9.7568	93.4886	(0.165)	0.0000	0.0000	28,737
2019/05/24	2040	01/08/2019	10.37	Call	Bond Future	5,316.7000	5.3167	5,416.8500	5.4168	1.884	0	0	0
2019/05/24	2040	01/08/2019	10.36	Put	Bond Future	572.3500	0.5723	537.7100	0.5377	(6.052)	0	0	0
2019/05/24	2040	01/08/2019	10.38	Call	Bond Future	5,380.6900	5.3807	5,481.4000	5.4814	1.872	0	0	0
2019/05/24	2040	01/08/2019	10.38	Put	Bond Future	547.5200	0.5475	514.0000	0.5140	(6.122)	0	0	0
2019/05/24	2040	07/11/2019	9.80	Put	Bond Future	3,294.0200	3.2940	3,217.0000	3.2170	(2.338)	0	0	0
2019/05/24	2040	07/11/2019	9.30	Put	Bond Future	5,818.2300	5.8182	5,713.4000	5.7134	(1.802)	0	0	0
2019/05/24	2040	07/11/2019	10.04	Put	Bond Future	2,431.2100	2.4312	2,367.4700	2.3675	(2.622)	0	0	0
2019/05/24	2040	07/11/2019	10.03	Call	Bond Future	4,044.2200	4.0442	4,116.7500	4.1168	1.793	0	0	0
2019/05/24	2040	07/11/2019			Bond Future	9.8347	95.2485	9.8180	95.3853	(0.169)	0.0000	0.0000	0
2019/05/24	2040	07/11/2019	9.80	Call	Bond Future	3,008.9700	3.0090	3,068.7500	3.0688	1.987	0	0	1,260
2019/05/24	2040	07/11/2019	9.30	Call	Bond Future	1,260.7700	1.2608	1,292.7400	1.2927	2.536	0	0	1,260
2019/05/24	2040	07/11/2019	10.04	Call	Bond Future	4,092.4500	4.0925	4,165.5100	4.1655	1.785	0	0	0
2019/05/24	2040	07/11/2019	10.03	Put	Bond Future	2,462.7800	2.4628	2,398.5100	2.3985	(2.610)	0	0	0
2019/05/24	2040	07/11/2019	10.05	Call	Bond Future	4,140.6600	4.1407	4,214.2600	4.2143	1.777	0	0	0
2019/05/24	2040	07/11/2019	10.05	Put	Bond Future	2,399.7400	2.3997	2,336.5400	2.3365	(2.634)	0	0	0
2019/05/24	2040	06/02/2020	9.76	Call	Bond Future	3,445.0100	3.4450	3,504.5000	3.5045	1.727	0	0	0
2019/05/24	2040	06/02/2020			Bond Future	9.8874	92.5974	9.8702	92.7366	(0.173)	0.0000	0.0000	0
2019/05/24	2040	06/02/2020	9.74	Call	Bond Future	3,365.8000	3.3658	3,424.3700	3.4244	1.740	0	0	0
2019/05/24	2040	06/02/2020	9.74	Put	Bond Future	4,574.0500	4.5740	4,493.4400	4.4934	(1.762)	0	0	0
2019/05/24	2040	06/02/2020	9.76	Put	Bond Future	4,487.8200	4.4878	4,408.1300	4.4081	(1.776)	0	0	0
2019/05/24	2040	06/02/2020	9.75	Call	Bond Future	3,405.6000	3.4056	3,464.6300	3.4646	1.733	0	0	0
2019/05/24	2040	06/02/2020	9.75	Put	Bond Future	4,531.0700	4.5311	4,450.9200	4.4509	(1.769)	0	0	0
2019/05/24	2044	01/08/2019	10.40	Put	Bond Future	552.4300	0.5524	518.5800	0.5186	(6.127)	0	0	0
2019/05/24	2044	01/08/2019	9.86	Put	Bond Future	1,765.6000	1.7656	1,691.3600	1.6914	(4.205)	0	0	0
2019/05/24	2044	01/08/2019	10.53	Call	Bond Future	6,385.5200	6.3855	6,495.2600	6.4953	1.719	0	0	0
2019/05/24	2044	01/08/2019	9.39	Call	Bond Future	704.5800	0.7046	728.1800	0.7282	3.350	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
2019/05/24	2044	01/08/2019			Bond Future	9.7856	90.5772	9.7695	90.7141	(0.165)	0.0000	0.0000	42,203
2019/05/24	2044	01/08/2019	10.39	Call	Bond Future	5,465.3500	5.4653	5,567.8900	5.5679	1.876	0	0	0
2019/05/24	2044	01/08/2019	10.39	Put	Bond Future	564.8300	0.5648	530.4200	0.5304	(6.092)	0	0	0
2019/05/24	2044	01/08/2019	10.40	Call	Bond Future	5,530.2300	5.5302	5,633.3300	5.6333	1.864	0	0	0
2019/05/24	2044	01/08/2019	9.86	Call	Bond Future	2,394.3000	2.3943	2,457.0100	2.4570	2.619	0	0	100
2019/05/24	2044	01/08/2019	10.53	Put	Bond Future	413.6800	0.4137	386.4700	0.3865	(6.578)	0	0	100
2019/05/24	2044	01/08/2019	9.39	Put	Bond Future	4,171.9400	4.1719	4,058.5900	4.0586	(2.717)	0	0	0
2019/05/24	2044	01/08/2019	9.74	Put	Bond Future	2,244.6000	2.2446	2,159.6200	2.1596	(3.786)	0	0	0
2019/05/24	2044	01/08/2019	10.38	Call	Bond Future	5,400.5000	5.4005	5,502.4800	5.5025	1.888	0	0	0
2019/05/24	2044	01/08/2019	10.38	Put	Bond Future	577.3900	0.5774	542.4200	0.5424	(6.057)	0	0	0
2019/05/24	2044	01/08/2019	9.36	Put	Bond Future	4,373.8200	4.3738	4,258.4400	4.2584	(2.638)	0	0	0
2019/05/24	2044	01/08/2019	9.36	Call	Bond Future	634.5200	0.6345	656.0900	0.6561	3.399	0	0	100
2019/05/24	2044	01/08/2019	9.74	Call	Bond Future	1,856.1700	1.8562	1,908.1400	1.9081	2.800	0	0	228
2019/05/24	2044	01/08/2019	10.27	Call	Bond Future	4,698.7100	4.6987	4,793.9600	4.7940	2.027	0	0	0
2019/05/24	2044	01/08/2019	10.27	Put	Bond Future	734.9600	0.7350	693.2600	0.6933	(5.674)	0	0	228
2019/05/24	2044	07/11/2019	10.07	Put	Bond Future	2,418.0300	2.4180	2,354.2700	2.3543	(2.637)	0	0	0
2019/05/24	2044	07/11/2019	10.52	Call	Bond Future	6,735.5100	6.7355	6,832.7300	6.8327	1.443	0	0	0
2019/05/24	2044	07/11/2019	9.74	Put	Bond Future	3,668.1600	3.6682	3,585.6900	3.5857	(2.248)	0	0	0
2019/05/24	2044	07/11/2019			Bond Future	9.8444	92.4150	9.8278	92.5544	(0.168)	0.0000	0.0000	0
2019/05/24	2044	07/11/2019	10.06	Call	Bond Future	4,231.3300	4.2313	4,306.4900	4.3065	1.776	0	0	0
2019/05/24	2044	07/11/2019	10.06	Put	Bond Future	2,449.7600	2.4498	2,385.4500	2.3854	(2.625)	0	0	0
2019/05/24	2044	07/11/2019	10.52	Put	Bond Future	1,345.5700	1.3456	1,303.3200	1.3033	(3.140)	0	0	328
2019/05/24	2044	07/11/2019	10.07	Call	Bond Future	4,280.7900	4.2808	4,356.5000	4.3565	1.769	0	0	0
2019/05/24	2044	07/11/2019	9.19	Call	Bond Future	979.0500	0.9791	1,005.4400	1.0054	2.695	0	0	328
2019/05/24	2044	07/11/2019	9.74	Call	Bond Future	2,784.2800	2.7843	2,841.2800	2.8413	2.047	0	0	328
2019/05/24	2044	07/11/2019	10.05	Call	Bond Future	4,182.1000	4.1821	4,256.7200	4.2567	1.784	0	0	0
2019/05/24	2044	07/11/2019	10.05	Put	Bond Future	2,481.8400	2.4818	2,416.9900	2.4170	(2.613)	0	0	0
2019/05/24	2044	07/11/2019	9.19	Put	Bond Future	6,768.3500	6.7684	6,655.2700	6.6553	(1.671)	0	0	0
2019/05/24	2044	06/02/2020	9.74	Call	Bond Future	3,414.8000	3.4148	3,474.3800	3.4744	1.745	0	0	328
2019/05/24	2044	06/02/2020	10.78	Put	Bond Future	1,696.4900	1.6965	1,655.8200	1.6558	(2.397)	0	0	328
2019/05/24	2044	06/02/2020	9.77	Put	Bond Future	4,581.6200	4.5816	4,500.5500	4.5006	(1.769)	0	0	0
2019/05/24	2044	06/02/2020			Bond Future	9.8945	89.8338	9.8775	89.9759	(0.172)	0.0000	0.0000	0
2019/05/24	2044	06/02/2020	9.09	Put	Bond Future	8,421.3700	8.4214	8,308.9100	8.3089	(1.335)	0	0	0
2019/05/24	2044	06/02/2020	9.09	Call	Bond Future	1,292.4900	1.2925	1,322.0900	1.3221	2.290	0	0	328
2019/05/24	2044	06/02/2020	9.74	Put	Bond Future	4,715.3300	4.7153	4,632.8500	4.6329	(1.749)	0	0	0
2019/05/24	2044	06/02/2020	9.77	Call	Bond Future	3,536.0300	3.5360	3,597.0200	3.5970	1.725	0	0	0
2019/05/24	2044	06/02/2020	10.78	Call	Bond Future	8,583.3900	8.5834	8,684.7800	8.6848	1.181	0	0	0
2019/05/24	2044	06/02/2020	9.78	Call	Bond Future	3,576.7900	3.5768	3,638.2500	3.6382	1.718	0	0	0
2019/05/24	2044	06/02/2020	9.76	Put	Bond Future	4,626.2400	4.6262	4,544.6900	4.5447	(1.763)	0	0	0
2019/05/24	2044	06/02/2020	9.78	Put	Bond Future	4,537.6600	4.5377	4,457.0600	4.4571	(1.776)	0	0	0
2019/05/24	2044	06/02/2020	9.76	Call	Bond Future	3,495.8000	3.4958	3,556.3100	3.5563	1.731	0	0	0
2019/05/24	2046	01/08/2019			Bond Future	116.2167	116.2167	116.1267	116.1267	(0.077)	0.0000	0.0000	12,658
2019/05/24	2046	07/11/2019			Bond Future	116.8898	116.8898	116.7975	116.7975	(0.079)	0.0000	0.0000	0
2019/05/24	2046	06/02/2020			Bond Future	119.1985	119.1985	119.1043	119.1043	(0.079)	0.0000	0.0000	0
2019/05/24	2050	01/08/2019			Bond Future	119.7965	119.7965	118.9512	118.9512	(0.706)	0.0000	0.0000	10,989
2019/05/24	2050	07/11/2019			Bond Future	122.2575	122.2575	121.3949	121.3949	(0.706)	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
2019/05/24	2050	06/02/2020			Bond Future	122.8356	122.8356	121.9554	121.9554	(0.717)	0.0000	0.0000	0
2019/05/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	AL37	01/08/2019			Index Future	648.8550	648.8550	649.8930	649.8930	0.160	0.0000	0.0000	0
2019/05/24	AL37	07/11/2019			Index Future	662.0150	662.0150	663.0730	663.0730	0.160	0.0000	0.0000	0
2019/05/24	AL37	06/02/2020			Index Future	674.9340	674.9340	676.0120	676.0120	0.160	0.0000	0.0000	0
2019/05/24	AL7T	01/08/2019			Index Future	752.8840	752.8840	754.7020	754.7020	0.241	0.0000	0.0000	0
2019/05/24	AL7T	07/11/2019			Index Future	768.1540	768.1540	770.0070	770.0070	0.241	0.0000	0.0000	0
2019/05/24	AL7T	06/02/2020			Index Future	783.1450	783.1450	785.0330	785.0330	0.241	0.0000	0.0000	0
2019/05/24	ALBI	01/08/2019			Index Future	679.0200	679.0200	680.2830	680.2830	0.186	0.0000	0.0000	973
2019/05/24	ALBI	07/11/2019			Index Future	692.7920	692.7920	694.0790	694.0790	0.186	0.0000	0.0000	0
2019/05/24	ALBI	06/02/2020			Index Future	706.3120	706.3120	707.6230	707.6230	0.186	0.0000	0.0000	0
2019/05/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	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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2019/05/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/24	ES33	01/08/2019			Bond Future	10.8423	79.0408	10.8206	79.1686	(0.200)	0.0000	0.0000	350
2019/05/24	ES33	07/11/2019			Bond Future	10.9538	76.8492	10.9312	76.9794	(0.206)	0.0000	0.0000	0
2019/05/24	ES33	06/02/2020			Bond Future	11.0547	78.3498	11.0313	78.4824	(0.211)	0.0000	0.0000	0
2019/05/24	ES42	01/08/2019			Bond Future	11.1209	80.8124	11.1043	80.9239	(0.149)	0.0000	0.0000	4,919
2019/05/24	ES42	07/11/2019			Bond Future	11.2306	78.1858	11.2134	78.2993	(0.153)	0.0000	0.0000	0
2019/05/24	ES42	06/02/2020			Bond Future	11.3261	79.7127	11.3084	79.8284	(0.157)	0.0000	0.0000	0
2019/05/24	GOVI	01/08/2019	638.68	Call	GOVI	336,220.0000	33.6220	348,970.0000	34.8970	3.792	0	0	0
2019/05/24	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/24	GOVI	01/08/2019			GOVI	672.3020	672.3020	673.5770	673.5770	0.190	0.0000	0.0000	442
2019/05/24	GOVI	01/08/2019	638.69	Call	GOVI	336,120.0000	33.6120	348,870.0000	34.8870	3.793	0	0	0
2019/05/24	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	GOVI	01/08/2019	638.67	Call	GOVI	336,320.0000	33.6320	349,070.0000	34.9070	3.791	0	0	0
2019/05/24	GOVI	07/11/2019	672.90	Call	GOVI	130,380.0000	13.0380	143,370.0000	14.3370	9.963	0	0	0
2019/05/24	GOVI	07/11/2019			GOVI	685.9380	685.9380	687.2370	687.2370	0.189	0.0000	0.0000	0
2019/05/24	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	GOVI	07/11/2019	672.91	Call	GOVI	130,280.0000	13.0280	143,270.0000	14.3270	9.971	0	0	0
2019/05/24	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	GOVI	07/11/2019	672.92	Call	GOVI	130,180.0000	13.0180	143,170.0000	14.3170	9.978	0	0	0
2019/05/24	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	GOVI	06/02/2020	703.15	Put	GOVI	38,260.0000	3.8260	25,020.0000	2.5020	(34.605)	0	0	0
2019/05/24	GOVI	06/02/2020			GOVI	699.3240	699.3240	700.6480	700.6480	0.189	0.0000	0.0000	0
2019/05/24	GOVI	06/02/2020	703.14	Put	GOVI	38,160.0000	3.8160	24,920.0000	2.4920	(34.696)	0	0	0
2019/05/24	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	GOVI	06/02/2020	703.13	Put	GOVI	38,060.0000	3.8060	24,820.0000	2.4820	(34.787)	0	0	0
2019/05/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/24	IGOV	01/08/2019			Index Future	263.3230	263.3230	263.0180	263.0180	(0.116)	0.0000	0.0000	815
2019/05/24	IGOV	07/11/2019			Index Future	268.7330	268.7330	268.4210	268.4210	(0.116)	0.0000	0.0000	219
2019/05/24	IGOV	06/02/2020			Index Future	274.0400	274.0400	273.7210	273.7210	(0.116)	0.0000	0.0000	0
2019/05/24	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/24	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/24	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/24	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8600	101.8600	(0.010)	0.0000	0.0000	0
2019/05/24	IS02	20/12/2019			Interest Rate Swap	102.7700	102.7700	102.7600	102.7600	(0.010)	0.0000	0.0000	0
2019/05/24	IS02	23/03/2020			Interest Rate Swap	98.7000	98.7000	98.6700	98.6700	(0.030)	0.0000	0.0000	0
2019/05/24	IS02	22/06/2020			Interest Rate Swap	102.2100	102.2100	102.1600	102.1600	(0.049)	0.0000	0.0000	0
2019/05/24	IS02	21/09/2020			Interest Rate Swap	99.1000	99.1000	99.0400	99.0400	(0.061)	0.0000	0.0000	0
2019/05/24	IS05	17/12/2020			Interest Rate Swap	95.8000	95.8000	95.7200	95.7200	(0.084)	0.0000	0.0000	0
2019/05/24	IS05	16/03/2021			Interest Rate Swap	94.8800	94.8800	94.7800	94.7800	(0.105)	0.0000	0.0000	0
2019/05/24	IS05	15/06/2021			Interest Rate Swap	93.9300	93.9300	93.8100	93.8100	(0.128)	0.0000	0.0000	0
2019/05/24	IS05	21/09/2021			Interest Rate Swap	93.9300	93.9300	93.7900	93.7900	(0.149)	0.0000	0.0000	0
2019/05/24	IS05	21/12/2021			Interest Rate Swap	95.9600	95.9600	95.8300	95.8300	(0.135)	0.0000	0.0000	51
2019/05/24	IS05	15/03/2022			Interest Rate Swap	95.9300	95.9300	95.8100	95.8100	(0.125)	0.0000	0.0000	0
2019/05/24	IS05	21/06/2022			Interest Rate Swap	96.9800	96.9800	96.8500	96.8500	(0.134)	0.0000	0.0000	0
2019/05/24	IS05	20/09/2022			Interest Rate Swap	100.8000	100.8000	100.6500	100.6500	(0.149)	0.0000	0.0000	0
2019/05/24	IS05	20/12/2022			Interest Rate Swap	101.9500	101.9500	101.7900	101.7900	(0.157)	0.0000	0.0000	0
2019/05/24	IS05	22/03/2023			Interest Rate Swap	95.1800	95.1800	94.9900	94.9900	(0.200)	0.0000	0.0000	0
2019/05/24	IS05	20/06/2023			Interest Rate Swap	101.1600	101.1600	100.9600	100.9600	(0.198)	0.0000	0.0000	0
2019/05/24	IS05	19/09/2023			Interest Rate Swap	96.5200	96.5200	96.3100	96.3100	(0.218)	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
2019/05/24	IS10	17/12/2025			Interest Rate Swap	92.5100	92.5100	92.1900	92.1900	(0.346)	0.0000	0.0000	0
2019/05/24	IS10	16/03/2026			Interest Rate Swap	89.4200	89.4200	89.0900	89.0900	(0.369)	0.0000	0.0000	0
2019/05/24	IS10	15/06/2026			Interest Rate Swap	88.1000	88.1000	87.7500	87.7500	(0.397)	0.0000	0.0000	0
2019/05/24	IS10	21/09/2026			Interest Rate Swap	90.2600	90.2600	89.9000	89.9000	(0.399)	0.0000	0.0000	0
2019/05/24	IS10	21/12/2026			Interest Rate Swap	94.0800	94.0800	93.7100	93.7100	(0.393)	0.0000	0.0000	0
2019/05/24	IS10	15/03/2027			Interest Rate Swap	92.6000	92.6000	92.2200	92.2200	(0.410)	0.0000	0.0000	0
2019/05/24	IS10	21/06/2027			Interest Rate Swap	94.6800	94.6800	94.3000	94.3000	(0.401)	0.0000	0.0000	0
2019/05/24	IS10	20/09/2027			Interest Rate Swap	100.1700	100.1700	99.8000	99.8000	(0.369)	0.0000	0.0000	0
2019/05/24	IS10	20/12/2027			Interest Rate Swap	100.5100	100.5100	100.1500	100.1500	(0.358)	0.0000	0.0000	0
2019/05/24	IS10	22/03/2028			Interest Rate Swap	93.9000	93.9000	93.5400	93.5400	(0.383)	0.0000	0.0000	0
2019/05/24	IS10	20/06/2028			Interest Rate Swap	101.1700	101.1700	100.8200	100.8200	(0.346)	0.0000	0.0000	0
2019/05/24	IS10	19/09/2028			Interest Rate Swap	94.6200	94.6200	94.2600	94.2600	(0.380)	0.0000	0.0000	0
2019/05/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/24	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/24	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/24	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/24	R023	01/08/2019	8.95	Call	Bond Future	4,351.7200	4.3517	4,499.1100	4.4991	3.387	0	0	0
2019/05/24	R023	01/08/2019			Bond Future	7.5066	104.0896	7.4588	104.2379	(0.638)	0.0000	0.0000	57,021
2019/05/24	R023	01/08/2019	8.93	Call	Bond Future	4,293.4200	4.2934	4,440.7300	4.4407	3.431	0	0	0
2019/05/24	R023	01/08/2019	8.93	Put	Bond Future	3.5600	0.0036	2.5700	0.0026	(27.809)	0	0	0
2019/05/24	R023	01/08/2019	8.95	Put	Bond Future	3.2000	0.0032	2.2900	0.0023	(28.438)	0	0	0
2019/05/24	R023	01/08/2019	8.94	Call	Bond Future	4,322.5700	4.3226	4,469.9200	4.4699	3.409	0	0	0
2019/05/24	R023	01/08/2019	8.94	Put	Bond Future	3.3800	0.0034	2.4300	0.0024	(28.107)	0	0	0
2019/05/24	R023	07/11/2019	7.98	Call	Bond Future	1,770.1400	1.7701	1,879.5800	1.8796	6.183	0	0	0
2019/05/24	R023	07/11/2019			Bond Future	7.4988	102.2678	7.4466	102.4188	(0.696)	0.0000	0.0000	0
2019/05/24	R023	07/11/2019	7.99	Call	Bond Future	1,792.7300	1.7927	1,902.7000	1.9027	6.134	0	0	0
2019/05/24	R023	07/11/2019	7.98	Put	Bond Future	391.3700	0.3914	349.7600	0.3498	(10.632)	0	0	0
2019/05/24	R023	07/11/2019	7.99	Put	Bond Future	385.5600	0.3856	344.4800	0.3445	(10.655)	0	0	0
2019/05/24	R023	07/11/2019	8.00	Call	Bond Future	1,815.6300	1.8156	1,926.1200	1.9261	6.085	0	0	0
2019/05/24	R023	07/11/2019	8.00	Put	Bond Future	380.0600	0.3801	339.5000	0.3395	(10.672)	0	0	0
2019/05/24	R023	06/02/2020	7.54	Call	Bond Future	1,091.9000	1.0919	1,174.4000	1.1744	7.556	0	0	0
2019/05/24	R023	06/02/2020			Bond Future	7.4668	104.2642	7.4098	104.4180	(0.764)	0.0000	0.0000	0
2019/05/24	R023	06/02/2020	7.52	Call	Bond Future	1,058.5500	1.0586	1,139.7600	1.1398	7.672	0	0	0
2019/05/24	R023	06/02/2020	7.52	Put	Bond Future	915.3400	0.9153	842.7200	0.8427	(7.934)	0	0	0
2019/05/24	R023	06/02/2020	7.54	Put	Bond Future	894.9100	0.8949	823.5800	0.8236	(7.971)	0	0	0
2019/05/24	R023	06/02/2020	7.53	Call	Bond Future	1,075.3400	1.0753	1,157.2000	1.1572	7.612	0	0	0
2019/05/24	R023	06/02/2020	7.53	Put	Bond Future	905.2400	0.9052	833.2700	0.8333	(7.950)	0	0	0
2019/05/24	R035	01/08/2019	10.23	Call	Bond Future	5,207.6800	5.2077	5,338.1500	5.3382	2.505	0	0	0
2019/05/24	R035	01/08/2019	10.22	Put	Bond Future	417.2400	0.4172	383.9800	0.3840	(7.971)	0	0	0
2019/05/24	R035	01/08/2019			Bond Future	9.5799	98.1788	9.5586	98.3419	(0.222)	0.0000	0.0000	64,892
2019/05/24	R035	01/08/2019	10.24	Call	Bond Future	5,268.8900	5.2689	5,399.9700	5.4000	2.488	0	0	0

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2019/05/24	R035	01/08/2019	10.24	Put	Bond Future	397.5800		0.3976	365.5500	0.3655	(8.056)	0	0	0
2019/05/24	R035	01/08/2019	10.23	Put	Bond Future	407.3500		0.4073	374.7100	0.3747	(8.013)	0	0	0
2019/05/24	R035	01/08/2019	10.22	Call	Bond Future	5,146.5000		5.1465	5,276.3500	5.2763	2.523	0	0	0
2019/05/24	R035	07/11/2019	9.88	Call	Bond Future	3,904.5700		3.9046	3,997.8900	3.9979	2.390	0	0	0
2019/05/24	R035	07/11/2019	9.89	Call	Bond Future	3,949.9500		3.9500	4,043.9100	4.0439	2.379	0	0	0
2019/05/24	R035	07/11/2019	9.87	Put	Bond Future	2,185.1700		2.1852	2,111.6800	2.1117	(3.363)	0	0	0
2019/05/24	R035	07/11/2019	10.21	Put	Bond Future	1,402.8500		1.4028	1,349.2900	1.3493	(3.818)	0	0	3,500
2019/05/24	R035	07/11/2019			Bond Future	9.6456		95.6662	9.6237	95.8323	(0.228)	0.0000	0.0000	0
2019/05/24	R035	07/11/2019	9.89	Put	Bond Future	2,128.6200		2.1286	2,056.4200	2.0564	(3.392)	0	0	0
2019/05/24	R035	07/11/2019	9.87	Call	Bond Future	3,859.4200		3.8594	3,952.0900	3.9521	2.401	0	0	0
2019/05/24	R035	07/11/2019	8.92	Put	Bond Future	6,486.3100		6.4863	6,349.7900	6.3498	(2.105)	0	0	0
2019/05/24	R035	07/11/2019	8.92	Call	Bond Future	757.7600		0.7578	787.4000	0.7874	3.912	0	0	3,500
2019/05/24	R035	07/11/2019	9.52	Put	Bond Future	3,389.1800		3.3892	3,292.0500	3.2920	(2.866)	0	0	0
2019/05/24	R035	07/11/2019	9.52	Call	Bond Future	2,432.5500		2.4325	2,501.5800	2.5016	2.838	0	0	3,500
2019/05/24	R035	07/11/2019	9.88	Put	Bond Future	2,156.7400		2.1567	2,083.9000	2.0839	(3.377)	0	0	0
2019/05/24	R035	07/11/2019	10.21	Call	Bond Future	5,531.2100		5.5312	5,643.8100	5.6438	2.036	0	0	0
2019/05/24	R035	06/02/2020	9.60	Call	Bond Future	3,255.8200		3.2558	3,331.5300	3.3315	2.325	0	0	0
2019/05/24	R035	06/02/2020	9.61	Put	Bond Future	3,985.2700		3.9853	3,892.2600	3.8923	(2.334)	0	0	0
2019/05/24	R035	06/02/2020			Bond Future	9.7024		97.5338	9.6797	97.7031	(0.234)	0.0000	0.0000	0
2019/05/24	R035	06/02/2020	9.60	Put	Bond Future	4,023.8300		4.0238	3,930.2700	3.9303	(2.325)	0	0	0
2019/05/24	R035	06/02/2020	9.61	Call	Bond Future	3,292.6800		3.2927	3,368.9400	3.3689	2.316	0	0	0
2019/05/24	R035	06/02/2020	9.59	Call	Bond Future	3,218.8500		3.2188	3,294.0000	3.2940	2.335	0	0	0
2019/05/24	R035	06/02/2020	9.59	Put	Bond Future	4,062.3700		4.0624	3,968.2500	3.9682	(2.317)	0	0	0
2019/05/24	R186	01/08/2019	9.54	Call	Bond Future	6,234.5900		6.2346	6,497.3500	6.4974	4.215	0	0	0
2019/05/24	R186	01/08/2019	10.08	Put	Bond Future	4.9400		0.0049	3.6100	0.0036	(26.923)	0	0	6,000
2019/05/24	R186	01/08/2019	8.55	Put	Bond Future	0.0000		0.0000	807.1800	0.8072	100.000	0	0	3,100
2019/05/24	R186	01/08/2019	8.38	Call	Bond Future	1,064.7600		1.0648	1,188.3900	1.1884	11.611	0	0	0
2019/05/24	R186	01/08/2019			Bond Future	8.4335		112.4777	8.3863	112.7518	(0.560)	0.0000	0.0000	128,896
2019/05/24	R186	01/08/2019	9.52	Call	Bond Future	6,131.4300		6.1314	6,393.4000	6.3934	4.273	0	0	0
2019/05/24	R186	01/08/2019	9.52	Put	Bond Future	59.8600		0.0599	47.6700	0.0477	(20.364)	0	0	0
2019/05/24	R186	01/08/2019	8.30	Put	Bond Future	1,634.8100		1.6348	1,467.6800	1.4677	(10.223)	0	0	0
2019/05/24	R186	01/08/2019	8.30	Call	Bond Future	857.8500		0.8578	964.8800	0.9649	12.477	0	0	6,000
2019/05/24	R186	01/08/2019	9.05	Put	Bond Future	240.9900		0.2410	200.2100	0.2002	(16.922)	0	0	0
2019/05/24	R186	01/08/2019	9.05	Call	Bond Future	3,740.2400		3.7402	3,973.6200	3.9736	6.240	0	0	6,000
2019/05/24	R186	01/08/2019	9.54	Put	Bond Future	55.3400		0.0553	43.9400	0.0439	(20.600)	0	0	0
2019/05/24	R186	01/08/2019	10.08	Call	Bond Future	9,038.0600		9.0381	9,310.8900	9.3109	3.019	0	0	0
2019/05/24	R186	01/08/2019	8.55	Call	Bond Future	0.0000		0.0000	1,753.7800	1.7538	100.000	0	0	0
2019/05/24	R186	01/08/2019	8.38	Put	Bond Future	1,375.2500		1.3753	1,224.7200	1.2247	(10.946)	0	0	0
2019/05/24	R186	01/08/2019	8.70	Put	Bond Future	628.7500		0.6288	541.0400	0.5410	(13.950)	0	0	3,100
2019/05/24	R186	01/08/2019	9.53	Call	Bond Future	6,182.9900		6.1830	6,445.3600	6.4454	4.243	0	0	0
2019/05/24	R186	01/08/2019	9.53	Put	Bond Future	57.5600		0.0576	45.7700	0.0458	(20.483)	0	0	0
2019/05/24	R186	01/08/2019	9.22	Call	Bond Future	4,587.0900		4.5871	4,834.3000	4.8343	5.389	0	0	0
2019/05/24	R186	01/08/2019	9.22	Put	Bond Future	148.0900		0.1481	121.1400	0.1211	(18.198)	0	0	0
2019/05/24	R186	01/08/2019	8.70	Call	Bond Future	2,159.2100		2.1592	2,345.6600	2.3457	8.635	0	0	0
2019/05/24	R186	07/11/2019	8.94	Call	Bond Future	3,577.0300		3.5770	3,770.1000	3.7701	5.397	0	0	0
2019/05/24	R186	07/11/2019	8.23	Call	Bond Future	1,269.5200		1.2695	1,376.8700	1.3769	8.456	0	0	5,000
2019/05/24	R186	07/11/2019			Bond Future	8.4751		114.7593	8.4254	115.0387	(0.586)	0.0000	0.0000	0

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2019/05/24	R186	07/11/2019	8.94	Put	Bond Future	1,006.6900	1.0067	920.3400	0.9203	(8.578)	0	0	0
2019/05/24	R186	07/11/2019	8.73	Call	Bond Future	2,766.5800	2.7666	2,937.4900	2.9375	6.178	0	0	0
2019/05/24	R186	07/11/2019	8.73	Put	Bond Future	1,347.6800	1.3477	1,239.1700	1.2392	(8.052)	0	0	5,000
2019/05/24	R186	07/11/2019	8.95	Call	Bond Future	3,617.3500	3.6174	3,811.3900	3.8114	5.364	0	0	0
2019/05/24	R186	07/11/2019	8.96	Put	Bond Future	978.9200	0.9789	894.4800	0.8945	(8.626)	0	0	0
2019/05/24	R186	07/11/2019	8.23	Put	Bond Future	2,656.4100	2.6564	2,484.3400	2.4843	(6.478)	0	0	0
2019/05/24	R186	07/11/2019	8.95	Put	Bond Future	992.5800	0.9926	907.2000	0.9072	(8.602)	0	0	0
2019/05/24	R186	07/11/2019	8.96	Call	Bond Future	3,658.1000	3.6581	3,853.0800	3.8531	5.330	0	0	0
2019/05/24	R186	06/02/2020	8.57	Call	Bond Future	2,552.7100	2.5527	2,703.2800	2.7033	5.898	0	0	0
2019/05/24	R186	06/02/2020			Bond Future	8.5024	111.6914	8.4502	111.9761	(0.614)	0.0000	0.0000	0
2019/05/24	R186	06/02/2020	8.55	Call	Bond Future	2,489.8000	2.4898	2,638.3200	2.6383	5.965	0	0	0
2019/05/24	R186	06/02/2020	8.55	Put	Bond Future	2,230.5700	2.2306	2,094.3700	2.0944	(6.106)	0	0	0
2019/05/24	R186	06/02/2020	8.57	Put	Bond Future	2,184.9100	2.1849	2,050.7600	2.0508	(6.140)	0	0	0
2019/05/24	R186	06/02/2020	8.56	Call	Bond Future	2,521.1700	2.5212	2,670.7100	2.6707	5.931	0	0	0
2019/05/24	R186	06/02/2020	8.56	Put	Bond Future	2,207.6400	2.2076	2,072.4600	2.0725	(6.123)	0	0	0
2019/05/24	R197	01/08/2019			Bond Future	303.5923	303.5923	303.1426	303.1426	(0.148)	0.0000	0.0000	2,507
2019/05/24	R197	07/11/2019			Bond Future	309.8291	309.8291	309.3694	309.3694	(0.148)	0.0000	0.0000	0
2019/05/24	R197	06/02/2020			Bond Future	308.3022	308.3022	307.8329	307.8329	(0.152)	0.0000	0.0000	0
2019/05/24	R202	01/08/2019			Bond Future	237.5477	237.5477	237.4476	237.4476	(0.042)	0.0000	0.0000	9,390
2019/05/24	R202	07/11/2019			Bond Future	242.4275	242.4275	242.3251	242.3251	(0.042)	0.0000	0.0000	0
2019/05/24	R202	06/02/2020			Bond Future	243.1542	243.1542	243.0491	243.0491	(0.043)	0.0000	0.0000	0
2019/05/24	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	R207	01/08/2019	7.33	Call	Bond Future	698.6200	0.6986	695.9000	0.6959	(0.389)	0	0	0
2019/05/24	R207	01/08/2019			Bond Future	5.7218	101.0586	5.7280	101.0559	0.108	0.0000	0.0000	4,891
2019/05/24	R207	01/08/2019	7.34	Call	Bond Future	702.9400	0.7029	700.2200	0.7002	(0.387)	0	0	0
2019/05/24	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	R207	01/08/2019	7.35	Call	Bond Future	707.2500	0.7072	704.5300	0.7045	(0.385)	0	0	0
2019/05/24	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	R207	07/11/2019	2.08	Put	Bond Future	140.3200	0.1403	143.2600	0.1433	2.095	0	0	0
2019/05/24	R207	07/11/2019			Bond Future	2.8556	103.1087	2.8724	103.1057	0.588	0.0000	0.0000	0
2019/05/24	R207	07/11/2019	2.07	Call	Bond Future	0.5600	0.0006	0.4900	0.0005	(12.500)	0	0	0
2019/05/24	R207	07/11/2019	2.07	Put	Bond Future	142.0800	0.1421	145.0300	0.1450	2.076	0	0	0
2019/05/24	R207	07/11/2019	2.08	Call	Bond Future	0.6000	0.0006	0.5200	0.0005	(13.333)	0	0	0
2019/05/24	R207	07/11/2019	2.06	Call	Bond Future	0.5200	0.0005	0.4600	0.0005	(11.538)	0	0	0
2019/05/24	R207	07/11/2019	2.06	Put	Bond Future	143.8500	0.1438	146.8100	0.1468	2.058	0	0	0
2019/05/24	R208	01/08/2019	8.16	Call	Bond Future	2,512.7300	2.5127	2,554.1800	2.5542	1.650	0	0	0
2019/05/24	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	R208	01/08/2019			Bond Future	6.5078	102.7226	6.4810	102.7640	(0.412)	0.0000	0.0000	10,880
2019/05/24	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	R208	01/08/2019	8.17	Call	Bond Future	2,527.6800	2.5277	2,569.1300	2.5691	1.640	0	0	0
2019/05/24	R208	01/08/2019	8.15	Call	Bond Future	2,497.7800	2.4978	2,539.2300	2.5392	1.659	0	0	0
2019/05/24	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/24	R208	07/11/2019	6.83	Call	Bond Future	796.9400	0.7969	831.2900	0.8313	4.310	0	0	0
2019/05/24	R208	07/11/2019	6.82	Put	Bond Future	76.3200	0.0763	68.4800	0.0685	(10.273)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/24	R208	07/11/2019			Bond Future	6.2767	101.4013	6.2446	101.4433	(0.510)	0.0000	0.0000	0
2019/05/24	R208	07/11/2019	6.84	Call	Bond Future	808.5100	0.8085	842.9900	0.8430	4.265	0	0	0
2019/05/24	R208	07/11/2019	6.84	Put	Bond Future	73.2900	0.0733	65.7300	0.0657	(10.315)	0	0	0
2019/05/24	R208	07/11/2019	6.83	Put	Bond Future	74.7000	0.0747	67.0100	0.0670	(10.295)	0	0	0
2019/05/24	R208	07/11/2019	6.82	Call	Bond Future	785.5700	0.7856	819.7700	0.8198	4.354	0	0	0
2019/05/24	R208	06/02/2020	6.13	Put	Bond Future	157.5600	0.1576	142.6000	0.1426	(9.495)	0	0	0
2019/05/24	R208	06/02/2020	6.12	Call	Bond Future	400.2700	0.4003	427.7500	0.4277	6.865	0	0	0
2019/05/24	R208	06/02/2020			Bond Future	5.9000	103.3809	5.8608	103.4236	(0.663)	0.0000	0.0000	0
2019/05/24	R208	06/02/2020	6.13	Call	Bond Future	407.9100	0.4079	435.6300	0.4356	6.796	0	0	0
2019/05/24	R208	06/02/2020	6.12	Put	Bond Future	160.7900	0.1608	145.5900	0.1456	(9.453)	0	0	0
2019/05/24	R208	06/02/2020	6.14	Call	Bond Future	415.9200	0.4159	443.8700	0.4439	6.720	0	0	0
2019/05/24	R208	06/02/2020	6.14	Put	Bond Future	154.7100	0.1547	139.9800	0.1400	(9.521)	0	0	0
2019/05/24	R209	01/08/2019	10.17	Call	Bond Future	4,444.6300	4.4446	4,553.5800	4.5536	2.451	0	0	0
2019/05/24	R209	01/08/2019	10.15	Put	Bond Future	418.1500	0.4181	386.9200	0.3869	(7.469)	0	0	0
2019/05/24	R209	01/08/2019	9.30	Call	Bond Future	914.2800	0.9143	954.4000	0.9544	4.388	0	0	7,560
2019/05/24	R209	01/08/2019			Bond Future	9.5296	75.0596	9.5085	75.1987	(0.221)	0.0000	0.0000	87,881
2019/05/24	R209	01/08/2019	10.17	Put	Bond Future	399.7700	0.3998	369.6000	0.3696	(7.547)	0	0	0
2019/05/24	R209	01/08/2019	10.15	Call	Bond Future	4,341.7200	4.3417	4,449.6100	4.4496	2.485	0	0	0
2019/05/24	R209	01/08/2019	10.16	Put	Bond Future	408.8600	0.4089	378.1600	0.3782	(7.509)	0	0	0
2019/05/24	R209	01/08/2019	9.30	Put	Bond Future	2,449.0000	2.4490	2,350.0000	2.3500	(4.042)	0	0	0
2019/05/24	R209	01/08/2019	9.80	Put	Bond Future	903.8900	0.9039	849.0700	0.8491	(6.065)	0	0	0
2019/05/24	R209	01/08/2019	10.16	Call	Bond Future	4,393.1100	4.3931	4,501.5300	4.5015	2.468	0	0	0
2019/05/24	R209	01/08/2019	9.80	Call	Bond Future	2,653.0600	2.6531	2,737.3600	2.7374	3.177	0	0	7,560
2019/05/24	R209	01/08/2019	10.46	Call	Bond Future	5,974.9400	5.9749	6,096.2100	6.0962	2.030	0	0	0
2019/05/24	R209	01/08/2019	10.46	Put	Bond Future	206.1500	0.2061	188.3000	0.1883	(8.659)	0	0	7,560
2019/05/24	R209	07/11/2019	9.82	Call	Bond Future	3,358.5500	3.3586	3,438.3300	3.4383	2.375	0	0	0
2019/05/24	R209	07/11/2019			Bond Future	9.5855	73.4294	9.5638	73.5712	(0.227)	0.0000	0.0000	0
2019/05/24	R209	07/11/2019	9.80	Call	Bond Future	3,280.7800	3.2808	3,359.4700	3.3595	2.399	0	0	0
2019/05/24	R209	07/11/2019	9.80	Put	Bond Future	1,903.7700	1.9038	1,840.7400	1.8407	(3.311)	0	0	0
2019/05/24	R209	07/11/2019	9.82	Put	Bond Future	1,855.0800	1.8551	1,793.1400	1.7931	(3.339)	0	0	0
2019/05/24	R209	07/11/2019	9.81	Call	Bond Future	3,319.5700	3.3196	3,398.8100	3.3988	2.387	0	0	0
2019/05/24	R209	07/11/2019	9.81	Put	Bond Future	1,879.2900	1.8793	1,816.8100	1.8168	(3.325)	0	0	0
2019/05/24	R209	06/02/2020	9.52	Put	Bond Future	3,496.1200	3.4961	3,416.1400	3.4161	(2.288)	0	0	0
2019/05/24	R209	06/02/2020			Bond Future	9.6313	74.8631	9.6089	75.0075	(0.232)	0.0000	0.0000	0
2019/05/24	R209	06/02/2020	9.51	Call	Bond Future	2,741.8400	2.7418	2,805.7400	2.8057	2.331	0	0	0
2019/05/24	R209	06/02/2020	9.51	Put	Bond Future	3,529.6800	3.5297	3,449.2200	3.4492	(2.280)	0	0	0
2019/05/24	R209	06/02/2020	9.52	Call	Bond Future	2,773.7100	2.7737	2,838.0900	2.8381	2.321	0	0	0
2019/05/24	R209	06/02/2020	9.50	Call	Bond Future	2,709.9000	2.7099	2,773.3200	2.7733	2.340	0	0	0
2019/05/24	R209	06/02/2020	9.50	Put	Bond Future	3,563.2600	3.5633	3,482.3200	3.4823	(2.272)	0	0	0
2019/05/24	R210	01/08/2019			Bond Future	190.8382	190.8382	191.3871	191.3871	0.288	0.0000	0.0000	2,142
2019/05/24	R210	07/11/2019			Bond Future	192.1599	192.1599	192.7196	192.7196	0.291	0.0000	0.0000	0
2019/05/24	R210	06/02/2020			Bond Future	195.9550	195.9550	196.5255	196.5255	0.291	0.0000	0.0000	0
2019/05/24	R212	01/08/2019			Bond Future	159.7925	159.7925	159.8138	159.8138	0.013	0.0000	0.0000	6,690
2019/05/24	R212	07/11/2019			Bond Future	163.0755	163.0755	163.0969	163.0969	0.013	0.0000	0.0000	0
2019/05/24	R212	06/02/2020			Bond Future	164.0567	164.0567	164.0782	164.0782	0.013	0.0000	0.0000	0

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2019/05/24	R213	01/08/2019	9.99	Put	Bond Future	230.9500	0.2309	200.8200	0.2008	(13.046)	0	0	0
2019/05/24	R213	01/08/2019	9.98	Call	Bond Future	4,922.4000	4.9224	5,121.8100	5.1218	4.051	0	0	0
2019/05/24	R213	01/08/2019			Bond Future	9.2050	87.5189	9.1684	87.7490	(0.397)	0.0000	0.0000	17,140
2019/05/24	R213	01/08/2019	9.99	Call	Bond Future	4,974.7500	4.9748	5,174.7900	5.1748	4.021	0	0	0
2019/05/24	R213	01/08/2019	9.98	Put	Bond Future	236.7500	0.2368	205.9900	0.2060	(12.993)	0	0	0
2019/05/24	R213	01/08/2019	10.00	Call	Bond Future	5,027.1900	5.0272	5,227.8500	5.2278	3.991	0	0	0
2019/05/24	R213	01/08/2019	10.00	Put	Bond Future	225.3000	0.2253	195.7900	0.1958	(13.098)	0	0	0
2019/05/24	R213	07/11/2019	9.59	Put	Bond Future	1,544.1600	1.5442	1,455.1900	1.4552	(5.762)	0	0	0
2019/05/24	R213	07/11/2019	9.58	Call	Bond Future	3,488.2700	3.4883	3,633.0500	3.6331	4.150	0	0	0
2019/05/24	R213	07/11/2019			Bond Future	9.2635	85.7416	9.2256	85.9762	(0.409)	0.0000	0.0000	0
2019/05/24	R213	07/11/2019	9.59	Call	Bond Future	3,528.6900	3.5287	3,674.3200	3.6743	4.127	0	0	0
2019/05/24	R213	07/11/2019	9.58	Put	Bond Future	1,563.6000	1.5636	1,473.7800	1.4738	(5.744)	0	0	0
2019/05/24	R213	07/11/2019	9.60	Call	Bond Future	3,569.0600	3.5691	3,715.5300	3.7155	4.104	0	0	0
2019/05/24	R213	07/11/2019	9.60	Put	Bond Future	1,524.7400	1.5247	1,436.6100	1.4366	(5.780)	0	0	0
2019/05/24	R213	06/02/2020	9.26	Put	Bond Future	2,979.8400	2.9798	2,855.9800	2.8560	(4.157)	0	0	0
2019/05/24	R213	06/02/2020	9.27	Call	Bond Future	2,689.8900	2.6899	2,805.9200	2.8059	4.314	0	0	0
2019/05/24	R213	06/02/2020			Bond Future	9.3128	87.4154	9.2735	87.6545	(0.422)	0.0000	0.0000	0
2019/05/24	R213	06/02/2020	9.28	Call	Bond Future	2,721.8500	2.7219	2,838.7000	2.8387	4.293	0	0	0
2019/05/24	R213	06/02/2020	9.28	Put	Bond Future	2,921.5200	2.9215	2,799.3000	2.7993	(4.183)	0	0	0
2019/05/24	R213	06/02/2020	9.26	Call	Bond Future	2,658.1100	2.6581	2,773.3200	2.7733	4.334	0	0	0
2019/05/24	R213	06/02/2020	9.27	Put	Bond Future	2,950.5600	2.9506	2,827.5200	2.8275	(4.170)	0	0	0
2019/05/24	R214	01/08/2019	10.34	Put	Bond Future	486.2400	0.4862	457.5000	0.4575	(5.911)	0	0	0
2019/05/24	R214	01/08/2019			Bond Future	9.7453	73.7754	9.7293	73.8850	(0.164)	0.0000	0.0000	10,672
2019/05/24	R214	01/08/2019	10.33	Call	Bond Future	4,326.5200	4.3265	4,406.9200	4.4069	1.858	0	0	0
2019/05/24	R214	01/08/2019	10.33	Put	Bond Future	496.8100	0.4968	467.6100	0.4676	(5.877)	0	0	0
2019/05/24	R214	01/08/2019	10.34	Call	Bond Future	4,378.5500	4.3786	4,459.4100	4.4594	1.847	0	0	0
2019/05/24	R214	01/08/2019	10.32	Call	Bond Future	4,274.6200	4.2746	4,354.5600	4.3546	1.870	0	0	0
2019/05/24	R214	01/08/2019	10.32	Put	Bond Future	507.6000	0.5076	477.9400	0.4779	(5.843)	0	0	0
2019/05/24	R214	07/11/2019	10.02	Put	Bond Future	2,097.5400	2.0975	2,045.3300	2.0453	(2.489)	0	0	0
2019/05/24	R214	07/11/2019			Bond Future	9.8050	71.9731	9.7886	72.0847	(0.168)	0.0000	0.0000	0
2019/05/24	R214	07/11/2019	10.01	Call	Bond Future	3,489.6300	3.4896	3,548.6400	3.5486	1.691	0	0	0
2019/05/24	R214	07/11/2019	10.01	Put	Bond Future	2,122.5500	2.1225	2,069.9300	2.0699	(2.479)	0	0	0
2019/05/24	R214	07/11/2019	10.02	Call	Bond Future	3,530.2400	3.5302	3,589.6600	3.5897	1.683	0	0	0
2019/05/24	R214	07/11/2019	10.00	Call	Bond Future	3,449.3900	3.4494	3,507.9900	3.5080	1.699	0	0	0
2019/05/24	R214	07/11/2019	10.00	Put	Bond Future	2,148.0200	2.1480	2,094.9900	2.0950	(2.469)	0	0	0
2019/05/24	R214	06/02/2020	9.73	Call	Bond Future	2,908.7500	2.9088	2,957.4300	2.9574	1.674	0	0	0
2019/05/24	R214	06/02/2020			Bond Future	9.8567	73.3782	9.8397	73.4919	(0.172)	0.0000	0.0000	0
2019/05/24	R214	06/02/2020	9.71	Call	Bond Future	2,842.7400	2.8427	2,890.6800	2.8907	1.686	0	0	0
2019/05/24	R214	06/02/2020	9.71	Put	Bond Future	3,837.7200	3.8377	3,771.9200	3.7719	(1.715)	0	0	0
2019/05/24	R214	06/02/2020	9.73	Put	Bond Future	3,766.7500	3.7668	3,701.6900	3.7017	(1.727)	0	0	0
2019/05/24	R214	06/02/2020	9.72	Call	Bond Future	2,875.5300	2.8755	2,923.8400	2.9238	1.680	0	0	0
2019/05/24	R214	06/02/2020	9.72	Put	Bond Future	3,801.9700	3.8020	3,736.5400	3.7365	(1.721)	0	0	0
2019/05/24	R248	01/08/2019	10.35	Call	Bond Future	5,695.3500	5.6953	5,802.2400	5.8022	1.877	0	0	0
2019/05/24	R248	01/08/2019	10.34	Put	Bond Future	560.4700	0.5605	525.7900	0.5258	(6.188)	0	0	0
2019/05/24	R248	01/08/2019			Bond Future	9.7348	94.3213	9.7188	94.4623	(0.164)	0.0000	0.0000	105,195

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2019/05/24	R248	01/08/2019	10.36	Call	Bond Future	5,762.5800	5.7626	5,870.0400	5.8700	1.865	0	0	0
2019/05/24	R248	01/08/2019	10.36	Put	Bond Future	535.8500	0.5359	502.3100	0.5023	(6.259)	0	0	0
2019/05/24	R248	01/08/2019	10.35	Put	Bond Future	548.0300	0.5480	513.9200	0.5139	(6.224)	0	0	0
2019/05/24	R248	01/08/2019	10.34	Call	Bond Future	5,628.2600	5.6283	5,734.5800	5.7346	1.889	0	0	0
2019/05/24	R248	07/11/2019	10.02	Call	Bond Future	4,480.2000	4.4802	4,557.9400	4.5579	1.735	0	0	0
2019/05/24	R248	07/11/2019	10.01	Put	Bond Future	2,579.2800	2.5793	2,512.8700	2.5129	(2.575)	0	0	0
2019/05/24	R248	07/11/2019			Bond Future	9.7938	91.7938	9.7773	91.9374	(0.168)	0.0000	0.0000	48
2019/05/24	R248	07/11/2019	10.03	Call	Bond Future	4,532.6800	4.5327	4,610.9700	4.6110	1.727	0	0	0
2019/05/24	R248	07/11/2019	10.03	Put	Bond Future	2,516.1100	2.5161	2,450.7900	2.4508	(2.596)	0	0	0
2019/05/24	R248	07/11/2019	10.02	Put	Bond Future	2,547.4000	2.5474	2,481.5300	2.4815	(2.586)	0	0	0
2019/05/24	R248	07/11/2019	10.01	Call	Bond Future	4,428.1600	4.4282	4,505.3600	4.5054	1.743	0	0	0
2019/05/24	R248	06/02/2020	9.71	Put	Bond Future	4,749.9000	4.7499	4,665.8600	4.6659	(1.769)	0	0	0
2019/05/24	R248	06/02/2020			Bond Future	9.8447	93.5859	9.8278	93.7322	(0.172)	0.0000	0.0000	0
2019/05/24	R248	06/02/2020	9.71	Call	Bond Future	3,575.3100	3.5753	3,637.5000	3.6375	1.739	0	0	0
2019/05/24	R248	06/02/2020	9.70	Put	Bond Future	4,795.6700	4.7957	4,711.1400	4.7111	(1.763)	0	0	0
2019/05/24	R248	06/02/2020	9.72	Call	Bond Future	3,617.7100	3.6177	3,680.3800	3.6804	1.732	0	0	0
2019/05/24	R248	06/02/2020	9.72	Put	Bond Future	4,704.2000	4.7042	4,620.6400	4.6206	(1.776)	0	0	0
2019/05/24	R248	06/02/2020	9.70	Call	Bond Future	3,532.8400	3.5328	3,594.5400	3.5945	1.746	0	0	0

**Total**

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