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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/05/2019 TO 28/05/2019

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
2019/05/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	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
2019/05/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	2025	01/08/2019			Bond Future	136.6300	136.6300	136.4933	136.4933	(0.100)	0.0000	0.0000	1,622
2019/05/28	2025	07/11/2019			Bond Future	139.4364	139.4364	139.2709	139.2709	(0.119)	0.0000	0.0000	0
2019/05/28	2025	06/02/2020			Bond Future	140.7199	140.7199	140.5364	140.5364	(0.130)	0.0000	0.0000	0
2019/05/28	2029	01/08/2019			Bond Future	103.4174	103.4174	102.9704	102.9704	(0.432)	0.0000	0.0000	4,132
2019/05/28	2029	07/11/2019			Bond Future	104.4504	104.4504	103.9747	103.9747	(0.455)	0.0000	0.0000	0
2019/05/28	2029	06/02/2020			Bond Future	106.5130	106.5130	106.0168	106.0168	(0.466)	0.0000	0.0000	0
2019/05/28	2030	01/08/2019	9.91	Put	Bond Future	165.7800	0.1658	179.2600	0.1793	8.131	0	0	0
2019/05/28	2030	01/08/2019	9.68	Call	Bond Future	3,998.0500	3.9981	3,824.2200	3.8242	(4.348)	0	0	0
2019/05/28	2030	01/08/2019	8.67	Put	Bond Future	3,067.2300	3.0672	3,217.8800	3.2179	4.912	0	0	0
2019/05/28	2030	01/08/2019	9.15	Put	Bond Future	1,193.0900	1.1931	1,273.0100	1.2730	6.699	0	0	0
2019/05/28	2030	01/08/2019			Bond Future	9.0831	92.9025	9.1144	92.7038	0.345	0.0000	0.0000	49,421
2019/05/28	2030	01/08/2019	8.35	Put	Bond Future	4,913.8700	4.9139	5,095.8400	5.0958	3.703	0	0	0
2019/05/28	2030	01/08/2019	8.35	Call	Bond Future	102.0900	0.1021	85.4300	0.0854	(16.319)	0	0	2,025
2019/05/28	2030	01/08/2019	9.22	Put	Bond Future	1,012.5500	1.0125	1,082.8300	1.0828	6.941	0	0	0
2019/05/28	2030	01/08/2019	9.22	Call	Bond Future	1,876.3400	1.8763	1,747.9900	1.7480	(6.840)	0	0	5,400
2019/05/28	2030	01/08/2019	9.69	Call	Bond Future	4,049.8700	4.0499	3,875.4200	3.8754	(4.308)	0	0	0
2019/05/28	2030	01/08/2019	9.69	Put	Bond Future	301.6400	0.3016	325.8200	0.3258	8.016	0	0	5,400
2019/05/28	2030	01/08/2019	9.91	Call	Bond Future	5,222.6600	5.2227	5,037.5100	5.0375	(3.545)	0	0	0
2019/05/28	2030	01/08/2019	9.92	Call	Bond Future	5,277.0500	5.2771	5,091.5400	5.0915	(3.515)	0	0	0
2019/05/28	2030	01/08/2019	9.90	Put	Bond Future	170.4400	0.1704	184.3000	0.1843	8.132	0	0	0
2019/05/28	2030	01/08/2019	9.68	Put	Bond Future	309.9200	0.3099	334.7200	0.3347	8.002	0	0	4,800
2019/05/28	2030	01/08/2019	8.67	Call	Bond Future	395.5700	0.3956	347.5900	0.3476	(12.129)	0	0	5,400
2019/05/28	2030	01/08/2019	9.15	Call	Bond Future	1,616.6800	1.6167	1,497.9700	1.4980	(7.343)	0	0	2,025
2019/05/28	2030	01/08/2019	9.92	Put	Bond Future	161.3000	0.1613	174.4200	0.1744	8.134	0	0	0
2019/05/28	2030	01/08/2019	9.90	Call	Bond Future	5,168.3900	5.1684	4,983.6200	4.9836	(3.575)	0	0	0
2019/05/28	2030	01/08/2019	8.77	Put	Bond Future	2,581.5600	2.5816	2,718.3600	2.7184	5.299	0	0	0
2019/05/28	2030	01/08/2019	8.77	Call	Bond Future	565.9500	0.5659	504.1200	0.5041	(10.925)	0	0	0
2019/05/28	2030	01/08/2019	9.27	Put	Bond Future	897.4800	0.8975	961.2500	0.9613	7.105	0	0	0
2019/05/28	2030	01/08/2019	9.27	Call	Bond Future	2,074.0000	2.0740	1,939.1400	1.9391	(6.502)	0	0	0
2019/05/28	2030	07/11/2019	9.49	Put	Bond Future	1,407.0900	1.4071	1,477.7500	1.4778	5.022	0	0	0
2019/05/28	2030	07/11/2019	9.76	Put	Bond Future	975.6700	0.9757	1,027.0800	1.0271	5.269	0	0	5,500
2019/05/28	2030	07/11/2019			Bond Future	9.1374	94.7869	9.1729	94.5664	0.388	0.0000	0.0000	0
2019/05/28	2030	07/11/2019	9.10	Put	Bond Future	2,378.5600	2.3786	2,484.6200	2.4846	4.459	0	0	0
2019/05/28	2030	07/11/2019	9.10	Call	Bond Future	2,145.0500	2.1450	2,030.6700	2.0307	(5.332)	0	0	5,500
2019/05/28	2030	07/11/2019	9.48	Call	Bond Future	3,527.6300	3.5276	3,378.6600	3.3787	(4.223)	0	0	0
2019/05/28	2030	07/11/2019	9.48	Put	Bond Future	1,426.8100	1.4268	1,498.2800	1.4983	5.009	0	0	0
2019/05/28	2030	07/11/2019	8.60	Put	Bond Future	4,282.3400	4.2823	4,439.3000	4.4393	3.665	0	0	0
2019/05/28	2030	07/11/2019	8.60	Call	Bond Future	854.4800	0.8545	791.0000	0.7910	(7.429)	0	0	5,500
2019/05/28	2030	07/11/2019	9.49	Call	Bond Future	3,568.2900	3.5683	3,418.5100	3.4185	(4.198)	0	0	0
2019/05/28	2030	07/11/2019	9.76	Call	Bond Future	4,746.8900	4.7469	4,577.8600	4.5779	(3.561)	0	0	0
2019/05/28	2030	07/11/2019	8.57	Put	Bond Future	4,422.0000	4.4220	4,581.9000	4.5819	3.616	0	0	0
2019/05/28	2030	07/11/2019	9.47	Call	Bond Future	3,487.3900	3.4874	3,339.2400	3.3392	(4.248)	0	0	0

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2019/05/28	2030	07/11/2019	9.47	Put	Bond Future	1,446.9900	1.4470	1,519.2800	1.5193	4.996	0	0	0
2019/05/28	2030	07/11/2019	9.12	Put	Bond Future	2,317.9800	2.3180	2,422.0700	2.4221	4.491	0	0	0
2019/05/28	2030	07/11/2019	9.12	Call	Bond Future	2,209.3000	2.2093	2,092.9500	2.0929	(5.266)	0	0	0
2019/05/28	2030	07/11/2019	9.70	Call	Bond Future	4,475.4500	4.4755	4,310.2900	4.3103	(3.690)	0	0	0
2019/05/28	2030	07/11/2019	9.70	Put	Bond Future	1,058.7000	1.0587	1,113.9800	1.1140	5.221	0	0	0
2019/05/28	2030	07/11/2019	8.57	Call	Bond Future	797.9100	0.7979	737.3700	0.7374	(7.587)	0	0	0
2019/05/28	2030	06/02/2020	9.14	Call	Bond Future	2,687.5000	2.6875	2,566.0200	2.5660	(4.520)	0	0	0
2019/05/28	2030	06/02/2020	9.15	Put	Bond Future	2,911.8100	2.9118	3,024.1900	3.0242	3.859	0	0	0
2019/05/28	2030	06/02/2020			Bond Future	9.1813	92.6275	9.2198	92.3928	0.419	0.0000	0.0000	0
2019/05/28	2030	06/02/2020	9.14	Put	Bond Future	2,940.7800	2.9408	3,053.9900	3.0540	3.850	0	0	0
2019/05/28	2030	06/02/2020	9.15	Call	Bond Future	2,719.8700	2.7199	2,597.5600	2.5976	(4.497)	0	0	0
2019/05/28	2030	06/02/2020	9.16	Call	Bond Future	2,752.1100	2.7521	2,628.9700	2.6290	(4.474)	0	0	0
2019/05/28	2030	06/02/2020	9.16	Put	Bond Future	2,882.7700	2.8828	2,994.3200	2.9943	3.870	0	0	0
2019/05/28	2032	01/08/2019	10.10	Call	Bond Future	5,261.8700	5.2619	5,065.8600	5.0659	(3.725)	0	0	0
2019/05/28	2032	01/08/2019	10.11	Put	Bond Future	248.5400	0.2485	267.2700	0.2673	7.536	0	0	0
2019/05/28	2032	01/08/2019			Bond Future	9.3476	94.8204	9.3787	94.6052	0.333	0.0000	0.0000	41,446
2019/05/28	2032	01/08/2019	10.10	Put	Bond Future	254.9200	0.2549	274.1300	0.2741	7.536	0	0	0
2019/05/28	2032	01/08/2019	10.11	Call	Bond Future	5,319.4400	5.3194	5,122.9500	5.1229	(3.694)	0	0	0
2019/05/28	2032	01/08/2019	10.09	Call	Bond Future	5,204.3900	5.2044	5,008.8700	5.0089	(3.757)	0	0	0
2019/05/28	2032	01/08/2019	10.09	Put	Bond Future	261.4600	0.2615	281.1600	0.2812	7.535	0	0	0
2019/05/28	2032	07/11/2019	9.71	Call	Bond Future	3,744.1600	3.7442	3,587.5400	3.5875	(4.183)	0	0	0
2019/05/28	2032	07/11/2019	9.70	Put	Bond Future	1,749.4400	1.7494	1,830.9500	1.8309	4.659	0	0	0
2019/05/28	2032	07/11/2019			Bond Future	9.4087	92.5817	9.4437	92.3444	0.371	0.0000	0.0000	0
2019/05/28	2032	07/11/2019	9.72	Call	Bond Future	3,786.6600	3.7867	3,629.1700	3.6292	(4.159)	0	0	0
2019/05/28	2032	07/11/2019	9.72	Put	Bond Future	1,702.5400	1.7025	1,782.3100	1.7823	4.685	0	0	0
2019/05/28	2032	07/11/2019	9.71	Put	Bond Future	1,725.9700	1.7260	1,806.6100	1.8066	4.672	0	0	0
2019/05/28	2032	07/11/2019	9.70	Call	Bond Future	3,701.6400	3.7016	3,545.8900	3.5459	(4.208)	0	0	0
2019/05/28	2032	06/02/2020	9.40	Put	Bond Future	3,407.1100	3.4071	3,528.8600	3.5289	3.573	0	0	0
2019/05/28	2032	06/02/2020			Bond Future	9.4583	94.3891	9.4960	94.1374	0.398	0.0000	0.0000	0
2019/05/28	2032	06/02/2020	9.39	Call	Bond Future	2,981.0100	2.9810	2,851.9900	2.8520	(4.328)	0	0	0
2019/05/28	2032	06/02/2020	9.39	Put	Bond Future	3,440.5600	3.4406	3,563.1700	3.5632	3.564	0	0	0
2019/05/28	2032	06/02/2020	9.40	Call	Bond Future	3,015.0000	3.0150	2,885.1200	2.8851	(4.308)	0	0	0
2019/05/28	2032	06/02/2020	9.38	Call	Bond Future	2,947.2200	2.9472	2,819.0500	2.8190	(4.349)	0	0	0
2019/05/28	2032	06/02/2020	9.38	Put	Bond Future	3,474.2800	3.4743	3,597.7400	3.5977	3.554	0	0	0
2019/05/28	2033	01/08/2019			Bond Future	105.1217	105.1217	105.1292	105.1292	0.007	0.0000	0.0000	6,090
2019/05/28	2033	07/11/2019			Bond Future	106.1149	106.1149	106.1025	106.1025	(0.012)	0.0000	0.0000	0
2019/05/28	2033	06/02/2020			Bond Future	108.2103	108.2103	108.1865	108.1865	(0.022)	0.0000	0.0000	0
2019/05/28	2037	01/08/2019	10.31	Call	Bond Future	4,828.8800	4.8289	4,593.2800	4.5933	(4.879)	0	0	0
2019/05/28	2037	01/08/2019			Bond Future	9.7225	89.9531	9.7585	89.6769	0.371	0.0000	0.0000	41,608
2019/05/28	2037	01/08/2019	10.29	Call	Bond Future	4,709.4400	4.7094	4,475.6700	4.4757	(4.964)	0	0	0
2019/05/28	2037	01/08/2019	10.29	Put	Bond Future	505.9200	0.5059	548.3400	0.5483	8.385	0	0	0
2019/05/28	2037	01/08/2019	10.31	Put	Bond Future	482.7600	0.4828	523.3500	0.5234	8.408	0	0	0
2019/05/28	2037	01/08/2019	10.30	Call	Bond Future	4,769.0700	4.7691	4,534.3800	4.5344	(4.921)	0	0	0
2019/05/28	2037	01/08/2019	10.30	Put	Bond Future	494.2100	0.4942	535.7100	0.5357	8.397	0	0	0
2019/05/28	2037	07/11/2019	9.97	Call	Bond Future	3,726.5400	3.7265	3,543.6500	3.5437	(4.908)	0	0	0

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2019/05/28	2037	07/11/2019			Bond Future	9.7853	91.7777	9.8248	91.4788	0.404	0.0000	0.0000	0
2019/05/28	2037	07/11/2019	9.95	Call	Bond Future	3,638.4900	3.6385	3,457.8900	3.4579	(4.964)	0	0	0
2019/05/28	2037	07/11/2019	9.95	Put	Bond Future	2,402.8600	2.4029	2,521.2200	2.5212	4.926	0	0	0
2019/05/28	2037	07/11/2019	9.97	Put	Bond Future	2,342.6200	2.3426	2,458.6900	2.4587	4.955	0	0	0
2019/05/28	2037	07/11/2019	9.96	Call	Bond Future	3,682.5200	3.6825	3,500.7700	3.5008	(4.935)	0	0	0
2019/05/28	2037	07/11/2019	9.96	Put	Bond Future	2,372.7000	2.3727	2,489.9100	2.4899	4.940	0	0	0
2019/05/28	2037	06/02/2020	9.67	Call	Bond Future	3,079.2300	3.0792	2,927.9700	2.9280	(4.912)	0	0	0
2019/05/28	2037	06/02/2020	9.66	Put	Bond Future	4,399.5700	4.3996	4,563.8000	4.5638	3.733	0	0	0
2019/05/28	2037	06/02/2020			Bond Future	9.8389	89.3091	9.8810	88.9947	0.428	0.0000	0.0000	0
2019/05/28	2037	06/02/2020	9.68	Call	Bond Future	3,114.8000	3.1148	2,962.4900	2.9625	(4.890)	0	0	0
2019/05/28	2037	06/02/2020	9.68	Put	Bond Future	4,317.7300	4.3177	4,479.8400	4.4798	3.755	0	0	0
2019/05/28	2037	06/02/2020	9.67	Put	Bond Future	4,358.6500	4.3587	4,521.8100	4.5218	3.743	0	0	0
2019/05/28	2037	06/02/2020	9.66	Call	Bond Future	3,043.5600	3.0436	2,893.3700	2.8934	(4.935)	0	0	0
2019/05/28	2038	01/08/2019			Bond Future	121.9627	121.9627	121.7009	121.7009	(0.215)	0.0000	0.0000	11,598
2019/05/28	2038	07/11/2019			Bond Future	124.4679	124.4679	124.1776	124.1776	(0.233)	0.0000	0.0000	0
2019/05/28	2038	06/02/2020			Bond Future	125.2720	125.2720	124.9630	124.9630	(0.247)	0.0000	0.0000	0
2019/05/28	2040	01/08/2019	10.37	Put	Bond Future	602.1500	0.6022	659.8900	0.6599	9.589	0	0	0
2019/05/28	2040	01/08/2019	10.36	Call	Bond Future	4,843.0900	4.8431	4,564.2300	4.5642	(5.758)	0	0	0
2019/05/28	2040	01/08/2019			Bond Future	9.8277	92.9012	9.8688	92.5634	0.418	0.0000	0.0000	28,742
2019/05/28	2040	01/08/2019	10.37	Call	Bond Future	4,905.8300	4.9058	4,625.7600	4.6258	(5.709)	0	0	0
2019/05/28	2040	01/08/2019	10.36	Put	Bond Future	615.8600	0.6159	674.8100	0.6748	9.572	0	0	0
2019/05/28	2040	01/08/2019	10.38	Call	Bond Future	4,968.6400	4.9686	4,687.3800	4.6874	(5.661)	0	0	0
2019/05/28	2040	01/08/2019	10.38	Put	Bond Future	588.6300	0.5886	645.1800	0.6452	9.607	0	0	0
2019/05/28	2040	07/11/2019	9.80	Put	Bond Future	3,492.4400	3.4924	3,675.6600	3.6757	5.246	0	0	0
2019/05/28	2040	07/11/2019	9.30	Put	Bond Future	6,125.1000	6.1251	6,388.6600	6.3887	4.303	0	0	0
2019/05/28	2040	07/11/2019	10.04	Put	Bond Future	2,584.4200	2.5844	2,731.5400	2.7315	5.693	0	0	0
2019/05/28	2040	07/11/2019	10.03	Call	Bond Future	3,736.3600	3.7364	3,522.4400	3.5224	(5.725)	0	0	0
2019/05/28	2040	07/11/2019			Bond Future	9.8913	94.7857	9.9359	94.4232	0.452	0.0000	0.0000	0
2019/05/28	2040	07/11/2019	9.80	Call	Bond Future	2,744.5600	2.7446	2,565.3100	2.5653	(6.531)	0	0	1,260
2019/05/28	2040	07/11/2019	9.30	Call	Bond Future	1,104.8100	1.1048	1,005.9000	1.0059	(8.953)	0	0	1,260
2019/05/28	2040	07/11/2019	10.04	Call	Bond Future	3,782.8300	3.7828	3,567.4800	3.5675	(5.693)	0	0	0
2019/05/28	2040	07/11/2019	10.03	Put	Bond Future	2,617.7500	2.6177	2,766.3000	2.7663	5.675	0	0	0
2019/05/28	2040	07/11/2019	10.05	Call	Bond Future	3,829.3000	3.8293	3,612.5200	3.6125	(5.661)	0	0	0
2019/05/28	2040	07/11/2019	10.05	Put	Bond Future	2,551.2100	2.5512	2,696.9000	2.6969	5.711	0	0	0
2019/05/28	2040	06/02/2020	9.76	Call	Bond Future	3,193.1300	3.1931	3,014.2800	3.0143	(5.601)	0	0	0
2019/05/28	2040	06/02/2020			Bond Future	9.9458	92.1252	9.9931	91.7458	0.475	0.0000	0.0000	0
2019/05/28	2040	06/02/2020	9.74	Call	Bond Future	3,117.2300	3.1172	2,941.0000	2.9410	(5.653)	0	0	0
2019/05/28	2040	06/02/2020	9.74	Put	Bond Future	4,797.7400	4.7977	5,000.9400	5.0009	4.235	0	0	0
2019/05/28	2040	06/02/2020	9.76	Put	Bond Future	4,708.2000	4.7082	4,908.7800	4.9088	4.260	0	0	0
2019/05/28	2040	06/02/2020	9.75	Call	Bond Future	3,155.3700	3.1554	2,977.8300	2.9778	(5.627)	0	0	0
2019/05/28	2040	06/02/2020	9.75	Put	Bond Future	4,753.1000	4.7531	4,954.9900	4.9550	4.248	0	0	0
2019/05/28	2044	01/08/2019	10.40	Put	Bond Future	601.9800	0.6020	659.5300	0.6595	9.560	0	0	0
2019/05/28	2044	01/08/2019	9.86	Put	Bond Future	1,938.8100	1.9388	2,093.4700	2.0935	7.977	0	0	0
2019/05/28	2044	01/08/2019	10.53	Call	Bond Future	5,913.5500	5.9136	5,612.7200	5.6127	(5.087)	0	0	0
2019/05/28	2044	01/08/2019	9.39	Call	Bond Future	545.3800	0.5454	466.7900	0.4668	(14.410)	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
2019/05/28	2044	01/08/2019			Bond Future	9.8455	90.0706	9.8865	89.7261	0.417	0.0000	0.0000	42,208
2019/05/28	2044	01/08/2019	10.39	Call	Bond Future	5,009.6900	5.0097	4,723.9100	4.7239	(5.705)	0	0	0
2019/05/28	2044	01/08/2019	10.39	Put	Bond Future	615.7300	0.6157	674.4800	0.6745	9.542	0	0	0
2019/05/28	2044	01/08/2019	10.40	Call	Bond Future	5,073.2200	5.0732	4,786.2400	4.7862	(5.657)	0	0	0
2019/05/28	2044	01/08/2019	9.86	Call	Bond Future	2,060.9500	2.0609	1,871.0800	1.8711	(9.213)	0	0	100
2019/05/28	2044	01/08/2019	10.53	Put	Bond Future	448.2700	0.4483	491.9700	0.4920	9.749	0	0	100
2019/05/28	2044	01/08/2019	9.39	Put	Bond Future	4,519.3000	4.5193	4,785.2400	4.7852	5.885	0	0	0
2019/05/28	2044	01/08/2019	9.74	Put	Bond Future	2,459.3100	2.4593	2,642.6800	2.6427	7.456	0	0	0
2019/05/28	2044	01/08/2019	10.38	Call	Bond Future	4,946.2100	4.9462	4,661.6600	4.6617	(5.753)	0	0	0
2019/05/28	2044	01/08/2019	10.38	Put	Bond Future	629.6600	0.6297	689.6400	0.6896	9.526	0	0	0
2019/05/28	2044	01/08/2019	9.36	Put	Bond Future	4,732.3100	4.7323	5,004.5800	5.0046	5.753	0	0	0
2019/05/28	2044	01/08/2019	9.36	Call	Bond Future	486.4500	0.4865	414.1900	0.4142	(14.855)	0	0	100
2019/05/28	2044	01/08/2019	9.74	Call	Bond Future	1,564.3200	1.5643	1,403.1600	1.4032	(10.302)	0	0	228
2019/05/28	2044	01/08/2019	10.27	Call	Bond Future	4,261.6400	4.2616	3,992.0000	3.9920	(6.327)	0	0	0
2019/05/28	2044	01/08/2019	10.27	Put	Bond Future	804.4500	0.8044	879.3400	0.8793	9.309	0	0	228
2019/05/28	2044	07/11/2019	10.07	Put	Bond Future	2,588.9900	2.5890	2,736.1000	2.7361	5.682	0	0	0
2019/05/28	2044	07/11/2019	10.52	Call	Bond Future	6,316.9400	6.3169	6,039.5000	6.0395	(4.392)	0	0	0
2019/05/28	2044	07/11/2019	9.74	Put	Bond Future	3,909.5000	3.9095	4,107.5700	4.1076	5.066	0	0	0
2019/05/28	2044	07/11/2019			Bond Future	9.9062	91.8977	9.9507	91.5290	0.449	0.0000	0.0000	0
2019/05/28	2044	07/11/2019	10.06	Call	Bond Future	3,886.9600	3.8870	3,666.7900	3.6668	(5.664)	0	0	0
2019/05/28	2044	07/11/2019	10.06	Put	Bond Future	2,622.6600	2.6227	2,771.2200	2.7712	5.664	0	0	0
2019/05/28	2044	07/11/2019	10.52	Put	Bond Future	1,444.2700	1.4443	1,535.5600	1.5356	6.321	0	0	328
2019/05/28	2044	07/11/2019	10.07	Call	Bond Future	3,934.4800	3.9345	3,712.8600	3.7129	(5.633)	0	0	0
2019/05/28	2044	07/11/2019	9.19	Call	Bond Future	837.1900	0.8372	755.8200	0.7558	(9.719)	0	0	328
2019/05/28	2044	07/11/2019	9.74	Call	Bond Future	2,508.3500	2.5084	2,337.6900	2.3377	(6.804)	0	0	328
2019/05/28	2044	07/11/2019	10.05	Call	Bond Future	3,839.6900	3.8397	3,620.9700	3.6210	(5.696)	0	0	0
2019/05/28	2044	07/11/2019	10.05	Put	Bond Future	2,656.7000	2.6567	2,806.7100	2.8067	5.646	0	0	0
2019/05/28	2044	07/11/2019	9.19	Put	Bond Future	7,143.7600	7.1438	7,431.1200	7.4311	4.023	0	0	0
2019/05/28	2044	06/02/2020	9.74	Call	Bond Future	3,141.1400	3.1411	2,963.2900	2.9633	(5.662)	0	0	328
2019/05/28	2044	06/02/2020	10.78	Put	Bond Future	1,799.9700	1.8000	1,893.3100	1.8933	5.186	0	0	328
2019/05/28	2044	06/02/2020	9.77	Put	Bond Future	4,830.1500	4.8301	5,033.7600	5.0338	4.215	0	0	0
2019/05/28	2044	06/02/2020			Bond Future	9.9583	89.3061	10.0053	88.9206	0.472	0.0000	0.0000	0
2019/05/28	2044	06/02/2020	9.09	Put	Bond Future	8,802.1500	8.8022	9,097.4300	9.0974	3.355	0	0	0
2019/05/28	2044	06/02/2020	9.09	Call	Bond Future	1,145.5400	1.1455	1,055.3500	1.0553	(7.873)	0	0	328
2019/05/28	2044	06/02/2020	9.74	Put	Bond Future	4,969.4000	4.9694	5,177.0200	5.1770	4.178	0	0	0
2019/05/28	2044	06/02/2020	9.77	Call	Bond Future	3,256.8300	3.2568	3,074.9700	3.0750	(5.584)	0	0	0
2019/05/28	2044	06/02/2020	10.78	Call	Bond Future	8,159.1400	8.1591	7,867.0100	7.8670	(3.580)	0	0	0
2019/05/28	2044	06/02/2020	9.78	Call	Bond Future	3,295.7500	3.2957	3,112.5700	3.1126	(5.558)	0	0	0
2019/05/28	2044	06/02/2020	9.76	Put	Bond Future	4,876.6000	4.8766	5,081.5400	5.0815	4.203	0	0	0
2019/05/28	2044	06/02/2020	9.78	Put	Bond Future	4,784.3500	4.7844	4,986.6400	4.9866	4.228	0	0	0
2019/05/28	2044	06/02/2020	9.76	Call	Bond Future	3,218.4300	3.2184	3,037.9000	3.0379	(5.609)	0	0	0
2019/05/28	2046	01/08/2019			Bond Future	116.0367	116.0367	115.5069	115.5069	(0.457)	0.0000	0.0000	12,658
2019/05/28	2046	07/11/2019			Bond Future	116.7054	116.7054	116.1432	116.1432	(0.482)	0.0000	0.0000	0
2019/05/28	2046	06/02/2020			Bond Future	119.0100	119.0100	118.4242	118.4242	(0.492)	0.0000	0.0000	0
2019/05/28	2050	01/08/2019			Bond Future	119.0933	119.0933	119.1026	119.1026	0.008	0.0000	0.0000	10,989
2019/05/28	2050	07/11/2019			Bond Future	121.5394	121.5394	121.5262	121.5262	(0.011)	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
2019/05/28	2050	06/02/2020			Bond Future	122.1029	122.1029	122.0764	122.0764	(0.022)	0.0000	0.0000	0
2019/05/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	AL37	01/08/2019			Index Future	648.9120	648.9120	648.2300	648.2300	(0.105)	0.0000	0.0000	0
2019/05/28	AL37	07/11/2019			Index Future	662.0670	662.0670	661.2480	661.2480	(0.124)	0.0000	0.0000	0
2019/05/28	AL37	06/02/2020			Index Future	674.9830	674.9830	674.0770	674.0770	(0.134)	0.0000	0.0000	0
2019/05/28	AL7T	01/08/2019			Index Future	752.6340	752.6340	751.3570	751.3570	(0.170)	0.0000	0.0000	0
2019/05/28	AL7T	07/11/2019			Index Future	767.8910	767.8910	766.4460	766.4460	(0.188)	0.0000	0.0000	0
2019/05/28	AL7T	06/02/2020			Index Future	782.8710	782.8710	781.3160	781.3160	(0.199)	0.0000	0.0000	0
2019/05/28	ALBI	01/08/2019			Index Future	677.3940	677.3940	675.7290	675.7290	(0.246)	0.0000	0.0000	973
2019/05/28	ALBI	07/11/2019			Index Future	691.1260	691.1260	689.2990	689.2990	(0.264)	0.0000	0.0000	0
2019/05/28	ALBI	06/02/2020			Index Future	704.6090	704.6090	702.6730	702.6730	(0.275)	0.0000	0.0000	0
2019/05/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	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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2019/05/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/28	ES33	01/08/2019			Bond Future	10.8862	78.7841	10.9219	78.5753	0.329	0.0000	0.0000	350
2019/05/28	ES33	07/11/2019			Bond Future	10.9993	76.5870	11.0391	76.3593	0.361	0.0000	0.0000	0
2019/05/28	ES33	06/02/2020			Bond Future	11.1019	78.0821	11.1446	77.8419	0.384	0.0000	0.0000	0
2019/05/28	ES42	01/08/2019			Bond Future	11.1750	80.4503	11.2158	80.1789	0.365	0.0000	0.0000	4,919
2019/05/28	ES42	07/11/2019			Bond Future	11.2868	77.8159	11.3315	77.5238	0.396	0.0000	0.0000	0
2019/05/28	ES42	06/02/2020			Bond Future	11.3843	79.3354	11.4319	79.0295	0.418	0.0000	0.0000	0
2019/05/28	GOVI	01/08/2019	638.68	Call	GOVI	318,900.0000	31.8900	301,680.0000	30.1680	(5.400)	0	0	0
2019/05/28	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
2019/05/28	GOVI	01/08/2019			GOVI	670.5700	670.5700	668.8480	668.8480	(0.257)	0.0000	0.0000	442
2019/05/28	GOVI	01/08/2019	638.69	Call	GOVI	318,800.0000	31.8800	301,580.0000	30.1580	(5.402)	0	0	0
2019/05/28	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	GOVI	01/08/2019	638.67	Call	GOVI	319,000.0000	31.9000	301,780.0000	30.1780	(5.398)	0	0	0
2019/05/28	GOVI	07/11/2019	672.90	Call	GOVI	112,640.0000	11.2640	93,800.0000	9.3800	(16.726)	0	0	0
2019/05/28	GOVI	07/11/2019			GOVI	684.1640	684.1640	682.2800	682.2800	(0.275)	0.0000	0.0000	0
2019/05/28	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	GOVI	07/11/2019	672.91	Call	GOVI	112,540.0000	11.2540	93,700.0000	9.3700	(16.741)	0	0	0
2019/05/28	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	GOVI	07/11/2019	672.92	Call	GOVI	112,440.0000	11.2440	93,600.0000	9.3600	(16.756)	0	0	0
2019/05/28	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	GOVI	06/02/2020	703.15	Put	GOVI	56,400.0000	5.6400	76,330.0000	7.6330	35.337	0	0	0
2019/05/28	GOVI	06/02/2020			GOVI	697.5100	697.5100	695.5170	695.5170	(0.286)	0.0000	0.0000	0
2019/05/28	GOVI	06/02/2020	703.14	Put	GOVI	56,300.0000	5.6300	76,230.0000	7.6230	35.400	0	0	0
2019/05/28	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	GOVI	06/02/2020	703.13	Put	GOVI	56,200.0000	5.6200	76,130.0000	7.6130	35.463	0	0	0
2019/05/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/28	IGOV	01/08/2019			Index Future	263.1550	263.1550	262.7200	262.7200	(0.165)	0.0000	0.0000	815
2019/05/28	IGOV	07/11/2019			Index Future	268.5580	268.5580	268.0650	268.0650	(0.184)	0.0000	0.0000	218
2019/05/28	IGOV	06/02/2020			Index Future	273.8600	273.8600	273.3280	273.3280	(0.194)	0.0000	0.0000	0
2019/05/28	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/28	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/28	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/28	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/28	IS02	20/12/2019			Interest Rate Swap	102.7600	102.7600	102.7600	102.7600	0.000	0.0000	0.0000	0
2019/05/28	IS02	23/03/2020			Interest Rate Swap	98.6700	98.6700	98.6700	98.6700	0.000	0.0000	0.0000	0
2019/05/28	IS02	22/06/2020			Interest Rate Swap	102.1600	102.1600	102.1500	102.1500	(0.010)	0.0000	0.0000	0
2019/05/28	IS02	21/09/2020			Interest Rate Swap	99.0300	99.0300	99.0300	99.0300	0.000	0.0000	0.0000	0
2019/05/28	IS05	17/12/2020			Interest Rate Swap	95.7100	95.7100	95.7100	95.7100	0.000	0.0000	0.0000	0
2019/05/28	IS05	16/03/2021			Interest Rate Swap	94.7700	94.7700	94.7700	94.7700	0.000	0.0000	0.0000	0
2019/05/28	IS05	15/06/2021			Interest Rate Swap	93.7800	93.7800	93.7900	93.7900	0.011	0.0000	0.0000	0
2019/05/28	IS05	21/09/2021			Interest Rate Swap	93.7800	93.7800	93.7800	93.7800	0.000	0.0000	0.0000	0
2019/05/28	IS05	21/12/2021			Interest Rate Swap	95.8300	95.8300	95.8400	95.8400	0.010	0.0000	0.0000	51
2019/05/28	IS05	15/03/2022			Interest Rate Swap	95.8300	95.8300	95.8400	95.8400	0.010	0.0000	0.0000	0
2019/05/28	IS05	21/06/2022			Interest Rate Swap	96.8800	96.8800	96.8900	96.8900	0.010	0.0000	0.0000	0
2019/05/28	IS05	20/09/2022			Interest Rate Swap	100.6900	100.6900	100.7000	100.7000	0.010	0.0000	0.0000	0
2019/05/28	IS05	20/12/2022			Interest Rate Swap	101.8200	101.8200	101.8400	101.8400	0.020	0.0000	0.0000	0
2019/05/28	IS05	22/03/2023			Interest Rate Swap	95.0300	95.0300	95.0400	95.0400	0.011	0.0000	0.0000	0
2019/05/28	IS05	20/06/2023			Interest Rate Swap	101.0000	101.0000	101.0200	101.0200	0.020	0.0000	0.0000	0
2019/05/28	IS05	19/09/2023			Interest Rate Swap	96.3500	96.3500	96.3700	96.3700	0.021	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
2019/05/28	IS10	17/12/2025			Interest Rate Swap	92.3200	92.3200	92.3000	92.3000	(0.022)	0.0000	0.0000	0
2019/05/28	IS10	16/03/2026			Interest Rate Swap	89.2200	89.2200	89.2000	89.2000	(0.022)	0.0000	0.0000	0
2019/05/28	IS10	15/06/2026			Interest Rate Swap	87.8900	87.8900	87.8700	87.8700	(0.023)	0.0000	0.0000	0
2019/05/28	IS10	21/09/2026			Interest Rate Swap	90.0300	90.0300	90.0400	90.0400	0.011	0.0000	0.0000	0
2019/05/28	IS10	21/12/2026			Interest Rate Swap	93.8500	93.8500	93.8800	93.8800	0.032	0.0000	0.0000	0
2019/05/28	IS10	15/03/2027			Interest Rate Swap	92.3600	92.3600	92.4100	92.4100	0.054	0.0000	0.0000	0
2019/05/28	IS10	21/06/2027			Interest Rate Swap	94.4400	94.4400	94.5000	94.5000	0.064	0.0000	0.0000	0
2019/05/28	IS10	20/09/2027			Interest Rate Swap	99.9300	99.9300	99.9900	99.9900	0.060	0.0000	0.0000	0
2019/05/28	IS10	20/12/2027			Interest Rate Swap	100.2600	100.2600	100.3200	100.3200	0.060	0.0000	0.0000	0
2019/05/28	IS10	22/03/2028			Interest Rate Swap	93.6500	93.6500	93.7000	93.7000	0.053	0.0000	0.0000	0
2019/05/28	IS10	20/06/2028			Interest Rate Swap	100.9200	100.9200	100.9700	100.9700	0.050	0.0000	0.0000	0
2019/05/28	IS10	19/09/2028			Interest Rate Swap	94.3600	94.3600	94.4100	94.4100	0.053	0.0000	0.0000	0
2019/05/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/28	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/28	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/28	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/28	R023	01/08/2019	8.95	Call	Bond Future	4,351.8000	4.3518	4,245.8500	4.2458	(2.435)	0	0	0
2019/05/28	R023	01/08/2019			Bond Future	7.5064	104.0905	7.5407	103.9842	0.458	0.0000	0.0000	57,021
2019/05/28	R023	01/08/2019	8.93	Call	Bond Future	4,293.4400	4.2934	4,187.5200	4.1875	(2.467)	0	0	0
2019/05/28	R023	01/08/2019	8.93	Put	Bond Future	2.7400	0.0027	3.1100	0.0031	13.504	0	0	0
2019/05/28	R023	01/08/2019	8.95	Put	Bond Future	2.4400	0.0024	2.7800	0.0028	13.934	0	0	0
2019/05/28	R023	01/08/2019	8.94	Call	Bond Future	4,322.6200	4.3226	4,216.6800	4.2167	(2.451)	0	0	0
2019/05/28	R023	01/08/2019	8.94	Put	Bond Future	2.5900	0.0026	2.9400	0.0029	13.514	0	0	0
2019/05/28	R023	07/11/2019	7.98	Call	Bond Future	1,761.1700	1.7612	1,666.5600	1.6666	(5.372)	0	0	0
2019/05/28	R023	07/11/2019			Bond Future	7.4987	102.2681	7.5430	102.1403	0.590	0.0000	0.0000	0
2019/05/28	R023	07/11/2019	7.99	Call	Bond Future	1,783.8000	1.7838	1,688.7200	1.6887	(5.330)	0	0	0
2019/05/28	R023	07/11/2019	7.98	Put	Bond Future	382.0600	0.3821	415.2500	0.4152	8.687	0	0	0
2019/05/28	R023	07/11/2019	7.99	Put	Bond Future	376.2900	0.3763	409.0100	0.4090	8.695	0	0	0
2019/05/28	R023	07/11/2019	8.00	Call	Bond Future	1,806.7400	1.8067	1,711.2100	1.7112	(5.287)	0	0	0
2019/05/28	R023	07/11/2019	8.00	Put	Bond Future	370.8300	0.3708	403.1000	0.4031	8.702	0	0	0
2019/05/28	R023	06/02/2020	7.54	Call	Bond Future	1,084.2500	1.0842	1,008.2100	1.0082	(7.013)	0	0	0
2019/05/28	R023	06/02/2020			Bond Future	7.4668	104.2642	7.5192	104.1231	0.702	0.0000	0.0000	0
2019/05/28	R023	06/02/2020	7.52	Call	Bond Future	1,050.9300	1.0509	976.1300	0.9761	(7.118)	0	0	0
2019/05/28	R023	06/02/2020	7.52	Put	Bond Future	907.7200	0.9077	974.0300	0.9740	7.305	0	0	0
2019/05/28	R023	06/02/2020	7.54	Put	Bond Future	887.2600	0.8873	952.3300	0.9523	7.334	0	0	0
2019/05/28	R023	06/02/2020	7.53	Call	Bond Future	1,067.7000	1.0677	992.2900	0.9923	(7.063)	0	0	0
2019/05/28	R023	06/02/2020	7.53	Put	Bond Future	897.6000	0.8976	963.3000	0.9633	7.320	0	0	0
2019/05/28	R035	01/08/2019	10.23	Call	Bond Future	4,885.6100	4.8856	4,648.1400	4.6481	(4.861)	0	0	0
2019/05/28	R035	01/08/2019	10.22	Put	Bond Future	437.6000	0.4376	476.2500	0.4763	8.832	0	0	0
2019/05/28	R035	01/08/2019			Bond Future	9.6245	97.8371	9.6607	97.5618	0.375	0.0000	0.0000	64,892
2019/05/28	R035	01/08/2019	10.24	Call	Bond Future	4,946.1100	4.9461	4,707.7700	4.7078	(4.819)	0	0	0

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2019/05/28	R035	01/08/2019	10.24	Put	Bond Future	416.5000		0.4165	453.4000	0.4534	8.860	0	0	0
2019/05/28	R035	01/08/2019	10.23	Put	Bond Future	426.9800		0.4270	464.7500	0.4648	8.846	0	0	0
2019/05/28	R035	01/08/2019	10.22	Call	Bond Future	4,825.1600		4.8252	4,588.5700	4.5886	(4.903)	0	0	0
2019/05/28	R035	07/11/2019	9.88	Call	Bond Future	3,660.6700		3.6607	3,477.5900	3.4776	(5.001)	0	0	0
2019/05/28	R035	07/11/2019	9.89	Call	Bond Future	3,704.7700		3.7048	3,520.5300	3.5205	(4.973)	0	0	0
2019/05/28	R035	07/11/2019	9.87	Put	Bond Future	2,291.7100		2.2917	2,408.7200	2.4087	5.106	0	0	0
2019/05/28	R035	07/11/2019	10.21	Put	Bond Future	1,471.2200		1.4712	1,552.6800	1.5527	5.537	0	0	3,500
2019/05/28	R035	07/11/2019			Bond Future	9.6919		95.3170	9.7318	95.0181	0.411	0.0000	0.0000	0
2019/05/28	R035	07/11/2019	9.89	Put	Bond Future	2,232.5900		2.2326	2,347.2800	2.3473	5.137	0	0	0
2019/05/28	R035	07/11/2019	9.87	Call	Bond Future	3,616.8100		3.6168	3,434.8900	3.4349	(5.030)	0	0	0
2019/05/28	R035	07/11/2019	8.92	Put	Bond Future	6,743.3000		6.7433	6,981.6400	6.9816	3.534	0	0	0
2019/05/28	R035	07/11/2019	8.92	Call	Bond Future	665.6000		0.6656	605.0100	0.6050	(9.103)	0	0	3,500
2019/05/28	R035	07/11/2019	9.52	Put	Bond Future	3,546.3600		3.5464	3,707.1800	3.7072	4.535	0	0	0
2019/05/28	R035	07/11/2019	9.52	Call	Bond Future	2,240.5800		2.2406	2,102.4700	2.1025	(6.164)	0	0	3,500
2019/05/28	R035	07/11/2019	9.88	Put	Bond Future	2,261.9900		2.2620	2,377.8400	2.3778	5.122	0	0	0
2019/05/28	R035	07/11/2019	10.21	Call	Bond Future	5,250.4300		5.2504	5,032.9600	5.0330	(4.142)	0	0	0
2019/05/28	R035	06/02/2020	9.60	Call	Bond Future	3,058.0500		3.0581	2,905.7800	2.9058	(4.979)	0	0	0
2019/05/28	R035	06/02/2020	9.61	Put	Bond Future	4,142.5300		4.1425	4,304.0000	4.3040	3.898	0	0	0
2019/05/28	R035	06/02/2020			Bond Future	9.7503		97.1776	9.7928	96.8628	0.436	0.0000	0.0000	0
2019/05/28	R035	06/02/2020	9.60	Put	Bond Future	4,182.3200		4.1823	4,344.8600	4.3449	3.886	0	0	0
2019/05/28	R035	06/02/2020	9.61	Call	Bond Future	3,093.6800		3.0937	2,940.3400	2.9403	(4.957)	0	0	0
2019/05/28	R035	06/02/2020	9.59	Call	Bond Future	3,022.3200		3.0223	2,871.1200	2.8711	(5.003)	0	0	0
2019/05/28	R035	06/02/2020	9.59	Put	Bond Future	4,222.1000		4.2221	4,385.7100	4.3857	3.875	0	0	0
2019/05/28	R186	01/08/2019	9.54	Call	Bond Future	6,233.1900		6.2332	6,080.9900	6.0810	(2.442)	0	0	0
2019/05/28	R186	01/08/2019	10.08	Put	Bond Future	3.7100		0.0037	3.9800	0.0040	7.278	0	0	6,000
2019/05/28	R186	01/08/2019	8.55	Put	Bond Future	885.2000		0.8852	940.8400	0.9408	6.286	0	0	3,100
2019/05/28	R186	01/08/2019	8.38	Call	Bond Future	1,033.0400		1.0330	953.6000	0.9536	(7.690)	0	0	0
2019/05/28	R186	01/08/2019			Bond Future	8.4323		112.4847	8.4591	112.3292	0.319	0.0000	0.0000	129,510
2019/05/28	R186	01/08/2019	9.52	Call	Bond Future	6,129.5200		6.1295	5,977.6000	5.9776	(2.478)	0	0	0
2019/05/28	R186	01/08/2019	9.52	Put	Bond Future	50.8800		0.0509	54.5200	0.0545	7.154	0	0	0
2019/05/28	R186	01/08/2019	8.30	Put	Bond Future	1,596.7600		1.5968	1,682.9600	1.6830	5.398	0	0	0
2019/05/28	R186	01/08/2019	8.30	Call	Bond Future	826.8700		0.8269	757.5100	0.7575	(8.388)	0	0	6,000
2019/05/28	R186	01/08/2019	9.05	Put	Bond Future	218.8900		0.2189	234.8000	0.2348	7.268	0	0	0
2019/05/28	R186	01/08/2019	9.05	Call	Bond Future	3,725.2100		3.7252	3,585.5600	3.5856	(3.749)	0	0	6,000
2019/05/28	R186	01/08/2019	9.54	Put	Bond Future	46.8700		0.0469	50.2300	0.0502	7.169	0	0	0
2019/05/28	R186	01/08/2019	10.08	Call	Bond Future	9,043.9000		9.0439	8,888.6100	8.8886	(1.717)	0	0	0
2019/05/28	R186	01/08/2019	8.55	Call	Bond Future	1,564.7100		1.5647	1,464.7900	1.4648	(6.386)	0	0	0
2019/05/28	R186	01/08/2019	8.38	Put	Bond Future	1,336.4600		1.3365	1,412.5800	1.4126	5.696	0	0	0
2019/05/28	R186	01/08/2019	8.70	Put	Bond Future	594.6400		0.5946	634.6500	0.6347	6.728	0	0	3,100
2019/05/28	R186	01/08/2019	9.53	Call	Bond Future	6,181.3400		6.1813	6,029.2800	6.0293	(2.460)	0	0	0
2019/05/28	R186	01/08/2019	9.53	Put	Bond Future	48.8400		0.0488	52.3400	0.0523	7.166	0	0	0
2019/05/28	R186	01/08/2019	9.22	Call	Bond Future	4,577.6000		4.5776	4,431.6400	4.4316	(3.189)	0	0	0
2019/05/28	R186	01/08/2019	9.22	Put	Bond Future	131.5300		0.1315	141.1300	0.1411	7.299	0	0	0
2019/05/28	R186	01/08/2019	8.70	Call	Bond Future	2,132.1700		2.1322	2,016.6200	2.0166	(5.419)	0	0	0
2019/05/28	R186	07/11/2019	8.94	Call	Bond Future	3,560.1900		3.5602	3,429.1500	3.4292	(3.681)	0	0	0
2019/05/28	R186	07/11/2019	8.23	Call	Bond Future	1,250.5400		1.2505	1,175.9900	1.1760	(5.961)	0	0	5,000
2019/05/28	R186	07/11/2019			Bond Future	8.4739		114.7659	8.5061	114.5857	0.379	0.0000	0.0000	0

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2019/05/28	R186	07/11/2019	8.94	Put	Bond Future	983.2300	0.9832	1,032.4200	1.0324	5.003	0	0	0
2019/05/28	R186	07/11/2019	8.73	Call	Bond Future	2,747.9900	2.7480	2,631.2500	2.6313	(4.248)	0	0	0
2019/05/28	R186	07/11/2019	8.73	Put	Bond Future	1,322.4700	1.3225	1,385.9600	1.3860	4.801	0	0	5,000
2019/05/28	R186	07/11/2019	8.95	Call	Bond Future	3,600.6200	3.6006	3,468.9600	3.4690	(3.657)	0	0	0
2019/05/28	R186	07/11/2019	8.96	Put	Bond Future	955.6600	0.9557	1,003.6300	1.0036	5.020	0	0	0
2019/05/28	R186	07/11/2019	8.23	Put	Bond Future	2,630.8100	2.6308	2,736.4900	2.7365	4.017	0	0	0
2019/05/28	R186	07/11/2019	8.95	Put	Bond Future	969.2300	0.9692	1,017.8000	1.0178	5.011	0	0	0
2019/05/28	R186	07/11/2019	8.96	Call	Bond Future	3,641.4600	3.6415	3,509.2000	3.5092	(3.632)	0	0	0
2019/05/28	R186	06/02/2020	8.57	Call	Bond Future	2,537.8100	2.5378	2,429.7800	2.4298	(4.257)	0	0	0
2019/05/28	R186	06/02/2020			Bond Future	8.5012	111.6977	8.5371	111.5023	0.422	0.0000	0.0000	0
2019/05/28	R186	06/02/2020	8.55	Call	Bond Future	2,474.8900	2.4749	2,368.3000	2.3683	(4.307)	0	0	0
2019/05/28	R186	06/02/2020	8.55	Put	Bond Future	2,209.3400	2.2093	2,298.2000	2.2982	4.022	0	0	0
2019/05/28	R186	06/02/2020	8.57	Put	Bond Future	2,163.6900	2.1637	2,251.1100	2.2511	4.040	0	0	0
2019/05/28	R186	06/02/2020	8.56	Call	Bond Future	2,506.2600	2.5063	2,398.9500	2.3990	(4.282)	0	0	0
2019/05/28	R186	06/02/2020	8.56	Put	Bond Future	2,186.4100	2.1864	2,274.5500	2.2746	4.031	0	0	0
2019/05/28	R197	01/08/2019			Bond Future	303.6754	303.6754	303.6923	303.6923	0.006	0.0000	0.0000	2,507
2019/05/28	R197	07/11/2019			Bond Future	309.9124	309.9124	309.8718	309.8718	(0.013)	0.0000	0.0000	0
2019/05/28	R197	06/02/2020			Bond Future	308.3861	308.3861	308.3126	308.3126	(0.024)	0.0000	0.0000	0
2019/05/28	R202	01/08/2019			Bond Future	237.4836	237.4836	236.1472	236.1472	(0.563)	0.0000	0.0000	9,390
2019/05/28	R202	07/11/2019			Bond Future	242.3610	242.3610	240.9523	240.9523	(0.581)	0.0000	0.0000	0
2019/05/28	R202	06/02/2020			Bond Future	243.0855	243.0855	241.6236	241.6236	(0.601)	0.0000	0.0000	0
2019/05/28	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	R207	01/08/2019	7.33	Call	Bond Future	634.4200	0.6344	614.3500	0.6144	(3.164)	0	0	0
2019/05/28	R207	01/08/2019			Bond Future	5.8686	100.9944	5.9146	100.9743	0.783	0.0000	0.0000	4,891
2019/05/28	R207	01/08/2019	7.34	Call	Bond Future	638.7400	0.6387	618.6700	0.6187	(3.142)	0	0	0
2019/05/28	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	R207	01/08/2019	7.35	Call	Bond Future	643.0500	0.6431	622.9800	0.6230	(3.121)	0	0	0
2019/05/28	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	R207	07/11/2019	2.08	Put	Bond Future	205.7600	0.2058	245.5300	0.2455	19.328	0	0	0
2019/05/28	R207	07/11/2019			Bond Future	3.2228	103.0427	3.4444	103.0029	6.878	0.0000	0.0000	0
2019/05/28	R207	07/11/2019	2.07	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/28	R207	07/11/2019	2.07	Put	Bond Future	207.5600	0.2076	247.3300	0.2473	19.161	0	0	0
2019/05/28	R207	07/11/2019	2.08	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/28	R207	07/11/2019	2.06	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/28	R207	07/11/2019	2.06	Put	Bond Future	209.3600	0.2094	249.1400	0.2491	19.001	0	0	0
2019/05/28	R208	01/08/2019	8.16	Call	Bond Future	2,517.5900	2.5176	2,515.9600	2.5160	(0.065)	0	0	0
2019/05/28	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	R208	01/08/2019			Bond Future	6.5046	102.7275	6.5057	102.7258	0.016	0.0000	0.0000	10,880
2019/05/28	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	R208	01/08/2019	8.17	Call	Bond Future	2,532.5400	2.5325	2,530.9100	2.5309	(0.064)	0	0	0
2019/05/28	R208	01/08/2019	8.15	Call	Bond Future	2,502.6400	2.5026	2,501.0100	2.5010	(0.065)	0	0	0
2019/05/28	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/28	R208	07/11/2019	6.83	Call	Bond Future	798.2000	0.7982	780.2700	0.7803	(2.246)	0	0	0
2019/05/28	R208	07/11/2019	6.82	Put	Bond Future	73.1000	0.0731	76.2400	0.0762	4.295	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
2019/05/28	R208	07/11/2019			Bond Future	6.2733	101.4057	6.2893	101.3847	0.255	0.0000	0.0000	0
2019/05/28	R208	07/11/2019	6.84	Call	Bond Future	809.8100	0.8098	791.8100	0.7918	(2.223)	0	0	0
2019/05/28	R208	07/11/2019	6.84	Put	Bond Future	70.1500	0.0701	73.1500	0.0732	4.277	0	0	0
2019/05/28	R208	07/11/2019	6.83	Put	Bond Future	71.5200	0.0715	74.5900	0.0746	4.293	0	0	0
2019/05/28	R208	07/11/2019	6.82	Call	Bond Future	786.7900	0.7868	768.9300	0.7689	(2.270)	0	0	0
2019/05/28	R208	06/02/2020	6.13	Put	Bond Future	154.2000	0.1542	165.1800	0.1652	7.121	0	0	0
2019/05/28	R208	06/02/2020	6.12	Call	Bond Future	401.0400	0.4010	380.0900	0.3801	(5.224)	0	0	0
2019/05/28	R208	06/02/2020			Bond Future	5.8962	103.3851	5.9256	103.3530	0.500	0.0000	0.0000	0
2019/05/28	R208	06/02/2020	6.13	Call	Bond Future	408.7100	0.4087	387.5700	0.3876	(5.172)	0	0	0
2019/05/28	R208	06/02/2020	6.12	Put	Bond Future	157.4000	0.1574	168.5700	0.1686	7.097	0	0	0
2019/05/28	R208	06/02/2020	6.14	Call	Bond Future	416.7500	0.4167	395.4300	0.3954	(5.116)	0	0	0
2019/05/28	R208	06/02/2020	6.14	Put	Bond Future	151.3800	0.1514	162.1800	0.1622	7.134	0	0	0
2019/05/28	R209	01/08/2019	10.17	Call	Bond Future	4,168.9500	4.1689	3,968.0800	3.9681	(4.818)	0	0	0
2019/05/28	R209	01/08/2019	10.15	Put	Bond Future	437.1500	0.4372	473.0800	0.4731	8.219	0	0	0
2019/05/28	R209	01/08/2019	9.30	Call	Bond Future	773.1600	0.7732	689.6300	0.6896	(10.804)	0	0	7,560
2019/05/28	R209	01/08/2019			Bond Future	9.5743	74.7662	9.6103	74.5310	0.376	0.0000	0.0000	87,881
2019/05/28	R209	01/08/2019	10.17	Put	Bond Future	417.4700	0.4175	451.8800	0.4519	8.243	0	0	0
2019/05/28	R209	01/08/2019	10.15	Call	Bond Future	4,067.3400	4.0673	3,867.9900	3.8680	(4.901)	0	0	0
2019/05/28	R209	01/08/2019	10.16	Put	Bond Future	427.2000	0.4272	462.3700	0.4624	8.233	0	0	0
2019/05/28	R209	01/08/2019	9.30	Put	Bond Future	2,601.2600	2.6013	2,753.0100	2.7530	5.834	0	0	0
2019/05/28	R209	01/08/2019	9.80	Put	Bond Future	958.6600	0.9587	1,031.3900	1.0314	7.587	0	0	0
2019/05/28	R209	01/08/2019	10.16	Call	Bond Future	4,118.0700	4.1181	3,917.9600	3.9180	(4.859)	0	0	0
2019/05/28	R209	01/08/2019	9.80	Call	Bond Future	2,414.4500	2.4144	2,251.9000	2.2519	(6.732)	0	0	7,560
2019/05/28	R209	01/08/2019	10.46	Call	Bond Future	5,686.7400	5.6867	5,469.2400	5.4692	(3.825)	0	0	0
2019/05/28	R209	01/08/2019	10.46	Put	Bond Future	211.3300	0.2113	229.1100	0.2291	8.413	0	0	7,560
2019/05/28	R209	07/11/2019	9.82	Call	Bond Future	3,148.5700	3.1486	2,992.3900	2.9924	(4.960)	0	0	0
2019/05/28	R209	07/11/2019			Bond Future	9.6317	73.1297	9.6711	72.8757	0.409	0.0000	0.0000	0
2019/05/28	R209	07/11/2019	9.80	Call	Bond Future	3,073.0200	3.0730	2,918.8200	2.9188	(5.018)	0	0	0
2019/05/28	R209	07/11/2019	9.80	Put	Bond Future	1,995.7300	1.9957	2,095.5800	2.0956	5.003	0	0	0
2019/05/28	R209	07/11/2019	9.82	Put	Bond Future	1,944.8200	1.9448	2,042.6900	2.0427	5.032	0	0	0
2019/05/28	R209	07/11/2019	9.81	Call	Bond Future	3,110.7000	3.1107	2,955.5000	2.9555	(4.989)	0	0	0
2019/05/28	R209	07/11/2019	9.81	Put	Bond Future	1,970.1400	1.9701	2,068.9900	2.0690	5.017	0	0	0
2019/05/28	R209	06/02/2020	9.52	Put	Bond Future	3,632.4100	3.6324	3,770.2200	3.7702	3.794	0	0	0
2019/05/28	R209	06/02/2020			Bond Future	9.6788	74.5573	9.7206	74.2906	0.431	0.0000	0.0000	0
2019/05/28	R209	06/02/2020	9.51	Call	Bond Future	2,573.3900	2.5734	2,445.4500	2.4454	(4.972)	0	0	0
2019/05/28	R209	06/02/2020	9.51	Put	Bond Future	3,667.0400	3.6670	3,805.7800	3.8058	3.783	0	0	0
2019/05/28	R209	06/02/2020	9.52	Call	Bond Future	2,604.1900	2.6042	2,475.3200	2.4753	(4.949)	0	0	0
2019/05/28	R209	06/02/2020	9.50	Call	Bond Future	2,542.5300	2.5425	2,415.5100	2.4155	(4.996)	0	0	0
2019/05/28	R209	06/02/2020	9.50	Put	Bond Future	3,701.7000	3.7017	3,841.3600	3.8414	3.773	0	0	0
2019/05/28	R210	01/08/2019			Bond Future	191.1180	191.1180	191.1307	191.1307	0.007	0.0000	0.0000	2,142
2019/05/28	R210	07/11/2019			Bond Future	192.4443	192.4443	192.4213	192.4213	(0.012)	0.0000	0.0000	0
2019/05/28	R210	06/02/2020			Bond Future	196.2445	196.2445	196.2007	196.2007	(0.022)	0.0000	0.0000	0
2019/05/28	R212	01/08/2019			Bond Future	159.8352	159.8352	159.8434	159.8434	0.005	0.0000	0.0000	6,690
2019/05/28	R212	07/11/2019			Bond Future	163.1183	163.1183	163.0961	163.0961	(0.014)	0.0000	0.0000	0
2019/05/28	R212	06/02/2020			Bond Future	164.0997	164.0997	164.0599	164.0599	(0.024)	0.0000	0.0000	0

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2019/05/28	R213	01/08/2019	9.99	Put	Bond Future	218.1300	0.2181	234.7000	0.2347	7.596	0	0	0
2019/05/28	R213	01/08/2019	9.98	Call	Bond Future	4,821.2300	4.8212	4,642.6600	4.6427	(3.704)	0	0	0
2019/05/28	R213	01/08/2019			Bond Future	9.2190	87.4306	9.2503	87.2351	0.339	0.0000	0.0000	17,140
2019/05/28	R213	01/08/2019	9.99	Call	Bond Future	4,873.6900	4.8737	4,694.6900	4.6947	(3.673)	0	0	0
2019/05/28	R213	01/08/2019	9.98	Put	Bond Future	223.8200	0.2238	240.8200	0.2408	7.595	0	0	0
2019/05/28	R213	01/08/2019	10.00	Call	Bond Future	4,926.2300	4.9262	4,746.8000	4.7468	(3.642)	0	0	0
2019/05/28	R213	01/08/2019	10.00	Put	Bond Future	212.5800	0.2126	228.7200	0.2287	7.592	0	0	0
2019/05/28	R213	07/11/2019	9.59	Put	Bond Future	1,549.4000	1.5494	1,621.9900	1.6220	4.685	0	0	0
2019/05/28	R213	07/11/2019	9.58	Call	Bond Future	3,403.2600	3.4033	3,260.9200	3.2609	(4.182)	0	0	0
2019/05/28	R213	07/11/2019			Bond Future	9.2782	85.6510	9.3132	85.4353	0.378	0.0000	0.0000	0
2019/05/28	R213	07/11/2019	9.59	Call	Bond Future	3,443.4000	3.4434	3,300.2800	3.3003	(4.156)	0	0	0
2019/05/28	R213	07/11/2019	9.58	Put	Bond Future	1,569.1200	1.5691	1,642.4900	1.6425	4.676	0	0	0
2019/05/28	R213	07/11/2019	9.60	Call	Bond Future	3,483.5000	3.4835	3,339.6000	3.3396	(4.131)	0	0	0
2019/05/28	R213	07/11/2019	9.60	Put	Bond Future	1,529.7100	1.5297	1,601.5200	1.6015	4.694	0	0	0
2019/05/28	R213	06/02/2020	9.26	Put	Bond Future	3,004.7900	3.0048	3,117.0800	3.1171	3.737	0	0	0
2019/05/28	R213	06/02/2020	9.27	Call	Bond Future	2,621.9200	2.6219	2,504.4000	2.5044	(4.482)	0	0	0
2019/05/28	R213	06/02/2020			Bond Future	9.3280	87.3229	9.3658	87.0939	0.405	0.0000	0.0000	0
2019/05/28	R213	06/02/2020	9.28	Call	Bond Future	2,653.5300	2.6535	2,535.2000	2.5352	(4.459)	0	0	0
2019/05/28	R213	06/02/2020	9.28	Put	Bond Future	2,945.7700	2.9458	3,056.4400	3.0564	3.757	0	0	0
2019/05/28	R213	06/02/2020	9.26	Call	Bond Future	2,590.4900	2.5905	2,473.7800	2.4738	(4.505)	0	0	0
2019/05/28	R213	06/02/2020	9.27	Put	Bond Future	2,975.1600	2.9752	3,086.6400	3.0866	3.747	0	0	0
2019/05/28	R214	01/08/2019	10.34	Put	Bond Future	521.8700	0.5219	570.4200	0.5704	9.303	0	0	0
2019/05/28	R214	01/08/2019			Bond Future	9.8002	73.4014	9.8412	73.1235	0.419	0.0000	0.0000	10,672
2019/05/28	R214	01/08/2019	10.33	Call	Bond Future	3,989.1000	3.9891	3,760.7700	3.7608	(5.724)	0	0	0
2019/05/28	R214	01/08/2019	10.33	Put	Bond Future	533.4400	0.5334	582.9800	0.5830	9.287	0	0	0
2019/05/28	R214	01/08/2019	10.34	Call	Bond Future	4,040.1300	4.0401	3,810.8100	3.8108	(5.676)	0	0	0
2019/05/28	R214	01/08/2019	10.32	Call	Bond Future	3,938.2200	3.9382	3,710.9000	3.7109	(5.772)	0	0	0
2019/05/28	R214	01/08/2019	10.32	Put	Bond Future	545.2500	0.5452	595.8000	0.5958	9.271	0	0	0
2019/05/28	R214	07/11/2019	10.02	Put	Bond Future	2,221.5400	2.2215	2,340.5700	2.3406	5.358	0	0	0
2019/05/28	R214	07/11/2019			Bond Future	9.8617	71.5911	9.9061	71.2940	0.450	0.0000	0.0000	0
2019/05/28	R214	07/11/2019	10.01	Call	Bond Future	3,233.0000	3.2330	3,056.1000	3.0561	(5.472)	0	0	0
2019/05/28	R214	07/11/2019	10.01	Put	Bond Future	2,247.9400	2.2479	2,368.0900	2.3681	5.345	0	0	0
2019/05/28	R214	07/11/2019	10.02	Call	Bond Future	3,272.2200	3.2722	3,094.2000	3.0942	(5.440)	0	0	0
2019/05/28	R214	07/11/2019	10.00	Call	Bond Future	3,194.1500	3.1942	3,018.3800	3.0184	(5.503)	0	0	0
2019/05/28	R214	07/11/2019	10.00	Put	Bond Future	2,274.8000	2.2748	2,396.0800	2.3961	5.331	0	0	0
2019/05/28	R214	06/02/2020	9.73	Call	Bond Future	2,699.4400	2.6994	2,552.1100	2.5521	(5.458)	0	0	0
2019/05/28	R214	06/02/2020			Bond Future	9.9150	72.9885	9.9618	72.6782	0.472	0.0000	0.0000	0
2019/05/28	R214	06/02/2020	9.71	Call	Bond Future	2,636.1100	2.6361	2,490.9000	2.4909	(5.508)	0	0	0
2019/05/28	R214	06/02/2020	9.71	Put	Bond Future	4,020.8200	4.0208	4,185.9200	4.1859	4.106	0	0	0
2019/05/28	R214	06/02/2020	9.73	Put	Bond Future	3,947.1700	3.9472	4,110.1500	4.1101	4.129	0	0	0
2019/05/28	R214	06/02/2020	9.72	Call	Bond Future	2,667.5600	2.6676	2,521.2900	2.5213	(5.483)	0	0	0
2019/05/28	R214	06/02/2020	9.72	Put	Bond Future	3,983.7300	3.9837	4,147.7700	4.1478	4.118	0	0	0
2019/05/28	R248	01/08/2019	10.35	Call	Bond Future	5,220.4800	5.2205	4,922.4200	4.9224	(5.709)	0	0	0
2019/05/28	R248	01/08/2019	10.34	Put	Bond Future	612.9400	0.6129	672.9700	0.6730	9.794	0	0	0
2019/05/28	R248	01/08/2019			Bond Future	9.7949	93.7953	9.8359	93.4385	0.419	0.0000	0.0000	105,195

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2019/05/28	R248	01/08/2019	10.36	Call	Bond Future	5,286.3500	5.2863	4,987.0600	4.9871	(5.662)	0	0	0
2019/05/28	R248	01/08/2019	10.36	Put	Bond Future	585.5600	0.5856	643.1200	0.6431	9.830	0	0	0
2019/05/28	R248	01/08/2019	10.35	Put	Bond Future	599.1000	0.5991	657.8900	0.6579	9.813	0	0	0
2019/05/28	R248	01/08/2019	10.34	Call	Bond Future	5,154.7900	5.1548	4,857.9700	4.8580	(5.758)	0	0	0
2019/05/28	R248	07/11/2019	10.02	Call	Bond Future	4,120.1300	4.1201	3,890.6300	3.8906	(5.570)	0	0	0
2019/05/28	R248	07/11/2019	10.01	Put	Bond Future	2,758.2700	2.7583	2,911.6100	2.9116	5.559	0	0	0
2019/05/28	R248	07/11/2019			Bond Future	9.8558	91.2567	9.9002	90.8753	0.451	0.0000	0.0000	48
2019/05/28	R248	07/11/2019	10.03	Call	Bond Future	4,170.6400	4.1706	3,939.6700	3.9397	(5.538)	0	0	0
2019/05/28	R248	07/11/2019	10.03	Put	Bond Future	2,691.1300	2.6911	2,841.5300	2.8415	5.589	0	0	0
2019/05/28	R248	07/11/2019	10.02	Put	Bond Future	2,724.3900	2.7244	2,876.2600	2.8763	5.574	0	0	0
2019/05/28	R248	07/11/2019	10.01	Call	Bond Future	4,070.0900	4.0701	3,842.0600	3.8421	(5.603)	0	0	0
2019/05/28	R248	06/02/2020	9.71	Put	Bond Future	5,010.8700	5.0109	5,223.3100	5.2233	4.240	0	0	0
2019/05/28	R248	06/02/2020			Bond Future	9.9086	93.0380	9.9555	92.6396	0.473	0.0000	0.0000	0
2019/05/28	R248	06/02/2020	9.71	Call	Bond Future	3,288.3700	3.2884	3,102.3700	3.1024	(5.656)	0	0	0
2019/05/28	R248	06/02/2020	9.70	Put	Bond Future	5,058.5900	5.0586	5,272.4300	5.2724	4.227	0	0	0
2019/05/28	R248	06/02/2020	9.72	Call	Bond Future	3,328.8200	3.3288	3,141.4200	3.1414	(5.630)	0	0	0
2019/05/28	R248	06/02/2020	9.72	Put	Bond Future	4,963.2200	4.9632	5,174.2600	5.1743	4.252	0	0	0
2019/05/28	R248	06/02/2020	9.70	Call	Bond Future	3,247.8500	3.2479	3,063.2500	3.0632	(5.684)	0	0	0

Total

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