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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/06/2019 TO 10/06/2019

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
2019/06/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	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
2019/06/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	2025	01/08/2019			Bond Future	135.9501	135.9501	135.9716	135.9716	0.016	0.0000	0.0000	1,622
2019/06/10	2025	07/11/2019			Bond Future	138.7105	138.7105	138.7321	138.7321	0.016	0.0000	0.0000	0
2019/06/10	2025	06/02/2020			Bond Future	139.9502	139.9502	139.9721	139.9721	0.016	0.0000	0.0000	0
2019/06/10	2029	01/08/2019			Bond Future	103.1675	103.1675	103.1838	103.1838	0.016	0.0000	0.0000	4,132
2019/06/10	2029	07/11/2019			Bond Future	104.1677	104.1677	104.1842	104.1842	0.016	0.0000	0.0000	0
2019/06/10	2029	06/02/2020			Bond Future	106.2060	106.2060	106.2226	106.2226	0.016	0.0000	0.0000	0
2019/06/10	2030	01/08/2019	9.91	Put	Bond Future	238.5300	0.2385	180.3500	0.1804	(24.391)	0	0	0
2019/06/10	2030	01/08/2019	9.68	Call	Bond Future	2,910.2800	2.9103	3,139.7700	3.1398	7.885	0	0	0
2019/06/10	2030	01/08/2019	8.67	Put	Bond Future	4,043.9700	4.0440	3,738.9100	3.7389	(7.544)	0	0	0
2019/06/10	2030	01/08/2019	9.15	Put	Bond Future	1,712.1600	1.7122	1,491.0600	1.4911	(12.914)	0	0	0
2019/06/10	2030	01/08/2019			Bond Future	9.2792	91.6688	9.2272	91.9936	(0.560)	0.0000	0.0000	53,242
2019/06/10	2030	01/08/2019	8.35	Put	Bond Future	6,068.6600	6.0687	5,747.0600	5.7471	(5.299)	0	0	0
2019/06/10	2030	01/08/2019	8.35	Call	Bond Future	23.2300	0.0232	26.4300	0.0264	13.775	0	0	2,025
2019/06/10	2030	01/08/2019	9.22	Put	Bond Future	1,466.5100	1.4665	1,262.6900	1.2627	(13.898)	0	0	0
2019/06/10	2030	01/08/2019	9.22	Call	Bond Future	1,096.6500	1.0967	1,217.6300	1.2176	11.032	0	0	5,400
2019/06/10	2030	01/08/2019	9.69	Call	Bond Future	2,958.0200	2.9580	3,189.4200	3.1894	7.823	0	0	0
2019/06/10	2030	01/08/2019	9.69	Put	Bond Future	443.4400	0.4434	350.0400	0.3500	(21.063)	0	0	5,400
2019/06/10	2030	01/08/2019	9.91	Call	Bond Future	4,061.7600	4.0618	4,328.3800	4.3284	6.564	0	0	0
2019/06/10	2030	01/08/2019	9.92	Call	Bond Future	4,113.8400	4.1138	4,381.7800	4.3818	6.513	0	0	0
2019/06/10	2030	01/08/2019	9.90	Put	Bond Future	245.5000	0.2455	185.9900	0.1860	(24.240)	0	0	0
2019/06/10	2030	01/08/2019	9.68	Put	Bond Future	455.8000	0.4558	360.4900	0.3605	(20.910)	0	0	4,800
2019/06/10	2030	01/08/2019	8.67	Call	Bond Future	138.6600	0.1387	158.4000	0.1584	14.236	0	0	5,400
2019/06/10	2030	01/08/2019	9.15	Call	Bond Future	902.1000	0.9021	1,005.8000	1.0058	11.495	0	0	2,025
2019/06/10	2030	01/08/2019	9.92	Put	Bond Future	231.7400	0.2317	174.8800	0.1749	(24.536)	0	0	0
2019/06/10	2030	01/08/2019	9.90	Call	Bond Future	4,009.8000	4.0098	4,275.0900	4.2751	6.616	0	0	0
2019/06/10	2030	01/08/2019	8.77	Put	Bond Future	3,472.8700	3.4729	3,178.9800	3.1790	(8.462)	0	0	0
2019/06/10	2030	01/08/2019	8.77	Call	Bond Future	223.6100	0.2236	254.5200	0.2545	13.823	0	0	0
2019/06/10	2030	01/08/2019	9.27	Put	Bond Future	1,307.1700	1.3072	1,115.9900	1.1160	(14.625)	0	0	0
2019/06/10	2030	01/08/2019	9.27	Call	Bond Future	1,250.0400	1.2500	1,383.6600	1.3837	10.689	0	0	0
2019/06/10	2030	07/11/2019	9.49	Put	Bond Future	1,831.6900	1.8317	1,672.7900	1.6728	(8.675)	0	0	0
2019/06/10	2030	07/11/2019	9.76	Put	Bond Future	1,283.8900	1.2839	1,159.9700	1.1600	(9.652)	0	0	5,500
2019/06/10	2030	07/11/2019			Bond Future	9.3450	93.5063	9.2910	93.8374	(0.578)	0.0000	0.0000	0
2019/06/10	2030	07/11/2019	9.10	Put	Bond Future	3,014.3000	3.0143	2,799.1800	2.7992	(7.137)	0	0	0
2019/06/10	2030	07/11/2019	9.10	Call	Bond Future	1,500.2000	1.5002	1,616.2100	1.6162	7.733	0	0	5,500
2019/06/10	2030	07/11/2019	9.48	Call	Bond Future	2,676.8300	2.6768	2,847.6600	2.8477	6.382	0	0	0
2019/06/10	2030	07/11/2019	9.48	Put	Bond Future	1,856.6000	1.8566	1,696.3000	1.6963	(8.634)	0	0	0
2019/06/10	2030	07/11/2019	8.60	Put	Bond Future	5,217.4200	5.2174	4,937.4800	4.9375	(5.365)	0	0	0
2019/06/10	2030	07/11/2019	8.60	Call	Bond Future	508.9700	0.5090	560.1600	0.5602	10.058	0	0	5,500
2019/06/10	2030	07/11/2019	9.49	Call	Bond Future	2,712.3000	2.7123	2,884.5300	2.8845	6.350	0	0	0
2019/06/10	2030	07/11/2019	9.76	Call	Bond Future	3,774.5200	3.7745	3,981.7300	3.9817	5.490	0	0	0
2019/06/10	2030	07/11/2019	8.57	Put	Bond Future	5,374.2300	5.3742	5,091.1100	5.0911	(5.268)	0	0	0
2019/06/10	2030	07/11/2019	9.47	Call	Bond Future	2,641.3400	2.6413	2,810.7700	2.8108	6.415	0	0	0

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2019/06/10	2030	07/11/2019	9.47	Put	Bond Future	1,881.5300	1.8815	1,719.8300	1.7198	(8.594)	0	0	0
2019/06/10	2030	07/11/2019	9.12	Put	Bond Future	2,942.1000	2.9421	2,729.8500	2.7299	(7.214)	0	0	0
2019/06/10	2030	07/11/2019	9.12	Call	Bond Future	1,552.8300	1.5528	1,671.7100	1.6717	7.656	0	0	0
2019/06/10	2030	07/11/2019	9.70	Call	Bond Future	3,526.6100	3.5266	3,726.4900	3.7265	5.668	0	0	0
2019/06/10	2030	07/11/2019	9.70	Put	Bond Future	1,390.4500	1.3904	1,259.2000	1.2592	(9.439)	0	0	0
2019/06/10	2030	07/11/2019	8.57	Call	Bond Future	469.5500	0.4695	517.5600	0.5176	10.225	0	0	0
2019/06/10	2030	06/02/2020	9.14	Call	Bond Future	2,021.9400	2.0219	2,151.5400	2.1515	6.410	0	0	0
2019/06/10	2030	06/02/2020	9.15	Put	Bond Future	3,563.8500	3.5638	3,357.2800	3.3573	(5.796)	0	0	0
2019/06/10	2030	06/02/2020			Bond Future	9.3997	91.3051	9.3436	91.6424	(0.597)	0.0000	0.0000	0
2019/06/10	2030	06/02/2020	9.14	Put	Bond Future	3,597.6500	3.5976	3,389.9000	3.3899	(5.775)	0	0	0
2019/06/10	2030	06/02/2020	9.15	Call	Bond Future	2,049.4800	2.0495	2,180.2600	2.1803	6.381	0	0	0
2019/06/10	2030	06/02/2020	9.16	Call	Bond Future	2,077.2200	2.0772	2,209.1700	2.2092	6.352	0	0	0
2019/06/10	2030	06/02/2020	9.16	Put	Bond Future	3,530.3100	3.5303	3,324.9100	3.3249	(5.818)	0	0	0
2019/06/10	2032	01/08/2019	10.10	Call	Bond Future	3,988.0300	3.9880	4,260.5200	4.2605	6.833	0	0	0
2019/06/10	2032	01/08/2019	10.11	Put	Bond Future	347.0000	0.3470	268.9700	0.2690	(22.487)	0	0	0
2019/06/10	2032	01/08/2019			Bond Future	9.5485	93.4450	9.4966	93.7972	(0.543)	0.0000	0.0000	41,446
2019/06/10	2032	01/08/2019	10.10	Put	Bond Future	356.4600	0.3565	276.8000	0.2768	(22.348)	0	0	0
2019/06/10	2032	01/08/2019	10.11	Call	Bond Future	4,042.5200	4.0425	4,316.6400	4.3166	6.781	0	0	0
2019/06/10	2032	01/08/2019	10.09	Call	Bond Future	3,933.7100	3.9337	4,204.5500	4.2045	6.885	0	0	0
2019/06/10	2032	01/08/2019	10.09	Put	Bond Future	366.1600	0.3662	284.8500	0.2848	(22.206)	0	0	0
2019/06/10	2032	07/11/2019	9.71	Call	Bond Future	2,794.2800	2.7943	2,972.1100	2.9721	6.364	0	0	0
2019/06/10	2032	07/11/2019	9.70	Put	Bond Future	2,230.0700	2.2301	2,047.3300	2.0473	(8.194)	0	0	0
2019/06/10	2032	07/11/2019			Bond Future	9.6205	91.1567	9.5667	91.5157	(0.559)	0.0000	0.0000	0
2019/06/10	2032	07/11/2019	9.72	Call	Bond Future	2,831.5500	2.8315	3,010.8900	3.0109	6.334	0	0	0
2019/06/10	2032	07/11/2019	9.72	Put	Bond Future	2,172.4400	2.1724	1,992.7300	1.9927	(8.272)	0	0	0
2019/06/10	2032	07/11/2019	9.71	Put	Bond Future	2,201.1000	2.2011	2,019.8800	2.0199	(8.233)	0	0	0
2019/06/10	2032	07/11/2019	9.70	Call	Bond Future	2,757.2600	2.7573	2,933.5700	2.9336	6.394	0	0	0
2019/06/10	2032	06/02/2020	9.40	Put	Bond Future	4,109.8000	4.1098	3,882.7500	3.8827	(5.525)	0	0	0
2019/06/10	2032	06/02/2020			Bond Future	9.6801	92.9197	9.6244	93.2855	(0.575)	0.0000	0.0000	0
2019/06/10	2032	06/02/2020	9.39	Call	Bond Future	2,219.4900	2.2195	2,356.9900	2.3570	6.195	0	0	0
2019/06/10	2032	06/02/2020	9.39	Put	Bond Future	4,148.4400	4.1484	3,920.1600	3.9202	(5.503)	0	0	0
2019/06/10	2032	06/02/2020	9.40	Call	Bond Future	2,248.2900	2.2483	2,387.0200	2.3870	6.170	0	0	0
2019/06/10	2032	06/02/2020	9.38	Call	Bond Future	2,190.8900	2.1909	2,327.1700	2.3272	6.220	0	0	0
2019/06/10	2032	06/02/2020	9.38	Put	Bond Future	4,187.3500	4.1874	3,957.8500	3.9579	(5.481)	0	0	0
2019/06/10	2033	01/08/2019			Bond Future	104.3478	104.3478	104.3647	104.3647	0.016	0.0000	0.0000	6,090
2019/06/10	2033	07/11/2019			Bond Future	105.2970	105.2970	105.3141	105.3141	0.016	0.0000	0.0000	0
2019/06/10	2033	06/02/2020			Bond Future	107.3573	107.3573	107.3745	107.3745	0.016	0.0000	0.0000	0
2019/06/10	2037	01/08/2019	10.31	Call	Bond Future	3,363.0400	3.3630	3,706.4500	3.7064	10.211	0	0	0
2019/06/10	2037	01/08/2019			Bond Future	9.9475	88.2493	9.8803	88.7526	(0.675)	0.0000	0.0000	46,825
2019/06/10	2037	01/08/2019	10.29	Call	Bond Future	3,255.5200	3.2555	3,593.2500	3.5932	10.374	0	0	0
2019/06/10	2037	01/08/2019	10.29	Put	Bond Future	755.7800	0.7558	590.1900	0.5902	(21.910)	0	0	0
2019/06/10	2037	01/08/2019	10.31	Put	Bond Future	720.7000	0.7207	560.7900	0.5608	(22.188)	0	0	0
2019/06/10	2037	01/08/2019	10.30	Call	Bond Future	3,309.1900	3.3092	3,649.7700	3.6498	10.292	0	0	0
2019/06/10	2037	01/08/2019	10.30	Put	Bond Future	738.1100	0.7381	575.3700	0.5754	(22.048)	0	0	0
2019/06/10	2037	07/11/2019	9.97	Call	Bond Future	2,582.2100	2.5822	2,815.8800	2.8159	9.049	0	0	0

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2019/06/10	2037	07/11/2019			Bond Future	10.0209	90.0183	9.9514	90.5315	(0.693)	0.0000	0.0000	0
2019/06/10	2037	07/11/2019	9.95	Call	Bond Future	2,508.5800	2.5086	2,737.8900	2.7379	9.141	0	0	0
2019/06/10	2037	07/11/2019	9.95	Put	Bond Future	3,032.3500	3.0324	2,748.4300	2.7484	(9.363)	0	0	0
2019/06/10	2037	07/11/2019	9.97	Put	Bond Future	2,957.6900	2.9577	2,678.1300	2.6781	(9.452)	0	0	0
2019/06/10	2037	07/11/2019	9.96	Call	Bond Future	2,545.2500	2.5453	2,776.7500	2.7768	9.095	0	0	0
2019/06/10	2037	07/11/2019	9.96	Put	Bond Future	2,994.8300	2.9948	2,713.1000	2.7131	(9.407)	0	0	0
2019/06/10	2037	06/02/2020	9.67	Call	Bond Future	2,138.5800	2.1386	2,322.6900	2.3227	8.609	0	0	0
2019/06/10	2037	06/02/2020	9.66	Put	Bond Future	5,274.9200	5.2749	4,934.3200	4.9343	(6.457)	0	0	0
2019/06/10	2037	06/02/2020			Bond Future	10.0843	87.4991	10.0126	88.0221	(0.711)	0.0000	0.0000	0
2019/06/10	2037	06/02/2020	9.68	Call	Bond Future	2,168.2200	2.1682	2,354.0700	2.3541	8.572	0	0	0
2019/06/10	2037	06/02/2020	9.68	Put	Bond Future	5,181.1600	5.1812	4,844.0500	4.8440	(6.506)	0	0	0
2019/06/10	2037	06/02/2020	9.67	Put	Bond Future	5,228.0100	5.2280	4,889.1600	4.8892	(6.481)	0	0	0
2019/06/10	2037	06/02/2020	9.66	Call	Bond Future	2,108.9000	2.1089	2,291.2600	2.2913	8.647	0	0	0
2019/06/10	2038	01/08/2019			Bond Future	121.8503	121.8503	121.8706	121.8706	0.017	0.0000	0.0000	11,677
2019/06/10	2038	07/11/2019			Bond Future	124.3244	124.3244	124.3449	124.3449	0.017	0.0000	0.0000	0
2019/06/10	2038	06/02/2020			Bond Future	125.0985	125.0985	125.1193	125.1193	0.017	0.0000	0.0000	0
2019/06/10	2040	01/08/2019	10.37	Put	Bond Future	747.8500	0.7478	614.8100	0.6148	(17.790)	0	0	0
2019/06/10	2040	01/08/2019	10.36	Call	Bond Future	3,413.9900	3.4140	3,654.8000	3.6548	7.054	0	0	0
2019/06/10	2040	01/08/2019			Bond Future	10.0221	91.3212	9.9753	91.6973	(0.466)	0.0000	0.0000	36,616
2019/06/10	2040	01/08/2019	10.37	Call	Bond Future	3,471.4900	3.4715	3,714.6300	3.7146	7.004	0	0	0
2019/06/10	2040	01/08/2019	10.36	Put	Bond Future	766.8000	0.7668	631.4300	0.6314	(17.654)	0	0	0
2019/06/10	2040	01/08/2019	10.38	Call	Bond Future	3,529.4000	3.5294	3,774.8400	3.7748	6.954	0	0	0
2019/06/10	2040	01/08/2019	10.38	Put	Bond Future	729.4300	0.7294	598.6900	0.5987	(17.924)	0	0	0
2019/06/10	2040	07/11/2019	9.80	Put	Bond Future	4,288.5200	4.2885	4,029.8400	4.0298	(6.032)	0	0	0
2019/06/10	2040	07/11/2019	9.30	Put	Bond Future	7,302.4600	7.3025	6,972.9000	6.9729	(4.513)	0	0	0
2019/06/10	2040	07/11/2019	10.04	Put	Bond Future	3,210.3000	3.2103	2,990.2400	2.9902	(6.855)	0	0	0
2019/06/10	2040	07/11/2019	10.03	Call	Bond Future	2,735.0100	2.7350	2,896.8400	2.8968	5.917	0	0	0
2019/06/10	2040	07/11/2019			Bond Future	10.0948	93.1517	10.0465	93.5352	(0.478)	0.0000	0.0000	0
2019/06/10	2040	07/11/2019	9.80	Call	Bond Future	1,906.6800	1.9067	2,031.5100	2.0315	6.547	0	0	1,260
2019/06/10	2040	07/11/2019	9.30	Call	Bond Future	648.2100	0.6482	702.1600	0.7022	8.323	0	0	1,260
2019/06/10	2040	07/11/2019	10.04	Call	Bond Future	2,774.7500	2.7748	2,938.2000	2.9382	5.891	0	0	0
2019/06/10	2040	07/11/2019	10.03	Put	Bond Future	3,250.3600	3.2504	3,028.6800	3.0287	(6.820)	0	0	0
2019/06/10	2040	07/11/2019	10.05	Call	Bond Future	2,814.7700	2.8148	2,979.8300	2.9798	5.864	0	0	0
2019/06/10	2040	07/11/2019	10.05	Put	Bond Future	3,170.6400	3.1706	2,952.1900	2.9522	(6.890)	0	0	0
2019/06/10	2040	06/02/2020	9.76	Call	Bond Future	2,369.8600	2.3699	2,501.9100	2.5019	5.572	0	0	0
2019/06/10	2040	06/02/2020			Bond Future	10.1579	90.4425	10.1081	90.8333	(0.491)	0.0000	0.0000	0
2019/06/10	2040	06/02/2020	9.74	Call	Bond Future	2,306.0700	2.3061	2,435.5600	2.4356	5.615	0	0	0
2019/06/10	2040	06/02/2020	9.74	Put	Bond Future	5,669.3000	5.6693	5,407.9500	5.4079	(4.610)	0	0	0
2019/06/10	2040	06/02/2020	9.76	Put	Bond Future	5,567.6500	5.5676	5,308.8600	5.3089	(4.648)	0	0	0
2019/06/10	2040	06/02/2020	9.75	Call	Bond Future	2,338.1300	2.3381	2,468.9000	2.4689	5.593	0	0	0
2019/06/10	2040	06/02/2020	9.75	Put	Bond Future	5,618.5800	5.6186	5,358.5100	5.3585	(4.629)	0	0	0
2019/06/10	2044	01/08/2019	10.40	Put	Bond Future	766.2800	0.7663	630.7800	0.6308	(17.683)	0	0	0
2019/06/10	2044	01/08/2019	9.86	Put	Bond Future	2,631.7500	2.6318	2,350.4100	2.3504	(10.690)	0	0	0
2019/06/10	2044	01/08/2019	10.53	Call	Bond Future	4,321.8700	4.3219	4,596.5900	4.5966	6.357	0	0	0
2019/06/10	2044	01/08/2019	9.39	Call	Bond Future	150.4200	0.1504	166.9700	0.1670	11.003	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
2019/06/10	2044	01/08/2019			Bond Future	10.0503	88.3742	10.0036	88.7562	(0.465)	0.0000	0.0000	43,862
2019/06/10	2044	01/08/2019	10.39	Call	Bond Future	3,483.0400	3.4830	3,727.2300	3.7272	7.011	0	0	0
2019/06/10	2044	01/08/2019	10.39	Put	Bond Future	785.5200	0.7855	647.6700	0.6477	(17.549)	0	0	0
2019/06/10	2044	01/08/2019	10.40	Call	Bond Future	3,541.0800	3.5411	3,787.6200	3.7876	6.962	0	0	0
2019/06/10	2044	01/08/2019	9.86	Call	Bond Future	1,057.4500	1.0575	1,158.1500	1.1581	9.523	0	0	100
2019/06/10	2044	01/08/2019	10.53	Put	Bond Future	553.0300	0.5530	445.7100	0.4457	(19.406)	0	0	100
2019/06/10	2044	01/08/2019	9.39	Put	Bond Future	5,820.7800	5.8208	5,455.2900	5.4553	(6.279)	0	0	0
2019/06/10	2044	01/08/2019	9.74	Put	Bond Future	3,311.2300	3.3112	3,001.0400	3.0010	(9.368)	0	0	0
2019/06/10	2044	01/08/2019	10.38	Call	Bond Future	3,425.1900	3.4252	3,667.0100	3.6670	7.060	0	0	0
2019/06/10	2044	01/08/2019	10.38	Put	Bond Future	805.0800	0.8051	664.8600	0.6649	(17.417)	0	0	0
2019/06/10	2044	01/08/2019	9.36	Put	Bond Future	6,069.3400	6.0693	5,701.2900	5.7013	(6.064)	0	0	0
2019/06/10	2044	01/08/2019	9.36	Call	Bond Future	127.0400	0.1270	141.0300	0.1410	11.012	0	0	100
2019/06/10	2044	01/08/2019	9.74	Call	Bond Future	719.8000	0.7198	791.6500	0.7917	9.982	0	0	228
2019/06/10	2044	01/08/2019	10.27	Call	Bond Future	2,812.2600	2.8123	3,026.4700	3.0265	7.617	0	0	0
2019/06/10	2044	01/08/2019	10.27	Put	Bond Future	1,051.5100	1.0515	883.6800	0.8837	(15.961)	0	0	228
2019/06/10	2044	07/11/2019	10.07	Put	Bond Future	3,257.9300	3.2579	3,035.3200	3.0353	(6.833)	0	0	0
2019/06/10	2044	07/11/2019	10.52	Call	Bond Future	4,965.6100	4.9656	5,201.4800	5.2015	4.750	0	0	0
2019/06/10	2044	07/11/2019	9.74	Put	Bond Future	4,831.2000	4.8312	4,555.1100	4.5551	(5.715)	0	0	0
2019/06/10	2044	07/11/2019			Bond Future	10.1203	90.1456	10.0721	90.5352	(0.476)	0.0000	0.0000	0
2019/06/10	2044	07/11/2019	10.06	Call	Bond Future	2,810.9500	2.8110	2,976.2900	2.9763	5.882	0	0	0
2019/06/10	2044	07/11/2019	10.06	Put	Bond Future	3,298.7600	3.2988	3,074.5100	3.0745	(6.798)	0	0	0
2019/06/10	2044	07/11/2019	10.52	Put	Bond Future	1,845.0500	1.8450	1,691.3300	1.6913	(8.331)	0	0	328
2019/06/10	2044	07/11/2019	10.07	Call	Bond Future	2,851.3100	2.8513	3,018.2900	3.0183	5.856	0	0	0
2019/06/10	2044	07/11/2019	9.19	Call	Bond Future	451.2800	0.4513	491.1900	0.4912	8.844	0	0	328
2019/06/10	2044	07/11/2019	9.74	Call	Bond Future	1,677.9400	1.6779	1,791.4400	1.7914	6.764	0	0	328
2019/06/10	2044	07/11/2019	10.05	Call	Bond Future	2,770.6400	2.7706	2,934.3400	2.9343	5.908	0	0	0
2019/06/10	2044	07/11/2019	10.05	Put	Bond Future	3,339.7600	3.3398	3,113.8700	3.1139	(6.764)	0	0	0
2019/06/10	2044	07/11/2019	9.19	Put	Bond Future	8,509.9600	8.5100	8,160.2800	8.1603	(4.109)	0	0	0
2019/06/10	2044	06/02/2020	9.74	Call	Bond Future	2,283.0700	2.2831	2,411.8600	2.4119	5.641	0	0	328
2019/06/10	2044	06/02/2020	10.78	Put	Bond Future	2,205.3100	2.2053	2,063.7000	2.0637	(6.421)	0	0	328
2019/06/10	2044	06/02/2020	9.77	Put	Bond Future	5,755.3500	5.7553	5,491.1700	5.4912	(4.590)	0	0	0
2019/06/10	2044	06/02/2020			Bond Future	10.1810	87.5036	10.1313	87.9005	(0.488)	0.0000	0.0000	0
2019/06/10	2044	06/02/2020	9.09	Put	Bond Future	10,171.7000	10.1717	9,827.7800	9.8278	(3.381)	0	0	0
2019/06/10	2044	06/02/2020	9.09	Call	Bond Future	712.5800	0.7126	765.5200	0.7655	7.429	0	0	328
2019/06/10	2044	06/02/2020	9.74	Put	Bond Future	5,913.8400	5.9138	5,645.7700	5.6458	(4.533)	0	0	0
2019/06/10	2044	06/02/2020	9.77	Call	Bond Future	2,379.5200	2.3795	2,512.2000	2.5122	5.576	0	0	0
2019/06/10	2044	06/02/2020	10.78	Call	Bond Future	6,761.9700	6.7620	7,017.2200	7.0172	3.775	0	0	0
2019/06/10	2044	06/02/2020	9.78	Call	Bond Future	2,411.9700	2.4120	2,545.9600	2.5460	5.555	0	0	0
2019/06/10	2044	06/02/2020	9.76	Put	Bond Future	5,807.9800	5.8080	5,542.5100	5.5425	(4.571)	0	0	0
2019/06/10	2044	06/02/2020	9.78	Put	Bond Future	5,703.0800	5.7031	5,440.2100	5.4402	(4.609)	0	0	0
2019/06/10	2044	06/02/2020	9.76	Call	Bond Future	2,347.3000	2.3473	2,478.6900	2.4787	5.597	0	0	0
2019/06/10	2046	01/08/2019			Bond Future	115.3073	115.3073	115.1130	115.1130	(0.169)	0.0000	0.0000	12,658
2019/06/10	2046	07/11/2019			Bond Future	115.9288	115.9288	115.7302	115.7302	(0.171)	0.0000	0.0000	0
2019/06/10	2046	06/02/2020			Bond Future	118.1973	118.1973	117.9947	117.9947	(0.171)	0.0000	0.0000	0
2019/06/10	2050	01/08/2019			Bond Future	118.3569	118.3569	118.3769	118.3769	0.017	0.0000	0.0000	10,989
2019/06/10	2050	07/11/2019			Bond Future	120.7600	120.7600	120.7801	120.7801	0.017	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
2019/06/10	2050	06/02/2020			Bond Future	121.2863	121.2863	121.3066	121.3066	0.017	0.0000	0.0000	0
2019/06/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	AL37	01/08/2019			Index Future	649.1910	649.1910	650.5010	650.5010	0.202	0.0000	0.0000	0
2019/06/10	AL37	07/11/2019			Index Future	662.2010	662.2010	663.5330	663.5330	0.201	0.0000	0.0000	0
2019/06/10	AL37	06/02/2020			Index Future	675.0020	675.0020	676.3570	676.3570	0.201	0.0000	0.0000	0
2019/06/10	AL7T	01/08/2019			Index Future	746.7650	746.7650	749.2800	749.2800	0.337	0.0000	0.0000	0
2019/06/10	AL7T	07/11/2019			Index Future	761.7310	761.7310	764.2910	764.2910	0.336	0.0000	0.0000	0
2019/06/10	AL7T	06/02/2020			Index Future	776.4560	776.4560	779.0620	779.0620	0.336	0.0000	0.0000	0
2019/06/10	ALBI	01/08/2019			Index Future	668.9900	668.9900	671.5300	671.5300	0.380	0.0000	0.0000	973
2019/06/10	ALBI	07/11/2019			Index Future	682.3970	682.3970	684.9830	684.9830	0.379	0.0000	0.0000	0
2019/06/10	ALBI	06/02/2020			Index Future	695.5880	695.5880	698.2210	698.2210	0.379	0.0000	0.0000	0
2019/06/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	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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2019/06/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/10	ES33	01/08/2019			Bond Future	11.1063	77.5131	11.0437	77.8714	(0.564)	0.0000	0.0000	350
2019/06/10	ES33	07/11/2019			Bond Future	11.2313	75.2723	11.1662	75.6375	(0.579)	0.0000	0.0000	0
2019/06/10	ES33	06/02/2020			Bond Future	11.3449	76.7281	11.2775	77.1002	(0.594)	0.0000	0.0000	0
2019/06/10	ES42	01/08/2019			Bond Future	11.3748	79.1370	11.3275	79.4441	(0.415)	0.0000	0.0000	4,919
2019/06/10	ES42	07/11/2019			Bond Future	11.4973	76.4573	11.4482	76.7705	(0.427)	0.0000	0.0000	0
2019/06/10	ES42	06/02/2020			Bond Future	11.6044	77.9364	11.5536	78.2555	(0.438)	0.0000	0.0000	0
2019/06/10	GOVI	01/08/2019	638.68	Call	GOVI	231,460.0000	23.1460	257,780.0000	25.7780	11.371	0	0	0
2019/06/10	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/06/10	GOVI	01/08/2019			GOVI	661.8260	661.8260	664.4580	664.4580	0.398	0.0000	0.0000	439
2019/06/10	GOVI	01/08/2019	638.69	Call	GOVI	231,360.0000	23.1360	257,680.0000	25.7680	11.376	0	0	0
2019/06/10	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	GOVI	01/08/2019	638.67	Call	GOVI	231,560.0000	23.1560	257,880.0000	25.7880	11.366	0	0	0
2019/06/10	GOVI	07/11/2019	672.90	Call	GOVI	21,890.0000	2.1890	48,700.0000	4.8700	122.476	0	0	0
2019/06/10	GOVI	07/11/2019			GOVI	675.0890	675.0890	677.7700	677.7700	0.397	0.0000	0.0000	0
2019/06/10	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	GOVI	07/11/2019	672.91	Call	GOVI	21,790.0000	2.1790	48,600.0000	4.8600	123.038	0	0	0
2019/06/10	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	GOVI	07/11/2019	672.92	Call	GOVI	21,690.0000	2.1690	48,500.0000	4.8500	123.605	0	0	0
2019/06/10	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	GOVI	06/02/2020	703.15	Put	GOVI	150,110.0000	15.0110	122,820.0000	12.2820	(18.180)	0	0	0
2019/06/10	GOVI	06/02/2020			GOVI	688.1390	688.1390	690.8680	690.8680	0.397	0.0000	0.0000	0
2019/06/10	GOVI	06/02/2020	703.14	Put	GOVI	150,010.0000	15.0010	122,720.0000	12.2720	(18.192)	0	0	0
2019/06/10	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	GOVI	06/02/2020	703.13	Put	GOVI	149,910.0000	14.9910	122,620.0000	12.2620	(18.204)	0	0	0
2019/06/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/10	IGOV	01/08/2019			Index Future	261.9980	261.9980	262.0250	262.0250	0.010	0.0000	0.0000	815
2019/06/10	IGOV	07/11/2019			Index Future	267.3170	267.3170	267.3430	267.3430	0.010	0.0000	0.0000	218
2019/06/10	IGOV	06/02/2020			Index Future	272.5470	272.5470	272.5720	272.5720	0.009	0.0000	0.0000	0
2019/06/10	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/10	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8500	99.8500	(0.010)	0.0000	0.0000	0
2019/06/10	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/10	IS02	20/09/2019			Interest Rate Swap	101.8500	101.8500	101.8500	101.8500	0.000	0.0000	0.0000	0
2019/06/10	IS02	20/12/2019			Interest Rate Swap	102.7200	102.7200	102.7100	102.7100	(0.010)	0.0000	0.0000	0
2019/06/10	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5700	98.5700	(0.020)	0.0000	0.0000	0
2019/06/10	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0000	102.0000	(0.029)	0.0000	0.0000	0
2019/06/10	IS02	21/09/2020			Interest Rate Swap	98.8700	98.8700	98.8300	98.8300	(0.040)	0.0000	0.0000	0
2019/06/10	IS05	17/12/2020			Interest Rate Swap	95.5300	95.5300	95.4800	95.4800	(0.052)	0.0000	0.0000	0
2019/06/10	IS05	16/03/2021			Interest Rate Swap	94.5700	94.5700	94.5100	94.5100	(0.063)	0.0000	0.0000	0
2019/06/10	IS05	15/06/2021			Interest Rate Swap	93.6000	93.6000	93.5000	93.5000	(0.107)	0.0000	0.0000	0
2019/06/10	IS05	21/09/2021			Interest Rate Swap	93.5700	93.5700	93.4600	93.4600	(0.118)	0.0000	0.0000	0
2019/06/10	IS05	21/12/2021			Interest Rate Swap	95.5800	95.5800	95.4700	95.4700	(0.115)	0.0000	0.0000	51
2019/06/10	IS05	15/03/2022			Interest Rate Swap	95.5400	95.5400	95.4300	95.4300	(0.115)	0.0000	0.0000	0
2019/06/10	IS05	21/06/2022			Interest Rate Swap	96.5600	96.5600	96.4400	96.4400	(0.124)	0.0000	0.0000	0
2019/06/10	IS05	20/09/2022			Interest Rate Swap	100.3600	100.3600	100.2300	100.2300	(0.130)	0.0000	0.0000	0
2019/06/10	IS05	20/12/2022			Interest Rate Swap	101.5000	101.5000	101.3500	101.3500	(0.148)	0.0000	0.0000	0
2019/06/10	IS05	22/03/2023			Interest Rate Swap	94.6900	94.6900	94.5200	94.5200	(0.180)	0.0000	0.0000	0
2019/06/10	IS05	20/06/2023			Interest Rate Swap	100.6800	100.6800	100.4900	100.4900	(0.189)	0.0000	0.0000	0
2019/06/10	IS05	19/09/2023			Interest Rate Swap	96.0300	96.0300	95.8200	95.8200	(0.219)	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
2019/06/10	IS10	17/12/2025			Interest Rate Swap	92.0100	92.0100	91.7300	91.7300	(0.304)	0.0000	0.0000	0
2019/06/10	IS10	16/03/2026			Interest Rate Swap	88.9200	88.9200	88.6200	88.6200	(0.337)	0.0000	0.0000	0
2019/06/10	IS10	15/06/2026			Interest Rate Swap	87.6000	87.6000	87.2900	87.2900	(0.354)	0.0000	0.0000	0
2019/06/10	IS10	21/09/2026			Interest Rate Swap	89.7600	89.7600	89.4400	89.4400	(0.357)	0.0000	0.0000	0
2019/06/10	IS10	21/12/2026			Interest Rate Swap	93.5800	93.5800	93.2700	93.2700	(0.331)	0.0000	0.0000	0
2019/06/10	IS10	15/03/2027			Interest Rate Swap	92.0900	92.0900	91.7800	91.7800	(0.337)	0.0000	0.0000	0
2019/06/10	IS10	21/06/2027			Interest Rate Swap	94.1700	94.1700	93.8600	93.8600	(0.329)	0.0000	0.0000	0
2019/06/10	IS10	20/09/2027			Interest Rate Swap	99.6800	99.6800	99.3800	99.3800	(0.301)	0.0000	0.0000	0
2019/06/10	IS10	20/12/2027			Interest Rate Swap	100.0200	100.0200	99.7200	99.7200	(0.300)	0.0000	0.0000	0
2019/06/10	IS10	22/03/2028			Interest Rate Swap	93.4000	93.4000	93.0900	93.0900	(0.332)	0.0000	0.0000	0
2019/06/10	IS10	20/06/2028			Interest Rate Swap	100.7000	100.7000	100.4000	100.4000	(0.298)	0.0000	0.0000	0
2019/06/10	IS10	19/09/2028			Interest Rate Swap	94.1400	94.1400	93.8200	93.8200	(0.340)	0.0000	0.0000	0
2019/06/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/10	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/10	R023	01/08/2019	8.95	Call	Bond Future	4,462.6300	4.4626	4,641.2700	4.6413	4.003	0	0	0
2019/06/10	R023	01/08/2019			Bond Future	7.4701	104.2027	7.4124	104.3819	(0.773)	0.0000	0.0000	55,899
2019/06/10	R023	01/08/2019	8.93	Call	Bond Future	4,404.1100	4.4041	4,582.6900	4.5827	4.055	0	0	0
2019/06/10	R023	01/08/2019	8.93	Put	Bond Future	1.1600	0.0012	0.5800	0.0006	(50.000)	0	0	0
2019/06/10	R023	01/08/2019	8.95	Put	Bond Future	1.0200	0.0010	0.5000	0.0005	(50.980)	0	0	0
2019/06/10	R023	01/08/2019	8.94	Call	Bond Future	4,433.3700	4.4334	4,611.9800	4.6120	4.029	0	0	0
2019/06/10	R023	01/08/2019	8.94	Put	Bond Future	1.0900	0.0011	0.5400	0.0005	(50.459)	0	0	0
2019/06/10	R023	07/11/2019	7.98	Call	Bond Future	1,796.2100	1.7962	1,929.5500	1.9296	7.423	0	0	0
2019/06/10	R023	07/11/2019			Bond Future	7.4675	102.3584	7.4045	102.5410	(0.844)	0.0000	0.0000	0
2019/06/10	R023	07/11/2019	7.99	Call	Bond Future	1,819.5300	1.8195	1,953.5200	1.9535	7.364	0	0	0
2019/06/10	R023	07/11/2019	7.98	Put	Bond Future	326.7700	0.3268	277.5500	0.2775	(15.063)	0	0	0
2019/06/10	R023	07/11/2019	7.99	Put	Bond Future	321.6900	0.3217	273.1200	0.2731	(15.098)	0	0	0
2019/06/10	R023	07/11/2019	8.00	Call	Bond Future	1,842.9300	1.8429	1,977.5600	1.9776	7.305	0	0	0
2019/06/10	R023	07/11/2019	8.00	Put	Bond Future	316.6900	0.3167	268.7600	0.2688	(15.135)	0	0	0
2019/06/10	R023	06/02/2020	7.54	Call	Bond Future	1,085.2700	1.0853	1,184.6600	1.1847	9.158	0	0	0
2019/06/10	R023	06/02/2020			Bond Future	7.4395	104.3377	7.3707	104.5236	(0.925)	0.0000	0.0000	0
2019/06/10	R023	06/02/2020	7.52	Call	Bond Future	1,052.0200	1.0520	1,149.7900	1.1498	9.294	0	0	0
2019/06/10	R023	06/02/2020	7.52	Put	Bond Future	835.2800	0.8353	747.1700	0.7472	(10.549)	0	0	0
2019/06/10	R023	06/02/2020	7.54	Put	Bond Future	814.7500	0.8147	728.2600	0.7283	(10.616)	0	0	0
2019/06/10	R023	06/02/2020	7.53	Call	Bond Future	1,068.4200	1.0684	1,167.0000	1.1670	9.227	0	0	0
2019/06/10	R023	06/02/2020	7.53	Put	Bond Future	824.7900	0.8248	737.4900	0.7375	(10.585)	0	0	0
2019/06/10	R035	01/08/2019	10.23	Call	Bond Future	3,409.3500	3.4094	3,729.6900	3.7297	9.396	0	0	0
2019/06/10	R035	01/08/2019	10.22	Put	Bond Future	667.6700	0.6677	522.7200	0.5227	(21.710)	0	0	0
2019/06/10	R035	01/08/2019			Bond Future	9.8503	96.1367	9.7883	96.5993	(0.630)	0.0000	0.0000	65,619
2019/06/10	R035	01/08/2019	10.24	Call	Bond Future	3,464.1500	3.4642	3,787.0900	3.7871	9.322	0	0	0

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2019/06/10	R035	01/08/2019	10.24	Put	Bond Future	634.9300	0.6349	495.2300	0.4952	(22.002)	0	0	0
2019/06/10	R035	01/08/2019	10.23	Put	Bond Future	651.1100	0.6511	508.8100	0.5088	(21.855)	0	0	0
2019/06/10	R035	01/08/2019	10.22	Call	Bond Future	3,354.8400	3.3548	3,672.5300	3.6725	9.470	0	0	0
2019/06/10	R035	07/11/2019	9.88	Call	Bond Future	2,592.7600	2.5928	2,804.9100	2.8049	8.182	0	0	0
2019/06/10	R035	07/11/2019	9.89	Call	Bond Future	2,629.9700	2.6300	2,844.1000	2.8441	8.142	0	0	0
2019/06/10	R035	07/11/2019	9.87	Put	Bond Future	2,987.7700	2.9878	2,726.2800	2.7263	(8.752)	0	0	0
2019/06/10	R035	07/11/2019	10.21	Put	Bond Future	1,950.0800	1.9501	1,753.1200	1.7531	(10.100)	0	0	3,500
2019/06/10	R035	07/11/2019			Bond Future	9.9289	93.5600	9.8646	94.0316	(0.647)	0.0000	0.0000	0
2019/06/10	R035	07/11/2019	9.89	Put	Bond Future	2,914.8400	2.9148	2,657.3200	2.6573	(8.835)	0	0	0
2019/06/10	R035	07/11/2019	9.87	Call	Bond Future	2,555.8200	2.5558	2,765.9800	2.7660	8.223	0	0	0
2019/06/10	R035	07/11/2019	8.92	Put	Bond Future	8,168.5300	8.1685	7,742.0800	7.7421	(5.221)	0	0	0
2019/06/10	R035	07/11/2019	8.92	Call	Bond Future	333.7800	0.3338	378.9800	0.3790	13.542	0	0	3,500
2019/06/10	R035	07/11/2019	9.52	Put	Bond Future	4,509.0000	4.5090	4,178.4600	4.1785	(7.331)	0	0	0
2019/06/10	R035	07/11/2019	9.52	Call	Bond Future	1,446.1700	1.4462	1,587.2800	1.5873	9.757	0	0	3,500
2019/06/10	R035	07/11/2019	9.88	Put	Bond Future	2,951.1300	2.9511	2,691.6300	2.6916	(8.793)	0	0	0
2019/06/10	R035	07/11/2019	10.21	Call	Bond Future	3,972.2400	3.9722	4,246.9300	4.2469	6.915	0	0	0
2019/06/10	R035	06/02/2020	9.60	Call	Bond Future	2,192.9900	2.1930	2,362.5700	2.3626	7.733	0	0	0
2019/06/10	R035	06/02/2020	9.61	Put	Bond Future	5,079.7400	5.0797	4,770.2700	4.7703	(6.092)	0	0	0
2019/06/10	R035	06/02/2020			Bond Future	9.9977	95.3692	9.9312	95.8499	(0.665)	0.0000	0.0000	0
2019/06/10	R035	06/02/2020	9.60	Put	Bond Future	5,125.5800	5.1256	4,814.5300	4.8145	(6.069)	0	0	0
2019/06/10	R035	06/02/2020	9.61	Call	Bond Future	2,222.5700	2.2226	2,393.7300	2.3937	7.701	0	0	0
2019/06/10	R035	06/02/2020	9.59	Call	Bond Future	2,163.6300	2.1636	2,331.6300	2.3316	7.765	0	0	0
2019/06/10	R035	06/02/2020	9.59	Put	Bond Future	5,171.7300	5.1717	4,859.1000	4.8591	(6.045)	0	0	0
2019/06/10	R186	01/08/2019	9.54	Call	Bond Future	5,847.9100	5.8479	6,193.8000	6.1938	5.915	0	0	0
2019/06/10	R186	01/08/2019	10.08	Put	Bond Future	2.2600	0.0023	1.1200	0.0011	(50.442)	0	0	6,000
2019/06/10	R186	01/08/2019	8.55	Put	Bond Future	948.9000	0.9489	766.2600	0.7663	(19.248)	0	0	3,100
2019/06/10	R186	01/08/2019	8.38	Call	Bond Future	772.3100	0.7723	898.0800	0.8981	16.285	0	0	0
2019/06/10	R186	01/08/2019			Bond Future	8.4974	112.1081	8.4351	112.4683	(0.733)	0.0000	0.0000	122,577
2019/06/10	R186	01/08/2019	9.52	Call	Bond Future	5,743.8600	5.7439	6,088.6000	6.0886	6.002	0	0	0
2019/06/10	R186	01/08/2019	9.52	Put	Bond Future	41.9100	0.0419	26.4100	0.0264	(36.984)	0	0	0
2019/06/10	R186	01/08/2019	8.30	Put	Bond Future	1,741.2000	1.7412	1,483.7400	1.4837	(14.786)	0	0	0
2019/06/10	R186	01/08/2019	8.30	Call	Bond Future	594.6200	0.5946	697.4000	0.6974	17.285	0	0	6,000
2019/06/10	R186	01/08/2019	9.05	Put	Bond Future	211.6600	0.2117	150.7400	0.1507	(28.782)	0	0	0
2019/06/10	R186	01/08/2019	9.05	Call	Bond Future	3,341.2900	3.3413	3,640.6100	3.6406	8.958	0	0	6,000
2019/06/10	R186	01/08/2019	9.54	Put	Bond Future	38.2800	0.0383	23.9300	0.0239	(37.487)	0	0	0
2019/06/10	R186	01/08/2019	10.08	Call	Bond Future	8,665.7600	8.6658	9,024.8600	9.0249	4.144	0	0	0
2019/06/10	R186	01/08/2019	8.55	Call	Bond Future	1,251.7200	1.2517	1,429.3200	1.4293	14.188	0	0	0
2019/06/10	R186	01/08/2019	8.38	Put	Bond Future	1,452.4200	1.4524	1,217.9500	1.2180	(16.143)	0	0	0
2019/06/10	R186	01/08/2019	8.70	Put	Bond Future	624.0100	0.6240	485.7600	0.4858	(22.155)	0	0	3,100
2019/06/10	R186	01/08/2019	9.53	Call	Bond Future	5,795.8700	5.7959	6,141.1900	6.1412	5.958	0	0	0
2019/06/10	R186	01/08/2019	9.53	Put	Bond Future	40.0600	0.0401	25.1400	0.0251	(37.244)	0	0	0
2019/06/10	R186	01/08/2019	9.22	Call	Bond Future	4,190.3600	4.1904	4,512.1500	4.5121	7.679	0	0	0
2019/06/10	R186	01/08/2019	9.22	Put	Bond Future	120.9800	0.1210	82.5300	0.0825	(31.782)	0	0	0
2019/06/10	R186	01/08/2019	8.70	Call	Bond Future	1,784.8500	1.7849	2,006.8400	2.0068	12.437	0	0	0
2019/06/10	R186	07/11/2019	8.94	Call	Bond Future	3,227.9500	3.2280	3,464.9700	3.4650	7.343	0	0	0
2019/06/10	R186	07/11/2019	8.23	Call	Bond Future	1,048.6700	1.0487	1,167.1000	1.1671	11.293	0	0	5,000
2019/06/10	R186	07/11/2019			Bond Future	8.5474	114.3547	8.4818	114.7220	(0.767)	0.0000	0.0000	0

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2019/06/10	R186	07/11/2019	8.94	Put	Bond Future	1,062.1500	1.0622	931.9500	0.9319	(12.258)	0	0	0
2019/06/10	R186	07/11/2019	8.73	Call	Bond Future	2,447.8600	2.4479	2,652.9500	2.6530	8.378	0	0	0
2019/06/10	R186	07/11/2019	8.73	Put	Bond Future	1,433.5000	1.4335	1,271.3700	1.2714	(11.310)	0	0	5,000
2019/06/10	R186	07/11/2019	8.95	Call	Bond Future	3,267.0300	3.2670	3,505.4700	3.5055	7.298	0	0	0
2019/06/10	R186	07/11/2019	8.96	Put	Bond Future	1,031.9100	1.0319	904.5200	0.9045	(12.345)	0	0	0
2019/06/10	R186	07/11/2019	8.23	Put	Bond Future	2,840.1000	2.8401	2,591.3100	2.5913	(8.760)	0	0	0
2019/06/10	R186	07/11/2019	8.95	Put	Bond Future	1,046.8000	1.0468	918.0200	0.9180	(12.302)	0	0	0
2019/06/10	R186	07/11/2019	8.96	Call	Bond Future	3,306.5500	3.3065	3,546.3800	3.5464	7.253	0	0	0
2019/06/10	R186	06/02/2020	8.57	Call	Bond Future	2,277.0200	2.2770	2,456.8400	2.4568	7.897	0	0	0
2019/06/10	R186	06/02/2020			Bond Future	8.5821	111.2582	8.5132	111.6323	(0.802)	0.0000	0.0000	0
2019/06/10	R186	06/02/2020	8.55	Call	Bond Future	2,217.1300	2.2171	2,394.1800	2.3942	7.986	0	0	0
2019/06/10	R186	06/02/2020	8.55	Put	Bond Future	2,391.1100	2.3911	2,194.0500	2.1941	(8.241)	0	0	0
2019/06/10	R186	06/02/2020	8.57	Put	Bond Future	2,342.4300	2.3424	2,148.1400	2.1481	(8.294)	0	0	0
2019/06/10	R186	06/02/2020	8.56	Call	Bond Future	2,246.8000	2.2468	2,425.2400	2.4252	7.942	0	0	0
2019/06/10	R186	06/02/2020	8.56	Put	Bond Future	2,366.4800	2.3665	2,170.8100	2.1708	(8.268)	0	0	0
2019/06/10	R197	01/08/2019			Bond Future	303.1262	303.1262	302.8068	302.8068	(0.105)	0.0000	0.0000	2,507
2019/06/10	R197	07/11/2019			Bond Future	309.2806	309.2806	308.9541	308.9541	(0.106)	0.0000	0.0000	0
2019/06/10	R197	06/02/2020			Bond Future	307.6678	307.6678	307.3344	307.3344	(0.108)	0.0000	0.0000	0
2019/06/10	R202	01/08/2019			Bond Future	235.6621	235.6621	235.7002	235.7002	0.016	0.0000	0.0000	9,469
2019/06/10	R202	07/11/2019			Bond Future	240.4467	240.4467	240.4851	240.4851	0.016	0.0000	0.0000	0
2019/06/10	R202	06/02/2020			Bond Future	241.0805	241.0805	241.1191	241.1191	0.016	0.0000	0.0000	0
2019/06/10	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	R207	01/08/2019	7.33	Call	Bond Future	586.9200	0.5869	584.5800	0.5846	(0.399)	0	0	0
2019/06/10	R207	01/08/2019			Bond Future	5.9774	100.9469	5.9828	100.9446	0.090	0.0000	0.0000	4,891
2019/06/10	R207	01/08/2019	7.34	Call	Bond Future	591.2400	0.5912	588.9000	0.5889	(0.396)	0	0	0
2019/06/10	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	R207	01/08/2019	7.35	Call	Bond Future	595.5500	0.5955	593.2100	0.5932	(0.393)	0	0	0
2019/06/10	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	R207	07/11/2019	2.08	Put	Bond Future	278.2900	0.2783	280.8800	0.2809	0.931	0	0	0
2019/06/10	R207	07/11/2019			Bond Future	3.6269	102.9701	3.6414	102.9676	0.400	0.0000	0.0000	0
2019/06/10	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	R207	07/11/2019	2.07	Put	Bond Future	280.0900	0.2801	282.6800	0.2827	0.925	0	0	0
2019/06/10	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	R207	07/11/2019	2.06	Put	Bond Future	281.9000	0.2819	284.4900	0.2845	0.919	0	0	0
2019/06/10	R208	01/08/2019	8.16	Call	Bond Future	2,612.9600	2.6130	2,610.9000	2.6109	(0.079)	0	0	0
2019/06/10	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	R208	01/08/2019			Bond Future	6.4430	102.8228	6.4443	102.8208	0.021	0.0000	0.0000	10,880
2019/06/10	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	R208	01/08/2019	8.17	Call	Bond Future	2,627.9100	2.6279	2,625.8500	2.6258	(0.078)	0	0	0
2019/06/10	R208	01/08/2019	8.15	Call	Bond Future	2,598.0100	2.5980	2,595.9500	2.5960	(0.079)	0	0	0
2019/06/10	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/10	R208	07/11/2019	6.83	Call	Bond Future	857.2400	0.8572	853.5600	0.8536	(0.429)	0	0	0
2019/06/10	R208	07/11/2019	6.82	Put	Bond Future	58.3600	0.0584	56.9800	0.0570	(2.365)	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
2019/06/10	R208	07/11/2019			Bond Future	6.2175	101.4789	6.2192	101.4766	0.028	0.0000	0.0000	0
2019/06/10	R208	07/11/2019	6.84	Call	Bond Future	869.0700	0.8691	865.4000	0.8654	(0.422)	0	0	0
2019/06/10	R208	07/11/2019	6.84	Put	Bond Future	56.1900	0.0562	54.8200	0.0548	(2.438)	0	0	0
2019/06/10	R208	07/11/2019	6.83	Put	Bond Future	57.3400	0.0573	55.9600	0.0560	(2.407)	0	0	0
2019/06/10	R208	07/11/2019	6.82	Call	Bond Future	845.2700	0.8453	841.5900	0.8416	(0.435)	0	0	0
2019/06/10	R208	06/02/2020	6.13	Put	Bond Future	151.8900	0.1519	151.1600	0.1512	(0.481)	0	0	0
2019/06/10	R208	06/02/2020	6.12	Call	Bond Future	454.1900	0.4542	450.9200	0.4509	(0.720)	0	0	0
2019/06/10	R208	06/02/2020			Bond Future	5.8446	103.4413	5.8469	103.4388	0.040	0.0000	0.0000	0
2019/06/10	R208	06/02/2020	6.13	Call	Bond Future	462.6600	0.4627	459.3900	0.4594	(0.707)	0	0	0
2019/06/10	R208	06/02/2020	6.12	Put	Bond Future	154.2900	0.1543	153.5600	0.1536	(0.473)	0	0	0
2019/06/10	R208	06/02/2020	6.14	Call	Bond Future	470.8800	0.4709	467.6000	0.4676	(0.697)	0	0	0
2019/06/10	R208	06/02/2020	6.14	Put	Bond Future	149.2500	0.1493	148.5100	0.1485	(0.496)	0	0	0
2019/06/10	R209	01/08/2019	10.17	Call	Bond Future	2,863.3500	2.8633	3,134.3600	3.1344	9.465	0	0	0
2019/06/10	R209	01/08/2019	10.15	Put	Bond Future	600.4000	0.6004	472.3300	0.4723	(21.331)	0	0	0
2019/06/10	R209	01/08/2019	9.30	Call	Bond Future	275.1700	0.2752	321.7100	0.3217	16.913	0	0	7,560
2019/06/10	R209	01/08/2019			Bond Future	9.8006	73.3069	9.7387	73.7014	(0.631)	0.0000	0.0000	89,136
2019/06/10	R209	01/08/2019	10.17	Put	Bond Future	571.2100	0.5712	447.7200	0.4477	(21.619)	0	0	0
2019/06/10	R209	01/08/2019	10.15	Call	Bond Future	2,771.2500	2.7713	3,037.6800	3.0377	9.614	0	0	0
2019/06/10	R209	01/08/2019	10.16	Put	Bond Future	585.6500	0.5856	459.8800	0.4599	(21.475)	0	0	0
2019/06/10	R209	01/08/2019	9.30	Put	Bond Future	3,562.6100	3.5626	3,214.6500	3.2146	(9.767)	0	0	0
2019/06/10	R209	01/08/2019	9.80	Put	Bond Future	1,380.7800	1.3808	1,158.0400	1.1580	(16.131)	0	0	0
2019/06/10	R209	01/08/2019	10.16	Call	Bond Future	2,817.1800	2.8172	3,085.9100	3.0859	9.539	0	0	0
2019/06/10	R209	01/08/2019	9.80	Call	Bond Future	1,377.2300	1.3772	1,548.9900	1.5490	12.471	0	0	7,560
2019/06/10	R209	01/08/2019	10.46	Call	Bond Future	4,287.8100	4.2878	4,612.4600	4.6125	7.571	0	0	0
2019/06/10	R209	01/08/2019	10.46	Put	Bond Future	271.7400	0.2717	201.8900	0.2019	(25.705)	0	0	7,560
2019/06/10	R209	07/11/2019	9.82	Call	Bond Future	2,242.8700	2.2429	2,424.4000	2.4244	8.094	0	0	0
2019/06/10	R209	07/11/2019			Bond Future	9.8680	71.6236	9.8042	72.0259	(0.647)	0.0000	0.0000	0
2019/06/10	R209	07/11/2019	9.80	Call	Bond Future	2,179.4500	2.1794	2,357.6000	2.3576	8.174	0	0	0
2019/06/10	R209	07/11/2019	9.80	Put	Bond Future	2,608.2400	2.6082	2,384.1200	2.3841	(8.593)	0	0	0
2019/06/10	R209	07/11/2019	9.82	Put	Bond Future	2,545.2000	2.5452	2,324.4600	2.3245	(8.673)	0	0	0
2019/06/10	R209	07/11/2019	9.81	Call	Bond Future	2,211.1400	2.2111	2,390.9800	2.3910	8.133	0	0	0
2019/06/10	R209	07/11/2019	9.81	Put	Bond Future	2,576.6600	2.5767	2,354.2300	2.3542	(8.632)	0	0	0
2019/06/10	R209	06/02/2020	9.52	Put	Bond Future	4,444.5500	4.4445	4,178.9000	4.1789	(5.977)	0	0	0
2019/06/10	R209	06/02/2020			Bond Future	9.9243	73.0089	9.8586	73.4188	(0.662)	0.0000	0.0000	0
2019/06/10	R209	06/02/2020	9.51	Call	Bond Future	1,842.4000	1.8424	1,985.2300	1.9852	7.752	0	0	0
2019/06/10	R209	06/02/2020	9.51	Put	Bond Future	4,484.4600	4.4845	4,217.4600	4.2175	(5.954)	0	0	0
2019/06/10	R209	06/02/2020	9.52	Call	Bond Future	1,867.9200	1.8679	2,012.1000	2.0121	7.719	0	0	0
2019/06/10	R209	06/02/2020	9.50	Call	Bond Future	1,816.8400	1.8168	1,958.3100	1.9583	7.787	0	0	0
2019/06/10	R209	06/02/2020	9.50	Put	Bond Future	4,524.4200	4.5244	4,256.0600	4.2561	(5.931)	0	0	0
2019/06/10	R210	01/08/2019			Bond Future	190.4569	190.4569	190.4872	190.4872	0.016	0.0000	0.0000	2,142
2019/06/10	R210	07/11/2019			Bond Future	191.7170	191.7170	191.7474	191.7474	0.016	0.0000	0.0000	0
2019/06/10	R210	06/02/2020			Bond Future	195.4683	195.4683	195.4992	195.4992	0.016	0.0000	0.0000	0
2019/06/10	R212	01/08/2019			Bond Future	159.8657	159.8657	159.8887	159.8887	0.014	0.0000	0.0000	6,690
2019/06/10	R212	07/11/2019			Bond Future	163.1117	163.1117	163.1348	163.1348	0.014	0.0000	0.0000	0
2019/06/10	R212	06/02/2020			Bond Future	164.0570	164.0570	164.0803	164.0803	0.014	0.0000	0.0000	0

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2019/06/10	R213	01/08/2019	9.99	Put	Bond Future	299.9300	0.2999	231.8800	0.2319	(22.689)	0	0	0
2019/06/10	R213	01/08/2019	9.98	Call	Bond Future	3,748.0400	3.7480	3,998.1800	3.9982	6.674	0	0	0
2019/06/10	R213	01/08/2019			Bond Future	9.4053	86.2731	9.3535	86.5927	(0.551)	0.0000	0.0000	17,378
2019/06/10	R213	01/08/2019	9.99	Call	Bond Future	3,797.9400	3.7979	4,049.5200	4.0495	6.624	0	0	0
2019/06/10	R213	01/08/2019	9.98	Put	Bond Future	308.1800	0.3082	238.6900	0.2387	(22.549)	0	0	0
2019/06/10	R213	01/08/2019	10.00	Call	Bond Future	3,848.0700	3.8481	4,101.0500	4.1011	6.574	0	0	0
2019/06/10	R213	01/08/2019	10.00	Put	Bond Future	291.9700	0.2920	225.3200	0.2253	(22.828)	0	0	0
2019/06/10	R213	07/11/2019	9.59	Put	Bond Future	1,885.6200	1.8856	1,725.3800	1.7254	(8.498)	0	0	0
2019/06/10	R213	07/11/2019	9.58	Call	Bond Future	2,544.0900	2.5441	2,708.3000	2.7083	6.455	0	0	0
2019/06/10	R213	07/11/2019			Bond Future	9.4748	84.4501	9.4211	84.7759	(0.567)	0.0000	0.0000	0
2019/06/10	R213	07/11/2019	9.59	Call	Bond Future	2,578.6700	2.5787	2,744.2700	2.7443	6.422	0	0	0
2019/06/10	R213	07/11/2019	9.58	Put	Bond Future	1,910.9000	1.9109	1,749.2700	1.7493	(8.458)	0	0	0
2019/06/10	R213	07/11/2019	9.60	Call	Bond Future	2,613.4600	2.6135	2,780.4400	2.7804	6.389	0	0	0
2019/06/10	R213	07/11/2019	9.60	Put	Bond Future	1,860.6200	1.8606	1,701.7600	1.7018	(8.538)	0	0	0
2019/06/10	R213	06/02/2020	9.27	Call	Bond Future	1,995.2000	1.9952	2,122.3100	2.1223	6.371	0	0	0
2019/06/10	R213	06/02/2020	9.26	Put	Bond Future	3,622.1000	3.6221	3,416.0200	3.4160	(5.690)	0	0	0
2019/06/10	R213	06/02/2020			Bond Future	9.5343	86.0831	9.4787	86.4151	(0.584)	0.0000	0.0000	0
2019/06/10	R213	06/02/2020	9.28	Call	Bond Future	2,022.5500	2.0225	2,150.8200	2.1508	6.342	0	0	0
2019/06/10	R213	06/02/2020	9.28	Put	Bond Future	3,554.5500	3.5545	3,350.7800	3.3508	(5.733)	0	0	0
2019/06/10	R213	06/02/2020	9.27	Put	Bond Future	3,588.2000	3.5882	3,383.2700	3.3833	(5.711)	0	0	0
2019/06/10	R213	06/02/2020	9.26	Call	Bond Future	1,968.0400	1.9680	2,094.0000	2.0940	6.400	0	0	0
2019/06/10	R214	01/08/2019	10.34	Put	Bond Future	723.5300	0.7235	604.8200	0.6048	(16.407)	0	0	0
2019/06/10	R214	01/08/2019			Bond Future	10.0058	72.0270	9.9593	72.3344	(0.465)	0.0000	0.0000	10,625
2019/06/10	R214	01/08/2019	10.33	Call	Bond Future	2,821.3900	2.8214	3,008.1900	3.0082	6.621	0	0	0
2019/06/10	R214	01/08/2019	10.33	Put	Bond Future	740.0600	0.7401	619.5100	0.6195	(16.289)	0	0	0
2019/06/10	R214	01/08/2019	10.34	Call	Bond Future	2,867.4600	2.8675	3,056.1000	3.0561	6.579	0	0	0
2019/06/10	R214	01/08/2019	10.32	Call	Bond Future	2,775.5600	2.7756	2,960.5100	2.9605	6.664	0	0	0
2019/06/10	R214	01/08/2019	10.32	Put	Bond Future	756.9200	0.7569	634.5200	0.6345	(16.171)	0	0	0
2019/06/10	R214	07/11/2019	10.02	Put	Bond Future	2,700.7900	2.7008	2,520.7100	2.5207	(6.668)	0	0	0
2019/06/10	R214	07/11/2019			Bond Future	10.0764	70.1722	10.0284	70.4856	(0.477)	0.0000	0.0000	0
2019/06/10	R214	07/11/2019	10.01	Call	Bond Future	2,299.9000	2.2999	2,431.9300	2.4319	5.741	0	0	0
2019/06/10	R214	07/11/2019	10.01	Put	Bond Future	2,733.7100	2.7337	2,552.3400	2.5523	(6.635)	0	0	0
2019/06/10	R214	07/11/2019	10.02	Call	Bond Future	2,332.6000	2.3326	2,465.9200	2.4659	5.716	0	0	0
2019/06/10	R214	07/11/2019	10.00	Call	Bond Future	2,267.4300	2.2674	2,398.1700	2.3982	5.766	0	0	0
2019/06/10	R214	07/11/2019	10.00	Put	Bond Future	2,766.9500	2.7669	2,584.2900	2.5843	(6.601)	0	0	0
2019/06/10	R214	06/02/2020	9.73	Call	Bond Future	1,987.1400	1.9871	2,094.5400	2.0945	5.405	0	0	0
2019/06/10	R214	06/02/2020			Bond Future	10.1381	71.5292	10.0886	71.8485	(0.488)	0.0000	0.0000	0
2019/06/10	R214	06/02/2020	9.71	Call	Bond Future	1,933.7100	1.9337	2,039.0600	2.0391	5.448	0	0	0
2019/06/10	R214	06/02/2020	9.71	Put	Bond Future	4,777.6800	4.7777	4,563.7600	4.5638	(4.477)	0	0	0
2019/06/10	R214	06/02/2020	9.73	Put	Bond Future	4,694.1300	4.6941	4,482.2600	4.4823	(4.514)	0	0	0
2019/06/10	R214	06/02/2020	9.72	Call	Bond Future	1,960.4400	1.9604	2,066.8100	2.0668	5.426	0	0	0
2019/06/10	R214	06/02/2020	9.72	Put	Bond Future	4,735.8700	4.7359	4,522.9700	4.5230	(4.495)	0	0	0
2019/06/10	R248	01/08/2019	10.35	Call	Bond Future	3,635.5900	3.6356	3,882.0900	3.8821	6.780	0	0	0
2019/06/10	R248	01/08/2019	10.34	Put	Bond Future	883.6900	0.8837	734.7800	0.7348	(16.851)	0	0	0
2019/06/10	R248	01/08/2019			Bond Future	10.0108	91.9463	9.9643	92.3393	(0.465)	0.0000	0.0000	102,651

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2019/06/10	R248	01/08/2019	10.36	Call	Bond Future	3,694.9700	3.6950	3,943.8200	3.9438	6.735	0	0	0
2019/06/10	R248	01/08/2019	10.36	Put	Bond Future	843.1900	0.8432	699.0100	0.6990	(17.099)	0	0	0
2019/06/10	R248	01/08/2019	10.35	Put	Bond Future	863.2200	0.8632	716.6900	0.7167	(16.975)	0	0	0
2019/06/10	R248	01/08/2019	10.34	Call	Bond Future	3,576.5300	3.5765	3,820.6500	3.8206	6.826	0	0	0
2019/06/10	R248	07/11/2019	10.02	Call	Bond Future	2,862.1300	2.8621	3,032.4200	3.0324	5.950	0	0	0
2019/06/10	R248	07/11/2019	10.01	Put	Bond Future	3,416.7000	3.4167	3,184.4900	3.1845	(6.796)	0	0	0
2019/06/10	R248	07/11/2019			Bond Future	10.0814	89.3489	10.0333	89.7497	(0.477)	0.0000	0.0000	48
2019/06/10	R248	07/11/2019	10.03	Call	Bond Future	2,903.7800	2.9038	3,075.7700	3.0758	5.923	0	0	0
2019/06/10	R248	07/11/2019	10.03	Put	Bond Future	3,332.0300	3.3320	3,103.2200	3.1032	(6.867)	0	0	0
2019/06/10	R248	07/11/2019	10.02	Put	Bond Future	3,374.1500	3.3742	3,143.6400	3.1436	(6.832)	0	0	0
2019/06/10	R248	07/11/2019	10.01	Call	Bond Future	2,820.7600	2.8208	2,989.3500	2.9894	5.977	0	0	0
2019/06/10	R248	06/02/2020	9.71	Put	Bond Future	6,029.7800	6.0298	5,754.4200	5.7544	(4.567)	0	0	0
2019/06/10	R248	06/02/2020			Bond Future	10.1431	91.0768	10.0935	91.4852	(0.489)	0.0000	0.0000	0
2019/06/10	R248	06/02/2020	9.71	Call	Bond Future	2,346.0700	2.3461	2,479.0600	2.4791	5.669	0	0	0
2019/06/10	R248	06/02/2020	9.70	Put	Bond Future	6,084.7200	6.0847	5,808.0100	5.8080	(4.548)	0	0	0
2019/06/10	R248	06/02/2020	9.72	Call	Bond Future	2,379.3400	2.3793	2,513.6800	2.5137	5.646	0	0	0
2019/06/10	R248	06/02/2020	9.72	Put	Bond Future	5,974.9500	5.9750	5,700.9400	5.7009	(4.586)	0	0	0
2019/06/10	R248	06/02/2020	9.70	Call	Bond Future	2,312.7700	2.3128	2,444.4100	2.4444	5.692	0	0	0

Total

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