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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/06/2019 TO 11/06/2019

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
2019/06/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	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
2019/06/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	2025	01/08/2019			Bond Future	135.9716	135.9716	135.8456	135.8456	(0.093)	0.0000	0.0000	1,622
2019/06/11	2025	07/11/2019			Bond Future	138.7321	138.7321	138.5819	138.5819	(0.108)	0.0000	0.0000	0
2019/06/11	2025	06/02/2020			Bond Future	139.9721	139.9721	139.7866	139.7866	(0.132)	0.0000	0.0000	0
2019/06/11	2029	01/08/2019			Bond Future	103.1838	103.1838	103.0167	103.0167	(0.162)	0.0000	0.0000	4,132
2019/06/11	2029	07/11/2019			Bond Future	104.1842	104.1842	103.9973	103.9973	(0.179)	0.0000	0.0000	0
2019/06/11	2029	06/02/2020			Bond Future	106.2226	106.2226	106.0078	106.0078	(0.202)	0.0000	0.0000	0
2019/06/11	2030	01/08/2019	9.91	Put	Bond Future	180.3500	0.1804	114.4400	0.1144	(36.546)	0	0	0
2019/06/11	2030	01/08/2019	9.68	Call	Bond Future	3,139.7700	3.1398	3,697.6100	3.6976	17.767	0	0	0
2019/06/11	2030	01/08/2019	8.67	Put	Bond Future	3,738.9100	3.7389	3,148.2600	3.1483	(15.797)	0	0	0
2019/06/11	2030	01/08/2019	9.15	Put	Bond Future	1,491.0600	1.4911	1,131.8300	1.1318	(24.092)	0	0	0
2019/06/11	2030	01/08/2019			Bond Future	9.2272	91.9936	9.1195	92.6717	(1.167)	0.0000	0.0000	53,021
2019/06/11	2030	01/08/2019	8.35	Put	Bond Future	5,747.0600	5.7471	5,089.1100	5.0891	(11.448)	0	0	0
2019/06/11	2030	01/08/2019	8.35	Call	Bond Future	26.4300	0.0264	46.6100	0.0466	76.353	0	0	2,025
2019/06/11	2030	01/08/2019	9.22	Put	Bond Future	1,262.6900	1.2627	941.8200	0.9418	(25.412)	0	0	0
2019/06/11	2030	01/08/2019	9.22	Call	Bond Future	1,217.6300	1.2176	1,574.8900	1.5749	29.341	0	0	5,400
2019/06/11	2030	01/08/2019	9.69	Call	Bond Future	3,189.4200	3.1894	3,750.2300	3.7502	17.583	0	0	0
2019/06/11	2030	01/08/2019	9.69	Put	Bond Future	350.0400	0.3500	232.7200	0.2327	(33.516)	0	0	5,400
2019/06/11	2030	01/08/2019	9.91	Call	Bond Future	4,328.3800	4.3284	4,940.6000	4.9406	14.144	0	0	0
2019/06/11	2030	01/08/2019	9.92	Call	Bond Future	4,381.7800	4.3818	4,995.7700	4.9958	14.012	0	0	0
2019/06/11	2030	01/08/2019	9.90	Put	Bond Future	185.9900	0.1860	118.2600	0.1183	(36.416)	0	0	0
2019/06/11	2030	01/08/2019	9.68	Put	Bond Future	360.4900	0.3605	240.2000	0.2402	(33.368)	0	0	4,800
2019/06/11	2030	01/08/2019	8.67	Call	Bond Future	158.4000	0.1584	245.8800	0.2459	55.227	0	0	5,400
2019/06/11	2030	01/08/2019	9.15	Call	Bond Future	1,005.8000	1.0058	1,324.7000	1.3247	31.706	0	0	2,025
2019/06/11	2030	01/08/2019	9.92	Put	Bond Future	174.8800	0.1749	110.7400	0.1107	(36.677)	0	0	0
2019/06/11	2030	01/08/2019	9.90	Call	Bond Future	4,275.0900	4.2751	4,885.4900	4.8855	14.278	0	0	0
2019/06/11	2030	01/08/2019	8.77	Put	Bond Future	3,178.9800	3.1790	2,626.0000	2.6260	(17.395)	0	0	0
2019/06/11	2030	01/08/2019	8.77	Call	Bond Future	254.5200	0.2545	379.6700	0.3797	49.171	0	0	0
2019/06/11	2030	01/08/2019	9.27	Put	Bond Future	1,115.9900	1.1160	821.9300	0.8219	(26.350)	0	0	0
2019/06/11	2030	01/08/2019	9.27	Call	Bond Future	1,383.6600	1.3837	1,767.7300	1.7677	27.758	0	0	0
2019/06/11	2030	07/11/2019	9.49	Put	Bond Future	1,672.7900	1.6728	1,408.9600	1.4090	(15.772)	0	0	0
2019/06/11	2030	07/11/2019	9.76	Put	Bond Future	1,159.9700	1.1600	962.8800	0.9629	(16.991)	0	0	5,500
2019/06/11	2030	07/11/2019			Bond Future	9.2910	93.8374	9.1813	94.5142	(1.180)	0.0000	0.0000	0
2019/06/11	2030	07/11/2019	9.10	Put	Bond Future	2,799.1800	2.7992	2,419.3300	2.4193	(13.570)	0	0	0
2019/06/11	2030	07/11/2019	9.10	Call	Bond Future	1,616.2100	1.6162	1,913.1300	1.9131	18.371	0	0	5,500
2019/06/11	2030	07/11/2019	9.48	Call	Bond Future	2,847.6600	2.8477	3,257.8300	3.2578	14.404	0	0	0
2019/06/11	2030	07/11/2019	9.48	Put	Bond Future	1,696.3000	1.6963	1,429.7000	1.4297	(15.717)	0	0	0
2019/06/11	2030	07/11/2019	8.60	Put	Bond Future	4,937.4800	4.9375	4,406.9800	4.4070	(10.744)	0	0	0
2019/06/11	2030	07/11/2019	8.60	Call	Bond Future	560.1600	0.5602	706.4300	0.7064	26.112	0	0	5,500
2019/06/11	2030	07/11/2019	9.49	Call	Bond Future	2,884.5300	2.8845	3,297.4700	3.2975	14.316	0	0	0
2019/06/11	2030	07/11/2019	9.76	Call	Bond Future	3,981.7300	3.9817	4,461.4100	4.4614	12.047	0	0	0
2019/06/11	2030	07/11/2019	8.57	Put	Bond Future	5,091.1100	5.0911	4,552.5500	4.5525	(10.578)	0	0	0
2019/06/11	2030	07/11/2019	9.47	Call	Bond Future	2,810.7700	2.8108	3,218.1700	3.2182	14.494	0	0	0

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2019/06/11	2030	07/11/2019	9.47	Put	Bond Future	1,719.8300	1.7198	1,450.4600	1.4505	(15.663)	0	0	0
2019/06/11	2030	07/11/2019	9.12	Put	Bond Future	2,729.8500	2.7299	2,356.2300	2.3562	(13.686)	0	0	0
2019/06/11	2030	07/11/2019	9.12	Call	Bond Future	1,671.7100	1.6717	1,974.8600	1.9749	18.134	0	0	0
2019/06/11	2030	07/11/2019	9.70	Call	Bond Future	3,726.4900	3.7265	4,192.5400	4.1925	12.506	0	0	0
2019/06/11	2030	07/11/2019	9.70	Put	Bond Future	1,259.2000	1.2592	1,048.4800	1.0485	(16.734)	0	0	0
2019/06/11	2030	07/11/2019	8.57	Call	Bond Future	517.5600	0.5176	655.7700	0.6558	26.704	0	0	0
2019/06/11	2030	06/02/2020	9.14	Call	Bond Future	2,151.5400	2.1515	2,454.5100	2.4545	14.082	0	0	0
2019/06/11	2030	06/02/2020	9.15	Put	Bond Future	3,357.2800	3.3573	2,994.8400	2.9948	(10.796)	0	0	0
2019/06/11	2030	06/02/2020			Bond Future	9.3436	91.6424	9.2334	92.3102	(1.180)	0.0000	0.0000	0
2019/06/11	2030	06/02/2020	9.14	Put	Bond Future	3,389.9000	3.3899	3,025.0600	3.0251	(10.763)	0	0	0
2019/06/11	2030	06/02/2020	9.15	Call	Bond Future	2,180.2600	2.1803	2,485.6300	2.4856	14.006	0	0	0
2019/06/11	2030	06/02/2020	9.16	Call	Bond Future	2,209.1700	2.2092	2,516.9500	2.5169	13.932	0	0	0
2019/06/11	2030	06/02/2020	9.16	Put	Bond Future	3,324.9100	3.3249	2,964.8800	2.9649	(10.828)	0	0	0
2019/06/11	2032	01/08/2019	10.10	Call	Bond Future	4,260.5200	4.2605	4,902.4300	4.9024	15.066	0	0	0
2019/06/11	2032	01/08/2019	10.11	Put	Bond Future	268.9700	0.2690	176.6800	0.1767	(34.312)	0	0	0
2019/06/11	2032	01/08/2019			Bond Future	9.4966	93.7972	9.3891	94.5337	(1.132)	0.0000	0.0000	41,446
2019/06/11	2032	01/08/2019	10.10	Put	Bond Future	276.8000	0.2768	182.1700	0.1822	(34.187)	0	0	0
2019/06/11	2032	01/08/2019	10.11	Call	Bond Future	4,316.6400	4.3166	4,960.8900	4.9609	14.925	0	0	0
2019/06/11	2032	01/08/2019	10.09	Call	Bond Future	4,204.5500	4.2045	4,844.0700	4.8441	15.210	0	0	0
2019/06/11	2032	01/08/2019	10.09	Put	Bond Future	284.8500	0.2848	187.8300	0.1878	(34.060)	0	0	0
2019/06/11	2032	07/11/2019	9.71	Call	Bond Future	2,972.1100	2.9721	3,404.1300	3.4041	14.536	0	0	0
2019/06/11	2032	07/11/2019	9.70	Put	Bond Future	2,047.3300	2.0473	1,739.9400	1.7399	(15.014)	0	0	0
2019/06/11	2032	07/11/2019			Bond Future	9.5667	91.5157	9.4573	92.2521	(1.144)	0.0000	0.0000	0
2019/06/11	2032	07/11/2019	9.72	Call	Bond Future	3,010.8900	3.0109	3,445.9200	3.4459	14.449	0	0	0
2019/06/11	2032	07/11/2019	9.72	Put	Bond Future	1,992.7300	1.9927	1,691.3800	1.6914	(15.122)	0	0	0
2019/06/11	2032	07/11/2019	9.71	Put	Bond Future	2,019.8800	2.0199	1,715.5200	1.7155	(15.068)	0	0	0
2019/06/11	2032	07/11/2019	9.70	Call	Bond Future	2,933.5700	2.9336	3,362.5600	3.3626	14.623	0	0	0
2019/06/11	2032	06/02/2020	9.40	Put	Bond Future	3,882.7500	3.8827	3,481.3400	3.4813	(10.338)	0	0	0
2019/06/11	2032	06/02/2020			Bond Future	9.6244	93.2855	9.5144	94.0144	(1.143)	0.0000	0.0000	0
2019/06/11	2032	06/02/2020	9.39	Call	Bond Future	2,356.9900	2.3570	2,681.9700	2.6820	13.788	0	0	0
2019/06/11	2032	06/02/2020	9.39	Put	Bond Future	3,920.1600	3.9202	3,516.2000	3.5162	(10.305)	0	0	0
2019/06/11	2032	06/02/2020	9.40	Call	Bond Future	2,387.0200	2.3870	2,714.5500	2.7145	13.721	0	0	0
2019/06/11	2032	06/02/2020	9.38	Call	Bond Future	2,327.1700	2.3272	2,649.6000	2.6496	13.855	0	0	0
2019/06/11	2032	06/02/2020	9.38	Put	Bond Future	3,957.8500	3.9579	3,551.3400	3.5513	(10.271)	0	0	0
2019/06/11	2033	01/08/2019			Bond Future	104.3647	104.3647	104.3175	104.3175	(0.045)	0.0000	0.0000	6,090
2019/06/11	2033	07/11/2019			Bond Future	105.3141	105.3141	105.2494	105.2494	(0.061)	0.0000	0.0000	0
2019/06/11	2033	06/02/2020			Bond Future	107.3745	107.3745	107.2840	107.2840	(0.084)	0.0000	0.0000	0
2019/06/11	2037	01/08/2019	10.31	Call	Bond Future	3,706.4500	3.7064	4,352.1800	4.3522	17.422	0	0	0
2019/06/11	2037	01/08/2019			Bond Future	9.8803	88.7526	9.7728	89.5675	(1.088)	0.0000	0.0000	46,825
2019/06/11	2037	01/08/2019	10.29	Call	Bond Future	3,593.2500	3.5932	4,231.6000	4.2316	17.765	0	0	0
2019/06/11	2037	01/08/2019	10.29	Put	Bond Future	590.1900	0.5902	413.6500	0.4137	(29.912)	0	0	0
2019/06/11	2037	01/08/2019	10.31	Put	Bond Future	560.7900	0.5608	391.6300	0.3916	(30.165)	0	0	0
2019/06/11	2037	01/08/2019	10.30	Call	Bond Future	3,649.7700	3.6498	4,291.8300	4.2918	17.592	0	0	0
2019/06/11	2037	01/08/2019	10.30	Put	Bond Future	575.3700	0.5754	402.5400	0.4025	(30.038)	0	0	0
2019/06/11	2037	07/11/2019	9.97	Call	Bond Future	2,815.8800	2.8159	3,253.1900	3.2532	15.530	0	0	0

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2019/06/11	2037	07/11/2019			Bond Future	9.9514	90.5315	9.8422	91.3483	(1.098)	0.0000	0.0000	0
2019/06/11	2037	07/11/2019	9.95	Call	Bond Future	2,737.8900	2.7379	3,168.2300	3.1682	15.718	0	0	0
2019/06/11	2037	07/11/2019	9.95	Put	Bond Future	2,748.4300	2.7484	2,362.0000	2.3620	(14.060)	0	0	0
2019/06/11	2037	07/11/2019	9.97	Put	Bond Future	2,678.1300	2.6781	2,298.6700	2.2987	(14.169)	0	0	0
2019/06/11	2037	07/11/2019	9.96	Call	Bond Future	2,776.7500	2.7768	3,210.5800	3.2106	15.624	0	0	0
2019/06/11	2037	07/11/2019	9.96	Put	Bond Future	2,713.1000	2.7131	2,330.1600	2.3302	(14.114)	0	0	0
2019/06/11	2037	06/02/2020	9.67	Call	Bond Future	2,322.6900	2.3227	2,656.8600	2.6569	14.387	0	0	0
2019/06/11	2037	06/02/2020	9.66	Put	Bond Future	4,934.3200	4.9343	4,454.4200	4.4544	(9.726)	0	0	0
2019/06/11	2037	06/02/2020			Bond Future	10.0126	88.0221	9.9027	88.8333	(1.098)	0.0000	0.0000	0
2019/06/11	2037	06/02/2020	9.68	Call	Bond Future	2,354.0700	2.3541	2,691.0800	2.6911	14.316	0	0	0
2019/06/11	2037	06/02/2020	9.68	Put	Bond Future	4,844.0500	4.8440	4,369.8400	4.3698	(9.790)	0	0	0
2019/06/11	2037	06/02/2020	9.67	Put	Bond Future	4,889.1600	4.8892	4,412.1100	4.4121	(9.757)	0	0	0
2019/06/11	2037	06/02/2020	9.66	Call	Bond Future	2,291.2600	2.2913	2,622.5800	2.6226	14.460	0	0	0
2019/06/11	2038	01/08/2019			Bond Future	121.8706	121.8706	121.6176	121.6176	(0.208)	0.0000	0.0000	11,677
2019/06/11	2038	07/11/2019			Bond Future	124.3449	124.3449	124.0673	124.0673	(0.223)	0.0000	0.0000	0
2019/06/11	2038	06/02/2020			Bond Future	125.1193	125.1193	124.8073	124.8073	(0.249)	0.0000	0.0000	0
2019/06/11	2040	01/08/2019	10.37	Put	Bond Future	614.8100	0.6148	433.1800	0.4332	(29.542)	0	0	0
2019/06/11	2040	01/08/2019	10.36	Call	Bond Future	3,654.8000	3.6548	4,301.9700	4.3020	17.707	0	0	0
2019/06/11	2040	01/08/2019			Bond Future	9.9753	91.6973	9.8729	92.5302	(1.027)	0.0000	0.0000	36,626
2019/06/11	2040	01/08/2019	10.37	Call	Bond Future	3,714.6300	3.7146	4,365.8600	4.3659	17.531	0	0	0
2019/06/11	2040	01/08/2019	10.36	Put	Bond Future	631.4300	0.6314	445.7400	0.4457	(29.408)	0	0	0
2019/06/11	2040	01/08/2019	10.38	Call	Bond Future	3,774.8400	3.7748	4,430.0400	4.4300	17.357	0	0	0
2019/06/11	2040	01/08/2019	10.38	Put	Bond Future	598.6900	0.5987	421.0300	0.4210	(29.675)	0	0	0
2019/06/11	2040	07/11/2019	9.80	Put	Bond Future	4,029.8400	4.0298	3,544.3700	3.5444	(12.047)	0	0	0
2019/06/11	2040	07/11/2019	9.30	Put	Bond Future	6,972.9000	6.9729	6,308.0500	6.3080	(9.535)	0	0	0
2019/06/11	2040	07/11/2019	10.04	Put	Bond Future	2,990.2400	2.9902	2,592.4900	2.5925	(13.302)	0	0	0
2019/06/11	2040	07/11/2019	10.03	Call	Bond Future	2,896.8400	2.8968	3,330.2100	3.3302	14.960	0	0	0
2019/06/11	2040	07/11/2019			Bond Future	10.0465	93.5352	9.9425	94.3699	(1.035)	0.0000	0.0000	0
2019/06/11	2040	07/11/2019	9.80	Call	Bond Future	2,031.5100	2.0315	2,380.7200	2.3807	17.190	0	0	1,260
2019/06/11	2040	07/11/2019	9.30	Call	Bond Future	702.1600	0.7022	871.9900	0.8720	24.187	0	0	1,260
2019/06/11	2040	07/11/2019	10.04	Call	Bond Future	2,938.2000	2.9382	3,375.1300	3.3751	14.871	0	0	0
2019/06/11	2040	07/11/2019	10.03	Put	Bond Future	3,028.6800	3.0287	2,627.3700	2.6274	(13.250)	0	0	0
2019/06/11	2040	07/11/2019	10.05	Call	Bond Future	2,979.8300	2.9798	3,420.3100	3.4203	14.782	0	0	0
2019/06/11	2040	07/11/2019	10.05	Put	Bond Future	2,952.1900	2.9522	2,557.9900	2.5580	(13.353)	0	0	0
2019/06/11	2040	06/02/2020	9.76	Call	Bond Future	2,501.9100	2.5019	2,841.7400	2.8417	13.583	0	0	0
2019/06/11	2040	06/02/2020			Bond Future	10.1081	90.8333	10.0036	91.6620	(1.034)	0.0000	0.0000	0
2019/06/11	2040	06/02/2020	9.74	Call	Bond Future	2,435.5600	2.4356	2,769.6100	2.7696	13.716	0	0	0
2019/06/11	2040	06/02/2020	9.74	Put	Bond Future	5,407.9500	5.4079	4,913.3000	4.9133	(9.147)	0	0	0
2019/06/11	2040	06/02/2020	9.76	Put	Bond Future	5,308.8600	5.3089	4,819.9900	4.8200	(9.209)	0	0	0
2019/06/11	2040	06/02/2020	9.75	Call	Bond Future	2,468.9000	2.4689	2,805.8500	2.8058	13.648	0	0	0
2019/06/11	2040	06/02/2020	9.75	Put	Bond Future	5,358.5100	5.3585	4,866.7600	4.8668	(9.177)	0	0	0
2019/06/11	2044	01/08/2019	10.40	Put	Bond Future	630.7800	0.6308	445.5900	0.4456	(29.359)	0	0	0
2019/06/11	2044	01/08/2019	9.86	Put	Bond Future	2,350.4100	2.3504	1,857.5700	1.8576	(20.968)	0	0	0
2019/06/11	2044	01/08/2019	10.53	Call	Bond Future	4,596.5900	4.5966	5,305.4200	5.3054	15.421	0	0	0
2019/06/11	2044	01/08/2019	9.39	Call	Bond Future	166.9700	0.1670	255.9800	0.2560	53.309	0	0	228

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
2019/06/11	2044	01/08/2019			Bond Future	10.0036	88.7562	9.9012	89.6033	(1.023)	0.0000	0.0000	43,862
2019/06/11	2044	01/08/2019	10.39	Call	Bond Future	3,727.2300	3.7272	4,385.0400	4.3850	17.649	0	0	0
2019/06/11	2044	01/08/2019	10.39	Put	Bond Future	647.6700	0.6477	458.3900	0.4584	(29.225)	0	0	0
2019/06/11	2044	01/08/2019	10.40	Call	Bond Future	3,787.6200	3.7876	4,449.5200	4.4495	17.475	0	0	0
2019/06/11	2044	01/08/2019	9.86	Call	Bond Future	1,158.1500	1.1581	1,512.4000	1.5124	30.588	0	0	100
2019/06/11	2044	01/08/2019	10.53	Put	Bond Future	445.7100	0.4457	307.4500	0.3075	(31.020)	0	0	100
2019/06/11	2044	01/08/2019	9.39	Put	Bond Future	5,455.2900	5.4553	4,697.2100	4.6972	(13.896)	0	0	0
2019/06/11	2044	01/08/2019	9.74	Put	Bond Future	3,001.0400	3.0010	2,429.8600	2.4299	(19.033)	0	0	0
2019/06/11	2044	01/08/2019	10.38	Call	Bond Future	3,667.0100	3.6670	4,320.6800	4.3207	17.826	0	0	0
2019/06/11	2044	01/08/2019	10.38	Put	Bond Future	664.8600	0.6649	471.4400	0.4714	(29.092)	0	0	0
2019/06/11	2044	01/08/2019	9.36	Put	Bond Future	5,701.2900	5.7013	4,932.2300	4.9322	(13.489)	0	0	0
2019/06/11	2044	01/08/2019	9.36	Call	Bond Future	141.0300	0.1410	219.0600	0.2191	55.329	0	0	100
2019/06/11	2044	01/08/2019	9.74	Call	Bond Future	791.6500	0.7917	1,067.5600	1.0676	34.853	0	0	228
2019/06/11	2044	01/08/2019	10.27	Call	Bond Future	3,026.4700	3.0265	3,629.8900	3.6299	19.938	0	0	0
2019/06/11	2044	01/08/2019	10.27	Put	Bond Future	883.6800	0.8837	640.0100	0.6400	(27.574)	0	0	228
2019/06/11	2044	07/11/2019	10.07	Put	Bond Future	3,035.3200	3.0353	2,632.7000	2.6327	(13.264)	0	0	0
2019/06/11	2044	07/11/2019	10.52	Call	Bond Future	5,201.4800	5.2015	5,792.5900	5.7926	11.364	0	0	0
2019/06/11	2044	07/11/2019	9.74	Put	Bond Future	4,555.1100	4.5551	4,029.3800	4.0294	(11.542)	0	0	0
2019/06/11	2044	07/11/2019			Bond Future	10.0721	90.5352	9.9682	91.3848	(1.032)	0.0000	0.0000	0
2019/06/11	2044	07/11/2019	10.06	Call	Bond Future	2,976.2900	2.9763	3,419.6800	3.4197	14.897	0	0	0
2019/06/11	2044	07/11/2019	10.06	Put	Bond Future	3,074.5100	3.0745	2,668.2800	2.6683	(13.213)	0	0	0
2019/06/11	2044	07/11/2019	10.52	Put	Bond Future	1,691.3300	1.6913	1,432.8200	1.4328	(15.284)	0	0	328
2019/06/11	2044	07/11/2019	10.07	Call	Bond Future	3,018.2900	3.0183	3,465.2900	3.4653	14.810	0	0	0
2019/06/11	2044	07/11/2019	9.19	Call	Bond Future	491.1900	0.4912	622.1700	0.6222	26.666	0	0	328
2019/06/11	2044	07/11/2019	9.74	Call	Bond Future	1,791.4400	1.7914	2,115.3300	2.1153	18.080	0	0	328
2019/06/11	2044	07/11/2019	10.05	Call	Bond Future	2,934.3400	2.9343	3,374.1100	3.3741	14.987	0	0	0
2019/06/11	2044	07/11/2019	10.05	Put	Bond Future	3,113.8700	3.1139	2,704.0200	2.7040	(13.162)	0	0	0
2019/06/11	2044	07/11/2019	9.19	Put	Bond Future	8,160.2800	8.1603	7,441.6400	7.4416	(8.807)	0	0	0
2019/06/11	2044	06/02/2020	9.74	Call	Bond Future	2,411.8600	2.4119	2,746.4600	2.7465	13.873	0	0	328
2019/06/11	2044	06/02/2020	10.78	Put	Bond Future	2,063.7000	2.0637	1,820.5400	1.8205	(11.783)	0	0	328
2019/06/11	2044	06/02/2020	9.77	Put	Bond Future	5,491.1700	5.4912	4,989.8400	4.9898	(9.130)	0	0	0
2019/06/11	2044	06/02/2020			Bond Future	10.1313	87.9005	10.0268	88.7452	(1.032)	0.0000	0.0000	0
2019/06/11	2044	06/02/2020	9.09	Put	Bond Future	9,827.7800	9.8278	9,134.2000	9.1342	(7.057)	0	0	0
2019/06/11	2044	06/02/2020	9.09	Call	Bond Future	765.5200	0.7655	916.7200	0.9167	19.751	0	0	328
2019/06/11	2044	06/02/2020	9.74	Put	Bond Future	5,645.7700	5.6458	5,135.5900	5.1356	(9.036)	0	0	0
2019/06/11	2044	06/02/2020	9.77	Call	Bond Future	2,512.2000	2.5122	2,855.6500	2.8556	13.671	0	0	0
2019/06/11	2044	06/02/2020	10.78	Call	Bond Future	7,017.2200	7.0172	7,618.8400	7.6188	8.573	0	0	0
2019/06/11	2044	06/02/2020	9.78	Call	Bond Future	2,545.9600	2.5460	2,892.3500	2.8924	13.605	0	0	0
2019/06/11	2044	06/02/2020	9.76	Put	Bond Future	5,542.5100	5.5425	5,038.2400	5.0382	(9.098)	0	0	0
2019/06/11	2044	06/02/2020	9.78	Put	Bond Future	5,440.2100	5.4402	4,941.8200	4.9418	(9.161)	0	0	0
2019/06/11	2044	06/02/2020	9.76	Call	Bond Future	2,478.6900	2.4787	2,819.2000	2.8192	13.737	0	0	0
2019/06/11	2046	01/08/2019			Bond Future	115.1130	115.1130	114.7033	114.7033	(0.356)	0.0000	0.0000	12,658
2019/06/11	2046	07/11/2019			Bond Future	115.7302	115.7302	115.2940	115.2940	(0.377)	0.0000	0.0000	0
2019/06/11	2046	06/02/2020			Bond Future	117.9947	117.9947	117.5231	117.5231	(0.400)	0.0000	0.0000	0
2019/06/11	2050	01/08/2019			Bond Future	118.3769	118.3769	117.9079	117.9079	(0.396)	0.0000	0.0000	10,989
2019/06/11	2050	07/11/2019			Bond Future	120.7801	120.7801	120.2827	120.2827	(0.412)	0.0000	0.0000	0

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2019/06/11	2050	06/02/2020			Bond Future	121.3066	121.3066	120.7714	120.7714	(0.441)	0.0000	0.0000	0
2019/06/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	AL37	01/08/2019			Index Future	650.5010	650.5010	652.3290	652.3290	0.281	0.0000	0.0000	0
2019/06/11	AL37	07/11/2019			Index Future	663.5330	663.5330	665.2940	665.2940	0.265	0.0000	0.0000	0
2019/06/11	AL37	06/02/2020			Index Future	676.3570	676.3570	677.9970	677.9970	0.242	0.0000	0.0000	0
2019/06/11	AL7T	01/08/2019			Index Future	749.2800	749.2800	753.5020	753.5020	0.563	0.0000	0.0000	0
2019/06/11	AL7T	07/11/2019			Index Future	764.2910	764.2910	768.4780	768.4780	0.548	0.0000	0.0000	0
2019/06/11	AL7T	06/02/2020			Index Future	779.0620	779.0620	783.1510	783.1510	0.525	0.0000	0.0000	0
2019/06/11	ALBI	01/08/2019			Index Future	671.5300	671.5300	676.3300	676.3300	0.715	0.0000	0.0000	973
2019/06/11	ALBI	07/11/2019			Index Future	684.9830	684.9830	689.7730	689.7730	0.699	0.0000	0.0000	0
2019/06/11	ALBI	06/02/2020			Index Future	698.2210	698.2210	702.9430	702.9430	0.676	0.0000	0.0000	0
2019/06/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	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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2019/06/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/11	ES33	01/08/2019			Bond Future	11.0437	77.8714	10.9305	78.5256	(1.025)	0.0000	0.0000	350
2019/06/11	ES33	07/11/2019			Bond Future	11.1662	75.6375	11.0507	76.2927	(1.034)	0.0000	0.0000	0
2019/06/11	ES33	06/02/2020			Bond Future	11.2775	77.1002	11.1609	77.7501	(1.033)	0.0000	0.0000	0
2019/06/11	ES42	01/08/2019			Bond Future	11.3275	79.4441	11.2245	80.1210	(0.909)	0.0000	0.0000	4,919
2019/06/11	ES42	07/11/2019			Bond Future	11.4482	76.7705	11.3431	77.4483	(0.918)	0.0000	0.0000	0
2019/06/11	ES42	06/02/2020			Bond Future	11.5536	78.2555	11.4477	78.9281	(0.917)	0.0000	0.0000	0
2019/06/11	GOVI	01/08/2019	638.68	Call	GOVI	257,780.0000	25.7780	307,400.0000	30.7400	19.249	0	0	0
2019/06/11	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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2019/06/11	GOVI	01/08/2019			GOVI	664.4580	664.4580	669.4200	669.4200	0.747	0.0000	0.0000	439
2019/06/11	GOVI	01/08/2019	638.69	Call	GOVI	257,680.0000	25.7680	307,300.0000	30.7300	19.256	0	0	0
2019/06/11	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	GOVI	01/08/2019	638.67	Call	GOVI	257,880.0000	25.7880	307,500.0000	30.7500	19.242	0	0	0
2019/06/11	GOVI	07/11/2019	672.90	Call	GOVI	48,700.0000	4.8700	98,250.0000	9.8250	101.745	0	0	0
2019/06/11	GOVI	07/11/2019			GOVI	677.7700	677.7700	682.7250	682.7250	0.731	0.0000	0.0000	0
2019/06/11	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	GOVI	07/11/2019	672.91	Call	GOVI	48,600.0000	4.8600	98,150.0000	9.8150	101.955	0	0	0
2019/06/11	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	GOVI	07/11/2019	672.92	Call	GOVI	48,500.0000	4.8500	98,050.0000	9.8050	102.165	0	0	0
2019/06/11	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	GOVI	06/02/2020	703.15	Put	GOVI	122,820.0000	12.2820	73,890.0000	7.3890	(39.839)	0	0	0
2019/06/11	GOVI	06/02/2020			GOVI	690.8680	690.8680	695.7610	695.7610	0.708	0.0000	0.0000	0
2019/06/11	GOVI	06/02/2020	703.14	Put	GOVI	122,720.0000	12.2720	73,790.0000	7.3790	(39.871)	0	0	0
2019/06/11	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	GOVI	06/02/2020	703.13	Put	GOVI	122,620.0000	12.2620	73,690.0000	7.3690	(39.904)	0	0	0
2019/06/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/11	IGOV	01/08/2019			Index Future	262.0250	262.0250	261.6810	261.6810	(0.131)	0.0000	0.0000	815
2019/06/11	IGOV	07/11/2019			Index Future	267.3430	267.3430	266.9510	266.9510	(0.147)	0.0000	0.0000	218
2019/06/11	IGOV	06/02/2020			Index Future	272.5720	272.5720	272.1100	272.1100	(0.169)	0.0000	0.0000	0
2019/06/11	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/11	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/11	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/11	IS02	20/09/2019			Interest Rate Swap	101.8500	101.8500	101.8500	101.8500	0.000	0.0000	0.0000	0
2019/06/11	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/06/11	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5700	98.5700	0.000	0.0000	0.0000	0
2019/06/11	IS02	22/06/2020			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2019/06/11	IS02	21/09/2020			Interest Rate Swap	98.8300	98.8300	98.8100	98.8100	(0.020)	0.0000	0.0000	0
2019/06/11	IS05	17/12/2020			Interest Rate Swap	95.4800	95.4800	95.4400	95.4400	(0.042)	0.0000	0.0000	0
2019/06/11	IS05	16/03/2021			Interest Rate Swap	94.5100	94.5100	94.4500	94.4500	(0.063)	0.0000	0.0000	0
2019/06/11	IS05	15/06/2021			Interest Rate Swap	93.5000	93.5000	93.4200	93.4200	(0.086)	0.0000	0.0000	0
2019/06/11	IS05	21/09/2021			Interest Rate Swap	93.4600	93.4600	93.3600	93.3600	(0.107)	0.0000	0.0000	0
2019/06/11	IS05	21/12/2021			Interest Rate Swap	95.4700	95.4700	95.3500	95.3500	(0.126)	0.0000	0.0000	51
2019/06/11	IS05	15/03/2022			Interest Rate Swap	95.4300	95.4300	95.3000	95.3000	(0.136)	0.0000	0.0000	0
2019/06/11	IS05	21/06/2022			Interest Rate Swap	96.4400	96.4400	96.2900	96.2900	(0.156)	0.0000	0.0000	0
2019/06/11	IS05	20/09/2022			Interest Rate Swap	100.2300	100.2300	100.0700	100.0700	(0.160)	0.0000	0.0000	0
2019/06/11	IS05	20/12/2022			Interest Rate Swap	101.3500	101.3500	101.1800	101.1800	(0.168)	0.0000	0.0000	0
2019/06/11	IS05	22/03/2023			Interest Rate Swap	94.5200	94.5200	94.3400	94.3400	(0.190)	0.0000	0.0000	0
2019/06/11	IS05	20/06/2023			Interest Rate Swap	100.4900	100.4900	100.3100	100.3100	(0.179)	0.0000	0.0000	0
2019/06/11	IS05	19/09/2023			Interest Rate Swap	95.8200	95.8200	95.6400	95.6400	(0.188)	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
2019/06/11	IS10	17/12/2025			Interest Rate Swap	91.7300	91.7300	91.4700	91.4700	(0.283)	0.0000	0.0000	0
2019/06/11	IS10	16/03/2026			Interest Rate Swap	88.6200	88.6200	88.3600	88.3600	(0.293)	0.0000	0.0000	0
2019/06/11	IS10	15/06/2026			Interest Rate Swap	87.2900	87.2900	87.0300	87.0300	(0.298)	0.0000	0.0000	0
2019/06/11	IS10	21/09/2026			Interest Rate Swap	89.4400	89.4400	89.1800	89.1800	(0.291)	0.0000	0.0000	0
2019/06/11	IS10	21/12/2026			Interest Rate Swap	93.2700	93.2700	93.0000	93.0000	(0.289)	0.0000	0.0000	0
2019/06/11	IS10	15/03/2027			Interest Rate Swap	91.7800	91.7800	91.5000	91.5000	(0.305)	0.0000	0.0000	0
2019/06/11	IS10	21/06/2027			Interest Rate Swap	93.8600	93.8600	93.5800	93.5800	(0.298)	0.0000	0.0000	0
2019/06/11	IS10	20/09/2027			Interest Rate Swap	99.3800	99.3800	99.0900	99.0900	(0.292)	0.0000	0.0000	0
2019/06/11	IS10	20/12/2027			Interest Rate Swap	99.7200	99.7200	99.4200	99.4200	(0.301)	0.0000	0.0000	0
2019/06/11	IS10	22/03/2028			Interest Rate Swap	93.0900	93.0900	92.7800	92.7800	(0.333)	0.0000	0.0000	0
2019/06/11	IS10	20/06/2028			Interest Rate Swap	100.4000	100.4000	100.0900	100.0900	(0.309)	0.0000	0.0000	0
2019/06/11	IS10	19/09/2028			Interest Rate Swap	93.8200	93.8200	93.4900	93.4900	(0.352)	0.0000	0.0000	0
2019/06/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/11	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/11	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/11	R023	01/08/2019	8.95	Call	Bond Future	4,641.2700	4.6413	4,898.7900	4.8988	5.548	0	0	0
2019/06/11	R023	01/08/2019			Bond Future	7.4124	104.3819	7.3295	104.6397	(1.118)	0.0000	0.0000	55,899
2019/06/11	R023	01/08/2019	8.93	Call	Bond Future	4,582.6900	4.5827	4,840.1700	4.8402	5.619	0	0	0
2019/06/11	R023	01/08/2019	8.93	Put	Bond Future	0.5800	0.0006	0.2800	0.0003	(51.724)	0	0	0
2019/06/11	R023	01/08/2019	8.95	Put	Bond Future	0.5000	0.0005	0.2400	0.0002	(52.000)	0	0	0
2019/06/11	R023	01/08/2019	8.94	Call	Bond Future	4,611.9800	4.6120	4,869.4800	4.8695	5.583	0	0	0
2019/06/11	R023	01/08/2019	8.94	Put	Bond Future	0.5400	0.0005	0.2600	0.0003	(51.852)	0	0	0
2019/06/11	R023	07/11/2019	7.98	Call	Bond Future	1,929.5500	1.9296	2,124.0400	2.1240	10.080	0	0	0
2019/06/11	R023	07/11/2019			Bond Future	7.4045	102.5410	7.3195	102.7876	(1.147)	0.0000	0.0000	0
2019/06/11	R023	07/11/2019	7.99	Call	Bond Future	1,953.5200	1.9535	2,148.7600	2.1488	9.994	0	0	0
2019/06/11	R023	07/11/2019	7.98	Put	Bond Future	277.5500	0.2775	225.4500	0.2255	(18.771)	0	0	0
2019/06/11	R023	07/11/2019	7.99	Put	Bond Future	273.1200	0.2731	221.7700	0.2218	(18.801)	0	0	0
2019/06/11	R023	07/11/2019	8.00	Call	Bond Future	1,977.5600	1.9776	2,173.5500	2.1735	9.911	0	0	0
2019/06/11	R023	07/11/2019	8.00	Put	Bond Future	268.7600	0.2688	218.1600	0.2182	(18.827)	0	0	0
2019/06/11	R023	06/02/2020	7.54	Call	Bond Future	1,184.6600	1.1847	1,319.1500	1.3191	11.353	0	0	0
2019/06/11	R023	06/02/2020			Bond Future	7.3707	104.5236	7.2867	104.7509	(1.139)	0.0000	0.0000	0
2019/06/11	R023	06/02/2020	7.52	Call	Bond Future	1,149.7900	1.1498	1,282.3400	1.2823	11.528	0	0	0
2019/06/11	R023	06/02/2020	7.52	Put	Bond Future	747.1700	0.7472	652.4400	0.6524	(12.679)	0	0	0
2019/06/11	R023	06/02/2020	7.54	Put	Bond Future	728.2600	0.7283	635.4700	0.6355	(12.741)	0	0	0
2019/06/11	R023	06/02/2020	7.53	Call	Bond Future	1,167.0000	1.1670	1,300.5300	1.3005	11.442	0	0	0
2019/06/11	R023	06/02/2020	7.53	Put	Bond Future	737.4900	0.7375	643.7400	0.6437	(12.712)	0	0	0
2019/06/11	R035	01/08/2019	10.23	Call	Bond Future	3,729.6900	3.7297	4,413.1500	4.4131	18.325	0	0	0
2019/06/11	R035	01/08/2019	10.22	Put	Bond Future	522.7200	0.5227	354.0900	0.3541	(32.260)	0	0	0
2019/06/11	R035	01/08/2019			Bond Future	9.7883	96.5993	9.6757	97.4476	(1.150)	0.0000	0.0000	65,619
2019/06/11	R035	01/08/2019	10.24	Call	Bond Future	3,787.0900	3.7871	4,474.2600	4.4743	18.145	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/11	R035	01/08/2019	10.24	Put	Bond Future	495.2300	0.4952	334.0900	0.3341	(32.538)	0	0	0
2019/06/11	R035	01/08/2019	10.23	Put	Bond Future	508.8100	0.5088	343.9600	0.3440	(32.399)	0	0	0
2019/06/11	R035	01/08/2019	10.22	Call	Bond Future	3,672.5300	3.6725	4,352.2100	4.3522	18.507	0	0	0
2019/06/11	R035	07/11/2019	9.88	Call	Bond Future	2,804.9100	2.8049	3,259.6100	3.2596	16.211	0	0	0
2019/06/11	R035	07/11/2019	9.89	Call	Bond Future	2,844.1000	2.8441	3,302.3900	3.3024	16.114	0	0	0
2019/06/11	R035	07/11/2019	9.87	Put	Bond Future	2,726.2800	2.7263	2,327.2100	2.3272	(14.638)	0	0	0
2019/06/11	R035	07/11/2019	10.21	Put	Bond Future	1,753.1200	1.7531	1,466.8100	1.4668	(16.331)	0	0	3,500
2019/06/11	R035	07/11/2019			Bond Future	9.8646	94.0316	9.7500	94.8818	(1.162)	0.0000	0.0000	0
2019/06/11	R035	07/11/2019	9.89	Put	Bond Future	2,657.3200	2.6573	2,265.4200	2.2654	(14.748)	0	0	0
2019/06/11	R035	07/11/2019	9.87	Call	Bond Future	2,765.9800	2.7660	3,217.1000	3.2171	16.310	0	0	0
2019/06/11	R035	07/11/2019	8.92	Put	Bond Future	7,742.0800	7.7421	7,009.1500	7.0091	(9.467)	0	0	0
2019/06/11	R035	07/11/2019	8.92	Call	Bond Future	378.9800	0.3790	496.2400	0.4962	30.941	0	0	3,500
2019/06/11	R035	07/11/2019	9.52	Put	Bond Future	4,178.4600	4.1785	3,649.1400	3.6491	(12.668)	0	0	0
2019/06/11	R035	07/11/2019	9.52	Call	Bond Future	1,587.2800	1.5873	1,908.1500	1.9081	20.215	0	0	3,500
2019/06/11	R035	07/11/2019	9.88	Put	Bond Future	2,691.6300	2.6916	2,296.1400	2.2961	(14.693)	0	0	0
2019/06/11	R035	07/11/2019	10.21	Call	Bond Future	4,246.9300	4.2469	4,810.8100	4.8108	13.277	0	0	0
2019/06/11	R035	06/02/2020	9.60	Call	Bond Future	2,362.5700	2.3626	2,714.2300	2.7142	14.885	0	0	0
2019/06/11	R035	06/02/2020	9.61	Put	Bond Future	4,770.2700	4.7703	4,280.4900	4.2805	(10.267)	0	0	0
2019/06/11	R035	06/02/2020			Bond Future	9.9312	95.8499	9.8157	96.6942	(1.163)	0.0000	0.0000	0
2019/06/11	R035	06/02/2020	9.60	Put	Bond Future	4,814.5300	4.8145	4,321.8300	4.3218	(10.234)	0	0	0
2019/06/11	R035	06/02/2020	9.61	Call	Bond Future	2,393.7300	2.3937	2,748.3100	2.7483	14.813	0	0	0
2019/06/11	R035	06/02/2020	9.59	Call	Bond Future	2,331.6300	2.3316	2,680.3700	2.6804	14.957	0	0	0
2019/06/11	R035	06/02/2020	9.59	Put	Bond Future	4,859.1000	4.8591	4,363.4800	4.3635	(10.200)	0	0	0
2019/06/11	R186	01/08/2019	9.54	Call	Bond Future	6,193.8000	6.1938	6,691.8800	6.6919	8.042	0	0	0
2019/06/11	R186	01/08/2019	10.08	Put	Bond Future	1.1200	0.0011	0.5500	0.0006	(50.893)	0	0	6,000
2019/06/11	R186	01/08/2019	8.55	Put	Bond Future	766.2600	0.7663	573.3400	0.5733	(25.177)	0	0	3,100
2019/06/11	R186	01/08/2019	8.38	Call	Bond Future	898.0800	0.8981	1,139.1000	1.1391	26.837	0	0	0
2019/06/11	R186	01/08/2019			Bond Future	8.4351	112.4683	8.3477	112.9760	(1.036)	0.0000	0.0000	122,577
2019/06/11	R186	01/08/2019	9.52	Call	Bond Future	6,088.6000	6.0886	6,585.7700	6.5858	8.166	0	0	0
2019/06/11	R186	01/08/2019	9.52	Put	Bond Future	26.4100	0.0264	15.8500	0.0159	(39.985)	0	0	0
2019/06/11	R186	01/08/2019	8.30	Put	Bond Future	1,483.7400	1.4837	1,181.2800	1.1813	(20.385)	0	0	0
2019/06/11	R186	01/08/2019	8.30	Call	Bond Future	697.4000	0.6974	902.6700	0.9027	29.434	0	0	6,000
2019/06/11	R186	01/08/2019	9.05	Put	Bond Future	150.7400	0.1507	99.7800	0.0998	(33.807)	0	0	0
2019/06/11	R186	01/08/2019	9.05	Call	Bond Future	3,640.6100	3.6406	4,097.3800	4.0974	12.547	0	0	6,000
2019/06/11	R186	01/08/2019	9.54	Put	Bond Future	23.9300	0.0239	14.2800	0.0143	(40.326)	0	0	0
2019/06/11	R186	01/08/2019	10.08	Call	Bond Future	9,024.8600	9.0249	9,532.0200	9.5320	5.620	0	0	0
2019/06/11	R186	01/08/2019	8.55	Call	Bond Future	1,429.3200	1.4293	1,744.1300	1.7441	22.025	0	0	0
2019/06/11	R186	01/08/2019	8.38	Put	Bond Future	1,217.9500	1.2180	951.2400	0.9512	(21.898)	0	0	0
2019/06/11	R186	01/08/2019	8.70	Put	Bond Future	485.7600	0.4858	349.5500	0.3495	(28.041)	0	0	3,100
2019/06/11	R186	01/08/2019	9.53	Call	Bond Future	6,141.1900	6.1412	6,638.8300	6.6388	8.103	0	0	0
2019/06/11	R186	01/08/2019	9.53	Put	Bond Future	25.1400	0.0251	15.0500	0.0150	(40.135)	0	0	0
2019/06/11	R186	01/08/2019	9.22	Call	Bond Future	4,512.1500	4.5121	4,990.0600	4.9901	10.592	0	0	0
2019/06/11	R186	01/08/2019	9.22	Put	Bond Future	82.5300	0.0825	52.7100	0.0527	(36.132)	0	0	0
2019/06/11	R186	01/08/2019	8.70	Call	Bond Future	2,006.8400	2.0068	2,378.3600	2.3784	18.513	0	0	0
2019/06/11	R186	07/11/2019	8.94	Call	Bond Future	3,464.9700	3.4650	3,821.1600	3.8212	10.280	0	0	0
2019/06/11	R186	07/11/2019	8.23	Call	Bond Future	1,167.1000	1.1671	1,363.4100	1.3634	16.820	0	0	5,000
2019/06/11	R186	07/11/2019			Bond Future	8.4818	114.7220	8.3929	115.2219	(1.047)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/11	R186	07/11/2019	8.94	Put	Bond Future	931.9500	0.9319	788.2400	0.7882	(15.420)	0	0	0
2019/06/11	R186	07/11/2019	8.73	Call	Bond Future	2,652.9500	2.6530	2,968.4700	2.9685	11.893	0	0	0
2019/06/11	R186	07/11/2019	8.73	Put	Bond Future	1,271.3700	1.2714	1,086.9900	1.0870	(14.502)	0	0	5,000
2019/06/11	R186	07/11/2019	8.95	Call	Bond Future	3,505.4700	3.5055	3,863.4200	3.8634	10.211	0	0	0
2019/06/11	R186	07/11/2019	8.96	Put	Bond Future	904.5200	0.9045	764.3000	0.7643	(15.502)	0	0	0
2019/06/11	R186	07/11/2019	8.23	Put	Bond Future	2,591.3100	2.5913	2,287.7200	2.2877	(11.716)	0	0	0
2019/06/11	R186	07/11/2019	8.95	Put	Bond Future	918.0200	0.9180	776.0700	0.7761	(15.463)	0	0	0
2019/06/11	R186	07/11/2019	8.96	Call	Bond Future	3,546.3800	3.5464	3,906.0600	3.9061	10.142	0	0	0
2019/06/11	R186	06/02/2020	8.57	Call	Bond Future	2,456.8400	2.4568	2,716.9800	2.7170	10.588	0	0	0
2019/06/11	R186	06/02/2020			Bond Future	8.5132	111.6323	8.4247	112.1155	(1.039)	0.0000	0.0000	0
2019/06/11	R186	06/02/2020	8.55	Call	Bond Future	2,394.1800	2.3942	2,650.7400	2.6507	10.716	0	0	0
2019/06/11	R186	06/02/2020	8.55	Put	Bond Future	2,194.0500	2.1941	1,967.4400	1.9674	(10.328)	0	0	0
2019/06/11	R186	06/02/2020	8.57	Put	Bond Future	2,148.1400	2.1481	1,925.1100	1.9251	(10.382)	0	0	0
2019/06/11	R186	06/02/2020	8.56	Call	Bond Future	2,425.2400	2.4252	2,683.5900	2.6836	10.653	0	0	0
2019/06/11	R186	06/02/2020	8.56	Put	Bond Future	2,170.8100	2.1708	1,945.9900	1.9460	(10.357)	0	0	0
2019/06/11	R197	01/08/2019			Bond Future	302.8068	302.8068	302.6006	302.6006	(0.068)	0.0000	0.0000	2,507
2019/06/11	R197	07/11/2019			Bond Future	308.9541	308.9541	308.6955	308.6955	(0.084)	0.0000	0.0000	0
2019/06/11	R197	06/02/2020			Bond Future	307.3344	307.3344	306.9998	306.9998	(0.109)	0.0000	0.0000	0
2019/06/11	R202	01/08/2019			Bond Future	235.7002	235.7002	235.7314	235.7314	0.013	0.0000	0.0000	9,479
2019/06/11	R202	07/11/2019			Bond Future	240.4851	240.4851	240.4793	240.4793	(0.002)	0.0000	0.0000	0
2019/06/11	R202	06/02/2020			Bond Future	241.1191	241.1191	241.0579	241.0579	(0.025)	0.0000	0.0000	0
2019/06/11	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	R207	01/08/2019	7.33	Call	Bond Future	584.5800	0.5846	579.3000	0.5793	(0.903)	0	0	0
2019/06/11	R207	01/08/2019			Bond Future	5.9828	100.9446	5.9949	100.9393	0.202	0.0000	0.0000	4,891
2019/06/11	R207	01/08/2019	7.34	Call	Bond Future	588.9000	0.5889	583.6200	0.5836	(0.897)	0	0	0
2019/06/11	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	R207	01/08/2019	7.35	Call	Bond Future	593.2100	0.5932	587.9300	0.5879	(0.890)	0	0	0
2019/06/11	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	R207	07/11/2019	2.08	Put	Bond Future	280.8800	0.2809	302.4600	0.3025	7.683	0	0	0
2019/06/11	R207	07/11/2019			Bond Future	3.6414	102.9676	3.7617	102.9460	3.303	0.0000	0.0000	0
2019/06/11	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	R207	07/11/2019	2.07	Put	Bond Future	282.6800	0.2827	304.2600	0.3043	7.634	0	0	0
2019/06/11	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	R207	07/11/2019	2.06	Put	Bond Future	284.4900	0.2845	306.0700	0.3061	7.586	0	0	0
2019/06/11	R208	01/08/2019	8.16	Call	Bond Future	2,610.9000	2.6109	2,639.7600	2.6398	1.105	0	0	0
2019/06/11	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	R208	01/08/2019			Bond Future	6.4443	102.8208	6.4257	102.8496	(0.289)	0.0000	0.0000	10,880
2019/06/11	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	R208	01/08/2019	8.17	Call	Bond Future	2,625.8500	2.6258	2,654.7100	2.6547	1.099	0	0	0
2019/06/11	R208	01/08/2019	8.15	Call	Bond Future	2,595.9500	2.5960	2,624.8100	2.6248	1.112	0	0	0
2019/06/11	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/11	R208	07/11/2019	6.83	Call	Bond Future	853.5600	0.8536	864.3300	0.8643	1.262	0	0	0
2019/06/11	R208	07/11/2019	6.82	Put	Bond Future	56.9800	0.0570	54.5000	0.0545	(4.352)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/11	R208	07/11/2019			Bond Future	6.2192	101.4766	6.2092	101.4898	(0.162)	0.0000	0.0000	0
2019/06/11	R208	07/11/2019	6.84	Call	Bond Future	865.4000	0.8654	876.2200	0.8762	1.250	0	0	0
2019/06/11	R208	07/11/2019	6.84	Put	Bond Future	54.8200	0.0548	52.4300	0.0524	(4.360)	0	0	0
2019/06/11	R208	07/11/2019	6.83	Put	Bond Future	55.9600	0.0560	53.5200	0.0535	(4.360)	0	0	0
2019/06/11	R208	07/11/2019	6.82	Call	Bond Future	841.5900	0.8416	852.3200	0.8523	1.275	0	0	0
2019/06/11	R208	06/02/2020	6.13	Put	Bond Future	151.1600	0.1512	154.0600	0.1541	1.918	0	0	0
2019/06/11	R208	06/02/2020	6.12	Call	Bond Future	450.9200	0.4509	443.5200	0.4435	(1.641)	0	0	0
2019/06/11	R208	06/02/2020			Bond Future	5.8469	103.4388	5.8564	103.4284	0.162	0.0000	0.0000	0
2019/06/11	R208	06/02/2020	6.13	Call	Bond Future	459.3900	0.4594	451.9400	0.4519	(1.622)	0	0	0
2019/06/11	R208	06/02/2020	6.12	Put	Bond Future	153.5600	0.1536	156.5100	0.1565	1.921	0	0	0
2019/06/11	R208	06/02/2020	6.14	Call	Bond Future	467.6000	0.4676	460.0900	0.4601	(1.606)	0	0	0
2019/06/11	R208	06/02/2020	6.14	Put	Bond Future	148.5100	0.1485	151.3500	0.1513	1.912	0	0	0
2019/06/11	R209	01/08/2019	10.17	Call	Bond Future	3,134.3600	3.1344	3,715.3000	3.7153	18.535	0	0	0
2019/06/11	R209	01/08/2019	10.15	Put	Bond Future	472.3300	0.4723	321.8200	0.3218	(31.865)	0	0	0
2019/06/11	R209	01/08/2019	9.30	Call	Bond Future	321.7100	0.3217	473.1900	0.4732	47.086	0	0	7,560
2019/06/11	R209	01/08/2019			Bond Future	9.7387	73.7014	9.6264	74.4262	(1.153)	0.0000	0.0000	88,660
2019/06/11	R209	01/08/2019	10.17	Put	Bond Future	447.7200	0.4477	303.8100	0.3038	(32.143)	0	0	0
2019/06/11	R209	01/08/2019	10.15	Call	Bond Future	3,037.6800	3.0377	3,612.0200	3.6120	18.907	0	0	0
2019/06/11	R209	01/08/2019	10.16	Put	Bond Future	459.8800	0.4599	312.6900	0.3127	(32.006)	0	0	0
2019/06/11	R209	01/08/2019	9.30	Put	Bond Future	3,214.6500	3.2146	2,641.2800	2.6413	(17.836)	0	0	0
2019/06/11	R209	01/08/2019	9.80	Put	Bond Future	1,158.0400	1.1580	853.5000	0.8535	(26.298)	0	0	0
2019/06/11	R209	01/08/2019	10.16	Call	Bond Future	3,085.9100	3.0859	3,663.5700	3.6636	18.719	0	0	0
2019/06/11	R209	01/08/2019	9.80	Call	Bond Future	1,548.9900	1.5490	1,969.3000	1.9693	27.134	0	0	7,560
2019/06/11	R209	01/08/2019	10.46	Call	Bond Future	4,612.4600	4.6125	5,265.1200	5.2651	14.150	0	0	0
2019/06/11	R209	01/08/2019	10.46	Put	Bond Future	201.8900	0.2019	129.7000	0.1297	(35.757)	0	0	7,560
2019/06/11	R209	07/11/2019	9.82	Call	Bond Future	2,424.4000	2.4244	2,814.8100	2.8148	16.103	0	0	0
2019/06/11	R209	07/11/2019			Bond Future	9.8042	72.0259	9.6900	72.7536	(1.164)	0.0000	0.0000	0
2019/06/11	R209	07/11/2019	9.80	Call	Bond Future	2,357.6000	2.3576	2,741.8900	2.7419	16.300	0	0	0
2019/06/11	R209	07/11/2019	9.80	Put	Bond Future	2,384.1200	2.3841	2,040.6900	2.0407	(14.405)	0	0	0
2019/06/11	R209	07/11/2019	9.82	Put	Bond Future	2,324.4600	2.3245	1,987.1500	1.9872	(14.511)	0	0	0
2019/06/11	R209	07/11/2019	9.81	Call	Bond Future	2,390.9800	2.3910	2,778.3300	2.7783	16.200	0	0	0
2019/06/11	R209	07/11/2019	9.81	Put	Bond Future	2,354.2300	2.3542	2,013.8600	2.0139	(14.458)	0	0	0
2019/06/11	R209	06/02/2020	9.52	Put	Bond Future	4,178.9000	4.1789	3,755.4100	3.7554	(10.134)	0	0	0
2019/06/11	R209	06/02/2020			Bond Future	9.8586	73.4188	9.7437	74.1435	(1.165)	0.0000	0.0000	0
2019/06/11	R209	06/02/2020	9.51	Call	Bond Future	1,985.2300	1.9852	2,283.9000	2.2839	15.045	0	0	0
2019/06/11	R209	06/02/2020	9.51	Put	Bond Future	4,217.4600	4.2175	3,791.4300	3.7914	(10.102)	0	0	0
2019/06/11	R209	06/02/2020	9.52	Call	Bond Future	2,012.1000	2.0121	2,313.3100	2.3133	14.970	0	0	0
2019/06/11	R209	06/02/2020	9.50	Call	Bond Future	1,958.3100	1.9583	2,254.4500	2.2544	15.122	0	0	0
2019/06/11	R209	06/02/2020	9.50	Put	Bond Future	4,256.0600	4.2561	3,827.5000	3.8275	(10.069)	0	0	0
2019/06/11	R210	01/08/2019			Bond Future	190.4872	190.4872	190.3648	190.3648	(0.064)	0.0000	0.0000	2,142
2019/06/11	R210	07/11/2019			Bond Future	191.7474	191.7474	191.5923	191.5923	(0.081)	0.0000	0.0000	0
2019/06/11	R210	06/02/2020			Bond Future	195.4992	195.4992	195.2963	195.2963	(0.104)	0.0000	0.0000	0
2019/06/11	R212	01/08/2019			Bond Future	159.8887	159.8887	159.7855	159.7855	(0.065)	0.0000	0.0000	6,690
2019/06/11	R212	07/11/2019			Bond Future	163.1348	163.1348	163.0040	163.0040	(0.080)	0.0000	0.0000	0
2019/06/11	R212	06/02/2020			Bond Future	164.0803	164.0803	163.9090	163.9090	(0.104)	0.0000	0.0000	0

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2019/06/11	R213	01/08/2019	9.99	Put	Bond Future	231.8800	0.2319	155.0700	0.1551	(33.125)	0	0	0
2019/06/11	R213	01/08/2019	9.98	Call	Bond Future	3,998.1800	3.9982	4,556.1300	4.5561	13.955	0	0	0
2019/06/11	R213	01/08/2019			Bond Future	9.3535	86.5927	9.2512	87.2294	(1.094)	0.0000	0.0000	17,378
2019/06/11	R213	01/08/2019	9.99	Call	Bond Future	4,049.5200	4.0495	4,609.4300	4.6094	13.827	0	0	0
2019/06/11	R213	01/08/2019	9.98	Put	Bond Future	238.6900	0.2387	159.9200	0.1599	(33.001)	0	0	0
2019/06/11	R213	01/08/2019	10.00	Call	Bond Future	4,101.0500	4.1011	4,662.8700	4.6629	13.699	0	0	0
2019/06/11	R213	01/08/2019	10.00	Put	Bond Future	225.3200	0.2253	150.4200	0.1504	(33.242)	0	0	0
2019/06/11	R213	07/11/2019	9.59	Put	Bond Future	1,725.3800	1.7254	1,469.2300	1.4692	(14.846)	0	0	0
2019/06/11	R213	07/11/2019	9.58	Call	Bond Future	2,708.3000	2.7083	3,085.3800	3.0854	13.923	0	0	0
2019/06/11	R213	07/11/2019			Bond Future	9.4211	84.7759	9.3171	85.4118	(1.104)	0.0000	0.0000	0
2019/06/11	R213	07/11/2019	9.59	Call	Bond Future	2,744.2700	2.7443	3,123.9800	3.1240	13.836	0	0	0
2019/06/11	R213	07/11/2019	9.58	Put	Bond Future	1,749.2700	1.7493	1,490.4900	1.4905	(14.794)	0	0	0
2019/06/11	R213	07/11/2019	9.60	Call	Bond Future	2,780.4400	2.7804	3,162.7800	3.1628	13.751	0	0	0
2019/06/11	R213	07/11/2019	9.60	Put	Bond Future	1,701.7600	1.7018	1,448.2400	1.4482	(14.898)	0	0	0
2019/06/11	R213	06/02/2020	9.27	Call	Bond Future	2,122.3100	2.1223	2,405.6600	2.4057	13.351	0	0	0
2019/06/11	R213	06/02/2020	9.26	Put	Bond Future	3,416.0200	3.4160	3,068.9800	3.0690	(10.159)	0	0	0
2019/06/11	R213	06/02/2020			Bond Future	9.4787	86.4151	9.3742	87.0433	(1.102)	0.0000	0.0000	0
2019/06/11	R213	06/02/2020	9.28	Call	Bond Future	2,150.8200	2.1508	2,436.4500	2.4365	13.280	0	0	0
2019/06/11	R213	06/02/2020	9.28	Put	Bond Future	3,350.7800	3.3508	3,008.2900	3.0083	(10.221)	0	0	0
2019/06/11	R213	06/02/2020	9.27	Put	Bond Future	3,383.2700	3.3833	3,038.5000	3.0385	(10.190)	0	0	0
2019/06/11	R213	06/02/2020	9.26	Call	Bond Future	2,094.0000	2.0940	2,375.0800	2.3751	13.423	0	0	0
2019/06/11	R214	01/08/2019	10.34	Put	Bond Future	604.8200	0.6048	440.2900	0.4403	(27.203)	0	0	0
2019/06/11	R214	01/08/2019			Bond Future	9.9593	72.3344	9.8571	73.0165	(1.026)	0.0000	0.0000	10,625
2019/06/11	R214	01/08/2019	10.33	Call	Bond Future	3,008.1900	3.0082	3,522.5100	3.5225	17.097	0	0	0
2019/06/11	R214	01/08/2019	10.33	Put	Bond Future	619.5100	0.6195	451.7100	0.4517	(27.086)	0	0	0
2019/06/11	R214	01/08/2019	10.34	Call	Bond Future	3,056.1000	3.0561	3,573.6900	3.5737	16.936	0	0	0
2019/06/11	R214	01/08/2019	10.32	Call	Bond Future	2,960.5100	2.9605	3,471.5100	3.4715	17.261	0	0	0
2019/06/11	R214	01/08/2019	10.32	Put	Bond Future	634.5200	0.6345	463.4000	0.4634	(26.968)	0	0	0
2019/06/11	R214	07/11/2019	10.02	Put	Bond Future	2,520.7100	2.5207	2,194.7200	2.1947	(12.932)	0	0	0
2019/06/11	R214	07/11/2019			Bond Future	10.0284	70.4856	9.9247	71.1701	(1.034)	0.0000	0.0000	0
2019/06/11	R214	07/11/2019	10.01	Call	Bond Future	2,431.9300	2.4319	2,787.5400	2.7875	14.623	0	0	0
2019/06/11	R214	07/11/2019	10.01	Put	Bond Future	2,552.3400	2.5523	2,223.5000	2.2235	(12.884)	0	0	0
2019/06/11	R214	07/11/2019	10.02	Call	Bond Future	2,465.9200	2.4659	2,824.3800	2.8244	14.537	0	0	0
2019/06/11	R214	07/11/2019	10.00	Call	Bond Future	2,398.1700	2.3982	2,750.9200	2.7509	14.709	0	0	0
2019/06/11	R214	07/11/2019	10.00	Put	Bond Future	2,584.2900	2.5843	2,252.5900	2.2526	(12.835)	0	0	0
2019/06/11	R214	06/02/2020	9.73	Call	Bond Future	2,094.5400	2.0945	2,373.3500	2.3734	13.311	0	0	0
2019/06/11	R214	06/02/2020			Bond Future	10.0886	71.8485	9.9844	72.5295	(1.034)	0.0000	0.0000	0
2019/06/11	R214	06/02/2020	9.71	Call	Bond Future	2,039.0600	2.0391	2,313.1800	2.3132	13.443	0	0	0
2019/06/11	R214	06/02/2020	9.71	Put	Bond Future	4,563.7600	4.5638	4,156.8800	4.1569	(8.915)	0	0	0
2019/06/11	R214	06/02/2020	9.73	Put	Bond Future	4,482.2600	4.4823	4,080.0700	4.0801	(8.973)	0	0	0
2019/06/11	R214	06/02/2020	9.72	Call	Bond Future	2,066.8100	2.0668	2,343.2800	2.3433	13.377	0	0	0
2019/06/11	R214	06/02/2020	9.72	Put	Bond Future	4,522.9700	4.5230	4,118.4400	4.1184	(8.944)	0	0	0
2019/06/11	R248	01/08/2019	10.35	Call	Bond Future	3,882.0900	3.8821	4,624.5600	4.6246	19.126	0	0	0
2019/06/11	R248	01/08/2019	10.34	Put	Bond Future	734.7800	0.7348	511.4500	0.5115	(30.394)	0	0	0
2019/06/11	R248	01/08/2019			Bond Future	9.9643	92.3393	9.8519	93.3006	(1.128)	0.0000	0.0000	102,651

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2019/06/11	R248	01/08/2019	10.36	Call	Bond Future	3,943.8200	3.9438	4,690.7900	4.6908	18.940	0	0	0
2019/06/11	R248	01/08/2019	10.36	Put	Bond Future	699.0100	0.6990	484.7500	0.4848	(30.652)	0	0	0
2019/06/11	R248	01/08/2019	10.35	Put	Bond Future	716.6900	0.7167	497.9300	0.4979	(30.524)	0	0	0
2019/06/11	R248	01/08/2019	10.34	Call	Bond Future	3,820.6500	3.8206	4,558.5500	4.5586	19.313	0	0	0
2019/06/11	R248	07/11/2019	10.02	Call	Bond Future	3,032.4200	3.0324	3,540.0700	3.5401	16.741	0	0	0
2019/06/11	R248	07/11/2019	10.01	Put	Bond Future	3,184.4900	3.1845	2,722.0000	2.7220	(14.523)	0	0	0
2019/06/11	R248	07/11/2019			Bond Future	10.0333	89.7497	9.9189	90.7157	(1.140)	0.0000	0.0000	48
2019/06/11	R248	07/11/2019	10.03	Call	Bond Future	3,075.7700	3.0758	3,587.5700	3.5876	16.640	0	0	0
2019/06/11	R248	07/11/2019	10.03	Put	Bond Future	3,103.2200	3.1032	2,649.0400	2.6490	(14.636)	0	0	0
2019/06/11	R248	07/11/2019	10.02	Put	Bond Future	3,143.6400	3.1436	2,685.3100	2.6853	(14.580)	0	0	0
2019/06/11	R248	07/11/2019	10.01	Call	Bond Future	2,989.3500	2.9894	3,492.8400	3.4928	16.843	0	0	0
2019/06/11	R248	06/02/2020	9.71	Put	Bond Future	5,754.4200	5.7544	5,176.3300	5.1763	(10.046)	0	0	0
2019/06/11	R248	06/02/2020			Bond Future	10.0935	91.4852	9.9782	92.4485	(1.143)	0.0000	0.0000	0
2019/06/11	R248	06/02/2020	9.71	Call	Bond Future	2,479.0600	2.4791	2,864.3200	2.8643	15.541	0	0	0
2019/06/11	R248	06/02/2020	9.70	Put	Bond Future	5,808.0100	5.8080	5,226.4900	5.2265	(10.012)	0	0	0
2019/06/11	R248	06/02/2020	9.72	Call	Bond Future	2,513.6800	2.5137	2,902.3600	2.9024	15.463	0	0	0
2019/06/11	R248	06/02/2020	9.72	Put	Bond Future	5,700.9400	5.7009	5,126.2700	5.1263	(10.080)	0	0	0
2019/06/11	R248	06/02/2020	9.70	Call	Bond Future	2,444.4100	2.4444	2,826.2400	2.8262	15.621	0	0	0

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