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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/05/2019 TO 31/05/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	2025	01/08/2019			Bond Future	136.0104	136.0104	135.8675	135.8675	(0.105)	0.0000	0.0000	1,622
2019/05/31	2025	07/11/2019			Bond Future	138.7770	138.7770	138.6309	138.6309	(0.105)	0.0000	0.0000	0
2019/05/31	2025	06/02/2020			Bond Future	140.0317	140.0317	139.8825	139.8825	(0.107)	0.0000	0.0000	0
2019/05/31	2029	01/08/2019			Bond Future	102.9903	102.9903	102.9917	102.9917	0.001	0.0000	0.0000	4,132
2019/05/31	2029	07/11/2019			Bond Future	103.9942	103.9942	103.9954	103.9954	0.001	0.0000	0.0000	0
2019/05/31	2029	06/02/2020			Bond Future	106.0358	106.0358	106.0370	106.0370	0.001	0.0000	0.0000	0
2019/05/31	2030	01/08/2019	9.91	Put	Bond Future	210.1200	0.2101	193.0900	0.1931	(8.105)	0	0	0
2019/05/31	2030	01/08/2019	9.68	Call	Bond Future	3,478.7600	3.4788	3,489.9900	3.4900	0.323	0	0	0
2019/05/31	2030	01/08/2019	8.67	Put	Bond Future	3,535.1900	3.5352	3,487.5900	3.4876	(1.346)	0	0	0
2019/05/31	2030	01/08/2019	9.15	Put	Bond Future	1,448.4500	1.4484	1,401.8900	1.4019	(3.214)	0	0	0
2019/05/31	2030	01/08/2019			Bond Future	9.1781	92.3020	9.1722	92.3393	(0.065)	0.0000	0.0000	49,421
2019/05/31	2030	01/08/2019	8.35	Put	Bond Future	5,470.4300	5.4704	5,428.9700	5.4290	(0.758)	0	0	0
2019/05/31	2030	01/08/2019	8.35	Call	Bond Future	58.2100	0.0582	54.0100	0.0540	(7.215)	0	0	2,025
2019/05/31	2030	01/08/2019	9.22	Put	Bond Future	1,238.0100	1.2380	1,193.4300	1.1934	(3.601)	0	0	0
2019/05/31	2030	01/08/2019	9.22	Call	Bond Future	1,501.3600	1.5014	1,494.0400	1.4940	(0.488)	0	0	5,400
2019/05/31	2030	01/08/2019	9.69	Call	Bond Future	3,528.5500	3.5286	3,540.1900	3.5402	0.330	0	0	0
2019/05/31	2030	01/08/2019	9.69	Put	Bond Future	380.7600	0.3808	355.1400	0.3551	(6.729)	0	0	5,400
2019/05/31	2030	01/08/2019	9.91	Call	Bond Future	4,666.5600	4.6666	4,686.7900	4.6868	0.434	0	0	0
2019/05/31	2030	01/08/2019	9.92	Call	Bond Future	4,719.7600	4.7198	4,740.3100	4.7403	0.435	0	0	0
2019/05/31	2030	01/08/2019	9.90	Put	Bond Future	216.0100	0.2160	198.5900	0.1986	(8.064)	0	0	0
2019/05/31	2030	01/08/2019	9.68	Put	Bond Future	391.0700	0.3911	365.0400	0.3650	(6.656)	0	0	4,800
2019/05/31	2030	01/08/2019	8.67	Call	Bond Future	263.0900	0.2631	252.7500	0.2527	(3.930)	0	0	5,400
2019/05/31	2030	01/08/2019	9.15	Call	Bond Future	1,271.6000	1.2716	1,262.3000	1.2623	(0.731)	0	0	2,025
2019/05/31	2030	01/08/2019	9.92	Put	Bond Future	204.4500	0.2045	187.7400	0.1877	(8.173)	0	0	0
2019/05/31	2030	01/08/2019	9.90	Call	Bond Future	4,613.5200	4.6135	4,633.3600	4.6334	0.430	0	0	0
2019/05/31	2030	01/08/2019	8.77	Put	Bond Future	3,008.9900	3.0090	2,959.9800	2.9600	(1.629)	0	0	0
2019/05/31	2030	01/08/2019	8.77	Call	Bond Future	392.9400	0.3929	381.1900	0.3812	(2.990)	0	0	0
2019/05/31	2030	01/08/2019	9.27	Put	Bond Future	1,102.5700	1.1026	1,059.6500	1.0597	(3.893)	0	0	0
2019/05/31	2030	01/08/2019	9.27	Call	Bond Future	1,678.6500	1.6787	1,672.9900	1.6730	(0.337)	0	0	0
2019/05/31	2030	07/11/2019	9.49	Put	Bond Future	1,616.2900	1.6163	1,570.9400	1.5709	(2.806)	0	0	0
2019/05/31	2030	07/11/2019	9.76	Put	Bond Future	1,128.2900	1.1283	1,089.8800	1.0899	(3.404)	0	0	5,500
2019/05/31	2030	07/11/2019			Bond Future	9.2393	94.1558	9.2331	94.1936	(0.066)	0.0000	0.0000	0
2019/05/31	2030	07/11/2019	9.10	Put	Bond Future	2,690.5800	2.6906	2,635.8000	2.6358	(2.036)	0	0	0
2019/05/31	2030	07/11/2019	9.10	Call	Bond Future	1,825.9500	1.8259	1,809.0000	1.8090	(0.928)	0	0	5,500
2019/05/31	2030	07/11/2019	9.48	Call	Bond Future	3,108.0700	3.1081	3,100.5600	3.1006	(0.242)	0	0	0
2019/05/31	2030	07/11/2019	9.48	Put	Bond Future	1,638.3700	1.6384	1,593.0300	1.5930	(2.767)	0	0	0
2019/05/31	2030	07/11/2019	8.60	Put	Bond Future	4,739.7200	4.7397	4,684.8500	4.6849	(1.158)	0	0	0
2019/05/31	2030	07/11/2019	8.60	Call	Bond Future	680.7400	0.6807	663.7000	0.6637	(2.503)	0	0	5,500
2019/05/31	2030	07/11/2019	9.49	Call	Bond Future	3,146.3700	3.1464	3,138.8500	3.1388	(0.239)	0	0	0
2019/05/31	2030	07/11/2019	9.76	Call	Bond Future	4,268.3900	4.2684	4,267.8100	4.2678	(0.014)	0	0	0
2019/05/31	2030	07/11/2019	8.57	Put	Bond Future	4,887.7000	4.8877	4,833.1700	4.8332	(1.116)	0	0	0
2019/05/31	2030	07/11/2019	9.47	Call	Bond Future	3,070.2300	3.0702	3,062.2400	3.0622	(0.260)	0	0	0

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2019/05/31	2030	07/11/2019	9.47	Put	Bond Future	1,660.9500	1.6609	1,615.1300	1.6151	(2.759)	0	0	0
2019/05/31	2030	07/11/2019	9.12	Put	Bond Future	2,624.3100	2.6243	2,569.7700	2.5698	(2.078)	0	0	0
2019/05/31	2030	07/11/2019	9.12	Call	Bond Future	1,884.5100	1.8845	1,867.8000	1.8678	(0.887)	0	0	0
2019/05/31	2030	07/11/2019	9.70	Call	Bond Future	4,008.3500	4.0083	4,006.2300	4.0062	(0.053)	0	0	0
2019/05/31	2030	07/11/2019	9.70	Put	Bond Future	1,222.7200	1.2227	1,182.7700	1.1828	(3.267)	0	0	0
2019/05/31	2030	07/11/2019	8.57	Call	Bond Future	632.4900	0.6325	615.7900	0.6158	(2.640)	0	0	0
2019/05/31	2030	06/02/2020	9.14	Call	Bond Future	2,355.6700	2.3557	2,334.6300	2.3346	(0.893)	0	0	0
2019/05/31	2030	06/02/2020	9.15	Put	Bond Future	3,231.7000	3.2317	3,172.4200	3.1724	(1.834)	0	0	0
2019/05/31	2030	06/02/2020			Bond Future	9.2888	91.9734	9.2825	92.0118	(0.068)	0.0000	0.0000	0
2019/05/31	2030	06/02/2020	9.14	Put	Bond Future	3,263.0100	3.2630	3,203.6200	3.2036	(1.820)	0	0	0
2019/05/31	2030	06/02/2020	9.15	Call	Bond Future	2,385.7000	2.3857	2,364.7700	2.3648	(0.877)	0	0	0
2019/05/31	2030	06/02/2020	9.16	Call	Bond Future	2,415.6200	2.4156	2,394.7900	2.3948	(0.862)	0	0	0
2019/05/31	2030	06/02/2020	9.16	Put	Bond Future	3,200.3400	3.2003	3,141.1600	3.1412	(1.849)	0	0	0
2019/05/31	2032	01/08/2019	10.10	Call	Bond Future	4,672.6900	4.6727	4,711.4700	4.7115	0.830	0	0	0
2019/05/31	2032	01/08/2019	10.11	Put	Bond Future	309.9900	0.3100	273.9900	0.2740	(11.613)	0	0	0
2019/05/31	2032	01/08/2019			Bond Future	9.4423	94.1682	9.4313	94.2436	(0.116)	0.0000	0.0000	41,446
2019/05/31	2032	01/08/2019	10.10	Put	Bond Future	317.9300	0.3179	281.3200	0.2813	(11.515)	0	0	0
2019/05/31	2032	01/08/2019	10.11	Call	Bond Future	4,728.7000	4.7287	4,768.0900	4.7681	0.833	0	0	0
2019/05/31	2032	01/08/2019	10.09	Call	Bond Future	4,616.8100	4.6168	4,654.9600	4.6550	0.826	0	0	0
2019/05/31	2032	01/08/2019	10.09	Put	Bond Future	326.0700	0.3261	288.8300	0.2888	(11.421)	0	0	0
2019/05/31	2032	07/11/2019	9.71	Call	Bond Future	3,300.2700	3.3003	3,286.1200	3.2861	(0.429)	0	0	0
2019/05/31	2032	07/11/2019	9.70	Put	Bond Future	1,991.9800	1.9920	1,900.6600	1.9007	(4.584)	0	0	0
2019/05/31	2032	07/11/2019			Bond Future	9.5098	91.8978	9.4984	91.9745	(0.120)	0.0000	0.0000	0
2019/05/31	2032	07/11/2019	9.72	Call	Bond Future	3,340.2000	3.3402	3,326.7400	3.3267	(0.403)	0	0	0
2019/05/31	2032	07/11/2019	9.72	Put	Bond Future	1,939.9400	1.9399	1,849.7500	1.8497	(4.649)	0	0	0
2019/05/31	2032	07/11/2019	9.71	Put	Bond Future	1,965.9400	1.9659	1,875.0600	1.8751	(4.623)	0	0	0
2019/05/31	2032	07/11/2019	9.70	Call	Bond Future	3,260.3200	3.2603	3,245.7300	3.2457	(0.448)	0	0	0
2019/05/31	2032	06/02/2020	9.40	Put	Bond Future	3,756.5100	3.7565	3,642.3100	3.6423	(3.040)	0	0	0
2019/05/31	2032	06/02/2020			Bond Future	9.5645	93.6814	9.5527	93.7594	(0.123)	0.0000	0.0000	0
2019/05/31	2032	06/02/2020	9.39	Call	Bond Future	2,625.1600	2.6252	2,588.7600	2.5888	(1.387)	0	0	0
2019/05/31	2032	06/02/2020	9.39	Put	Bond Future	3,792.3900	3.7924	3,677.9800	3.6780	(3.017)	0	0	0
2019/05/31	2032	06/02/2020	9.40	Call	Bond Future	2,656.7200	2.6567	2,620.5300	2.6205	(1.362)	0	0	0
2019/05/31	2032	06/02/2020	9.38	Call	Bond Future	2,593.8000	2.5938	2,557.2000	2.5572	(1.411)	0	0	0
2019/05/31	2032	06/02/2020	9.38	Put	Bond Future	3,828.5400	3.8285	3,713.9300	3.7139	(2.994)	0	0	0
2019/05/31	2033	01/08/2019			Bond Future	104.9029	104.9029	104.9046	104.9046	0.002	0.0000	0.0000	6,090
2019/05/31	2033	07/11/2019			Bond Future	105.8709	105.8709	105.8723	105.8723	0.001	0.0000	0.0000	0
2019/05/31	2033	06/02/2020			Bond Future	107.9493	107.9493	107.9507	107.9507	0.001	0.0000	0.0000	0
2019/05/31	2037	01/08/2019	10.31	Call	Bond Future	4,218.4300	4.2184	4,407.1400	4.4071	4.473	0	0	0
2019/05/31	2037	01/08/2019			Bond Future	9.8166	89.2345	9.7799	89.5132	(0.373)	0.0000	0.0000	46,843
2019/05/31	2037	01/08/2019	10.29	Call	Bond Future	4,103.9200	4.1039	4,289.3900	4.2894	4.519	0	0	0
2019/05/31	2037	01/08/2019	10.29	Put	Bond Future	618.9600	0.6190	525.8200	0.5258	(15.048)	0	0	0
2019/05/31	2037	01/08/2019	10.31	Put	Bond Future	590.8700	0.5909	500.9700	0.5010	(15.215)	0	0	0
2019/05/31	2037	01/08/2019	10.30	Call	Bond Future	4,161.0700	4.1611	4,348.1700	4.3482	4.496	0	0	0
2019/05/31	2037	01/08/2019	10.30	Put	Bond Future	604.7700	0.6048	513.2600	0.5133	(15.131)	0	0	0
2019/05/31	2037	07/11/2019	9.97	Call	Bond Future	3,271.4000	3.2714	3,294.8800	3.2949	0.718	0	0	0

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2019/05/31	2037	07/11/2019			Bond Future	9.8850	91.0267	9.8472	91.3107	(0.383)	0.0000	0.0000	0
2019/05/31	2037	07/11/2019	9.95	Call	Bond Future	3,189.1900	3.1892	3,210.2500	3.2102	0.660	0	0	0
2019/05/31	2037	07/11/2019	9.95	Put	Bond Future	2,704.5400	2.7045	2,441.6500	2.4416	(9.720)	0	0	0
2019/05/31	2037	07/11/2019	9.97	Put	Bond Future	2,638.4600	2.6385	2,377.9900	2.3780	(9.872)	0	0	0
2019/05/31	2037	07/11/2019	9.96	Call	Bond Future	3,230.2900	3.2303	3,252.4400	3.2524	0.686	0	0	0
2019/05/31	2037	07/11/2019	9.96	Put	Bond Future	2,671.4500	2.6714	2,409.6500	2.4097	(9.800)	0	0	0
2019/05/31	2037	06/02/2020	9.67	Call	Bond Future	2,710.1200	2.7101	2,685.3700	2.6854	(0.913)	0	0	0
2019/05/31	2037	06/02/2020	9.66	Put	Bond Future	4,809.1400	4.8091	4,493.6900	4.4937	(6.559)	0	0	0
2019/05/31	2037	06/02/2020			Bond Future	9.9432	88.5331	9.9042	88.8224	(0.393)	0.0000	0.0000	0
2019/05/31	2037	06/02/2020	9.68	Call	Bond Future	2,743.0700	2.7431	2,719.6800	2.7197	(0.853)	0	0	0
2019/05/31	2037	06/02/2020	9.68	Put	Bond Future	4,722.0400	4.7220	4,409.2900	4.4093	(6.623)	0	0	0
2019/05/31	2037	06/02/2020	9.67	Put	Bond Future	4,765.5800	4.7656	4,451.4700	4.4515	(6.591)	0	0	0
2019/05/31	2037	06/02/2020	9.66	Call	Bond Future	2,677.0900	2.6771	2,651.0000	2.6510	(0.975)	0	0	0
2019/05/31	2038	01/08/2019			Bond Future	121.3678	121.3678	121.5500	121.5500	0.150	0.0000	0.0000	11,677
2019/05/31	2038	07/11/2019			Bond Future	123.8366	123.8366	124.0223	124.0223	0.150	0.0000	0.0000	0
2019/05/31	2038	06/02/2020			Bond Future	124.6143	124.6143	124.8033	124.8033	0.152	0.0000	0.0000	0
2019/05/31	2040	01/08/2019	10.37	Put	Bond Future	722.4800	0.7225	529.8000	0.5298	(26.669)	0	0	0
2019/05/31	2040	01/08/2019	10.36	Call	Bond Future	4,237.6400	4.2376	4,466.6600	4.4667	5.404	0	0	0
2019/05/31	2040	01/08/2019			Bond Future	9.9166	92.1728	9.8647	92.5972	(0.524)	0.0000	0.0000	30,318
2019/05/31	2040	01/08/2019	10.37	Call	Bond Future	4,297.7600	4.2978	4,529.5200	4.5295	5.393	0	0	0
2019/05/31	2040	01/08/2019	10.36	Put	Bond Future	738.8100	0.7388	543.3900	0.5434	(26.451)	0	0	0
2019/05/31	2040	01/08/2019	10.38	Call	Bond Future	4,357.9800	4.3580	4,592.4700	4.5925	5.381	0	0	0
2019/05/31	2040	01/08/2019	10.38	Put	Bond Future	706.3700	0.7064	516.4200	0.5164	(26.891)	0	0	0
2019/05/31	2040	07/11/2019	9.80	Put	Bond Future	3,877.0900	3.8771	3,572.1700	3.5722	(7.865)	0	0	0
2019/05/31	2040	07/11/2019	9.30	Put	Bond Future	6,680.2100	6.6802	6,295.5700	6.2956	(5.758)	0	0	0
2019/05/31	2040	07/11/2019	10.04	Put	Bond Future	2,892.4400	2.8924	2,631.2800	2.6313	(9.029)	0	0	0
2019/05/31	2040	07/11/2019	10.03	Call	Bond Future	3,285.7500	3.2857	3,455.5300	3.4555	5.167	0	0	0
2019/05/31	2040	07/11/2019			Bond Future	9.9854	94.0240	9.9318	94.4568	(0.537)	0.0000	0.0000	0
2019/05/31	2040	07/11/2019	9.80	Call	Bond Future	2,367.5300	2.3675	2,495.4000	2.4954	5.401	0	0	1,260
2019/05/31	2040	07/11/2019	9.30	Call	Bond Future	898.2400	0.8982	946.3900	0.9464	5.360	0	0	1,260
2019/05/31	2040	07/11/2019	10.04	Call	Bond Future	3,329.1700	3.3292	3,500.8000	3.5008	5.155	0	0	0
2019/05/31	2040	07/11/2019	10.03	Put	Bond Future	2,928.8200	2.9288	2,665.8100	2.6658	(8.980)	0	0	0
2019/05/31	2040	07/11/2019	10.05	Call	Bond Future	3,372.6100	3.3726	3,546.0900	3.5461	5.144	0	0	0
2019/05/31	2040	07/11/2019	10.05	Put	Bond Future	2,856.2000	2.8562	2,596.8900	2.5969	(9.079)	0	0	0
2019/05/31	2040	06/02/2020	9.76	Call	Bond Future	2,821.9100	2.8219	2,940.3100	2.9403	4.196	0	0	0
2019/05/31	2040	06/02/2020			Bond Future	10.0442	91.3380	9.9889	91.7790	(0.551)	0.0000	0.0000	0
2019/05/31	2040	06/02/2020	9.74	Call	Bond Future	2,751.4800	2.7515	2,867.0700	2.8671	4.201	0	0	0
2019/05/31	2040	06/02/2020	9.74	Put	Bond Future	5,219.1800	5.2192	4,893.8100	4.8938	(6.234)	0	0	0
2019/05/31	2040	06/02/2020	9.76	Put	Bond Future	5,124.1700	5.1242	4,801.6100	4.8016	(6.295)	0	0	0
2019/05/31	2040	06/02/2020	9.75	Call	Bond Future	2,786.8700	2.7869	2,903.8700	2.9039	4.198	0	0	0
2019/05/31	2040	06/02/2020	9.75	Put	Bond Future	5,171.7900	5.1718	4,847.8300	4.8478	(6.264)	0	0	0
2019/05/31	2044	01/08/2019	10.40	Put	Bond Future	721.9400	0.7219	519.4600	0.5195	(28.047)	0	0	0
2019/05/31	2044	01/08/2019	9.86	Put	Bond Future	2,271.8200	2.2718	1,908.6000	1.9086	(15.988)	0	0	0
2019/05/31	2044	01/08/2019	10.53	Call	Bond Future	5,259.8200	5.2598	5,569.6800	5.5697	5.891	0	0	0
2019/05/31	2044	01/08/2019	9.39	Call	Bond Future	378.5700	0.3786	368.1100	0.3681	(2.763)	0	0	228

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/31	2044	01/08/2019			Bond Future	9.9345	89.3269	9.8775	89.8020	(0.574)	0.0000	0.0000	42,542
2019/05/31	2044	01/08/2019	10.39	Call	Bond Future	4,388.5400	4.3885	4,658.1000	4.6581	6.142	0	0	0
2019/05/31	2044	01/08/2019	10.39	Put	Bond Future	738.3100	0.7383	532.7700	0.5328	(27.839)	0	0	0
2019/05/31	2044	01/08/2019	10.40	Call	Bond Future	4,449.4500	4.4494	4,722.0700	4.7221	6.127	0	0	0
2019/05/31	2044	01/08/2019	9.86	Call	Bond Future	1,650.2300	1.6502	1,762.1100	1.7621	6.780	0	0	100
2019/05/31	2044	01/08/2019	10.53	Put	Bond Future	538.2700	0.5383	373.0300	0.3730	(30.698)	0	0	100
2019/05/31	2044	01/08/2019	9.39	Put	Bond Future	5,096.2200	5.0962	4,610.6600	4.6107	(9.528)	0	0	0
2019/05/31	2044	01/08/2019	9.74	Put	Bond Future	2,855.4700	2.8555	2,454.6200	2.4546	(14.038)	0	0	0
2019/05/31	2044	01/08/2019	10.38	Call	Bond Future	4,327.7300	4.3277	4,594.3200	4.5943	6.160	0	0	0
2019/05/31	2044	01/08/2019	10.38	Put	Bond Future	754.9100	0.7549	546.4000	0.5464	(27.621)	0	0	0
2019/05/31	2044	01/08/2019	9.36	Put	Bond Future	5,323.0000	5.3230	4,835.9400	4.8359	(9.150)	0	0	0
2019/05/31	2044	01/08/2019	9.36	Call	Bond Future	333.4100	0.3334	321.4500	0.3215	(3.587)	0	0	100
2019/05/31	2044	01/08/2019	9.74	Call	Bond Future	1,216.7500	1.2167	1,291.0000	1.2910	6.102	0	0	228
2019/05/31	2044	01/08/2019	10.27	Call	Bond Future	3,675.6900	3.6757	3,907.7200	3.9077	6.313	0	0	0
2019/05/31	2044	01/08/2019	10.27	Put	Bond Future	962.2300	0.9622	719.1600	0.7192	(25.261)	0	0	228
2019/05/31	2044	07/11/2019	10.07	Put	Bond Future	2,897.7500	2.8977	2,612.5300	2.6125	(9.843)	0	0	0
2019/05/31	2044	07/11/2019	10.52	Call	Bond Future	5,730.2300	5.7302	6,020.2200	6.0202	5.061	0	0	0
2019/05/31	2044	07/11/2019	9.74	Put	Bond Future	4,326.6500	4.3267	3,973.6800	3.9737	(8.158)	0	0	0
2019/05/31	2044	07/11/2019			Bond Future	10.0003	91.1209	9.9415	91.6053	(0.588)	0.0000	0.0000	0
2019/05/31	2044	07/11/2019	10.06	Call	Bond Future	3,422.0300	3.4220	3,619.1800	3.6192	5.761	0	0	0
2019/05/31	2044	07/11/2019	10.06	Put	Bond Future	2,934.5000	2.9345	2,647.2100	2.6472	(9.790)	0	0	0
2019/05/31	2044	07/11/2019	10.52	Put	Bond Future	1,634.3300	1.6343	1,439.8800	1.4399	(11.898)	0	0	328
2019/05/31	2044	07/11/2019	10.07	Call	Bond Future	3,466.4700	3.4665	3,665.6900	3.6657	5.747	0	0	0
2019/05/31	2044	07/11/2019	9.19	Call	Bond Future	667.3600	0.6674	707.4200	0.7074	6.003	0	0	328
2019/05/31	2044	07/11/2019	9.74	Call	Bond Future	2,148.7300	2.1487	2,280.2000	2.2802	6.118	0	0	328
2019/05/31	2044	07/11/2019	10.05	Call	Bond Future	3,377.8500	3.3779	3,572.6900	3.5727	5.768	0	0	0
2019/05/31	2044	07/11/2019	10.05	Put	Bond Future	2,971.6300	2.9716	2,682.0300	2.6820	(9.745)	0	0	0
2019/05/31	2044	07/11/2019	9.19	Put	Bond Future	7,750.7000	7.7507	7,306.3200	7.3063	(5.733)	0	0	0
2019/05/31	2044	06/02/2020	9.74	Call	Bond Future	2,770.9200	2.7709	2,898.2500	2.8982	4.595	0	0	328
2019/05/31	2044	06/02/2020	10.78	Put	Bond Future	1,992.2800	1.9923	1,794.3700	1.7944	(9.934)	0	0	328
2019/05/31	2044	06/02/2020	9.77	Put	Bond Future	5,253.7700	5.2538	4,892.4400	4.8924	(6.878)	0	0	0
2019/05/31	2044	06/02/2020			Bond Future	10.0564	88.5039	9.9959	88.9975	(0.602)	0.0000	0.0000	0
2019/05/31	2044	06/02/2020	9.09	Put	Bond Future	9,417.8600	9.4179	8,963.5400	8.9635	(4.824)	0	0	0
2019/05/31	2044	06/02/2020	9.09	Call	Bond Future	959.0100	0.9590	998.3700	0.9984	4.104	0	0	328
2019/05/31	2044	06/02/2020	9.74	Put	Bond Future	5,401.4200	5.4014	5,035.0700	5.0351	(6.782)	0	0	0
2019/05/31	2044	06/02/2020	9.77	Call	Bond Future	2,878.2100	2.8782	3,010.5600	3.0106	4.598	0	0	0
2019/05/31	2044	06/02/2020	10.78	Call	Bond Future	7,549.2100	7.5492	7,844.9800	7.8450	3.918	0	0	0
2019/05/31	2044	06/02/2020	9.78	Call	Bond Future	2,914.3500	2.9144	3,048.2900	3.0483	4.596	0	0	0
2019/05/31	2044	06/02/2020	9.76	Put	Bond Future	5,303.0000	5.3030	4,939.8100	4.9398	(6.849)	0	0	0
2019/05/31	2044	06/02/2020	9.78	Put	Bond Future	5,205.1900	5.2052	4,845.4500	4.8455	(6.911)	0	0	0
2019/05/31	2044	06/02/2020	9.76	Call	Bond Future	2,842.5900	2.8426	2,973.0800	2.9731	4.591	0	0	0
2019/05/31	2046	01/08/2019			Bond Future	115.1038	115.1038	115.5341	115.5341	0.374	0.0000	0.0000	12,658
2019/05/31	2046	07/11/2019			Bond Future	115.7307	115.7307	116.1696	116.1696	0.379	0.0000	0.0000	0
2019/05/31	2046	06/02/2020			Bond Future	118.0030	118.0030	118.4502	118.4502	0.379	0.0000	0.0000	0
2019/05/31	2050	01/08/2019			Bond Future	118.6386	118.6386	119.3780	119.3780	0.623	0.0000	0.0000	10,989
2019/05/31	2050	07/11/2019			Bond Future	121.0517	121.0517	121.8061	121.8061	0.623	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/31	2050	06/02/2020			Bond Future	121.5918	121.5918	122.3608	122.3608	0.632	0.0000	0.0000	0
2019/05/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	AL37	01/08/2019			Index Future	647.2520	647.2520	647.1100	647.1100	(0.022)	0.0000	0.0000	0
2019/05/31	AL37	07/11/2019			Index Future	660.2480	660.2480	660.1010	660.1010	(0.022)	0.0000	0.0000	0
2019/05/31	AL37	06/02/2020			Index Future	673.0550	673.0550	672.9040	672.9040	(0.022)	0.0000	0.0000	0
2019/05/31	AL7T	01/08/2019			Index Future	748.7680	748.7680	748.9200	748.9200	0.020	0.0000	0.0000	0
2019/05/31	AL7T	07/11/2019			Index Future	763.8020	763.8020	763.9550	763.9550	0.020	0.0000	0.0000	0
2019/05/31	AL7T	06/02/2020			Index Future	778.6180	778.6180	778.7720	778.7720	0.020	0.0000	0.0000	0
2019/05/31	ALBI	01/08/2019			Index Future	673.2010	673.2010	674.6030	674.6030	0.208	0.0000	0.0000	973
2019/05/31	ALBI	07/11/2019			Index Future	686.7180	686.7180	688.1470	688.1470	0.208	0.0000	0.0000	0
2019/05/31	ALBI	06/02/2020			Index Future	700.0380	700.0380	701.4930	701.4930	0.208	0.0000	0.0000	0
2019/05/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/31	ES33	01/08/2019			Bond Future	10.9785	78.2472	10.9414	78.4624	(0.338)	0.0000	0.0000	350
2019/05/31	ES33	07/11/2019			Bond Future	11.0979	76.0240	11.0594	76.2434	(0.347)	0.0000	0.0000	0
2019/05/31	ES33	06/02/2020			Bond Future	11.2057	77.4995	11.1658	77.7229	(0.356)	0.0000	0.0000	0
2019/05/31	ES42	01/08/2019			Bond Future	11.2621	79.8727	11.2148	80.1854	(0.420)	0.0000	0.0000	4,919
2019/05/31	ES42	07/11/2019			Bond Future	11.3797	77.2109	11.3306	77.5297	(0.432)	0.0000	0.0000	0
2019/05/31	ES42	06/02/2020			Bond Future	11.4819	78.7098	11.4311	79.0347	(0.443)	0.0000	0.0000	0
2019/05/31	GOVI	01/08/2019	638.68	Call	GOVI	275,540.0000	27.5540	290,620.0000	29.0620	5.473	0	0	0
2019/05/31	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/31	GOVI	01/08/2019			GOVI	666.2340	666.2340	667.7420	667.7420	0.226	0.0000	0.0000	442
2019/05/31	GOVI	01/08/2019	638.69	Call	GOVI	275,440.0000	27.5440	290,520.0000	29.0520	5.475	0	0	0
2019/05/31	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	GOVI	01/08/2019	638.67	Call	GOVI	275,640.0000	27.5640	290,720.0000	29.0720	5.471	0	0	0
2019/05/31	GOVI	07/11/2019	672.90	Call	GOVI	67,110.0000	6.7110	82,480.0000	8.2480	22.903	0	0	0
2019/05/31	GOVI	07/11/2019			GOVI	679.6110	679.6110	681.1480	681.1480	0.226	0.0000	0.0000	0
2019/05/31	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	GOVI	07/11/2019	672.91	Call	GOVI	67,010.0000	6.7010	82,380.0000	8.2380	22.937	0	0	0
2019/05/31	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	GOVI	07/11/2019	672.92	Call	GOVI	66,910.0000	6.6910	82,280.0000	8.2280	22.971	0	0	0
2019/05/31	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	GOVI	06/02/2020	703.15	Put	GOVI	103,560.0000	10.3560	87,910.0000	8.7910	(15.112)	0	0	0
2019/05/31	GOVI	06/02/2020			GOVI	692.7940	692.7940	694.3590	694.3590	0.226	0.0000	0.0000	0
2019/05/31	GOVI	06/02/2020	703.14	Put	GOVI	103,460.0000	10.3460	87,810.0000	8.7810	(15.127)	0	0	0
2019/05/31	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	GOVI	06/02/2020	703.13	Put	GOVI	103,360.0000	10.3360	87,710.0000	8.7710	(15.141)	0	0	0
2019/05/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/31	IGOV	01/08/2019			Index Future	261.9610	261.9610	262.2990	262.2990	0.129	0.0000	0.0000	815
2019/05/31	IGOV	07/11/2019			Index Future	267.2890	267.2890	267.6340	267.6340	0.129	0.0000	0.0000	218
2019/05/31	IGOV	06/02/2020			Index Future	272.5360	272.5360	272.8870	272.8870	0.129	0.0000	0.0000	0
2019/05/31	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/31	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/31	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/31	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8600	101.8600	(0.010)	0.0000	0.0000	0
2019/05/31	IS02	20/12/2019			Interest Rate Swap	102.7600	102.7600	102.7600	102.7600	0.000	0.0000	0.0000	0
2019/05/31	IS02	23/03/2020			Interest Rate Swap	98.6700	98.6700	98.6700	98.6700	0.000	0.0000	0.0000	0
2019/05/31	IS02	22/06/2020			Interest Rate Swap	102.1700	102.1700	102.1700	102.1700	0.000	0.0000	0.0000	0
2019/05/31	IS02	21/09/2020			Interest Rate Swap	99.0600	99.0600	99.0600	99.0600	0.000	0.0000	0.0000	0
2019/05/31	IS05	17/12/2020			Interest Rate Swap	95.7600	95.7600	95.7500	95.7500	(0.010)	0.0000	0.0000	0
2019/05/31	IS05	16/03/2021			Interest Rate Swap	94.8300	94.8300	94.8300	94.8300	0.000	0.0000	0.0000	0
2019/05/31	IS05	15/06/2021			Interest Rate Swap	93.8600	93.8600	93.8700	93.8700	0.011	0.0000	0.0000	0
2019/05/31	IS05	21/09/2021			Interest Rate Swap	93.8800	93.8800	93.8800	93.8800	0.000	0.0000	0.0000	0
2019/05/31	IS05	21/12/2021			Interest Rate Swap	95.9500	95.9500	95.9300	95.9300	(0.021)	0.0000	0.0000	51
2019/05/31	IS05	15/03/2022			Interest Rate Swap	95.9600	95.9600	95.9400	95.9400	(0.021)	0.0000	0.0000	0
2019/05/31	IS05	21/06/2022			Interest Rate Swap	97.0200	97.0200	96.9800	96.9800	(0.041)	0.0000	0.0000	0
2019/05/31	IS05	20/09/2022			Interest Rate Swap	100.8400	100.8400	100.7900	100.7900	(0.050)	0.0000	0.0000	0
2019/05/31	IS05	20/12/2022			Interest Rate Swap	101.9800	101.9800	101.9200	101.9200	(0.059)	0.0000	0.0000	0
2019/05/31	IS05	22/03/2023			Interest Rate Swap	95.1900	95.1900	95.1200	95.1200	(0.074)	0.0000	0.0000	0
2019/05/31	IS05	20/06/2023			Interest Rate Swap	101.1700	101.1700	101.1000	101.1000	(0.069)	0.0000	0.0000	0
2019/05/31	IS05	19/09/2023			Interest Rate Swap	96.5300	96.5300	96.4600	96.4600	(0.073)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/31	IS10	17/12/2025			Interest Rate Swap	92.4500	92.4500	92.4300	92.4300	(0.022)	0.0000	0.0000	0
2019/05/31	IS10	16/03/2026			Interest Rate Swap	89.3600	89.3600	89.3400	89.3400	(0.022)	0.0000	0.0000	0
2019/05/31	IS10	15/06/2026			Interest Rate Swap	88.0400	88.0400	88.0300	88.0300	(0.011)	0.0000	0.0000	0
2019/05/31	IS10	21/09/2026			Interest Rate Swap	90.2100	90.2100	90.1800	90.1800	(0.033)	0.0000	0.0000	0
2019/05/31	IS10	21/12/2026			Interest Rate Swap	94.0500	94.0500	94.0100	94.0100	(0.043)	0.0000	0.0000	0
2019/05/31	IS10	15/03/2027			Interest Rate Swap	92.5800	92.5800	92.5400	92.5400	(0.043)	0.0000	0.0000	0
2019/05/31	IS10	21/06/2027			Interest Rate Swap	94.6700	94.6700	94.6300	94.6300	(0.042)	0.0000	0.0000	0
2019/05/31	IS10	20/09/2027			Interest Rate Swap	100.1700	100.1700	100.1400	100.1400	(0.030)	0.0000	0.0000	0
2019/05/31	IS10	20/12/2027			Interest Rate Swap	100.5100	100.5100	100.5000	100.5000	(0.010)	0.0000	0.0000	0
2019/05/31	IS10	22/03/2028			Interest Rate Swap	93.9000	93.9000	93.9100	93.9100	0.011	0.0000	0.0000	0
2019/05/31	IS10	20/06/2028			Interest Rate Swap	101.1800	101.1800	101.1900	101.1900	0.010	0.0000	0.0000	0
2019/05/31	IS10	19/09/2028			Interest Rate Swap	94.6300	94.6300	94.6400	94.6400	0.011	0.0000	0.0000	0
2019/05/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/31	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/31	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/31	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/31	R023	01/08/2019	8.95	Call	Bond Future	4,102.0000	4.1020	4,070.3000	4.0703	(0.773)	0	0	0
2019/05/31	R023	01/08/2019			Bond Future	7.5874	103.8400	7.5977	103.8081	0.136	0.0000	0.0000	56,982
2019/05/31	R023	01/08/2019	8.93	Call	Bond Future	4,043.7200	4.0437	4,012.0300	4.0120	(0.784)	0	0	0
2019/05/31	R023	01/08/2019	8.93	Put	Bond Future	3.5400	0.0035	3.6600	0.0037	3.390	0	0	0
2019/05/31	R023	01/08/2019	8.95	Put	Bond Future	3.1600	0.0032	3.2700	0.0033	3.481	0	0	0
2019/05/31	R023	01/08/2019	8.94	Call	Bond Future	4,072.8500	4.0729	4,041.1600	4.0412	(0.778)	0	0	0
2019/05/31	R023	01/08/2019	8.94	Put	Bond Future	3.3400	0.0033	3.4600	0.0035	3.593	0	0	0
2019/05/31	R023	07/11/2019	7.98	Call	Bond Future	1,557.7600	1.5578	1,539.6800	1.5397	(1.161)	0	0	0
2019/05/31	R023	07/11/2019			Bond Future	7.5943	101.9923	7.6057	101.9596	0.149	0.0000	0.0000	0
2019/05/31	R023	07/11/2019	7.99	Call	Bond Future	1,579.3700	1.5794	1,561.3700	1.5614	(1.140)	0	0	0
2019/05/31	R023	07/11/2019	7.98	Put	Bond Future	454.4500	0.4545	469.0600	0.4691	3.215	0	0	0
2019/05/31	R023	07/11/2019	7.99	Put	Bond Future	447.6600	0.4477	462.3500	0.4623	3.282	0	0	0
2019/05/31	R023	07/11/2019	8.00	Call	Bond Future	1,601.3100	1.6013	1,583.1500	1.5831	(1.134)	0	0	0
2019/05/31	R023	07/11/2019	8.00	Put	Bond Future	441.2000	0.4412	455.7300	0.4557	3.293	0	0	0
2019/05/31	R023	06/02/2020	7.54	Call	Bond Future	928.2700	0.9283	916.9100	0.9169	(1.224)	0	0	0
2019/05/31	R023	06/02/2020			Bond Future	7.5757	103.9714	7.5882	103.9379	0.165	0.0000	0.0000	0
2019/05/31	R023	06/02/2020	7.52	Call	Bond Future	897.5400	0.8975	886.4800	0.8865	(1.232)	0	0	0
2019/05/31	R023	06/02/2020	7.52	Put	Bond Future	1,047.1600	1.0472	1,069.6200	1.0696	2.145	0	0	0
2019/05/31	R023	06/02/2020	7.54	Put	Bond Future	1,024.1100	1.0241	1,046.2700	1.0463	2.164	0	0	0
2019/05/31	R023	06/02/2020	7.53	Call	Bond Future	913.0200	0.9130	901.8100	0.9018	(1.228)	0	0	0
2019/05/31	R023	06/02/2020	7.53	Put	Bond Future	1,035.7500	1.0358	1,058.0600	1.0581	2.154	0	0	0
2019/05/31	R035	01/08/2019	10.23	Call	Bond Future	4,331.9600	4.3320	4,494.7200	4.4947	3.757	0	0	0
2019/05/31	R035	01/08/2019	10.22	Put	Bond Future	525.4500	0.5255	448.6300	0.4486	(14.620)	0	0	0
2019/05/31	R035	01/08/2019			Bond Future	9.7087	97.1976	9.6773	97.4359	(0.324)	0.0000	0.0000	64,892
2019/05/31	R035	01/08/2019	10.24	Call	Bond Future	4,390.4300	4.3904	4,554.6100	4.5546	3.739	0	0	0

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2019/05/31	R035	01/08/2019	10.24	Put	Bond Future	500.2500		0.5002	426.1900	0.4262	(14.805)	0	0	0
2019/05/31	R035	01/08/2019	10.23	Put	Bond Future	512.7600		0.5128	437.2800	0.4373	(14.720)	0	0	0
2019/05/31	R035	01/08/2019	10.22	Call	Bond Future	4,273.5800		4.2736	4,435.0000	4.4350	3.777	0	0	0
2019/05/31	R035	07/11/2019	9.88	Call	Bond Future	3,249.4300		3.2494	3,323.9300	3.3239	2.293	0	0	0
2019/05/31	R035	07/11/2019	9.89	Call	Bond Future	3,290.9000		3.2909	3,366.7300	3.3667	2.304	0	0	0
2019/05/31	R035	07/11/2019	9.87	Put	Bond Future	2,554.3800		2.5544	2,384.7800	2.3848	(6.640)	0	0	0
2019/05/31	R035	07/11/2019	10.21	Put	Bond Future	1,653.2000		1.6532	1,521.4300	1.5214	(7.971)	0	0	3,500
2019/05/31	R035	07/11/2019			Bond Future	9.7817		94.6457	9.7491	94.8885	(0.333)	0.0000	0.0000	0
2019/05/31	R035	07/11/2019	9.89	Put	Bond Future	2,489.9900		2.4900	2,323.0400	2.3230	(6.705)	0	0	0
2019/05/31	R035	07/11/2019	9.87	Call	Bond Future	3,208.2100		3.2082	3,281.3900	3.2814	2.281	0	0	0
2019/05/31	R035	07/11/2019	8.92	Put	Bond Future	7,280.5300		7.2805	7,036.3000	7.0363	(3.355)	0	0	0
2019/05/31	R035	07/11/2019	8.92	Call	Bond Future	531.5600		0.5316	530.1100	0.5301	(0.273)	0	0	3,500
2019/05/31	R035	07/11/2019	9.52	Put	Bond Future	3,908.3700		3.9084	3,702.8500	3.7029	(5.258)	0	0	0
2019/05/31	R035	07/11/2019	9.52	Call	Bond Future	1,931.3200		1.9313	1,968.5800	1.9686	1.929	0	0	3,500
2019/05/31	R035	07/11/2019	9.88	Put	Bond Future	2,522.0200		2.5220	2,353.7400	2.3537	(6.672)	0	0	0
2019/05/31	R035	07/11/2019	10.21	Call	Bond Future	4,761.1400		4.7611	4,872.1500	4.8721	2.332	0	0	0
2019/05/31	R035	06/02/2020	9.60	Call	Bond Future	2,722.3500		2.7224	2,761.4600	2.7615	1.437	0	0	0
2019/05/31	R035	06/02/2020	9.61	Put	Bond Future	4,499.5800		4.4996	4,292.0800	4.2921	(4.612)	0	0	0
2019/05/31	R035	06/02/2020			Bond Future	9.8446		96.4824	9.8109	96.7298	(0.342)	0.0000	0.0000	0
2019/05/31	R035	06/02/2020	9.60	Put	Bond Future	4,541.7600		4.5418	4,333.5100	4.3335	(4.585)	0	0	0
2019/05/31	R035	06/02/2020	9.61	Call	Bond Future	2,755.5900		2.7556	2,795.4500	2.7955	1.447	0	0	0
2019/05/31	R035	06/02/2020	9.59	Call	Bond Future	2,689.0100		2.6890	2,727.3600	2.7274	1.426	0	0	0
2019/05/31	R035	06/02/2020	9.59	Put	Bond Future	4,583.9300		4.5839	4,374.9200	4.3749	(4.560)	0	0	0
2019/05/31	R186	01/08/2019	9.54	Call	Bond Future	5,775.3500		5.7753	5,776.6800	5.7767	0.023	0	0	0
2019/05/31	R186	01/08/2019	10.08	Put	Bond Future	4.5900		0.0046	4.2400	0.0042	(7.625)	0	0	6,000
2019/05/31	R186	01/08/2019	8.55	Put	Bond Future	1,062.1000		1.0621	1,049.2100	1.0492	(1.214)	0	0	3,100
2019/05/31	R186	01/08/2019	8.38	Call	Bond Future	804.0000		0.8040	794.0400	0.7940	(1.239)	0	0	0
2019/05/31	R186	01/08/2019			Bond Future	8.5134		112.0160	8.5127	112.0198	(0.008)	0.0000	0.0000	129,996
2019/05/31	R186	01/08/2019	9.52	Call	Bond Future	5,672.5900		5.6726	5,673.7600	5.6738	0.021	0	0	0
2019/05/31	R186	01/08/2019	9.52	Put	Bond Future	62.7300		0.0627	60.0400	0.0600	(4.288)	0	0	0
2019/05/31	R186	01/08/2019	8.30	Put	Bond Future	1,867.0400		1.8670	1,853.1600	1.8532	(0.743)	0	0	0
2019/05/31	R186	01/08/2019	8.30	Call	Bond Future	628.3700		0.6284	618.3500	0.6184	(1.595)	0	0	6,000
2019/05/31	R186	01/08/2019	9.05	Put	Bond Future	270.4400		0.2704	262.6000	0.2626	(2.899)	0	0	0
2019/05/31	R186	01/08/2019	9.05	Call	Bond Future	3,307.9800		3.3080	3,304.0000	3.3040	(0.120)	0	0	6,000
2019/05/31	R186	01/08/2019	9.54	Put	Bond Future	57.8100		0.0578	55.2800	0.0553	(4.376)	0	0	0
2019/05/31	R186	01/08/2019	10.08	Call	Bond Future	8,576.0000		8.5760	8,579.5100	8.5795	0.041	0	0	0
2019/05/31	R186	01/08/2019	8.55	Call	Bond Future	1,272.8300		1.2728	1,263.8000	1.2638	(0.709)	0	0	0
2019/05/31	R186	01/08/2019	8.38	Put	Bond Future	1,576.2000		1.5762	1,562.3800	1.5624	(0.877)	0	0	0
2019/05/31	R186	01/08/2019	8.70	Put	Bond Future	722.7900		0.7228	710.9000	0.7109	(1.645)	0	0	3,100
2019/05/31	R186	01/08/2019	9.53	Call	Bond Future	5,723.9400		5.7239	5,725.2000	5.7252	0.022	0	0	0
2019/05/31	R186	01/08/2019	9.53	Put	Bond Future	60.2200		0.0602	57.6200	0.0576	(4.318)	0	0	0
2019/05/31	R186	01/08/2019	9.22	Call	Bond Future	4,140.0300		4.1400	4,138.0400	4.1380	(0.048)	0	0	0
2019/05/31	R186	01/08/2019	9.22	Put	Bond Future	162.7400		0.1627	156.8900	0.1569	(3.595)	0	0	0
2019/05/31	R186	01/08/2019	8.70	Call	Bond Future	1,791.5400		1.7915	1,783.5100	1.7835	(0.448)	0	0	0
2019/05/31	R186	07/11/2019	8.94	Call	Bond Future	3,200.0300		3.2000	3,197.3600	3.1974	(0.083)	0	0	0
2019/05/31	R186	07/11/2019	8.23	Call	Bond Future	1,049.2100		1.0492	1,044.9500	1.0450	(0.406)	0	0	5,000
2019/05/31	R186	07/11/2019			Bond Future	8.5634		114.2652	8.5627	114.2689	(0.008)	0.0000	0.0000	0

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2019/05/31	R186	07/11/2019	8.94	Put	Bond Future	1,123.7300	1.1237	1,117.3800	1.1174	(0.565)	0	0	0
2019/05/31	R186	07/11/2019	8.73	Call	Bond Future	2,428.4100	2.4284	2,427.3200	2.4273	(0.045)	0	0	0
2019/05/31	R186	07/11/2019	8.73	Put	Bond Future	1,503.5500	1.5035	1,498.7800	1.4988	(0.317)	0	0	5,000
2019/05/31	R186	07/11/2019	8.95	Call	Bond Future	3,238.7000	3.2387	3,236.0600	3.2361	(0.082)	0	0	0
2019/05/31	R186	07/11/2019	8.96	Put	Bond Future	1,092.6800	1.0927	1,086.1200	1.0861	(0.600)	0	0	0
2019/05/31	R186	07/11/2019	8.23	Put	Bond Future	2,930.1400	2.9301	2,922.2000	2.9222	(0.271)	0	0	0
2019/05/31	R186	07/11/2019	8.95	Put	Bond Future	1,107.9700	1.1080	1,101.6500	1.1017	(0.570)	0	0	0
2019/05/31	R186	07/11/2019	8.96	Call	Bond Future	3,277.8200	3.2778	3,274.9400	3.2749	(0.088)	0	0	0
2019/05/31	R186	06/02/2020	8.57	Call	Bond Future	2,252.9600	2.2530	2,252.7000	2.2527	(0.012)	0	0	0
2019/05/31	R186	06/02/2020			Bond Future	8.5975	111.1746	8.5968	111.1782	(0.008)	0.0000	0.0000	0
2019/05/31	R186	06/02/2020	8.55	Call	Bond Future	2,193.9400	2.1939	2,194.0400	2.1940	0.005	0	0	0
2019/05/31	R186	06/02/2020	8.55	Put	Bond Future	2,451.5200	2.4515	2,448.0500	2.4481	(0.142)	0	0	0
2019/05/31	R186	06/02/2020	8.57	Put	Bond Future	2,401.9700	2.4020	2,398.1400	2.3981	(0.159)	0	0	0
2019/05/31	R186	06/02/2020	8.56	Call	Bond Future	2,223.3600	2.2234	2,223.4600	2.2235	0.004	0	0	0
2019/05/31	R186	06/02/2020	8.56	Put	Bond Future	2,426.6400	2.4266	2,423.1700	2.4232	(0.143)	0	0	0
2019/05/31	R197	01/08/2019			Bond Future	302.9391	302.9391	302.9396	302.9396	0.000	0.0000	0.0000	2,507
2019/05/31	R197	07/11/2019			Bond Future	309.1009	309.1009	309.1008	309.1008	0.000	0.0000	0.0000	0
2019/05/31	R197	06/02/2020			Bond Future	307.5241	307.5241	307.5235	307.5235	0.000	0.0000	0.0000	0
2019/05/31	R202	01/08/2019			Bond Future	235.2535	235.2535	235.2571	235.2571	0.002	0.0000	0.0000	9,459
2019/05/31	R202	07/11/2019			Bond Future	240.0384	240.0384	240.0418	240.0418	0.001	0.0000	0.0000	0
2019/05/31	R202	06/02/2020			Bond Future	240.6901	240.6901	240.6929	240.6929	0.001	0.0000	0.0000	0
2019/05/31	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	R207	01/08/2019	7.33	Call	Bond Future	605.1700	0.6052	602.8700	0.6029	(0.380)	0	0	0
2019/05/31	R207	01/08/2019			Bond Future	5.9356	100.9651	5.9409	100.9628	0.089	0.0000	0.0000	4,891
2019/05/31	R207	01/08/2019	7.34	Call	Bond Future	609.4900	0.6095	607.1900	0.6072	(0.377)	0	0	0
2019/05/31	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	R207	01/08/2019	7.35	Call	Bond Future	613.8000	0.6138	611.5000	0.6115	(0.375)	0	0	0
2019/05/31	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	R207	07/11/2019	2.08	Put	Bond Future	255.7800	0.2558	258.3700	0.2584	1.013	0	0	0
2019/05/31	R207	07/11/2019			Bond Future	3.5015	102.9927	3.5159	102.9901	0.411	0.0000	0.0000	0
2019/05/31	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	R207	07/11/2019	2.07	Put	Bond Future	257.5800	0.2576	260.1700	0.2602	1.006	0	0	0
2019/05/31	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/31	R207	07/11/2019	2.06	Put	Bond Future	259.3900	0.2594	261.9800	0.2620	0.998	0	0	0
2019/05/31	R208	01/08/2019	8.16	Call	Bond Future	2,543.0200	2.5430	2,541.1600	2.5412	(0.073)	0	0	0
2019/05/31	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2019/05/31	R208	01/08/2019			Bond Future	6.4882	102.7529	6.4894	102.7510	0.019	0.0000	0.0000	10,880
2019/05/31	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2019/05/31	R208	01/08/2019	8.17	Call	Bond Future	2,557.9700	2.5580	2,556.1100	2.5561	(0.073)	0	0	0
2019/05/31	R208	01/08/2019	8.15	Call	Bond Future	2,528.0700	2.5281	2,526.2100	2.5262	(0.074)	0	0	0
2019/05/31	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2019/05/31	R208	07/11/2019	6.83	Call	Bond Future	801.1700	0.8012	800.4800	0.8005	(0.086)	0	0	0
2019/05/31	R208	07/11/2019	6.82	Put	Bond Future	70.2900	0.0703	71.7700	0.0718	2.106	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/31	R208	07/11/2019			Bond Future	6.2689	101.4114	6.2705	101.4093	0.026	0.0000	0.0000	0
2019/05/31	R208	07/11/2019	6.84	Call	Bond Future	812.8000	0.8128	812.0900	0.8121	(0.087)	0	0	0
2019/05/31	R208	07/11/2019	6.84	Put	Bond Future	67.4000	0.0674	68.8300	0.0688	2.122	0	0	0
2019/05/31	R208	07/11/2019	6.83	Put	Bond Future	68.7500	0.0688	70.2000	0.0702	2.109	0	0	0
2019/05/31	R208	07/11/2019	6.82	Call	Bond Future	789.7200	0.7897	789.0600	0.7891	(0.084)	0	0	0
2019/05/31	R208	06/02/2020	6.13	Put	Bond Future	154.7500	0.1547	155.1100	0.1551	0.233	0	0	0
2019/05/31	R208	06/02/2020	6.12	Call	Bond Future	395.9200	0.3959	393.9100	0.3939	(0.508)	0	0	0
2019/05/31	R208	06/02/2020			Bond Future	5.9014	103.3794	5.9036	103.3770	0.037	0.0000	0.0000	0
2019/05/31	R208	06/02/2020	6.13	Call	Bond Future	403.5600	0.4036	401.5400	0.4015	(0.501)	0	0	0
2019/05/31	R208	06/02/2020	6.12	Put	Bond Future	157.9800	0.1580	158.3500	0.1584	0.234	0	0	0
2019/05/31	R208	06/02/2020	6.14	Call	Bond Future	411.5800	0.4116	409.5400	0.4095	(0.496)	0	0	0
2019/05/31	R208	06/02/2020	6.14	Put	Bond Future	151.9100	0.1519	152.2500	0.1522	0.224	0	0	0
2019/05/31	R209	01/08/2019	10.17	Call	Bond Future	3,646.2000	3.6462	3,763.5800	3.7636	3.219	0	0	0
2019/05/31	R209	01/08/2019	10.15	Put	Bond Future	533.3300	0.5333	411.2500	0.4113	(22.890)	0	0	0
2019/05/31	R209	01/08/2019	9.30	Call	Bond Future	563.5600	0.5636	553.3700	0.5534	(1.808)	0	0	7,560
2019/05/31	R209	01/08/2019			Bond Future	9.6688	74.1514	9.6324	74.3875	(0.377)	0.0000	0.0000	87,736
2019/05/31	R209	01/08/2019	10.17	Put	Bond Future	509.5200	0.5095	390.8200	0.3908	(23.296)	0	0	0
2019/05/31	R209	01/08/2019	10.15	Call	Bond Future	3,548.7200	3.5487	3,662.7200	3.6627	3.212	0	0	0
2019/05/31	R209	01/08/2019	10.16	Put	Bond Future	521.3000	0.5213	400.8800	0.4009	(23.100)	0	0	0
2019/05/31	R209	01/08/2019	9.30	Put	Bond Future	3,006.4600	3.0065	2,760.1900	2.7602	(8.191)	0	0	0
2019/05/31	R209	01/08/2019	9.80	Put	Bond Future	1,154.2900	1.1543	981.0500	0.9811	(15.008)	0	0	0
2019/05/31	R209	01/08/2019	10.16	Call	Bond Future	3,597.3700	3.5974	3,713.0300	3.7130	3.215	0	0	0
2019/05/31	R209	01/08/2019	9.80	Call	Bond Future	1,995.2800	1.9953	2,058.1200	2.0581	3.149	0	0	7,560
2019/05/31	R209	01/08/2019	10.46	Call	Bond Future	5,118.9900	5.1190	5,282.0500	5.2821	3.185	0	0	0
2019/05/31	R209	01/08/2019	10.46	Put	Bond Future	258.3800	0.2584	185.3600	0.1854	(28.261)	0	0	7,560
2019/05/31	R209	07/11/2019	9.82	Call	Bond Future	2,757.9800	2.7580	2,853.7100	2.8537	3.471	0	0	0
2019/05/31	R209	07/11/2019			Bond Future	9.7315	72.4879	9.6939	72.7285	(0.386)	0.0000	0.0000	0
2019/05/31	R209	07/11/2019	9.80	Call	Bond Future	2,687.5100	2.6875	2,780.9900	2.7810	3.478	0	0	0
2019/05/31	R209	07/11/2019	9.80	Put	Bond Future	2,252.0600	2.2521	2,104.9000	2.1049	(6.534)	0	0	0
2019/05/31	R209	07/11/2019	9.82	Put	Bond Future	2,196.0700	2.1961	2,051.1600	2.0512	(6.599)	0	0	0
2019/05/31	R209	07/11/2019	9.81	Call	Bond Future	2,722.6400	2.7226	2,817.3400	2.8173	3.478	0	0	0
2019/05/31	R209	07/11/2019	9.81	Put	Bond Future	2,223.9200	2.2239	2,077.9800	2.0780	(6.562)	0	0	0
2019/05/31	R209	06/02/2020	9.52	Put	Bond Future	3,978.7000	3.9787	3,784.5100	3.7845	(4.881)	0	0	0
2019/05/31	R209	06/02/2020			Bond Future	9.7829	73.8948	9.7443	74.1399	(0.395)	0.0000	0.0000	0
2019/05/31	R209	06/02/2020	9.51	Call	Bond Future	2,259.4400	2.2594	2,309.3500	2.3094	2.209	0	0	0
2019/05/31	R209	06/02/2020	9.51	Put	Bond Future	4,015.6400	4.0156	3,820.4400	3.8204	(4.861)	0	0	0
2019/05/31	R209	06/02/2020	9.52	Call	Bond Future	2,287.9300	2.2879	2,338.8500	2.3388	2.226	0	0	0
2019/05/31	R209	06/02/2020	9.50	Call	Bond Future	2,230.8800	2.2309	2,280.0400	2.2800	2.204	0	0	0
2019/05/31	R209	06/02/2020	9.50	Put	Bond Future	4,052.6000	4.0526	3,856.6500	3.8567	(4.835)	0	0	0
2019/05/31	R210	01/08/2019			Bond Future	190.2779	190.2779	190.2803	190.2803	0.001	0.0000	0.0000	2,142
2019/05/31	R210	07/11/2019			Bond Future	191.5494	191.5494	191.5517	191.5517	0.001	0.0000	0.0000	0
2019/05/31	R210	06/02/2020			Bond Future	195.3103	195.3103	195.3121	195.3121	0.001	0.0000	0.0000	0
2019/05/31	R212	01/08/2019			Bond Future	159.6577	159.6577	159.8615	159.8615	0.128	0.0000	0.0000	6,690
2019/05/31	R212	07/11/2019			Bond Future	162.9054	162.9054	163.1130	163.1130	0.127	0.0000	0.0000	0
2019/05/31	R212	06/02/2020			Bond Future	163.8642	163.8642	164.0756	164.0756	0.129	0.0000	0.0000	0

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2019/05/31	R213	01/08/2019	9.99	Put	Bond Future	268.2800	0.2683	249.9600	0.2500	(6.829)	0	0	0
2019/05/31	R213	01/08/2019	9.98	Call	Bond Future	4,311.2700	4.3113	4,328.9600	4.3290	0.410	0	0	0
2019/05/31	R213	01/08/2019			Bond Future	9.3089	86.8692	9.3031	86.9055	(0.063)	0.0000	0.0000	17,140
2019/05/31	R213	01/08/2019	9.99	Call	Bond Future	4,362.4300	4.3624	4,380.4300	4.3804	0.413	0	0	0
2019/05/31	R213	01/08/2019	9.98	Put	Bond Future	275.2700	0.2753	256.6400	0.2566	(6.768)	0	0	0
2019/05/31	R213	01/08/2019	10.00	Call	Bond Future	4,413.6900	4.4137	4,432.0700	4.4321	0.416	0	0	0
2019/05/31	R213	01/08/2019	10.00	Put	Bond Future	261.4500	0.2614	243.5100	0.2435	(6.862)	0	0	0
2019/05/31	R213	07/11/2019	9.59	Put	Bond Future	1,752.5900	1.7526	1,709.1200	1.7091	(2.480)	0	0	0
2019/05/31	R213	07/11/2019	9.58	Call	Bond Future	3,019.0200	3.0190	3,012.1900	3.0122	(0.226)	0	0	0
2019/05/31	R213	07/11/2019			Bond Future	9.3742	85.0614	9.3682	85.0983	(0.064)	0.0000	0.0000	0
2019/05/31	R213	07/11/2019	9.59	Call	Bond Future	3,056.9800	3.0570	3,050.3600	3.0504	(0.217)	0	0	0
2019/05/31	R213	07/11/2019	9.58	Put	Bond Future	1,774.4900	1.7745	1,730.8100	1.7308	(2.462)	0	0	0
2019/05/31	R213	07/11/2019	9.60	Call	Bond Future	3,094.9000	3.0949	3,088.4900	3.0885	(0.207)	0	0	0
2019/05/31	R213	07/11/2019	9.60	Put	Bond Future	1,730.7200	1.7307	1,687.4600	1.6875	(2.500)	0	0	0
2019/05/31	R213	06/02/2020	9.26	Put	Bond Future	3,309.2900	3.3093	3,249.3700	3.2494	(1.811)	0	0	0
2019/05/31	R213	06/02/2020	9.27	Call	Bond Future	2,313.4100	2.3134	2,291.2000	2.2912	(0.960)	0	0	0
2019/05/31	R213	06/02/2020			Bond Future	9.4292	86.7120	9.4230	86.7494	(0.066)	0.0000	0.0000	0
2019/05/31	R213	06/02/2020	9.28	Call	Bond Future	2,342.8400	2.3428	2,321.0100	2.3210	(0.932)	0	0	0
2019/05/31	R213	06/02/2020	9.28	Put	Bond Future	3,245.9000	3.2459	3,186.7400	3.1867	(1.823)	0	0	0
2019/05/31	R213	06/02/2020	9.26	Call	Bond Future	2,284.1700	2.2842	2,261.5800	2.2616	(0.989)	0	0	0
2019/05/31	R213	06/02/2020	9.27	Put	Bond Future	3,277.4700	3.2775	3,217.9300	3.2179	(1.817)	0	0	0
2019/05/31	R214	01/08/2019	10.34	Put	Bond Future	623.4700	0.6235	467.0800	0.4671	(25.084)	0	0	0
2019/05/31	R214	01/08/2019			Bond Future	9.8894	72.7995	9.8428	73.1128	(0.471)	0.0000	0.0000	10,672
2019/05/31	R214	01/08/2019	10.33	Call	Bond Future	3,491.0300	3.4910	3,645.7700	3.6458	4.433	0	0	0
2019/05/31	R214	01/08/2019	10.33	Put	Bond Future	637.2000	0.6372	478.6300	0.4786	(24.885)	0	0	0
2019/05/31	R214	01/08/2019	10.34	Call	Bond Future	3,539.9000	3.5399	3,696.8200	3.6968	4.433	0	0	0
2019/05/31	R214	01/08/2019	10.32	Call	Bond Future	3,442.3500	3.4424	3,594.9800	3.5950	4.434	0	0	0
2019/05/31	R214	01/08/2019	10.32	Put	Bond Future	651.2100	0.6512	490.5300	0.4905	(24.674)	0	0	0
2019/05/31	R214	07/11/2019	10.02	Put	Bond Future	2,471.8500	2.4719	2,205.6200	2.2056	(10.770)	0	0	0
2019/05/31	R214	07/11/2019			Bond Future	9.9559	70.9629	9.9078	71.2823	(0.483)	0.0000	0.0000	0
2019/05/31	R214	07/11/2019	10.01	Call	Bond Future	2,857.5700	2.8576	2,910.2700	2.9103	1.844	0	0	0
2019/05/31	R214	07/11/2019	10.01	Put	Bond Future	2,500.6500	2.5006	2,233.9300	2.2339	(10.666)	0	0	0
2019/05/31	R214	07/11/2019	10.02	Call	Bond Future	2,894.3900	2.8944	2,947.5800	2.9476	1.838	0	0	0
2019/05/31	R214	07/11/2019	10.00	Call	Bond Future	2,821.1300	2.8211	2,873.1700	2.8732	1.845	0	0	0
2019/05/31	R214	07/11/2019	10.00	Put	Bond Future	2,529.9200	2.5299	2,262.5400	2.2625	(10.569)	0	0	0
2019/05/31	R214	06/02/2020	9.73	Call	Bond Future	2,391.3100	2.3913	2,467.6900	2.4677	3.194	0	0	0
2019/05/31	R214	06/02/2020			Bond Future	10.0132	72.3400	9.9637	72.6655	(0.494)	0.0000	0.0000	0
2019/05/31	R214	06/02/2020	9.71	Call	Bond Future	2,332.4300	2.3324	2,406.5600	2.4066	3.178	0	0	0
2019/05/31	R214	06/02/2020	9.71	Put	Bond Future	4,365.6200	4.3656	4,114.2600	4.1143	(5.758)	0	0	0
2019/05/31	R214	06/02/2020	9.73	Put	Bond Future	4,287.5200	4.2875	4,038.4100	4.0384	(5.810)	0	0	0
2019/05/31	R214	06/02/2020	9.72	Call	Bond Future	2,361.6600	2.3617	2,437.0300	2.4370	3.191	0	0	0
2019/05/31	R214	06/02/2020	9.72	Put	Bond Future	4,326.3100	4.3263	4,076.1900	4.0762	(5.781)	0	0	0
2019/05/31	R248	01/08/2019	10.35	Call	Bond Future	4,571.0000	4.5710	4,816.3400	4.8163	5.367	0	0	0
2019/05/31	R248	01/08/2019	10.34	Put	Bond Future	739.0400	0.7390	535.1200	0.5351	(27.593)	0	0	0
2019/05/31	R248	01/08/2019			Bond Future	9.8842	93.0225	9.8324	93.4687	(0.523)	0.0000	0.0000	102,097

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/31	R248	01/08/2019	10.36	Call	Bond Future	4,634.2000	4.6342	4,882.5400	4.8825	5.359	0	0	0
2019/05/31	R248	01/08/2019	10.36	Put	Bond Future	706.2700	0.7063	508.3800	0.5084	(28.019)	0	0	0
2019/05/31	R248	01/08/2019	10.35	Put	Bond Future	722.4800	0.7225	521.5900	0.5216	(27.806)	0	0	0
2019/05/31	R248	01/08/2019	10.34	Call	Bond Future	4,508.0300	4.5080	4,750.3400	4.7503	5.375	0	0	0
2019/05/31	R248	07/11/2019	10.02	Call	Bond Future	3,633.5300	3.6335	3,723.0200	3.7230	2.463	0	0	0
2019/05/31	R248	07/11/2019	10.01	Put	Bond Future	3,081.3200	3.0813	2,714.6800	2.7147	(11.899)	0	0	0
2019/05/31	R248	07/11/2019			Bond Future	9.9501	90.4502	9.8967	90.9052	(0.537)	0.0000	0.0000	48
2019/05/31	R248	07/11/2019	10.03	Call	Bond Future	3,680.9000	3.6809	3,771.2900	3.7713	2.456	0	0	0
2019/05/31	R248	07/11/2019	10.03	Put	Bond Future	3,007.8900	3.0079	2,643.2800	2.6433	(12.122)	0	0	0
2019/05/31	R248	07/11/2019	10.02	Put	Bond Future	3,044.2900	3.0443	2,678.7800	2.6788	(12.006)	0	0	0
2019/05/31	R248	07/11/2019	10.01	Call	Bond Future	3,586.6400	3.5866	3,675.0000	3.6750	2.464	0	0	0
2019/05/31	R248	06/02/2020	9.71	Put	Bond Future	5,454.9200	5.4549	5,095.2900	5.0953	(6.593)	0	0	0
2019/05/31	R248	06/02/2020			Bond Future	10.0071	92.2055	9.9520	92.6691	(0.550)	0.0000	0.0000	0
2019/05/31	R248	06/02/2020	9.71	Call	Bond Future	2,899.8400	2.8998	3,003.8900	3.0039	3.588	0	0	0
2019/05/31	R248	06/02/2020	9.70	Put	Bond Future	5,505.6000	5.5056	5,144.5000	5.1445	(6.559)	0	0	0
2019/05/31	R248	06/02/2020	9.72	Call	Bond Future	2,937.3500	2.9374	3,042.8800	3.0429	3.593	0	0	0
2019/05/31	R248	06/02/2020	9.72	Put	Bond Future	5,404.3300	5.4043	5,046.1800	5.0462	(6.627)	0	0	0
2019/05/31	R248	06/02/2020	9.70	Call	Bond Future	2,862.2800	2.8623	2,964.8600	2.9649	3.584	0	0	0

Total

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