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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/06/2019 TO 04/06/2019

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
2019/06/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	2025	01/08/2019			Bond Future	135.9648	135.9648	135.8427	135.8427	(0.090)	0.0000	0.0000	1,622
2019/06/04	2025	07/11/2019			Bond Future	138.7299	138.7299	138.6021	138.6021	(0.092)	0.0000	0.0000	0
2019/06/04	2025	06/02/2020			Bond Future	139.9787	139.9787	139.8410	139.8410	(0.098)	0.0000	0.0000	0
2019/06/04	2029	01/08/2019			Bond Future	103.2497	103.2497	103.2664	103.2664	0.016	0.0000	0.0000	4,132
2019/06/04	2029	07/11/2019			Bond Future	104.2549	104.2549	104.2696	104.2696	0.014	0.0000	0.0000	0
2019/06/04	2029	06/02/2020			Bond Future	106.3014	106.3014	106.3108	106.3108	0.009	0.0000	0.0000	0
2019/06/04	2030	01/08/2019	9.91	Put	Bond Future	146.1600	0.1462	190.0400	0.1900	30.022	0	0	0
2019/06/04	2030	01/08/2019	9.68	Call	Bond Future	3,741.0900	3.7411	3,309.3700	3.3094	(11.540)	0	0	0
2019/06/04	2030	01/08/2019	8.67	Put	Bond Future	3,194.8900	3.1949	3,620.5900	3.6206	13.324	0	0	0
2019/06/04	2030	01/08/2019	9.15	Put	Bond Future	1,208.3200	1.2083	1,453.8200	1.4538	20.317	0	0	0
2019/06/04	2030	01/08/2019			Bond Future	9.1201	92.6679	9.2013	92.1561	0.890	0.0000	0.0000	49,421
2019/06/04	2030	01/08/2019	8.35	Put	Bond Future	5,108.5500	5.1086	5,596.6800	5.5967	9.555	0	0	0
2019/06/04	2030	01/08/2019	8.35	Call	Bond Future	62.2000	0.0622	38.5600	0.0386	(38.006)	0	0	2,025
2019/06/04	2030	01/08/2019	9.22	Put	Bond Future	1,017.3100	1.0173	1,235.3200	1.2353	21.430	0	0	0
2019/06/04	2030	01/08/2019	9.22	Call	Bond Future	1,646.5300	1.6465	1,352.7700	1.3528	(17.841)	0	0	5,400
2019/06/04	2030	01/08/2019	9.69	Call	Bond Future	3,792.9000	3.7929	3,359.1800	3.3592	(11.435)	0	0	0
2019/06/04	2030	01/08/2019	9.69	Put	Bond Future	279.2400	0.2792	357.2900	0.3573	27.951	0	0	5,400
2019/06/04	2030	01/08/2019	9.91	Call	Bond Future	4,968.4700	4.9685	4,500.5800	4.5006	(9.417)	0	0	0
2019/06/04	2030	01/08/2019	9.92	Call	Bond Future	5,023.0500	5.0231	4,553.9800	4.5540	(9.338)	0	0	0
2019/06/04	2030	01/08/2019	9.90	Put	Bond Future	150.5800	0.1506	195.6700	0.1957	29.944	0	0	0
2019/06/04	2030	01/08/2019	9.68	Put	Bond Future	287.5300	0.2875	367.5800	0.3676	27.841	0	0	4,800
2019/06/04	2030	01/08/2019	8.67	Call	Bond Future	288.6600	0.2887	202.5900	0.2026	(29.817)	0	0	5,400
2019/06/04	2030	01/08/2019	9.15	Call	Bond Future	1,397.3400	1.3973	1,131.0700	1.1311	(19.055)	0	0	2,025
2019/06/04	2030	01/08/2019	9.92	Put	Bond Future	141.8700	0.1419	184.5700	0.1846	30.098	0	0	0
2019/06/04	2030	01/08/2019	9.90	Call	Bond Future	4,913.9600	4.9140	4,447.2800	4.4473	(9.497)	0	0	0
2019/06/04	2030	01/08/2019	8.77	Put	Bond Future	2,682.8900	2.6829	3,076.7800	3.0768	14.682	0	0	0
2019/06/04	2030	01/08/2019	8.77	Call	Bond Future	432.7100	0.4327	314.8300	0.3148	(27.242)	0	0	0
2019/06/04	2030	01/08/2019	9.27	Put	Bond Future	895.9400	0.8959	1,094.9700	1.0950	22.215	0	0	0
2019/06/04	2030	01/08/2019	9.27	Call	Bond Future	1,837.8900	1.8379	1,525.1500	1.5251	(17.016)	0	0	0
2019/06/04	2030	07/11/2019	9.49	Put	Bond Future	1,427.1800	1.4272	1,616.3700	1.6164	13.256	0	0	0
2019/06/04	2030	07/11/2019	9.76	Put	Bond Future	979.5800	0.9796	1,118.7500	1.1188	14.207	0	0	5,500
2019/06/04	2030	07/11/2019			Bond Future	9.1790	94.5286	9.2638	94.0042	0.924	0.0000	0.0000	0
2019/06/04	2030	07/11/2019	9.10	Put	Bond Future	2,435.5900	2.4356	2,713.7400	2.7137	11.420	0	0	0
2019/06/04	2030	07/11/2019	9.10	Call	Bond Future	1,943.7800	1.9438	1,697.6000	1.6976	(12.665)	0	0	5,500
2019/06/04	2030	07/11/2019	9.48	Call	Bond Future	3,290.4200	3.2904	2,957.3600	2.9574	(10.122)	0	0	0
2019/06/04	2030	07/11/2019	9.48	Put	Bond Future	1,447.9000	1.4479	1,639.1700	1.6392	13.210	0	0	0
2019/06/04	2030	07/11/2019	8.60	Put	Bond Future	4,414.6600	4.4147	4,813.0000	4.8130	9.023	0	0	0
2019/06/04	2030	07/11/2019	8.60	Call	Bond Future	728.5000	0.7285	602.5100	0.6025	(17.294)	0	0	5,500
2019/06/04	2030	07/11/2019	9.49	Call	Bond Future	3,330.0800	3.3301	2,994.9400	2.9949	(10.064)	0	0	0
2019/06/04	2030	07/11/2019	9.76	Call	Bond Future	4,492.5000	4.4925	4,107.3400	4.1073	(8.573)	0	0	0
2019/06/04	2030	07/11/2019	8.57	Put	Bond Future	4,559.3300	4.5593	4,964.2800	4.9643	8.882	0	0	0
2019/06/04	2030	07/11/2019	9.47	Call	Bond Future	3,250.7300	3.2507	2,919.7600	2.9198	(10.181)	0	0	0

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2019/06/04	2030	07/11/2019	9.47	Put	Bond Future	1,468.6300	1.4686	1,661.9900	1.6620	13.166	0	0	0
2019/06/04	2030	07/11/2019	9.12	Put	Bond Future	2,372.5300	2.3725	2,645.8400	2.6458	11.520	0	0	0
2019/06/04	2030	07/11/2019	9.12	Call	Bond Future	2,005.5500	2.0056	1,754.5300	1.7545	(12.516)	0	0	0
2019/06/04	2030	07/11/2019	9.70	Call	Bond Future	4,224.0100	4.2240	3,848.9900	3.8490	(8.878)	0	0	0
2019/06/04	2030	07/11/2019	9.70	Put	Bond Future	1,065.5600	1.0656	1,214.8700	1.2149	14.012	0	0	0
2019/06/04	2030	07/11/2019	8.57	Call	Bond Future	676.9400	0.6769	557.5600	0.5576	(17.635)	0	0	0
2019/06/04	2030	06/02/2020	9.14	Call	Bond Future	2,480.1000	2.4801	2,221.9800	2.2220	(10.408)	0	0	0
2019/06/04	2030	06/02/2020	9.15	Put	Bond Future	2,977.8500	2.9779	3,257.2600	3.2573	9.383	0	0	0
2019/06/04	2030	06/02/2020			Bond Future	9.2263	92.3530	9.3153	91.8135	0.964	0.0000	0.0000	0
2019/06/04	2030	06/02/2020	9.14	Put	Bond Future	3,007.8500	3.0079	3,289.2300	3.2892	9.355	0	0	0
2019/06/04	2030	06/02/2020	9.15	Call	Bond Future	2,511.4400	2.5114	2,251.3500	2.2513	(10.356)	0	0	0
2019/06/04	2030	06/02/2020	9.16	Call	Bond Future	2,542.6600	2.5427	2,280.6200	2.2806	(10.306)	0	0	0
2019/06/04	2030	06/02/2020	9.16	Put	Bond Future	2,947.7900	2.9478	3,225.2500	3.2252	9.412	0	0	0
2019/06/04	2032	01/08/2019	10.10	Call	Bond Future	5,068.0700	5.0681	4,509.4200	4.5094	(11.023)	0	0	0
2019/06/04	2032	01/08/2019	10.11	Put	Bond Future	204.4200	0.2044	271.1300	0.2711	32.634	0	0	0
2019/06/04	2032	01/08/2019			Bond Future	9.3691	94.6713	9.4604	94.0442	0.974	0.0000	0.0000	41,446
2019/06/04	2032	01/08/2019	10.10	Put	Bond Future	210.2500	0.2102	278.6600	0.2787	32.537	0	0	0
2019/06/04	2032	01/08/2019	10.11	Call	Bond Future	5,126.1900	5.1262	4,565.8400	4.5658	(10.931)	0	0	0
2019/06/04	2032	01/08/2019	10.09	Call	Bond Future	5,010.0300	5.0100	4,453.1200	4.4531	(11.116)	0	0	0
2019/06/04	2032	01/08/2019	10.09	Put	Bond Future	216.2300	0.2162	286.3800	0.2864	32.442	0	0	0
2019/06/04	2032	07/11/2019	9.71	Call	Bond Future	3,531.5200	3.5315	3,132.5000	3.1325	(11.299)	0	0	0
2019/06/04	2032	07/11/2019	9.70	Put	Bond Future	1,708.2200	1.7082	1,953.6300	1.9536	14.366	0	0	0
2019/06/04	2032	07/11/2019			Bond Future	9.4339	92.4106	9.5290	91.7687	1.008	0.0000	0.0000	0
2019/06/04	2032	07/11/2019	9.72	Call	Bond Future	3,573.9000	3.5739	3,172.3400	3.1723	(11.236)	0	0	0
2019/06/04	2032	07/11/2019	9.72	Put	Bond Future	1,660.8500	1.6609	1,901.1500	1.9012	14.468	0	0	0
2019/06/04	2032	07/11/2019	9.71	Put	Bond Future	1,684.4000	1.6844	1,927.2400	1.9272	14.417	0	0	0
2019/06/04	2032	07/11/2019	9.70	Call	Bond Future	3,489.3500	3.4894	3,092.9000	3.0929	(11.362)	0	0	0
2019/06/04	2032	06/02/2020	9.40	Put	Bond Future	3,390.6700	3.3907	3,734.1700	3.7342	10.131	0	0	0
2019/06/04	2032	06/02/2020			Bond Future	9.4860	94.2038	9.5852	93.5445	1.045	0.0000	0.0000	0
2019/06/04	2032	06/02/2020	9.39	Call	Bond Future	2,779.9700	2.7800	2,466.5100	2.4665	(11.276)	0	0	0
2019/06/04	2032	06/02/2020	9.39	Put	Bond Future	3,424.8200	3.4248	3,770.6400	3.7706	10.097	0	0	0
2019/06/04	2032	06/02/2020	9.40	Call	Bond Future	2,813.2600	2.8133	2,497.4800	2.4975	(11.225)	0	0	0
2019/06/04	2032	06/02/2020	9.38	Call	Bond Future	2,746.8800	2.7469	2,435.7500	2.4357	(11.327)	0	0	0
2019/06/04	2032	06/02/2020	9.38	Put	Bond Future	3,459.2400	3.4592	3,807.3900	3.8074	10.064	0	0	0
2019/06/04	2033	01/08/2019			Bond Future	104.9829	104.9829	104.8769	104.8769	(0.101)	0.0000	0.0000	6,090
2019/06/04	2033	07/11/2019			Bond Future	105.9483	105.9483	105.8378	105.8378	(0.104)	0.0000	0.0000	0
2019/06/04	2033	06/02/2020			Bond Future	108.0279	108.0279	107.9095	107.9095	(0.110)	0.0000	0.0000	0
2019/06/04	2037	01/08/2019	10.31	Call	Bond Future	4,803.9200	4.8039	4,094.1000	4.0941	(14.776)	0	0	0
2019/06/04	2037	01/08/2019			Bond Future	9.7127	90.0281	9.8242	89.1765	1.148	0.0000	0.0000	46,825
2019/06/04	2037	01/08/2019	10.29	Call	Bond Future	4,681.6200	4.6816	3,978.2200	3.9782	(15.025)	0	0	0
2019/06/04	2037	01/08/2019	10.29	Put	Bond Future	403.0900	0.4031	551.2800	0.5513	36.764	0	0	0
2019/06/04	2037	01/08/2019	10.31	Put	Bond Future	382.7900	0.3828	524.5600	0.5246	37.036	0	0	0
2019/06/04	2037	01/08/2019	10.30	Call	Bond Future	4,742.6900	4.7427	4,036.0500	4.0361	(14.900)	0	0	0
2019/06/04	2037	01/08/2019	10.30	Put	Bond Future	392.8200	0.3928	537.7700	0.5378	36.900	0	0	0
2019/06/04	2037	07/11/2019	9.97	Call	Bond Future	3,574.2500	3.5743	3,066.9900	3.0670	(14.192)	0	0	0

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2019/06/04	2037	07/11/2019			Bond Future	9.7776	91.8358	9.8933	90.9649	1.182	0.0000	0.0000	0
2019/06/04	2037	07/11/2019	9.95	Call	Bond Future	3,485.2500	3.4852	2,985.2200	2.9852	(14.347)	0	0	0
2019/06/04	2037	07/11/2019	9.95	Put	Bond Future	2,191.5100	2.1915	2,562.3700	2.5624	16.923	0	0	0
2019/06/04	2037	07/11/2019	9.97	Put	Bond Future	2,132.2200	2.1322	2,495.8500	2.4959	17.054	0	0	0
2019/06/04	2037	07/11/2019	9.96	Call	Bond Future	3,529.6300	3.5296	3,025.9700	3.0260	(14.269)	0	0	0
2019/06/04	2037	07/11/2019	9.96	Put	Bond Future	2,161.7000	2.1617	2,528.9300	2.5289	16.988	0	0	0
2019/06/04	2037	06/02/2020	9.67	Call	Bond Future	2,906.2000	2.9062	2,504.1000	2.5041	(13.836)	0	0	0
2019/06/04	2037	06/02/2020	9.66	Put	Bond Future	4,177.5800	4.1776	4,671.2500	4.6713	11.817	0	0	0
2019/06/04	2037	06/02/2020			Bond Future	9.8325	89.3575	9.9524	88.4649	1.220	0.0000	0.0000	0
2019/06/04	2037	06/02/2020	9.68	Call	Bond Future	2,942.3400	2.9423	2,537.0800	2.5371	(13.773)	0	0	0
2019/06/04	2037	06/02/2020	9.68	Put	Bond Future	4,096.8600	4.0969	4,584.1800	4.5842	11.895	0	0	0
2019/06/04	2037	06/02/2020	9.67	Put	Bond Future	4,137.2100	4.1372	4,627.6900	4.6277	11.855	0	0	0
2019/06/04	2037	06/02/2020	9.66	Call	Bond Future	2,869.9800	2.8700	2,471.0700	2.4711	(13.899)	0	0	0
2019/06/04	2038	01/08/2019			Bond Future	121.9981	121.9981	122.0190	122.0190	0.017	0.0000	0.0000	11,677
2019/06/04	2038	07/11/2019			Bond Future	124.4792	124.4792	124.4976	124.4976	0.015	0.0000	0.0000	0
2019/06/04	2038	06/02/2020			Bond Future	125.2642	125.2642	125.2761	125.2761	0.010	0.0000	0.0000	0
2019/06/04	2040	01/08/2019	10.37	Put	Bond Future	376.3500	0.3763	515.8300	0.5158	37.061	0	0	0
2019/06/04	2040	01/08/2019	10.36	Call	Bond Future	5,033.3800	5.0334	4,299.3700	4.2994	(14.583)	0	0	0
2019/06/04	2040	01/08/2019			Bond Future	9.7770	93.3206	9.8834	92.4438	1.088	0.0000	0.0000	32,318
2019/06/04	2040	01/08/2019	10.37	Call	Bond Future	5,099.3900	5.0994	4,362.0800	4.3621	(14.459)	0	0	0
2019/06/04	2040	01/08/2019	10.36	Put	Bond Future	386.7900	0.3868	529.5700	0.5296	36.914	0	0	0
2019/06/04	2040	01/08/2019	10.38	Call	Bond Future	5,165.4600	5.1655	4,424.8900	4.4249	(14.337)	0	0	0
2019/06/04	2040	01/08/2019	10.38	Put	Bond Future	366.0900	0.3661	502.3100	0.5023	37.209	0	0	0
2019/06/04	2040	07/11/2019	9.80	Put	Bond Future	3,159.1000	3.1591	3,621.6900	3.6217	14.643	0	0	0
2019/06/04	2040	07/11/2019	9.30	Put	Bond Future	5,724.7600	5.7248	6,390.5000	6.3905	11.629	0	0	0
2019/06/04	2040	07/11/2019	10.04	Put	Bond Future	2,293.4600	2.2935	2,663.5800	2.6636	16.138	0	0	0
2019/06/04	2040	07/11/2019	10.03	Call	Bond Future	3,852.2500	3.8523	3,329.4600	3.3295	(13.571)	0	0	0
2019/06/04	2040	07/11/2019			Bond Future	9.8413	95.1943	9.9514	94.2977	1.120	0.0000	0.0000	0
2019/06/04	2040	07/11/2019	9.80	Call	Bond Future	2,819.9100	2.8199	2,385.9000	2.3859	(15.391)	0	0	1,260
2019/06/04	2040	07/11/2019	9.30	Call	Bond Future	1,113.1600	1.1132	882.3000	0.8823	(20.739)	0	0	1,260
2019/06/04	2040	07/11/2019	10.04	Call	Bond Future	3,900.5600	3.9006	3,374.0800	3.3741	(13.498)	0	0	0
2019/06/04	2040	07/11/2019	10.03	Put	Bond Future	2,324.9500	2.3250	2,698.7600	2.6988	16.078	0	0	0
2019/06/04	2040	07/11/2019	10.05	Call	Bond Future	3,948.8800	3.9489	3,418.7300	3.4187	(13.425)	0	0	0
2019/06/04	2040	07/11/2019	10.05	Put	Bond Future	2,262.1000	2.2621	2,628.5500	2.6286	16.200	0	0	0
2019/06/04	2040	06/02/2020	9.76	Call	Bond Future	3,262.2900	3.2623	2,837.1700	2.8372	(13.031)	0	0	0
2019/06/04	2040	06/02/2020			Bond Future	9.8956	92.5307	10.0099	91.6116	1.155	0.0000	0.0000	0
2019/06/04	2040	06/02/2020	9.74	Call	Bond Future	3,183.8700	3.1839	2,765.2500	2.7652	(13.148)	0	0	0
2019/06/04	2040	06/02/2020	9.74	Put	Bond Future	4,458.8700	4.4589	4,959.3000	4.9593	11.223	0	0	0
2019/06/04	2040	06/02/2020	9.76	Put	Bond Future	4,371.8500	4.3719	4,865.7800	4.8658	11.298	0	0	0
2019/06/04	2040	06/02/2020	9.75	Call	Bond Future	3,223.2700	3.2233	2,801.3900	2.8014	(13.089)	0	0	0
2019/06/04	2040	06/02/2020	9.75	Put	Bond Future	4,415.4900	4.4155	4,912.6600	4.9127	11.260	0	0	0
2019/06/04	2044	01/08/2019	10.40	Put	Bond Future	380.6000	0.3806	529.4100	0.5294	39.099	0	0	0
2019/06/04	2044	01/08/2019	9.86	Put	Bond Future	1,554.6600	1.5547	1,995.5300	1.9955	28.358	0	0	0
2019/06/04	2044	01/08/2019	10.53	Call	Bond Future	6,115.1400	6.1151	5,287.8100	5.2878	(13.529)	0	0	0
2019/06/04	2044	01/08/2019	9.39	Call	Bond Future	461.2100	0.4612	291.0000	0.2910	(36.905)	0	0	228

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/04	2044	01/08/2019			Bond Future	9.8001		90.4537	9.9116	89.5170	1.138	0.0000	0.0000	42,614
2019/06/04	2044	01/08/2019	10.39	Call	Bond Future	5,168.1500		5.1682	4,383.7700	4.3838	(15.177)	0	0	0
2019/06/04	2044	01/08/2019	10.39	Put	Bond Future	391.0900		0.3911	543.3900	0.5434	38.942	0	0	0
2019/06/04	2044	01/08/2019	10.40	Call	Bond Future	5,234.9400		5.2349	4,447.0700	4.4471	(15.050)	0	0	0
2019/06/04	2044	01/08/2019	9.86	Call	Bond Future	2,059.9000		2.0599	1,564.0900	1.5641	(24.070)	0	0	100
2019/06/04	2044	01/08/2019	10.53	Put	Bond Future	266.7600		0.2668	376.1100	0.3761	40.992	0	0	100
2019/06/04	2044	01/08/2019	9.39	Put	Bond Future	4,052.0300		4.0520	4,818.5000	4.8185	18.916	0	0	0
2019/06/04	2044	01/08/2019	9.74	Put	Bond Future	2,043.3800		2.0434	2,570.2400	2.5702	25.784	0	0	0
2019/06/04	2044	01/08/2019	10.38	Call	Bond Future	5,101.5000		5.1015	4,320.6900	4.3207	(15.305)	0	0	0
2019/06/04	2044	01/08/2019	10.38	Put	Bond Future	401.8500		0.4019	557.7200	0.5577	38.788	0	0	0
2019/06/04	2044	01/08/2019	9.36	Put	Bond Future	4,267.6000		4.2676	5,050.8500	5.0508	18.353	0	0	0
2019/06/04	2044	01/08/2019	9.36	Call	Bond Future	404.8400		0.4048	251.4100	0.2514	(37.899)	0	0	100
2019/06/04	2044	01/08/2019	9.74	Call	Bond Future	1,531.4900		1.5315	1,121.6700	1.1217	(26.760)	0	0	228
2019/06/04	2044	01/08/2019	10.27	Call	Bond Future	4,380.3600		4.3804	3,643.3700	3.6434	(16.825)	0	0	0
2019/06/04	2044	01/08/2019	10.27	Put	Bond Future	540.0700		0.5401	739.7600	0.7398	36.975	0	0	228
2019/06/04	2044	07/11/2019	10.07	Put	Bond Future	2,309.4000		2.3094	2,701.6700	2.7017	16.986	0	0	0
2019/06/04	2044	07/11/2019	10.52	Call	Bond Future	6,489.0800		6.4891	5,773.0500	5.7730	(11.034)	0	0	0
2019/06/04	2044	07/11/2019	9.74	Put	Bond Future	3,576.8000		3.5768	4,106.3100	4.1063	14.804	0	0	0
2019/06/04	2044	07/11/2019			Bond Future	9.8616		92.2700	9.9770	91.3123	1.169	0.0000	0.0000	0
2019/06/04	2044	07/11/2019	10.06	Call	Bond Future	3,977.9600		3.9780	3,416.4600	3.4165	(14.115)	0	0	0
2019/06/04	2044	07/11/2019	10.06	Put	Bond Future	2,341.3600		2.3414	2,737.5300	2.7375	16.921	0	0	0
2019/06/04	2044	07/11/2019	10.52	Put	Bond Future	1,244.1100		1.2441	1,485.7500	1.4857	19.423	0	0	328
2019/06/04	2044	07/11/2019	10.07	Call	Bond Future	4,027.1900		4.0272	3,461.7900	3.4618	(14.040)	0	0	0
2019/06/04	2044	07/11/2019	9.19	Call	Bond Future	823.5700		0.8236	630.4100	0.6304	(23.454)	0	0	328
2019/06/04	2044	07/11/2019	9.74	Call	Bond Future	2,547.9500		2.5479	2,119.7900	2.1198	(16.804)	0	0	328
2019/06/04	2044	07/11/2019	10.05	Call	Bond Future	3,928.7400		3.9287	3,371.1800	3.3712	(14.192)	0	0	0
2019/06/04	2044	07/11/2019	10.05	Put	Bond Future	2,373.4500		2.3734	2,773.5600	2.7736	16.858	0	0	0
2019/06/04	2044	07/11/2019	9.19	Put	Bond Future	6,757.8400		6.7578	7,522.3500	7.5224	11.313	0	0	0
2019/06/04	2044	06/02/2020	9.74	Call	Bond Future	3,178.6200		3.1786	2,738.3600	2.7384	(13.851)	0	0	328
2019/06/04	2044	06/02/2020	10.78	Put	Bond Future	1,605.0600		1.6051	1,846.4800	1.8465	15.041	0	0	328
2019/06/04	2044	06/02/2020	9.77	Put	Bond Future	4,502.5500		4.5025	5,032.8900	5.0329	11.779	0	0	0
2019/06/04	2044	06/02/2020			Bond Future	9.9137		89.6748	10.0331	88.6938	1.204	0.0000	0.0000	0
2019/06/04	2044	06/02/2020	9.09	Put	Bond Future	8,418.9800		8.4190	9,185.6900	9.1857	9.107	0	0	0
2019/06/04	2044	06/02/2020	9.09	Call	Bond Future	1,131.0800		1.1311	916.7400	0.9167	(18.950)	0	0	328
2019/06/04	2044	06/02/2020	9.74	Put	Bond Future	4,638.1700		4.6382	5,178.9600	5.1790	11.660	0	0	0
2019/06/04	2044	06/02/2020	9.77	Call	Bond Future	3,297.9400		3.2979	2,847.2300	2.8472	(13.666)	0	0	0
2019/06/04	2044	06/02/2020	10.78	Call	Bond Future	8,332.9400		8.3329	7,593.3100	7.5933	(8.876)	0	0	0
2019/06/04	2044	06/02/2020	9.78	Call	Bond Future	3,338.0000		3.3380	2,883.8200	2.8838	(13.606)	0	0	0
2019/06/04	2044	06/02/2020	9.76	Put	Bond Future	4,547.5800		4.5476	5,081.4000	5.0814	11.739	0	0	0
2019/06/04	2044	06/02/2020	9.78	Put	Bond Future	4,457.8900		4.4579	4,984.7600	4.9848	11.819	0	0	0
2019/06/04	2044	06/02/2020	9.76	Call	Bond Future	3,258.1200		3.2581	2,810.8900	2.8109	(13.727)	0	0	0
2019/06/04	2046	01/08/2019			Bond Future	115.6209		115.6209	115.3189	115.3189	(0.261)	0.0000	0.0000	12,658
2019/06/04	2046	07/11/2019			Bond Future	116.2525		116.2525	115.9417	115.9417	(0.267)	0.0000	0.0000	0
2019/06/04	2046	06/02/2020			Bond Future	118.5345		118.5345	118.2114	118.2114	(0.273)	0.0000	0.0000	0
2019/06/04	2050	01/08/2019			Bond Future	119.9568		119.9568	119.2357	119.2357	(0.601)	0.0000	0.0000	10,989
2019/06/04	2050	07/11/2019			Bond Future	122.3961		122.3961	121.6577	121.6577	(0.603)	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
2019/06/04	2050	06/02/2020			Bond Future	122.9619	122.9619	122.2028	122.2028	(0.617)	0.0000	0.0000	0
2019/06/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	AL37	01/08/2019			Index Future	648.9750	648.9750	649.6190	649.6190	0.099	0.0000	0.0000	0
2019/06/04	AL37	07/11/2019			Index Future	662.0000	662.0000	662.6420	662.6420	0.097	0.0000	0.0000	0
2019/06/04	AL37	06/02/2020			Index Future	674.8360	674.8360	675.4550	675.4550	0.092	0.0000	0.0000	0
2019/06/04	AL7T	01/08/2019			Index Future	751.7670	751.7670	749.3540	749.3540	(0.321)	0.0000	0.0000	0
2019/06/04	AL7T	07/11/2019			Index Future	766.8550	766.8550	764.3760	764.3760	(0.323)	0.0000	0.0000	0
2019/06/04	AL7T	06/02/2020			Index Future	781.7240	781.7240	779.1570	779.1570	(0.328)	0.0000	0.0000	0
2019/06/04	ALBI	01/08/2019			Index Future	678.0350	678.0350	673.9400	673.9400	(0.604)	0.0000	0.0000	973
2019/06/04	ALBI	07/11/2019			Index Future	691.6430	691.6430	687.4490	687.4490	(0.606)	0.0000	0.0000	0
2019/06/04	ALBI	06/02/2020			Index Future	705.0530	705.0530	700.7430	700.7430	(0.611)	0.0000	0.0000	0
2019/06/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	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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2019/06/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/04	ES33	01/08/2019			Bond Future	10.8736	78.8578	10.9849	78.2102	1.024	0.0000	0.0000	350
2019/06/04	ES33	07/11/2019			Bond Future	10.9890	76.6465	11.1049	75.9841	1.055	0.0000	0.0000	0
2019/06/04	ES33	06/02/2020			Bond Future	11.0928	78.1338	11.2138	77.4544	1.091	0.0000	0.0000	0
2019/06/04	ES42	01/08/2019			Bond Future	11.1317	80.7398	11.2379	80.0326	0.954	0.0000	0.0000	4,919
2019/06/04	ES42	07/11/2019			Bond Future	11.2443	78.0950	11.3549	77.3717	0.984	0.0000	0.0000	0
2019/06/04	ES42	06/02/2020			Bond Future	11.3418	79.6108	11.4569	78.8692	1.015	0.0000	0.0000	0
2019/06/04	GOVI	01/08/2019	638.68	Call	GOVI	325,790.0000	32.5790	283,030.0000	28.3030	(13.125)	0	0	0
2019/06/04	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
2019/06/04	GOVI	01/08/2019			GOVI	671.2590	671.2590	666.9830	666.9830	(0.637)	0.0000	0.0000	442
2019/06/04	GOVI	01/08/2019	638.69	Call	GOVI	325,690.0000	32.5690	282,930.0000	28.2930	(13.129)	0	0	0
2019/06/04	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	GOVI	01/08/2019	638.67	Call	GOVI	325,890.0000	32.5890	283,130.0000	28.3130	(13.121)	0	0	0
2019/06/04	GOVI	07/11/2019	672.90	Call	GOVI	118,310.0000	11.8310	74,530.0000	7.4530	(37.004)	0	0	0
2019/06/04	GOVI	07/11/2019			GOVI	684.7310	684.7310	680.3530	680.3530	(0.639)	0.0000	0.0000	0
2019/06/04	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	GOVI	07/11/2019	672.91	Call	GOVI	118,210.0000	11.8210	74,430.0000	7.4430	(37.036)	0	0	0
2019/06/04	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	GOVI	07/11/2019	672.92	Call	GOVI	118,110.0000	11.8110	74,330.0000	7.4330	(37.067)	0	0	0
2019/06/04	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	GOVI	06/02/2020	703.15	Put	GOVI	51,430.0000	5.1430	96,410.0000	9.6410	87.459	0	0	0
2019/06/04	GOVI	06/02/2020			GOVI	698.0070	698.0070	693.5090	693.5090	(0.644)	0.0000	0.0000	0
2019/06/04	GOVI	06/02/2020	703.14	Put	GOVI	51,330.0000	5.1330	96,310.0000	9.6310	87.629	0	0	0
2019/06/04	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	GOVI	06/02/2020	703.13	Put	GOVI	51,230.0000	5.1230	96,210.0000	9.6210	87.800	0	0	0
2019/06/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/04	IGOV	01/08/2019			Index Future	262.6030	262.6030	262.3490	262.3490	(0.097)	0.0000	0.0000	815
2019/06/04	IGOV	07/11/2019			Index Future	267.9420	267.9420	267.6770	267.6770	(0.099)	0.0000	0.0000	218
2019/06/04	IGOV	06/02/2020			Index Future	273.2000	273.2000	272.9160	272.9160	(0.104)	0.0000	0.0000	0
2019/06/04	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/04	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8600	99.8600	(0.010)	0.0000	0.0000	0
2019/06/04	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/04	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8600	101.8600	(0.010)	0.0000	0.0000	0
2019/06/04	IS02	20/12/2019			Interest Rate Swap	102.7500	102.7500	102.7300	102.7300	(0.019)	0.0000	0.0000	0
2019/06/04	IS02	23/03/2020			Interest Rate Swap	98.6400	98.6400	98.6000	98.6000	(0.041)	0.0000	0.0000	0
2019/06/04	IS02	22/06/2020			Interest Rate Swap	102.1200	102.1200	102.0700	102.0700	(0.049)	0.0000	0.0000	0
2019/06/04	IS02	21/09/2020			Interest Rate Swap	98.9800	98.9800	98.9200	98.9200	(0.061)	0.0000	0.0000	0
2019/06/04	IS05	17/12/2020			Interest Rate Swap	95.6600	95.6600	95.5800	95.5800	(0.084)	0.0000	0.0000	0
2019/06/04	IS05	16/03/2021			Interest Rate Swap	94.7100	94.7100	94.6300	94.6300	(0.084)	0.0000	0.0000	0
2019/06/04	IS05	15/06/2021			Interest Rate Swap	93.7300	93.7300	93.6400	93.6400	(0.096)	0.0000	0.0000	0
2019/06/04	IS05	21/09/2021			Interest Rate Swap	93.7100	93.7100	93.6200	93.6200	(0.096)	0.0000	0.0000	0
2019/06/04	IS05	21/12/2021			Interest Rate Swap	95.7400	95.7400	95.6400	95.6400	(0.104)	0.0000	0.0000	51
2019/06/04	IS05	15/03/2022			Interest Rate Swap	95.7300	95.7300	95.6100	95.6100	(0.125)	0.0000	0.0000	0
2019/06/04	IS05	21/06/2022			Interest Rate Swap	96.7600	96.7600	96.6400	96.6400	(0.124)	0.0000	0.0000	0
2019/06/04	IS05	20/09/2022			Interest Rate Swap	100.5500	100.5500	100.4300	100.4300	(0.119)	0.0000	0.0000	0
2019/06/04	IS05	20/12/2022			Interest Rate Swap	101.6800	101.6800	101.5600	101.5600	(0.118)	0.0000	0.0000	0
2019/06/04	IS05	22/03/2023			Interest Rate Swap	94.8700	94.8700	94.7400	94.7400	(0.137)	0.0000	0.0000	0
2019/06/04	IS05	20/06/2023			Interest Rate Swap	100.8400	100.8400	100.7200	100.7200	(0.119)	0.0000	0.0000	0
2019/06/04	IS05	19/09/2023			Interest Rate Swap	96.1800	96.1800	96.0600	96.0600	(0.125)	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
2019/06/04	IS10	17/12/2025			Interest Rate Swap	92.0200	92.0200	91.9500	91.9500	(0.076)	0.0000	0.0000	0
2019/06/04	IS10	16/03/2026			Interest Rate Swap	88.9200	88.9200	88.8300	88.8300	(0.101)	0.0000	0.0000	0
2019/06/04	IS10	15/06/2026			Interest Rate Swap	87.5800	87.5800	87.4900	87.4900	(0.103)	0.0000	0.0000	0
2019/06/04	IS10	21/09/2026			Interest Rate Swap	89.7300	89.7300	89.6400	89.6400	(0.100)	0.0000	0.0000	0
2019/06/04	IS10	21/12/2026			Interest Rate Swap	93.5500	93.5500	93.4600	93.4600	(0.096)	0.0000	0.0000	0
2019/06/04	IS10	15/03/2027			Interest Rate Swap	92.0600	92.0600	91.9700	91.9700	(0.098)	0.0000	0.0000	0
2019/06/04	IS10	21/06/2027			Interest Rate Swap	94.1400	94.1400	94.0600	94.0600	(0.085)	0.0000	0.0000	0
2019/06/04	IS10	20/09/2027			Interest Rate Swap	99.6400	99.6400	99.5600	99.5600	(0.080)	0.0000	0.0000	0
2019/06/04	IS10	20/12/2027			Interest Rate Swap	99.9900	99.9900	99.9000	99.9000	(0.090)	0.0000	0.0000	0
2019/06/04	IS10	22/03/2028			Interest Rate Swap	93.3600	93.3600	93.2800	93.2800	(0.086)	0.0000	0.0000	0
2019/06/04	IS10	20/06/2028			Interest Rate Swap	100.6500	100.6500	100.5700	100.5700	(0.079)	0.0000	0.0000	0
2019/06/04	IS10	19/09/2028			Interest Rate Swap	94.0800	94.0800	94.0000	94.0000	(0.085)	0.0000	0.0000	0
2019/06/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/04	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/04	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/04	R023	01/08/2019	8.95	Call	Bond Future	4,346.0700	4.3461	4,509.5000	4.5095	3.760	0	0	0
2019/06/04	R023	01/08/2019			Bond Future	7.5079	104.0857	7.4550	104.2496	(0.705)	0.0000	0.0000	56,982
2019/06/04	R023	01/08/2019	8.93	Call	Bond Future	4,287.6100	4.2876	4,450.9800	4.4510	3.810	0	0	0
2019/06/04	R023	01/08/2019	8.93	Put	Bond Future	1.7100	0.0017	1.1200	0.0011	(34.503)	0	0	0
2019/06/04	R023	01/08/2019	8.95	Put	Bond Future	1.5100	0.0015	0.9800	0.0010	(35.099)	0	0	0
2019/06/04	R023	01/08/2019	8.94	Call	Bond Future	4,316.8400	4.3168	4,480.2400	4.4802	3.785	0	0	0
2019/06/04	R023	01/08/2019	8.94	Put	Bond Future	1.6100	0.0016	1.0500	0.0011	(34.783)	0	0	0
2019/06/04	R023	07/11/2019	7.98	Call	Bond Future	1,732.5300	1.7325	1,852.4800	1.8525	6.923	0	0	0
2019/06/04	R023	07/11/2019			Bond Future	7.5076	102.2425	7.4506	102.4073	(0.759)	0.0000	0.0000	0
2019/06/04	R023	07/11/2019	7.99	Call	Bond Future	1,755.3100	1.7553	1,875.8400	1.8758	6.867	0	0	0
2019/06/04	R023	07/11/2019	7.98	Put	Bond Future	379.0200	0.3790	334.1600	0.3342	(11.836)	0	0	0
2019/06/04	R023	07/11/2019	7.99	Put	Bond Future	373.4000	0.3734	329.1200	0.3291	(11.859)	0	0	0
2019/06/04	R023	07/11/2019	8.00	Call	Bond Future	1,778.1700	1.7782	1,899.2800	1.8993	6.811	0	0	0
2019/06/04	R023	07/11/2019	8.00	Put	Bond Future	367.8600	0.3679	324.1600	0.3242	(11.880)	0	0	0
2019/06/04	R023	06/02/2020	7.54	Call	Bond Future	1,057.1500	1.0572	1,143.5700	1.1436	8.175	0	0	0
2019/06/04	R023	06/02/2020			Bond Future	7.4810	104.2260	7.4207	104.3885	(0.806)	0.0000	0.0000	0
2019/06/04	R023	06/02/2020	7.52	Call	Bond Future	1,024.2300	1.0242	1,109.2500	1.1092	8.301	0	0	0
2019/06/04	R023	06/02/2020	7.52	Put	Bond Future	919.2200	0.9192	841.7100	0.8417	(8.432)	0	0	0
2019/06/04	R023	06/02/2020	7.54	Put	Bond Future	898.3600	0.8984	822.2500	0.8222	(8.472)	0	0	0
2019/06/04	R023	06/02/2020	7.53	Call	Bond Future	1,040.8000	1.0408	1,126.5200	1.1265	8.236	0	0	0
2019/06/04	R023	06/02/2020	7.53	Put	Bond Future	908.9000	0.9089	832.0900	0.8321	(8.451)	0	0	0
2019/06/04	R035	01/08/2019	10.23	Call	Bond Future	4,898.7700	4.8988	4,180.4900	4.1805	(14.662)	0	0	0
2019/06/04	R035	01/08/2019	10.22	Put	Bond Future	338.6100	0.3386	471.0800	0.4711	39.122	0	0	0
2019/06/04	R035	01/08/2019			Bond Future	9.6100	97.9478	9.7216	97.1001	1.161	0.0000	0.0000	65,619
2019/06/04	R035	01/08/2019	10.24	Call	Bond Future	4,960.8300	4.9608	4,239.5400	4.2395	(14.540)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/04	R035	01/08/2019	10.24	Put	Bond Future	320.5300	0.3205	446.9100	0.4469	39.428	0	0	0
2019/06/04	R035	01/08/2019	10.23	Put	Bond Future	329.4500	0.3295	458.8400	0.4588	39.275	0	0	0
2019/06/04	R035	01/08/2019	10.22	Call	Bond Future	4,836.8600	4.8369	4,121.6600	4.1217	(14.786)	0	0	0
2019/06/04	R035	07/11/2019	9.88	Call	Bond Future	3,602.7300	3.6027	3,095.6400	3.0956	(14.075)	0	0	0
2019/06/04	R035	07/11/2019	9.89	Call	Bond Future	3,647.6700	3.6477	3,137.0400	3.1370	(13.999)	0	0	0
2019/06/04	R035	07/11/2019	9.87	Put	Bond Future	2,139.4200	2.1394	2,502.8900	2.5029	16.989	0	0	0
2019/06/04	R035	07/11/2019	10.21	Put	Bond Future	1,343.2400	1.3432	1,597.3600	1.5974	18.918	0	0	3,500
2019/06/04	R035	07/11/2019			Bond Future	9.6795	95.4105	9.7954	94.5435	1.198	0.0000	0.0000	0
2019/06/04	R035	07/11/2019	9.89	Put	Bond Future	2,081.9700	2.0820	2,438.3400	2.4383	17.117	0	0	0
2019/06/04	R035	07/11/2019	9.87	Call	Bond Future	3,558.0400	3.5580	3,054.5100	3.0545	(14.152)	0	0	0
2019/06/04	R035	07/11/2019	8.92	Put	Bond Future	6,590.1100	6.5901	7,308.4800	7.3085	10.901	0	0	0
2019/06/04	R035	07/11/2019	8.92	Call	Bond Future	605.9300	0.6059	457.3000	0.4573	(24.529)	0	0	3,500
2019/06/04	R035	07/11/2019	9.52	Put	Bond Future	3,379.5200	3.3795	3,875.2400	3.8752	14.668	0	0	0
2019/06/04	R035	07/11/2019	9.52	Call	Bond Future	2,167.2600	2.1673	1,795.9800	1.7960	(17.131)	0	0	3,500
2019/06/04	R035	07/11/2019	9.88	Put	Bond Future	2,110.5300	2.1105	2,470.4400	2.4704	17.053	0	0	0
2019/06/04	R035	07/11/2019	10.21	Call	Bond Future	5,215.9700	5.2160	4,603.0900	4.6031	(11.750)	0	0	0
2019/06/04	R035	06/02/2020	9.60	Call	Bond Future	2,984.5100	2.9845	2,577.8000	2.5778	(13.627)	0	0	0
2019/06/04	R035	06/02/2020	9.61	Put	Bond Future	3,985.0900	3.9851	4,464.1200	4.4641	12.021	0	0	0
2019/06/04	R035	06/02/2020			Bond Future	9.7390	97.2616	9.8595	96.3728	1.238	0.0000	0.0000	0
2019/06/04	R035	06/02/2020	9.60	Put	Bond Future	4,024.7100	4.0247	4,506.8400	4.5068	11.979	0	0	0
2019/06/04	R035	06/02/2020	9.61	Call	Bond Future	3,020.3100	3.0203	2,610.5000	2.6105	(13.568)	0	0	0
2019/06/04	R035	06/02/2020	9.59	Call	Bond Future	2,948.6100	2.9486	2,545.0100	2.5450	(13.688)	0	0	0
2019/06/04	R035	06/02/2020	9.59	Put	Bond Future	4,064.3200	4.0643	4,549.5600	4.5496	11.939	0	0	0
2019/06/04	R186	01/08/2019	9.54	Call	Bond Future	6,177.7300	6.1777	6,034.7600	6.0348	(2.314)	0	0	0
2019/06/04	R186	01/08/2019	10.08	Put	Bond Future	2.1900	0.0022	2.3200	0.0023	5.936	0	0	6,000
2019/06/04	R186	01/08/2019	8.55	Put	Bond Future	837.6800	0.8377	888.6700	0.8887	6.087	0	0	3,100
2019/06/04	R186	01/08/2019	8.38	Call	Bond Future	946.4600	0.9465	872.5200	0.8725	(7.812)	0	0	0
2019/06/04	R186	01/08/2019			Bond Future	8.4398	112.4411	8.4649	112.2959	0.297	0.0000	0.0000	130,396
2019/06/04	R186	01/08/2019	9.52	Call	Bond Future	6,073.3300	6.0733	5,930.5700	5.9306	(2.351)	0	0	0
2019/06/04	R186	01/08/2019	9.52	Put	Bond Future	38.3100	0.0383	40.8000	0.0408	6.500	0	0	0
2019/06/04	R186	01/08/2019	8.30	Put	Bond Future	1,558.5400	1.5585	1,639.8900	1.6399	5.220	0	0	0
2019/06/04	R186	01/08/2019	8.30	Call	Bond Future	745.0300	0.7450	681.1300	0.6811	(8.577)	0	0	6,000
2019/06/04	R186	01/08/2019	9.05	Put	Bond Future	186.6700	0.1867	199.6100	0.1996	6.932	0	0	0
2019/06/04	R186	01/08/2019	9.05	Call	Bond Future	3,649.3700	3.6494	3,517.0600	3.5171	(3.626)	0	0	6,000
2019/06/04	R186	01/08/2019	9.54	Put	Bond Future	35.0300	0.0350	37.3100	0.0373	6.509	0	0	0
2019/06/04	R186	01/08/2019	10.08	Call	Bond Future	8,998.7600	8.9988	8,853.6400	8.8536	(1.613)	0	0	0
2019/06/04	R186	01/08/2019	8.55	Call	Bond Future	1,473.5700	1.4736	1,379.3100	1.3793	(6.397)	0	0	0
2019/06/04	R186	01/08/2019	8.38	Put	Bond Future	1,293.5000	1.2935	1,364.8100	1.3648	5.513	0	0	0
2019/06/04	R186	01/08/2019	8.70	Put	Bond Future	548.2600	0.5483	583.9200	0.5839	6.504	0	0	3,100
2019/06/04	R186	01/08/2019	9.53	Call	Bond Future	6,125.5200	6.1255	5,982.6600	5.9827	(2.332)	0	0	0
2019/06/04	R186	01/08/2019	9.53	Put	Bond Future	36.6400	0.0366	39.0300	0.0390	6.523	0	0	0
2019/06/04	R186	01/08/2019	9.22	Call	Bond Future	4,509.7300	4.5097	4,371.8500	4.3719	(3.057)	0	0	0
2019/06/04	R186	01/08/2019	9.22	Put	Bond Future	107.2800	0.1073	114.6500	0.1146	6.870	0	0	0
2019/06/04	R186	01/08/2019	8.70	Call	Bond Future	2,042.1700	2.0422	1,932.5800	1.9326	(5.366)	0	0	0
2019/06/04	R186	07/11/2019	8.94	Call	Bond Future	3,475.1300	3.4751	3,364.4900	3.3645	(3.184)	0	0	0
2019/06/04	R186	07/11/2019	8.23	Call	Bond Future	1,185.8500	1.1858	1,123.6000	1.1236	(5.249)	0	0	5,000
2019/06/04	R186	07/11/2019			Bond Future	8.4860	114.6984	8.5129	114.5476	0.317	0.0000	0.0000	0

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2019/06/04	R186	07/11/2019	8.94	Put	Bond Future	965.6700	0.9657	1,005.8400	1.0058	4.160	0	0	0
2019/06/04	R186	07/11/2019	8.73	Call	Bond Future	2,668.2200	2.6682	2,569.7900	2.5698	(3.689)	0	0	0
2019/06/04	R186	07/11/2019	8.73	Put	Bond Future	1,310.2000	1.3102	1,362.5800	1.3626	3.998	0	0	5,000
2019/06/04	R186	07/11/2019	8.95	Call	Bond Future	3,515.4600	3.5155	3,404.2900	3.4043	(3.162)	0	0	0
2019/06/04	R186	07/11/2019	8.96	Put	Bond Future	937.6500	0.9377	976.7700	0.9768	4.172	0	0	0
2019/06/04	R186	07/11/2019	8.23	Put	Bond Future	2,633.6200	2.6336	2,722.1800	2.7222	3.363	0	0	0
2019/06/04	R186	07/11/2019	8.95	Put	Bond Future	951.5700	0.9516	991.2100	0.9912	4.166	0	0	0
2019/06/04	R186	07/11/2019	8.96	Call	Bond Future	3,555.9500	3.5560	3,444.2600	3.4443	(3.141)	0	0	0
2019/06/04	R186	06/02/2020	8.57	Call	Bond Future	2,464.2900	2.4643	2,375.7700	2.3758	(3.592)	0	0	0
2019/06/04	R186	06/02/2020			Bond Future	8.5163	111.6157	8.5456	111.4560	0.345	0.0000	0.0000	0
2019/06/04	R186	06/02/2020	8.55	Call	Bond Future	2,402.4000	2.4024	2,315.0900	2.3151	(3.634)	0	0	0
2019/06/04	R186	06/02/2020	8.55	Put	Bond Future	2,218.8700	2.2189	2,291.2900	2.2913	3.264	0	0	0
2019/06/04	R186	06/02/2020	8.57	Put	Bond Future	2,172.1900	2.1722	2,243.4000	2.2434	3.278	0	0	0
2019/06/04	R186	06/02/2020	8.56	Call	Bond Future	2,433.4300	2.4334	2,345.5200	2.3455	(3.613)	0	0	0
2019/06/04	R186	06/02/2020	8.56	Put	Bond Future	2,195.6000	2.1956	2,267.4200	2.2674	3.271	0	0	0
2019/06/04	R197	01/08/2019			Bond Future	303.1618	303.1618	303.1466	303.1466	(0.005)	0.0000	0.0000	2,507
2019/06/04	R197	07/11/2019			Bond Future	309.3268	309.3268	309.3041	309.3041	(0.007)	0.0000	0.0000	0
2019/06/04	R197	06/02/2020			Bond Future	307.7339	307.7339	307.6945	307.6945	(0.013)	0.0000	0.0000	0
2019/06/04	R202	01/08/2019			Bond Future	235.2990	235.2990	235.3381	235.3381	0.017	0.0000	0.0000	9,459
2019/06/04	R202	07/11/2019			Bond Future	240.0840	240.0840	240.1181	240.1181	0.014	0.0000	0.0000	0
2019/06/04	R202	06/02/2020			Bond Future	240.7254	240.7254	240.7477	240.7477	0.009	0.0000	0.0000	0
2019/06/04	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	R207	01/08/2019	7.33	Call	Bond Future	600.5600	0.6006	598.5700	0.5986	(0.331)	0	0	0
2019/06/04	R207	01/08/2019			Bond Future	5.9462	100.9605	5.9507	100.9585	0.076	0.0000	0.0000	4,891
2019/06/04	R207	01/08/2019	7.34	Call	Bond Future	604.8800	0.6049	602.8900	0.6029	(0.329)	0	0	0
2019/06/04	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	R207	01/08/2019	7.35	Call	Bond Future	609.1900	0.6092	607.2000	0.6072	(0.327)	0	0	0
2019/06/04	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	R207	07/11/2019	2.08	Put	Bond Future	260.9400	0.2609	265.3800	0.2654	1.702	0	0	0
2019/06/04	R207	07/11/2019			Bond Future	3.5302	102.9875	3.5550	102.9831	0.702	0.0000	0.0000	0
2019/06/04	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	R207	07/11/2019	2.07	Put	Bond Future	262.7400	0.2627	267.1800	0.2672	1.690	0	0	0
2019/06/04	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	R207	07/11/2019	2.06	Put	Bond Future	264.5500	0.2645	268.9900	0.2690	1.678	0	0	0
2019/06/04	R208	01/08/2019	8.16	Call	Bond Future	2,590.6300	2.5906	2,606.0800	2.6061	0.596	0	0	0
2019/06/04	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	R208	01/08/2019			Bond Future	6.4574	102.8005	6.4474	102.8159	(0.155)	0.0000	0.0000	10,880
2019/06/04	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	R208	01/08/2019	8.17	Call	Bond Future	2,605.5800	2.6056	2,621.0300	2.6210	0.593	0	0	0
2019/06/04	R208	01/08/2019	8.15	Call	Bond Future	2,575.6800	2.5757	2,591.1300	2.5911	0.600	0	0	0
2019/06/04	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/04	R208	07/11/2019	6.83	Call	Bond Future	840.9100	0.8409	851.6900	0.8517	1.282	0	0	0
2019/06/04	R208	07/11/2019	6.82	Put	Bond Future	61.7300	0.0617	59.1300	0.0591	(4.212)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/04	R208	07/11/2019			Bond Future	6.2322	101.4596	6.2221	101.4729	(0.163)	0.0000	0.0000	0
2019/06/04	R208	07/11/2019	6.84	Call	Bond Future	852.6900	0.8527	863.5200	0.8635	1.270	0	0	0
2019/06/04	R208	07/11/2019	6.84	Put	Bond Future	59.1500	0.0592	56.6400	0.0566	(4.243)	0	0	0
2019/06/04	R208	07/11/2019	6.83	Put	Bond Future	60.3500	0.0604	57.7900	0.0578	(4.242)	0	0	0
2019/06/04	R208	07/11/2019	6.82	Call	Bond Future	829.3000	0.8293	840.0400	0.8400	1.295	0	0	0
2019/06/04	R208	06/02/2020	6.13	Put	Bond Future	136.5000	0.1365	133.4300	0.1334	(2.249)	0	0	0
2019/06/04	R208	06/02/2020	6.12	Call	Bond Future	426.0300	0.4260	431.0700	0.4311	1.183	0	0	0
2019/06/04	R208	06/02/2020			Bond Future	5.8568	103.4280	5.8493	103.4362	(0.128)	0.0000	0.0000	0
2019/06/04	R208	06/02/2020	6.13	Call	Bond Future	433.9600	0.4340	439.0500	0.4391	1.173	0	0	0
2019/06/04	R208	06/02/2020	6.12	Put	Bond Future	139.4400	0.1394	136.3200	0.1363	(2.238)	0	0	0
2019/06/04	R208	06/02/2020	6.14	Call	Bond Future	442.2400	0.4422	447.3700	0.4474	1.160	0	0	0
2019/06/04	R208	06/02/2020	6.14	Put	Bond Future	133.9200	0.1339	130.8900	0.1309	(2.263)	0	0	0
2019/06/04	R209	01/08/2019	10.17	Call	Bond Future	4,105.6400	4.1056	3,495.2100	3.4952	(14.868)	0	0	0
2019/06/04	R209	01/08/2019	10.15	Put	Bond Future	312.3600	0.3124	432.4300	0.4324	38.440	0	0	0
2019/06/04	R209	01/08/2019	9.30	Call	Bond Future	651.1000	0.6511	444.7600	0.4448	(31.691)	0	0	7,560
2019/06/04	R209	01/08/2019			Bond Future	9.5654	74.8246	9.6768	74.0995	1.165	0.0000	0.0000	88,627
2019/06/04	R209	01/08/2019	10.17	Put	Bond Future	295.8000	0.2958	410.4200	0.4104	38.749	0	0	0
2019/06/04	R209	01/08/2019	10.15	Call	Bond Future	4,000.9100	4.0009	3,395.9300	3.3959	(15.121)	0	0	0
2019/06/04	R209	01/08/2019	10.16	Put	Bond Future	303.9400	0.3039	421.2500	0.4213	38.596	0	0	0
2019/06/04	R209	01/08/2019	9.30	Put	Bond Future	2,420.8400	2.4208	2,939.5500	2.9395	21.427	0	0	0
2019/06/04	R209	01/08/2019	9.80	Put	Bond Future	794.2400	0.7942	1,046.7100	1.0467	31.788	0	0	0
2019/06/04	R209	01/08/2019	10.16	Call	Bond Future	4,053.1700	4.0532	3,445.4300	3.4454	(14.994)	0	0	0
2019/06/04	R209	01/08/2019	9.80	Call	Bond Future	2,308.3900	2.3084	1,835.8100	1.8358	(20.472)	0	0	7,560
2019/06/04	R209	01/08/2019	10.46	Call	Bond Future	5,667.2700	5.6673	4,998.9600	4.9990	(11.792)	0	0	0
2019/06/04	R209	01/08/2019	10.46	Put	Bond Future	133.5000	0.1335	190.2400	0.1902	42.502	0	0	7,560
2019/06/04	R209	07/11/2019	9.82	Call	Bond Future	3,091.1800	3.0912	2,657.9400	2.6579	(14.015)	0	0	0
2019/06/04	R209	07/11/2019			Bond Future	9.6248	73.1743	9.7401	72.4329	1.198	0.0000	0.0000	0
2019/06/04	R209	07/11/2019	9.80	Call	Bond Future	3,014.8100	3.0148	2,587.6400	2.5876	(14.169)	0	0	0
2019/06/04	R209	07/11/2019	9.80	Put	Bond Future	1,892.9800	1.8930	2,207.1500	2.2072	16.597	0	0	0
2019/06/04	R209	07/11/2019	9.82	Put	Bond Future	1,842.8900	1.8429	2,150.9900	2.1510	16.718	0	0	0
2019/06/04	R209	07/11/2019	9.81	Call	Bond Future	3,052.9800	3.0530	2,622.7700	2.6228	(14.091)	0	0	0
2019/06/04	R209	07/11/2019	9.81	Put	Bond Future	1,867.8800	1.8679	2,179.0100	2.1790	16.657	0	0	0
2019/06/04	R209	06/02/2020	9.52	Put	Bond Future	3,519.4100	3.5194	3,933.5000	3.9335	11.766	0	0	0
2019/06/04	R209	06/02/2020			Bond Future	9.6731	74.5941	9.7925	73.8345	1.234	0.0000	0.0000	0
2019/06/04	R209	06/02/2020	9.51	Call	Bond Future	2,496.9300	2.4969	2,154.0800	2.1541	(13.731)	0	0	0
2019/06/04	R209	06/02/2020	9.51	Put	Bond Future	3,553.7800	3.5538	3,970.5600	3.9706	11.728	0	0	0
2019/06/04	R209	06/02/2020	9.52	Call	Bond Future	2,527.9900	2.5280	2,182.4500	2.1825	(13.669)	0	0	0
2019/06/04	R209	06/02/2020	9.50	Call	Bond Future	2,466.0600	2.4661	2,125.9100	2.1259	(13.793)	0	0	0
2019/06/04	R209	06/02/2020	9.50	Put	Bond Future	3,588.4300	3.5884	4,007.9100	4.0079	11.690	0	0	0
2019/06/04	R210	01/08/2019			Bond Future	190.4222	190.4222	190.4531	190.4531	0.016	0.0000	0.0000	2,142
2019/06/04	R210	07/11/2019			Bond Future	191.6877	191.6877	191.7147	191.7147	0.014	0.0000	0.0000	0
2019/06/04	R210	06/02/2020			Bond Future	195.4505	195.4505	195.4679	195.4679	0.009	0.0000	0.0000	0
2019/06/04	R212	01/08/2019			Bond Future	159.9723	159.9723	159.9956	159.9956	0.015	0.0000	0.0000	6,690
2019/06/04	R212	07/11/2019			Bond Future	163.2257	163.2257	163.2457	163.2457	0.012	0.0000	0.0000	0
2019/06/04	R212	06/02/2020			Bond Future	164.1833	164.1833	164.1951	164.1951	0.007	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
2019/06/04	R213	01/08/2019	9.99	Put	Bond Future	186.8900	0.1869	238.9200	0.2389	27.840	0	0	0
2019/06/04	R213	01/08/2019	9.98	Call	Bond Future	4,652.0400	4.6520	4,199.8900	4.1999	(9.719)	0	0	0
2019/06/04	R213	01/08/2019			Bond Future	9.2410	87.2930	9.3221	86.7875	0.878	0.0000	0.0000	17,378
2019/06/04	R213	01/08/2019	9.99	Call	Bond Future	4,704.8600	4.7049	4,251.3800	4.2514	(9.639)	0	0	0
2019/06/04	R213	01/08/2019	9.98	Put	Bond Future	192.2200	0.1922	245.5800	0.2456	27.760	0	0	0
2019/06/04	R213	01/08/2019	10.00	Call	Bond Future	4,757.8300	4.7578	4,303.0500	4.3031	(9.559)	0	0	0
2019/06/04	R213	01/08/2019	10.00	Put	Bond Future	181.7700	0.1818	232.5000	0.2325	27.909	0	0	0
2019/06/04	R213	07/11/2019	9.59	Put	Bond Future	1,537.0600	1.5371	1,729.6200	1.7296	12.528	0	0	0
2019/06/04	R213	07/11/2019	9.58	Call	Bond Future	3,233.6800	3.2337	2,910.5300	2.9105	(9.993)	0	0	0
2019/06/04	R213	07/11/2019			Bond Future	9.3038	85.4934	9.3883	84.9757	0.908	0.0000	0.0000	0
2019/06/04	R213	07/11/2019	9.59	Call	Bond Future	3,273.3900	3.2734	2,948.2400	2.9482	(9.933)	0	0	0
2019/06/04	R213	07/11/2019	9.58	Put	Bond Future	1,557.2100	1.5572	1,751.7700	1.7518	12.494	0	0	0
2019/06/04	R213	07/11/2019	9.60	Call	Bond Future	3,313.0700	3.3131	2,985.9200	2.9859	(9.875)	0	0	0
2019/06/04	R213	07/11/2019	9.60	Put	Bond Future	1,516.9500	1.5169	1,707.5100	1.7075	12.562	0	0	0
2019/06/04	R213	06/02/2020	9.27	Call	Bond Future	2,465.4800	2.4655	2,210.2800	2.2103	(10.351)	0	0	0
2019/06/04	R213	06/02/2020	9.26	Put	Bond Future	3,019.5900	3.0196	3,298.6200	3.2986	9.241	0	0	0
2019/06/04	R213	06/02/2020			Bond Future	9.3562	87.1520	9.4445	86.6197	0.944	0.0000	0.0000	0
2019/06/04	R213	06/02/2020	9.28	Call	Bond Future	2,496.7100	2.4967	2,239.5700	2.2396	(10.299)	0	0	0
2019/06/04	R213	06/02/2020	9.28	Put	Bond Future	2,959.8100	2.9598	3,234.9500	3.2350	9.296	0	0	0
2019/06/04	R213	06/02/2020	9.27	Put	Bond Future	2,989.5800	2.9896	3,266.6600	3.2667	9.268	0	0	0
2019/06/04	R213	06/02/2020	9.26	Call	Bond Future	2,434.4300	2.4344	2,181.1800	2.1812	(10.403)	0	0	0
2019/06/04	R214	01/08/2019	10.34	Put	Bond Future	340.9800	0.3410	462.2900	0.4623	35.577	0	0	0
2019/06/04	R214	01/08/2019			Bond Future	9.7605	73.6712	9.8669	72.9510	1.089	0.0000	0.0000	10,672
2019/06/04	R214	01/08/2019	10.33	Call	Bond Future	4,075.5600	4.0756	3,479.4300	3.4794	(14.627)	0	0	0
2019/06/04	R214	01/08/2019	10.33	Put	Bond Future	350.0600	0.3501	474.1300	0.4741	35.442	0	0	0
2019/06/04	R214	01/08/2019	10.34	Call	Bond Future	4,129.0800	4.1291	3,530.1900	3.5302	(14.504)	0	0	0
2019/06/04	R214	01/08/2019	10.32	Call	Bond Future	4,022.2500	4.0223	3,428.9400	3.4289	(14.751)	0	0	0
2019/06/04	R214	01/08/2019	10.32	Put	Bond Future	359.4400	0.3594	486.3300	0.4863	35.302	0	0	0
2019/06/04	R214	07/11/2019	10.02	Put	Bond Future	1,943.4100	1.9434	2,247.2700	2.2473	15.635	0	0	0
2019/06/04	R214	07/11/2019			Bond Future	9.8230	71.8518	9.9329	71.1154	1.119	0.0000	0.0000	0
2019/06/04	R214	07/11/2019	10.01	Call	Bond Future	3,215.2200	3.2152	2,785.6500	2.7856	(13.361)	0	0	0
2019/06/04	R214	07/11/2019	10.01	Put	Bond Future	1,969.4300	1.9694	2,276.2500	2.2763	15.579	0	0	0
2019/06/04	R214	07/11/2019	10.02	Call	Bond Future	3,254.8200	3.2548	2,822.2900	2.8223	(13.289)	0	0	0
2019/06/04	R214	07/11/2019	10.00	Call	Bond Future	3,175.8200	3.1758	2,749.2200	2.7492	(13.433)	0	0	0
2019/06/04	R214	07/11/2019	10.00	Put	Bond Future	1,995.7400	1.9957	2,305.5300	2.3055	15.523	0	0	0
2019/06/04	R214	06/02/2020	9.73	Call	Bond Future	2,714.5100	2.7145	2,366.3100	2.3663	(12.827)	0	0	0
2019/06/04	R214	06/02/2020			Bond Future	9.8764	73.2458	9.9902	72.4913	1.152	0.0000	0.0000	0
2019/06/04	R214	06/02/2020	9.71	Call	Bond Future	2,649.4400	2.6494	2,306.5100	2.3065	(12.943)	0	0	0
2019/06/04	R214	06/02/2020	9.71	Put	Bond Future	3,776.8100	3.7768	4,188.3700	4.1884	10.897	0	0	0
2019/06/04	R214	06/02/2020	9.73	Put	Bond Future	3,704.9000	3.7049	4,111.1900	4.1112	10.966	0	0	0
2019/06/04	R214	06/02/2020	9.72	Call	Bond Future	2,681.8800	2.6819	2,336.3100	2.3363	(12.885)	0	0	0
2019/06/04	R214	06/02/2020	9.72	Put	Bond Future	3,740.7100	3.7407	4,149.6300	4.1496	10.932	0	0	0
2019/06/04	R248	01/08/2019	10.35	Call	Bond Future	5,347.9100	5.3479	4,531.6300	4.5316	(15.264)	0	0	0
2019/06/04	R248	01/08/2019	10.34	Put	Bond Future	390.6200	0.3906	547.0400	0.5470	40.044	0	0	0
2019/06/04	R248	01/08/2019			Bond Future	9.7552	94.1418	9.8667	93.1728	1.143	0.0000	0.0000	102,423

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
2019/06/04	R248	01/08/2019	10.36	Call	Bond Future	5,416.9800	5.4170	4,597.1400	4.5971	(15.135)	0	0	0
2019/06/04	R248	01/08/2019	10.36	Put	Bond Future	369.6600	0.3697	518.8900	0.5189	40.370	0	0	0
2019/06/04	R248	01/08/2019	10.35	Put	Bond Future	380.0000	0.3800	532.7900	0.5328	40.208	0	0	0
2019/06/04	R248	01/08/2019	10.34	Call	Bond Future	5,279.0000	5.2790	4,466.3500	4.4663	(15.394)	0	0	0
2019/06/04	R248	07/11/2019	10.02	Call	Bond Future	4,096.2100	4.0962	3,512.3300	3.5123	(14.254)	0	0	0
2019/06/04	R248	07/11/2019	10.01	Put	Bond Future	2,398.5200	2.3985	2,809.5400	2.8095	17.136	0	0	0
2019/06/04	R248	07/11/2019			Bond Future	9.8171	91.5917	9.9324	90.6009	1.175	0.0000	0.0000	48
2019/06/04	R248	07/11/2019	10.03	Call	Bond Future	4,147.3300	4.1473	3,559.3700	3.5594	(14.177)	0	0	0
2019/06/04	R248	07/11/2019	10.03	Put	Bond Future	2,332.8100	2.3328	2,735.6500	2.7356	17.268	0	0	0
2019/06/04	R248	07/11/2019	10.02	Put	Bond Future	2,365.4600	2.3655	2,772.3800	2.7724	17.203	0	0	0
2019/06/04	R248	07/11/2019	10.01	Call	Bond Future	4,045.3500	4.0454	3,465.5700	3.4656	(14.332)	0	0	0
2019/06/04	R248	06/02/2020	9.71	Put	Bond Future	4,687.9500	4.6880	5,243.9100	5.2439	11.859	0	0	0
2019/06/04	R248	06/02/2020			Bond Future	9.8700	93.3687	9.9894	92.3539	1.210	0.0000	0.0000	0
2019/06/04	R248	06/02/2020	9.71	Call	Bond Future	3,296.1600	3.2962	2,837.3100	2.8373	(13.921)	0	0	0
2019/06/04	R248	06/02/2020	9.70	Put	Bond Future	4,734.7000	4.7347	5,294.3300	5.2943	11.820	0	0	0
2019/06/04	R248	06/02/2020	9.72	Call	Bond Future	3,337.6000	3.3376	2,875.0900	2.8751	(13.858)	0	0	0
2019/06/04	R248	06/02/2020	9.72	Put	Bond Future	4,641.2900	4.6413	5,193.5900	5.1936	11.900	0	0	0
2019/06/04	R248	06/02/2020	9.70	Call	Bond Future	3,254.6700	3.2547	2,799.4900	2.7995	(13.985)	0	0	0

Total

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