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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2019 TO 03/06/2019

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
2019/06/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	2025	01/08/2019			Bond Future	135.8675	135.8675	135.9648	135.9648	0.072	0.0000	0.0000	1,622
2019/06/03	2025	07/11/2019			Bond Future	138.6309	138.6309	138.7299	138.7299	0.071	0.0000	0.0000	0
2019/06/03	2025	06/02/2020			Bond Future	139.8825	139.8825	139.9787	139.9787	0.069	0.0000	0.0000	0
2019/06/03	2029	01/08/2019			Bond Future	102.9917	102.9917	103.2497	103.2497	0.250	0.0000	0.0000	4,132
2019/06/03	2029	07/11/2019			Bond Future	103.9954	103.9954	104.2549	104.2549	0.250	0.0000	0.0000	0
2019/06/03	2029	06/02/2020			Bond Future	106.0370	106.0370	106.3014	106.3014	0.249	0.0000	0.0000	0
2019/06/03	2030	01/08/2019	9.91	Put	Bond Future	193.0900	0.1931	146.1600	0.1462	(24.305)	0	0	0
2019/06/03	2030	01/08/2019	9.68	Call	Bond Future	3,489.9900	3.4900	3,741.0900	3.7411	7.195	0	0	0
2019/06/03	2030	01/08/2019	8.67	Put	Bond Future	3,487.5900	3.4876	3,194.8900	3.1949	(8.393)	0	0	0
2019/06/03	2030	01/08/2019	9.15	Put	Bond Future	1,401.8900	1.4019	1,208.3200	1.2083	(13.808)	0	0	0
2019/06/03	2030	01/08/2019			Bond Future	9.1722	92.3393	9.1201	92.6679	(0.568)	0.0000	0.0000	49,421
2019/06/03	2030	01/08/2019	8.35	Put	Bond Future	5,428.9700	5.4290	5,108.5500	5.1086	(5.902)	0	0	0
2019/06/03	2030	01/08/2019	8.35	Call	Bond Future	54.0100	0.0540	62.2000	0.0622	15.164	0	0	2,025
2019/06/03	2030	01/08/2019	9.22	Put	Bond Future	1,193.4300	1.1934	1,017.3100	1.0173	(14.757)	0	0	0
2019/06/03	2030	01/08/2019	9.22	Call	Bond Future	1,494.0400	1.4940	1,646.5300	1.6465	10.207	0	0	5,400
2019/06/03	2030	01/08/2019	9.69	Call	Bond Future	3,540.1900	3.5402	3,792.9000	3.7929	7.138	0	0	0
2019/06/03	2030	01/08/2019	9.69	Put	Bond Future	355.1400	0.3551	279.2400	0.2792	(21.372)	0	0	5,400
2019/06/03	2030	01/08/2019	9.91	Call	Bond Future	4,686.7900	4.6868	4,968.4700	4.9685	6.010	0	0	0
2019/06/03	2030	01/08/2019	9.92	Call	Bond Future	4,740.3100	4.7403	5,023.0500	5.0231	5.965	0	0	0
2019/06/03	2030	01/08/2019	9.90	Put	Bond Future	198.5900	0.1986	150.5800	0.1506	(24.175)	0	0	0
2019/06/03	2030	01/08/2019	9.68	Put	Bond Future	365.0400	0.3650	287.5300	0.2875	(21.233)	0	0	4,800
2019/06/03	2030	01/08/2019	8.67	Call	Bond Future	252.7500	0.2527	288.6600	0.2887	14.208	0	0	5,400
2019/06/03	2030	01/08/2019	9.15	Call	Bond Future	1,262.3000	1.2623	1,397.3400	1.3973	10.698	0	0	2,025
2019/06/03	2030	01/08/2019	9.92	Put	Bond Future	187.7400	0.1877	141.8700	0.1419	(24.433)	0	0	0
2019/06/03	2030	01/08/2019	9.90	Call	Bond Future	4,633.3600	4.6334	4,913.9600	4.9140	6.056	0	0	0
2019/06/03	2030	01/08/2019	8.77	Put	Bond Future	2,959.9800	2.9600	2,682.8900	2.6829	(9.361)	0	0	0
2019/06/03	2030	01/08/2019	8.77	Call	Bond Future	381.1900	0.3812	432.7100	0.4327	13.516	0	0	0
2019/06/03	2030	01/08/2019	9.27	Put	Bond Future	1,059.6500	1.0597	895.9400	0.8959	(15.449)	0	0	0
2019/06/03	2030	01/08/2019	9.27	Call	Bond Future	1,672.9900	1.6730	1,837.8900	1.8379	9.857	0	0	0
2019/06/03	2030	07/11/2019	9.49	Put	Bond Future	1,570.9400	1.5709	1,427.1800	1.4272	(9.151)	0	0	0
2019/06/03	2030	07/11/2019	9.76	Put	Bond Future	1,089.8800	1.0899	979.5800	0.9796	(10.120)	0	0	5,500
2019/06/03	2030	07/11/2019			Bond Future	9.2331	94.1936	9.1790	94.5286	(0.586)	0.0000	0.0000	0
2019/06/03	2030	07/11/2019	9.10	Put	Bond Future	2,635.8000	2.6358	2,435.5900	2.4356	(7.596)	0	0	0
2019/06/03	2030	07/11/2019	9.10	Call	Bond Future	1,809.0000	1.8090	1,943.7800	1.9438	7.451	0	0	5,500
2019/06/03	2030	07/11/2019	9.48	Call	Bond Future	3,100.5600	3.1006	3,290.4200	3.2904	6.123	0	0	0
2019/06/03	2030	07/11/2019	9.48	Put	Bond Future	1,593.0300	1.5930	1,447.9000	1.4479	(9.110)	0	0	0
2019/06/03	2030	07/11/2019	8.60	Put	Bond Future	4,684.8500	4.6849	4,414.6600	4.4147	(5.767)	0	0	0
2019/06/03	2030	07/11/2019	8.60	Call	Bond Future	663.7000	0.6637	728.5000	0.7285	9.763	0	0	5,500
2019/06/03	2030	07/11/2019	9.49	Call	Bond Future	3,138.8500	3.1388	3,330.0800	3.3301	6.092	0	0	0
2019/06/03	2030	07/11/2019	9.76	Call	Bond Future	4,267.8100	4.2678	4,492.5000	4.4925	5.265	0	0	0
2019/06/03	2030	07/11/2019	8.57	Put	Bond Future	4,833.1700	4.8332	4,559.3300	4.5593	(5.666)	0	0	0
2019/06/03	2030	07/11/2019	9.47	Call	Bond Future	3,062.2400	3.0622	3,250.7300	3.2507	6.155	0	0	0

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2019/06/03	2030	07/11/2019	9.47	Put	Bond Future	1,615.1300	1.6151	1,468.6300	1.4686	(9.070)	0	0	0
2019/06/03	2030	07/11/2019	9.12	Put	Bond Future	2,569.7700	2.5698	2,372.5300	2.3725	(7.675)	0	0	0
2019/06/03	2030	07/11/2019	9.12	Call	Bond Future	1,867.8000	1.8678	2,005.5500	2.0056	7.375	0	0	0
2019/06/03	2030	07/11/2019	9.70	Call	Bond Future	4,006.2300	4.0062	4,224.0100	4.2240	5.436	0	0	0
2019/06/03	2030	07/11/2019	9.70	Put	Bond Future	1,182.7700	1.1828	1,065.5600	1.0656	(9.910)	0	0	0
2019/06/03	2030	07/11/2019	8.57	Call	Bond Future	615.7900	0.6158	676.9400	0.6769	9.930	0	0	0
2019/06/03	2030	06/02/2020	9.14	Call	Bond Future	2,334.6300	2.3346	2,480.1000	2.4801	6.231	0	0	0
2019/06/03	2030	06/02/2020	9.15	Put	Bond Future	3,172.4200	3.1724	2,977.8500	2.9779	(6.133)	0	0	0
2019/06/03	2030	06/02/2020			Bond Future	9.2825	92.0118	9.2263	92.3530	(0.605)	0.0000	0.0000	0
2019/06/03	2030	06/02/2020	9.14	Put	Bond Future	3,203.6200	3.2036	3,007.8500	3.0079	(6.111)	0	0	0
2019/06/03	2030	06/02/2020	9.15	Call	Bond Future	2,364.7700	2.3648	2,511.4400	2.5114	6.202	0	0	0
2019/06/03	2030	06/02/2020	9.16	Call	Bond Future	2,394.7900	2.3948	2,542.6600	2.5427	6.175	0	0	0
2019/06/03	2030	06/02/2020	9.16	Put	Bond Future	3,141.1600	3.1412	2,947.7900	2.9478	(6.156)	0	0	0
2019/06/03	2032	01/08/2019	10.10	Call	Bond Future	4,711.4700	4.7115	5,068.0700	5.0681	7.569	0	0	0
2019/06/03	2032	01/08/2019	10.11	Put	Bond Future	273.9900	0.2740	204.4200	0.2044	(25.391)	0	0	0
2019/06/03	2032	01/08/2019			Bond Future	9.4313	94.2436	9.3691	94.6713	(0.659)	0.0000	0.0000	41,446
2019/06/03	2032	01/08/2019	10.10	Put	Bond Future	281.3200	0.2813	210.2500	0.2102	(25.263)	0	0	0
2019/06/03	2032	01/08/2019	10.11	Call	Bond Future	4,768.0900	4.7681	5,126.1900	5.1262	7.510	0	0	0
2019/06/03	2032	01/08/2019	10.09	Call	Bond Future	4,654.9600	4.6550	5,010.0300	5.0100	7.628	0	0	0
2019/06/03	2032	01/08/2019	10.09	Put	Bond Future	288.8300	0.2888	216.2300	0.2162	(25.136)	0	0	0
2019/06/03	2032	07/11/2019	9.71	Call	Bond Future	3,286.1200	3.2861	3,531.5200	3.5315	7.468	0	0	0
2019/06/03	2032	07/11/2019	9.70	Put	Bond Future	1,900.6600	1.9007	1,708.2200	1.7082	(10.125)	0	0	0
2019/06/03	2032	07/11/2019			Bond Future	9.4984	91.9745	9.4339	92.4106	(0.679)	0.0000	0.0000	0
2019/06/03	2032	07/11/2019	9.72	Call	Bond Future	3,326.7400	3.3267	3,573.9000	3.5739	7.429	0	0	0
2019/06/03	2032	07/11/2019	9.72	Put	Bond Future	1,849.7500	1.8497	1,660.8500	1.6609	(10.212)	0	0	0
2019/06/03	2032	07/11/2019	9.71	Put	Bond Future	1,875.0600	1.8751	1,684.4000	1.6844	(10.168)	0	0	0
2019/06/03	2032	07/11/2019	9.70	Call	Bond Future	3,245.7300	3.2457	3,489.3500	3.4894	7.506	0	0	0
2019/06/03	2032	06/02/2020	9.40	Put	Bond Future	3,642.3100	3.6423	3,390.6700	3.3907	(6.909)	0	0	0
2019/06/03	2032	06/02/2020			Bond Future	9.5527	93.7594	9.4860	94.2038	(0.698)	0.0000	0.0000	0
2019/06/03	2032	06/02/2020	9.39	Call	Bond Future	2,588.7600	2.5888	2,779.9700	2.7800	7.386	0	0	0
2019/06/03	2032	06/02/2020	9.39	Put	Bond Future	3,677.9800	3.6780	3,424.8200	3.4248	(6.883)	0	0	0
2019/06/03	2032	06/02/2020	9.40	Call	Bond Future	2,620.5300	2.6205	2,813.2600	2.8133	7.355	0	0	0
2019/06/03	2032	06/02/2020	9.38	Call	Bond Future	2,557.2000	2.5572	2,746.8800	2.7469	7.417	0	0	0
2019/06/03	2032	06/02/2020	9.38	Put	Bond Future	3,713.9300	3.7139	3,459.2400	3.4592	(6.858)	0	0	0
2019/06/03	2033	01/08/2019			Bond Future	104.9046	104.9046	104.9829	104.9829	0.075	0.0000	0.0000	6,090
2019/06/03	2033	07/11/2019			Bond Future	105.8723	105.8723	105.9483	105.9483	0.072	0.0000	0.0000	0
2019/06/03	2033	06/02/2020			Bond Future	107.9507	107.9507	108.0279	108.0279	0.072	0.0000	0.0000	0
2019/06/03	2037	01/08/2019	10.31	Call	Bond Future	4,407.1400	4.4071	4,803.9200	4.8039	9.003	0	0	0
2019/06/03	2037	01/08/2019			Bond Future	9.7799	89.5132	9.7127	90.0281	(0.688)	0.0000	0.0000	46,825
2019/06/03	2037	01/08/2019	10.29	Call	Bond Future	4,289.3900	4.2894	4,681.6200	4.6816	9.144	0	0	0
2019/06/03	2037	01/08/2019	10.29	Put	Bond Future	525.8200	0.5258	403.0900	0.4031	(23.341)	0	0	0
2019/06/03	2037	01/08/2019	10.31	Put	Bond Future	500.9700	0.5010	382.7900	0.3828	(23.590)	0	0	0
2019/06/03	2037	01/08/2019	10.30	Call	Bond Future	4,348.1700	4.3482	4,742.6900	4.7427	9.073	0	0	0
2019/06/03	2037	01/08/2019	10.30	Put	Bond Future	513.2600	0.5133	392.8200	0.3928	(23.466)	0	0	0
2019/06/03	2037	07/11/2019	9.97	Call	Bond Future	3,294.8800	3.2949	3,574.2500	3.5743	8.479	0	0	0

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2019/06/03	2037	07/11/2019			Bond Future	9.8472	91.3107	9.7776	91.8358	(0.706)	0.0000	0.0000	0
2019/06/03	2037	07/11/2019	9.95	Call	Bond Future	3,210.2500	3.2102	3,485.2500	3.4852	8.566	0	0	0
2019/06/03	2037	07/11/2019	9.95	Put	Bond Future	2,441.6500	2.4416	2,191.5100	2.1915	(10.245)	0	0	0
2019/06/03	2037	07/11/2019	9.97	Put	Bond Future	2,377.9900	2.3780	2,132.2200	2.1322	(10.335)	0	0	0
2019/06/03	2037	07/11/2019	9.96	Call	Bond Future	3,252.4400	3.2524	3,529.6300	3.5296	8.523	0	0	0
2019/06/03	2037	07/11/2019	9.96	Put	Bond Future	2,409.6500	2.4097	2,161.7000	2.1617	(10.290)	0	0	0
2019/06/03	2037	06/02/2020	9.67	Call	Bond Future	2,685.3700	2.6854	2,906.2000	2.9062	8.223	0	0	0
2019/06/03	2037	06/02/2020	9.66	Put	Bond Future	4,493.6900	4.4937	4,177.5800	4.1776	(7.035)	0	0	0
2019/06/03	2037	06/02/2020			Bond Future	9.9042	88.8224	9.8325	89.3575	(0.724)	0.0000	0.0000	0
2019/06/03	2037	06/02/2020	9.68	Call	Bond Future	2,719.6800	2.7197	2,942.3400	2.9423	8.187	0	0	0
2019/06/03	2037	06/02/2020	9.68	Put	Bond Future	4,409.2900	4.4093	4,096.8600	4.0969	(7.086)	0	0	0
2019/06/03	2037	06/02/2020	9.67	Put	Bond Future	4,451.4700	4.4515	4,137.2100	4.1372	(7.060)	0	0	0
2019/06/03	2037	06/02/2020	9.66	Call	Bond Future	2,651.0000	2.6510	2,869.9800	2.8700	8.260	0	0	0
2019/06/03	2038	01/08/2019			Bond Future	121.5500	121.5500	121.9981	121.9981	0.369	0.0000	0.0000	11,677
2019/06/03	2038	07/11/2019			Bond Future	124.0223	124.0223	124.4792	124.4792	0.368	0.0000	0.0000	0
2019/06/03	2038	06/02/2020			Bond Future	124.8033	124.8033	125.2642	125.2642	0.369	0.0000	0.0000	0
2019/06/03	2040	01/08/2019	10.37	Put	Bond Future	529.8000	0.5298	376.3500	0.3763	(28.964)	0	0	0
2019/06/03	2040	01/08/2019	10.36	Call	Bond Future	4,466.6600	4.4667	5,033.3800	5.0334	12.688	0	0	0
2019/06/03	2040	01/08/2019			Bond Future	9.8647	92.5972	9.7770	93.3206	(0.889)	0.0000	0.0000	30,318
2019/06/03	2040	01/08/2019	10.37	Call	Bond Future	4,529.5200	4.5295	5,099.3900	5.0994	12.581	0	0	0
2019/06/03	2040	01/08/2019	10.36	Put	Bond Future	543.3900	0.5434	386.7900	0.3868	(28.819)	0	0	0
2019/06/03	2040	01/08/2019	10.38	Call	Bond Future	4,592.4700	4.5925	5,165.4600	5.1655	12.477	0	0	0
2019/06/03	2040	01/08/2019	10.38	Put	Bond Future	516.4200	0.5164	366.0900	0.3661	(29.110)	0	0	0
2019/06/03	2040	07/11/2019	9.80	Put	Bond Future	3,572.1700	3.5722	3,159.1000	3.1591	(11.564)	0	0	0
2019/06/03	2040	07/11/2019	9.30	Put	Bond Future	6,295.5700	6.2956	5,724.7600	5.7248	(9.067)	0	0	0
2019/06/03	2040	07/11/2019	10.04	Put	Bond Future	2,631.2800	2.6313	2,293.4600	2.2935	(12.839)	0	0	0
2019/06/03	2040	07/11/2019	10.03	Call	Bond Future	3,455.5300	3.4555	3,852.2500	3.8523	11.481	0	0	0
2019/06/03	2040	07/11/2019			Bond Future	9.9318	94.4568	9.8413	95.1943	(0.912)	0.0000	0.0000	0
2019/06/03	2040	07/11/2019	9.80	Call	Bond Future	2,495.4000	2.4954	2,819.9100	2.8199	13.004	0	0	1,260
2019/06/03	2040	07/11/2019	9.30	Call	Bond Future	946.3900	0.9464	1,113.1600	1.1132	17.622	0	0	1,260
2019/06/03	2040	07/11/2019	10.04	Call	Bond Future	3,500.8000	3.5008	3,900.5600	3.9006	11.419	0	0	0
2019/06/03	2040	07/11/2019	10.03	Put	Bond Future	2,665.8100	2.6658	2,324.9500	2.3250	(12.786)	0	0	0
2019/06/03	2040	07/11/2019	10.05	Call	Bond Future	3,546.0900	3.5461	3,948.8800	3.9489	11.359	0	0	0
2019/06/03	2040	07/11/2019	10.05	Put	Bond Future	2,596.8900	2.5969	2,262.1000	2.2621	(12.892)	0	0	0
2019/06/03	2040	06/02/2020	9.76	Call	Bond Future	2,940.3100	2.9403	3,262.2900	3.2623	10.951	0	0	0
2019/06/03	2040	06/02/2020			Bond Future	9.9889	91.7790	9.8956	92.5307	(0.934)	0.0000	0.0000	0
2019/06/03	2040	06/02/2020	9.74	Call	Bond Future	2,867.0700	2.8671	3,183.8700	3.1839	11.050	0	0	0
2019/06/03	2040	06/02/2020	9.74	Put	Bond Future	4,893.8100	4.8938	4,458.8700	4.4589	(8.888)	0	0	0
2019/06/03	2040	06/02/2020	9.76	Put	Bond Future	4,801.6100	4.8016	4,371.8500	4.3719	(8.950)	0	0	0
2019/06/03	2040	06/02/2020	9.75	Call	Bond Future	2,903.8700	2.9039	3,223.2700	3.2233	10.999	0	0	0
2019/06/03	2040	06/02/2020	9.75	Put	Bond Future	4,847.8300	4.8478	4,415.4900	4.4155	(8.918)	0	0	0
2019/06/03	2044	01/08/2019	10.40	Put	Bond Future	519.4600	0.5195	380.6000	0.3806	(26.732)	0	0	0
2019/06/03	2044	01/08/2019	9.86	Put	Bond Future	1,908.6000	1.9086	1,554.6600	1.5547	(18.544)	0	0	0
2019/06/03	2044	01/08/2019	10.53	Call	Bond Future	5,569.6800	5.5697	6,115.1400	6.1151	9.793	0	0	0
2019/06/03	2044	01/08/2019	9.39	Call	Bond Future	368.1100	0.3681	461.2100	0.4612	25.291	0	0	228

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/03	2044	01/08/2019			Bond Future	9.8775	89.8020	9.8001	90.4537	(0.783)	0.0000	0.0000	42,542
2019/06/03	2044	01/08/2019	10.39	Call	Bond Future	4,658.1000	4.6581	5,168.1500	5.1682	10.950	0	0	0
2019/06/03	2044	01/08/2019	10.39	Put	Bond Future	532.7700	0.5328	391.0900	0.3911	(26.593)	0	0	0
2019/06/03	2044	01/08/2019	10.40	Call	Bond Future	4,722.0700	4.7221	5,234.9400	5.2349	10.861	0	0	0
2019/06/03	2044	01/08/2019	9.86	Call	Bond Future	1,762.1100	1.7621	2,059.9000	2.0599	16.900	0	0	100
2019/06/03	2044	01/08/2019	10.53	Put	Bond Future	373.0300	0.3730	266.7600	0.2668	(28.488)	0	0	100
2019/06/03	2044	01/08/2019	9.39	Put	Bond Future	4,610.6600	4.6107	4,052.0300	4.0520	(12.116)	0	0	0
2019/06/03	2044	01/08/2019	9.74	Put	Bond Future	2,454.6200	2.4546	2,043.3800	2.0434	(16.754)	0	0	0
2019/06/03	2044	01/08/2019	10.38	Call	Bond Future	4,594.3200	4.5943	5,101.5000	5.1015	11.039	0	0	0
2019/06/03	2044	01/08/2019	10.38	Put	Bond Future	546.4000	0.5464	401.8500	0.4019	(26.455)	0	0	0
2019/06/03	2044	01/08/2019	9.36	Put	Bond Future	4,835.9400	4.8359	4,267.6000	4.2676	(11.752)	0	0	0
2019/06/03	2044	01/08/2019	9.36	Call	Bond Future	321.4500	0.3215	404.8400	0.4048	25.942	0	0	100
2019/06/03	2044	01/08/2019	9.74	Call	Bond Future	1,291.0000	1.2910	1,531.4900	1.5315	18.628	0	0	228
2019/06/03	2044	01/08/2019	10.27	Call	Bond Future	3,907.7200	3.9077	4,380.3600	4.3804	12.095	0	0	0
2019/06/03	2044	01/08/2019	10.27	Put	Bond Future	719.1600	0.7192	540.0700	0.5401	(24.903)	0	0	228
2019/06/03	2044	07/11/2019	10.07	Put	Bond Future	2,612.5300	2.6125	2,309.4000	2.3094	(11.603)	0	0	0
2019/06/03	2044	07/11/2019	10.52	Call	Bond Future	6,020.2200	6.0202	6,489.0800	6.4891	7.788	0	0	0
2019/06/03	2044	07/11/2019	9.74	Put	Bond Future	3,973.6800	3.9737	3,576.8000	3.5768	(9.988)	0	0	0
2019/06/03	2044	07/11/2019			Bond Future	9.9415	91.6053	9.8616	92.2700	(0.803)	0.0000	0.0000	0
2019/06/03	2044	07/11/2019	10.06	Call	Bond Future	3,619.1800	3.6192	3,977.9600	3.9780	9.913	0	0	0
2019/06/03	2044	07/11/2019	10.06	Put	Bond Future	2,647.2100	2.6472	2,341.3600	2.3414	(11.554)	0	0	0
2019/06/03	2044	07/11/2019	10.52	Put	Bond Future	1,439.8800	1.4399	1,244.1100	1.2441	(13.596)	0	0	328
2019/06/03	2044	07/11/2019	10.07	Call	Bond Future	3,665.6900	3.6657	4,027.1900	4.0272	9.862	0	0	0
2019/06/03	2044	07/11/2019	9.19	Call	Bond Future	707.4200	0.7074	823.5700	0.8236	16.419	0	0	328
2019/06/03	2044	07/11/2019	9.74	Call	Bond Future	2,280.2000	2.2802	2,547.9500	2.5479	11.742	0	0	328
2019/06/03	2044	07/11/2019	10.05	Call	Bond Future	3,572.6900	3.5727	3,928.7400	3.9287	9.966	0	0	0
2019/06/03	2044	07/11/2019	10.05	Put	Bond Future	2,682.0300	2.6820	2,373.4500	2.3734	(11.505)	0	0	0
2019/06/03	2044	07/11/2019	9.19	Put	Bond Future	7,306.3200	7.3063	6,757.8400	6.7578	(7.507)	0	0	0
2019/06/03	2044	06/02/2020	9.74	Call	Bond Future	2,898.2500	2.8982	3,178.6200	3.1786	9.674	0	0	328
2019/06/03	2044	06/02/2020	10.78	Put	Bond Future	1,794.3700	1.7944	1,605.0600	1.6051	(10.550)	0	0	328
2019/06/03	2044	06/02/2020	9.77	Put	Bond Future	4,892.4400	4.8924	4,502.5500	4.5025	(7.969)	0	0	0
2019/06/03	2044	06/02/2020			Bond Future	9.9959	88.9975	9.9137	89.6748	(0.822)	0.0000	0.0000	0
2019/06/03	2044	06/02/2020	9.09	Put	Bond Future	8,963.5400	8.9635	8,418.9800	8.4190	(6.075)	0	0	0
2019/06/03	2044	06/02/2020	9.09	Call	Bond Future	998.3700	0.9984	1,131.0800	1.1311	13.293	0	0	328
2019/06/03	2044	06/02/2020	9.74	Put	Bond Future	5,035.0700	5.0351	4,638.1700	4.6382	(7.883)	0	0	0
2019/06/03	2044	06/02/2020	9.77	Call	Bond Future	3,010.5600	3.0106	3,297.9400	3.2979	9.546	0	0	0
2019/06/03	2044	06/02/2020	10.78	Call	Bond Future	7,844.9800	7.8450	8,332.9400	8.3329	6.220	0	0	0
2019/06/03	2044	06/02/2020	9.78	Call	Bond Future	3,048.2900	3.0483	3,338.0000	3.3380	9.504	0	0	0
2019/06/03	2044	06/02/2020	9.76	Put	Bond Future	4,939.8100	4.9398	4,547.5800	4.5476	(7.940)	0	0	0
2019/06/03	2044	06/02/2020	9.78	Put	Bond Future	4,845.4500	4.8455	4,457.8900	4.4579	(7.998)	0	0	0
2019/06/03	2044	06/02/2020	9.76	Call	Bond Future	2,973.0800	2.9731	3,258.1200	3.2581	9.587	0	0	0
2019/06/03	2046	01/08/2019			Bond Future	115.5341	115.5341	115.6209	115.6209	0.075	0.0000	0.0000	12,658
2019/06/03	2046	07/11/2019			Bond Future	116.1696	116.1696	116.2525	116.2525	0.071	0.0000	0.0000	0
2019/06/03	2046	06/02/2020			Bond Future	118.4502	118.4502	118.5345	118.5345	0.071	0.0000	0.0000	0
2019/06/03	2050	01/08/2019			Bond Future	119.3780	119.3780	119.9568	119.9568	0.485	0.0000	0.0000	10,989
2019/06/03	2050	07/11/2019			Bond Future	121.8061	121.8061	122.3961	122.3961	0.484	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
2019/06/03	2050	06/02/2020			Bond Future	122.3608	122.3608	122.9619	122.9619	0.491	0.0000	0.0000	0
2019/06/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	AL37	01/08/2019			Index Future	647.1100	647.1100	648.9750	648.9750	0.288	0.0000	0.0000	0
2019/06/03	AL37	07/11/2019			Index Future	660.1010	660.1010	662.0000	662.0000	0.288	0.0000	0.0000	0
2019/06/03	AL37	06/02/2020			Index Future	672.9040	672.9040	674.8360	674.8360	0.287	0.0000	0.0000	0
2019/06/03	AL7T	01/08/2019			Index Future	748.9200	748.9200	751.7670	751.7670	0.380	0.0000	0.0000	0
2019/06/03	AL7T	07/11/2019			Index Future	763.9550	763.9550	766.8550	766.8550	0.380	0.0000	0.0000	0
2019/06/03	AL7T	06/02/2020			Index Future	778.7720	778.7720	781.7240	781.7240	0.379	0.0000	0.0000	0
2019/06/03	ALBI	01/08/2019			Index Future	674.6030	674.6030	678.0350	678.0350	0.509	0.0000	0.0000	973
2019/06/03	ALBI	07/11/2019			Index Future	688.1470	688.1470	691.6430	691.6430	0.508	0.0000	0.0000	0
2019/06/03	ALBI	06/02/2020			Index Future	701.4930	701.4930	705.0530	705.0530	0.507	0.0000	0.0000	0
2019/06/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	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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2019/06/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/03	ES33	01/08/2019			Bond Future	10.9414	78.4624	10.8736	78.8578	(0.620)	0.0000	0.0000	350
2019/06/03	ES33	07/11/2019			Bond Future	11.0594	76.2434	10.9890	76.6465	(0.637)	0.0000	0.0000	0
2019/06/03	ES33	06/02/2020			Bond Future	11.1658	77.7229	11.0928	78.1338	(0.654)	0.0000	0.0000	0
2019/06/03	ES42	01/08/2019			Bond Future	11.2148	80.1854	11.1317	80.7398	(0.741)	0.0000	0.0000	4,919
2019/06/03	ES42	07/11/2019			Bond Future	11.3306	77.5297	11.2443	78.0950	(0.762)	0.0000	0.0000	0
2019/06/03	ES42	06/02/2020			Bond Future	11.4311	79.0347	11.3418	79.6108	(0.781)	0.0000	0.0000	0
2019/06/03	GOVI	01/08/2019	638.68	Call	GOVI	290,620.0000	29.0620	325,790.0000	32.5790	12.102	0	0	0
2019/06/03	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
2019/06/03	GOVI	01/08/2019			GOVI	667.7420	667.7420	671.2590	671.2590	0.527	0.0000	0.0000	442
2019/06/03	GOVI	01/08/2019	638.69	Call	GOVI	290,520.0000	29.0520	325,690.0000	32.5690	12.106	0	0	0
2019/06/03	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	GOVI	01/08/2019	638.67	Call	GOVI	290,720.0000	29.0720	325,890.0000	32.5890	12.098	0	0	0
2019/06/03	GOVI	07/11/2019	672.90	Call	GOVI	82,480.0000	8.2480	118,310.0000	11.8310	43.441	0	0	0
2019/06/03	GOVI	07/11/2019			GOVI	681.1480	681.1480	684.7310	684.7310	0.526	0.0000	0.0000	0
2019/06/03	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	GOVI	07/11/2019	672.91	Call	GOVI	82,380.0000	8.2380	118,210.0000	11.8210	43.494	0	0	0
2019/06/03	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	GOVI	07/11/2019	672.92	Call	GOVI	82,280.0000	8.2280	118,110.0000	11.8110	43.546	0	0	0
2019/06/03	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	GOVI	06/02/2020	703.15	Put	GOVI	87,910.0000	8.7910	51,430.0000	5.1430	(41.497)	0	0	0
2019/06/03	GOVI	06/02/2020			GOVI	694.3590	694.3590	698.0070	698.0070	0.525	0.0000	0.0000	0
2019/06/03	GOVI	06/02/2020	703.14	Put	GOVI	87,810.0000	8.7810	51,330.0000	5.1330	(41.544)	0	0	0
2019/06/03	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	GOVI	06/02/2020	703.13	Put	GOVI	87,710.0000	8.7710	51,230.0000	5.1230	(41.592)	0	0	0
2019/06/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/03	IGOV	01/08/2019			Index Future	262.2990	262.2990	262.6030	262.6030	0.116	0.0000	0.0000	815
2019/06/03	IGOV	07/11/2019			Index Future	267.6340	267.6340	267.9420	267.9420	0.115	0.0000	0.0000	218
2019/06/03	IGOV	06/02/2020			Index Future	272.8870	272.8870	273.2000	273.2000	0.115	0.0000	0.0000	0
2019/06/03	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/03	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/06/03	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/03	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8700	101.8700	0.010	0.0000	0.0000	0
2019/06/03	IS02	20/12/2019			Interest Rate Swap	102.7600	102.7600	102.7500	102.7500	(0.010)	0.0000	0.0000	0
2019/06/03	IS02	23/03/2020			Interest Rate Swap	98.6700	98.6700	98.6400	98.6400	(0.030)	0.0000	0.0000	0
2019/06/03	IS02	22/06/2020			Interest Rate Swap	102.1700	102.1700	102.1200	102.1200	(0.049)	0.0000	0.0000	0
2019/06/03	IS02	21/09/2020			Interest Rate Swap	99.0600	99.0600	98.9800	98.9800	(0.081)	0.0000	0.0000	0
2019/06/03	IS05	17/12/2020			Interest Rate Swap	95.7500	95.7500	95.6600	95.6600	(0.094)	0.0000	0.0000	0
2019/06/03	IS05	16/03/2021			Interest Rate Swap	94.8300	94.8300	94.7100	94.7100	(0.127)	0.0000	0.0000	0
2019/06/03	IS05	15/06/2021			Interest Rate Swap	93.8700	93.8700	93.7300	93.7300	(0.149)	0.0000	0.0000	0
2019/06/03	IS05	21/09/2021			Interest Rate Swap	93.8800	93.8800	93.7100	93.7100	(0.181)	0.0000	0.0000	0
2019/06/03	IS05	21/12/2021			Interest Rate Swap	95.9300	95.9300	95.7400	95.7400	(0.198)	0.0000	0.0000	51
2019/06/03	IS05	15/03/2022			Interest Rate Swap	95.9400	95.9400	95.7300	95.7300	(0.219)	0.0000	0.0000	0
2019/06/03	IS05	21/06/2022			Interest Rate Swap	96.9800	96.9800	96.7600	96.7600	(0.227)	0.0000	0.0000	0
2019/06/03	IS05	20/09/2022			Interest Rate Swap	100.7900	100.7900	100.5500	100.5500	(0.238)	0.0000	0.0000	0
2019/06/03	IS05	20/12/2022			Interest Rate Swap	101.9200	101.9200	101.6800	101.6800	(0.235)	0.0000	0.0000	0
2019/06/03	IS05	22/03/2023			Interest Rate Swap	95.1200	95.1200	94.8700	94.8700	(0.263)	0.0000	0.0000	0
2019/06/03	IS05	20/06/2023			Interest Rate Swap	101.1000	101.1000	100.8400	100.8400	(0.257)	0.0000	0.0000	0
2019/06/03	IS05	19/09/2023			Interest Rate Swap	96.4600	96.4600	96.1800	96.1800	(0.290)	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
2019/06/03	IS10	17/12/2025			Interest Rate Swap	92.4300	92.4300	92.0200	92.0200	(0.444)	0.0000	0.0000	0
2019/06/03	IS10	16/03/2026			Interest Rate Swap	89.3400	89.3400	88.9200	88.9200	(0.470)	0.0000	0.0000	0
2019/06/03	IS10	15/06/2026			Interest Rate Swap	88.0300	88.0300	87.5800	87.5800	(0.511)	0.0000	0.0000	0
2019/06/03	IS10	21/09/2026			Interest Rate Swap	90.1800	90.1800	89.7300	89.7300	(0.499)	0.0000	0.0000	0
2019/06/03	IS10	21/12/2026			Interest Rate Swap	94.0100	94.0100	93.5500	93.5500	(0.489)	0.0000	0.0000	0
2019/06/03	IS10	15/03/2027			Interest Rate Swap	92.5400	92.5400	92.0600	92.0600	(0.519)	0.0000	0.0000	0
2019/06/03	IS10	21/06/2027			Interest Rate Swap	94.6300	94.6300	94.1400	94.1400	(0.518)	0.0000	0.0000	0
2019/06/03	IS10	20/09/2027			Interest Rate Swap	100.1400	100.1400	99.6400	99.6400	(0.499)	0.0000	0.0000	0
2019/06/03	IS10	20/12/2027			Interest Rate Swap	100.5000	100.5000	99.9900	99.9900	(0.507)	0.0000	0.0000	0
2019/06/03	IS10	22/03/2028			Interest Rate Swap	93.9100	93.9100	93.3600	93.3600	(0.586)	0.0000	0.0000	0
2019/06/03	IS10	20/06/2028			Interest Rate Swap	101.1900	101.1900	100.6500	100.6500	(0.534)	0.0000	0.0000	0
2019/06/03	IS10	19/09/2028			Interest Rate Swap	94.6400	94.6400	94.0800	94.0800	(0.592)	0.0000	0.0000	0
2019/06/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/03	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/03	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/03	R023	01/08/2019	8.95	Call	Bond Future	4,070.3000	4.0703	4,346.0700	4.3461	6.775	0	0	0
2019/06/03	R023	01/08/2019			Bond Future	7.5977	103.8081	7.5079	104.0857	(1.182)	0.0000	0.0000	56,982
2019/06/03	R023	01/08/2019	8.93	Call	Bond Future	4,012.0300	4.0120	4,287.6100	4.2876	6.869	0	0	0
2019/06/03	R023	01/08/2019	8.93	Put	Bond Future	3.6600	0.0037	1.7100	0.0017	(53.279)	0	0	0
2019/06/03	R023	01/08/2019	8.95	Put	Bond Future	3.2700	0.0033	1.5100	0.0015	(53.823)	0	0	0
2019/06/03	R023	01/08/2019	8.94	Call	Bond Future	4,041.1600	4.0412	4,316.8400	4.3168	6.822	0	0	0
2019/06/03	R023	01/08/2019	8.94	Put	Bond Future	3.4600	0.0035	1.6100	0.0016	(53.468)	0	0	0
2019/06/03	R023	07/11/2019	7.98	Call	Bond Future	1,539.6800	1.5397	1,732.5300	1.7325	12.525	0	0	0
2019/06/03	R023	07/11/2019			Bond Future	7.6057	101.9596	7.5076	102.2425	(1.290)	0.0000	0.0000	0
2019/06/03	R023	07/11/2019	7.99	Call	Bond Future	1,561.3700	1.5614	1,755.3100	1.7553	12.421	0	0	0
2019/06/03	R023	07/11/2019	7.98	Put	Bond Future	469.0600	0.4691	379.0200	0.3790	(19.196)	0	0	0
2019/06/03	R023	07/11/2019	7.99	Put	Bond Future	462.3500	0.4623	373.4000	0.3734	(19.239)	0	0	0
2019/06/03	R023	07/11/2019	8.00	Call	Bond Future	1,583.1500	1.5831	1,778.1700	1.7782	12.318	0	0	0
2019/06/03	R023	07/11/2019	8.00	Put	Bond Future	455.7300	0.4557	367.8600	0.3679	(19.281)	0	0	0
2019/06/03	R023	06/02/2020	7.54	Call	Bond Future	916.9100	0.9169	1,057.1500	1.0572	15.295	0	0	0
2019/06/03	R023	06/02/2020			Bond Future	7.5882	103.9379	7.4810	104.2260	(1.413)	0.0000	0.0000	0
2019/06/03	R023	06/02/2020	7.52	Call	Bond Future	886.4800	0.8865	1,024.2300	1.0242	15.539	0	0	0
2019/06/03	R023	06/02/2020	7.52	Put	Bond Future	1,069.6200	1.0696	919.2200	0.9192	(14.061)	0	0	0
2019/06/03	R023	06/02/2020	7.54	Put	Bond Future	1,046.2700	1.0463	898.3600	0.8984	(14.137)	0	0	0
2019/06/03	R023	06/02/2020	7.53	Call	Bond Future	901.8100	0.9018	1,040.8000	1.0408	15.412	0	0	0
2019/06/03	R023	06/02/2020	7.53	Put	Bond Future	1,058.0600	1.0581	908.9000	0.9089	(14.097)	0	0	0
2019/06/03	R035	01/08/2019	10.23	Call	Bond Future	4,494.7200	4.4947	4,898.7700	4.8988	8.989	0	0	0
2019/06/03	R035	01/08/2019	10.22	Put	Bond Future	448.6300	0.4486	338.6100	0.3386	(24.524)	0	0	0
2019/06/03	R035	01/08/2019			Bond Future	9.6773	97.4359	9.6100	97.9478	(0.695)	0.0000	0.0000	65,637
2019/06/03	R035	01/08/2019	10.24	Call	Bond Future	4,554.6100	4.5546	4,960.8300	4.9608	8.919	0	0	0

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2019/06/03	R035	01/08/2019	10.24	Put	Bond Future	426.1900		0.4262	320.5300	0.3205	(24.792)	0	0	0
2019/06/03	R035	01/08/2019	10.23	Put	Bond Future	437.2800		0.4373	329.4500	0.3295	(24.659)	0	0	0
2019/06/03	R035	01/08/2019	10.22	Call	Bond Future	4,435.0000		4.4350	4,836.8600	4.8369	9.061	0	0	0
2019/06/03	R035	07/11/2019	9.88	Call	Bond Future	3,323.9300		3.3239	3,602.7300	3.6027	8.388	0	0	0
2019/06/03	R035	07/11/2019	9.89	Call	Bond Future	3,366.7300		3.3667	3,647.6700	3.6477	8.345	0	0	0
2019/06/03	R035	07/11/2019	9.87	Put	Bond Future	2,384.7800		2.3848	2,139.4200	2.1394	(10.289)	0	0	0
2019/06/03	R035	07/11/2019	10.21	Put	Bond Future	1,521.4300		1.5214	1,343.2400	1.3432	(11.712)	0	0	3,500
2019/06/03	R035	07/11/2019			Bond Future	9.7491		94.8885	9.6795	95.4105	(0.714)	0.0000	0.0000	0
2019/06/03	R035	07/11/2019	9.89	Put	Bond Future	2,323.0400		2.3230	2,081.9700	2.0820	(10.377)	0	0	0
2019/06/03	R035	07/11/2019	9.87	Call	Bond Future	3,281.3900		3.2814	3,558.0400	3.5580	8.431	0	0	0
2019/06/03	R035	07/11/2019	8.92	Put	Bond Future	7,036.3000		7.0363	6,590.1100	6.5901	(6.341)	0	0	0
2019/06/03	R035	07/11/2019	8.92	Call	Bond Future	530.1100		0.5301	605.9300	0.6059	14.303	0	0	3,500
2019/06/03	R035	07/11/2019	9.52	Put	Bond Future	3,702.8500		3.7029	3,379.5200	3.3795	(8.732)	0	0	0
2019/06/03	R035	07/11/2019	9.52	Call	Bond Future	1,968.5800		1.9686	2,167.2600	2.1673	10.093	0	0	3,500
2019/06/03	R035	07/11/2019	9.88	Put	Bond Future	2,353.7400		2.3537	2,110.5300	2.1105	(10.333)	0	0	0
2019/06/03	R035	07/11/2019	10.21	Call	Bond Future	4,872.1500		4.8721	5,215.9700	5.2160	7.057	0	0	0
2019/06/03	R035	06/02/2020	9.60	Call	Bond Future	2,761.4600		2.7615	2,984.5100	2.9845	8.077	0	0	0
2019/06/03	R035	06/02/2020	9.61	Put	Bond Future	4,292.0800		4.2921	3,985.0900	3.9851	(7.152)	0	0	0
2019/06/03	R035	06/02/2020			Bond Future	9.8109		96.7298	9.7390	97.2616	(0.733)	0.0000	0.0000	0
2019/06/03	R035	06/02/2020	9.60	Put	Bond Future	4,333.5100		4.3335	4,024.7100	4.0247	(7.126)	0	0	0
2019/06/03	R035	06/02/2020	9.61	Call	Bond Future	2,795.4500		2.7955	3,020.3100	3.0203	8.044	0	0	0
2019/06/03	R035	06/02/2020	9.59	Call	Bond Future	2,727.3600		2.7274	2,948.6100	2.9486	8.112	0	0	0
2019/06/03	R035	06/02/2020	9.59	Put	Bond Future	4,374.9200		4.3749	4,064.3200	4.0643	(7.100)	0	0	0
2019/06/03	R186	01/08/2019	9.54	Call	Bond Future	5,776.6800		5.7767	6,177.7300	6.1777	6.943	0	0	0
2019/06/03	R186	01/08/2019	10.08	Put	Bond Future	4.2400		0.0042	2.1900	0.0022	(48.349)	0	0	6,000
2019/06/03	R186	01/08/2019	8.55	Put	Bond Future	1,049.2100		1.0492	837.6800	0.8377	(20.161)	0	0	3,100
2019/06/03	R186	01/08/2019	8.38	Call	Bond Future	794.0400		0.7940	946.4600	0.9465	19.196	0	0	0
2019/06/03	R186	01/08/2019			Bond Future	8.5127		112.0198	8.4398	112.4411	(0.857)	0.0000	0.0000	130,381
2019/06/03	R186	01/08/2019	9.52	Call	Bond Future	5,673.7600		5.6738	6,073.3300	6.0733	7.042	0	0	0
2019/06/03	R186	01/08/2019	9.52	Put	Bond Future	60.0400		0.0600	38.3100	0.0383	(36.193)	0	0	0
2019/06/03	R186	01/08/2019	8.30	Put	Bond Future	1,853.1600		1.8532	1,558.5400	1.5585	(15.898)	0	0	0
2019/06/03	R186	01/08/2019	8.30	Call	Bond Future	618.3500		0.6184	745.0300	0.7450	20.487	0	0	6,000
2019/06/03	R186	01/08/2019	9.05	Put	Bond Future	262.6000		0.2626	186.6700	0.1867	(28.915)	0	0	0
2019/06/03	R186	01/08/2019	9.05	Call	Bond Future	3,304.0000		3.3040	3,649.3700	3.6494	10.453	0	0	6,000
2019/06/03	R186	01/08/2019	9.54	Put	Bond Future	55.2800		0.0553	35.0300	0.0350	(36.632)	0	0	0
2019/06/03	R186	01/08/2019	10.08	Call	Bond Future	8,579.5100		8.5795	8,998.7600	8.9988	4.887	0	0	0
2019/06/03	R186	01/08/2019	8.55	Call	Bond Future	1,263.8000		1.2638	1,473.5700	1.4736	16.598	0	0	0
2019/06/03	R186	01/08/2019	8.38	Put	Bond Future	1,562.3800		1.5624	1,293.5000	1.2935	(17.210)	0	0	0
2019/06/03	R186	01/08/2019	8.70	Put	Bond Future	710.9000		0.7109	548.2600	0.5483	(22.878)	0	0	3,100
2019/06/03	R186	01/08/2019	9.53	Call	Bond Future	5,725.2000		5.7252	6,125.5200	6.1255	6.992	0	0	0
2019/06/03	R186	01/08/2019	9.53	Put	Bond Future	57.6200		0.0576	36.6400	0.0366	(36.411)	0	0	0
2019/06/03	R186	01/08/2019	9.22	Call	Bond Future	4,138.0400		4.1380	4,509.7300	4.5097	8.982	0	0	0
2019/06/03	R186	01/08/2019	9.22	Put	Bond Future	156.8900		0.1569	107.2800	0.1073	(31.621)	0	0	0
2019/06/03	R186	01/08/2019	8.70	Call	Bond Future	1,783.5100		1.7835	2,042.1700	2.0422	14.503	0	0	0
2019/06/03	R186	07/11/2019	8.94	Call	Bond Future	3,197.3600		3.1974	3,475.1300	3.4751	8.687	0	0	0
2019/06/03	R186	07/11/2019	8.23	Call	Bond Future	1,044.9500		1.0450	1,185.8500	1.1858	13.484	0	0	5,000
2019/06/03	R186	07/11/2019			Bond Future	8.5627		114.2689	8.4860	114.6984	(0.896)	0.0000	0.0000	0

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2019/06/03	R186	07/11/2019	8.94	Put	Bond Future	1,117.3800	1.1174	965.6700	0.9657	(13.577)	0	0	0
2019/06/03	R186	07/11/2019	8.73	Call	Bond Future	2,427.3200	2.4273	2,668.2200	2.6682	9.925	0	0	0
2019/06/03	R186	07/11/2019	8.73	Put	Bond Future	1,498.7800	1.4988	1,310.2000	1.3102	(12.582)	0	0	5,000
2019/06/03	R186	07/11/2019	8.95	Call	Bond Future	3,236.0600	3.2361	3,515.4600	3.5155	8.634	0	0	0
2019/06/03	R186	07/11/2019	8.96	Put	Bond Future	1,086.1200	1.0861	937.6500	0.9377	(13.670)	0	0	0
2019/06/03	R186	07/11/2019	8.23	Put	Bond Future	2,922.2000	2.9222	2,633.6200	2.6336	(9.875)	0	0	0
2019/06/03	R186	07/11/2019	8.95	Put	Bond Future	1,101.6500	1.1017	951.5700	0.9516	(13.623)	0	0	0
2019/06/03	R186	07/11/2019	8.96	Call	Bond Future	3,274.9400	3.2749	3,555.9500	3.5560	8.581	0	0	0
2019/06/03	R186	06/02/2020	8.57	Call	Bond Future	2,252.7000	2.2527	2,464.2900	2.4643	9.393	0	0	0
2019/06/03	R186	06/02/2020			Bond Future	8.5968	111.1782	8.5163	111.6157	(0.937)	0.0000	0.0000	0
2019/06/03	R186	06/02/2020	8.55	Call	Bond Future	2,194.0400	2.1940	2,402.4000	2.4024	9.497	0	0	0
2019/06/03	R186	06/02/2020	8.55	Put	Bond Future	2,448.0500	2.4481	2,218.8700	2.2189	(9.362)	0	0	0
2019/06/03	R186	06/02/2020	8.57	Put	Bond Future	2,398.1400	2.3981	2,172.1900	2.1722	(9.422)	0	0	0
2019/06/03	R186	06/02/2020	8.56	Call	Bond Future	2,223.4600	2.2235	2,433.4300	2.4334	9.443	0	0	0
2019/06/03	R186	06/02/2020	8.56	Put	Bond Future	2,423.1700	2.4232	2,195.6000	2.1956	(9.391)	0	0	0
2019/06/03	R197	01/08/2019			Bond Future	302.9396	302.9396	303.1618	303.1618	0.073	0.0000	0.0000	2,507
2019/06/03	R197	07/11/2019			Bond Future	309.1008	309.1008	309.3268	309.3268	0.073	0.0000	0.0000	0
2019/06/03	R197	06/02/2020			Bond Future	307.5235	307.5235	307.7339	307.7339	0.068	0.0000	0.0000	0
2019/06/03	R202	01/08/2019			Bond Future	235.2571	235.2571	235.2990	235.2990	0.018	0.0000	0.0000	9,459
2019/06/03	R202	07/11/2019			Bond Future	240.0418	240.0418	240.0840	240.0840	0.018	0.0000	0.0000	0
2019/06/03	R202	06/02/2020			Bond Future	240.6929	240.6929	240.7254	240.7254	0.013	0.0000	0.0000	0
2019/06/03	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	R207	01/08/2019	7.33	Call	Bond Future	602.8700	0.6029	600.5600	0.6006	(0.383)	0	0	0
2019/06/03	R207	01/08/2019			Bond Future	5.9409	100.9628	5.9462	100.9605	0.089	0.0000	0.0000	4,891
2019/06/03	R207	01/08/2019	7.34	Call	Bond Future	607.1900	0.6072	604.8800	0.6049	(0.380)	0	0	0
2019/06/03	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	R207	01/08/2019	7.35	Call	Bond Future	611.5000	0.6115	609.1900	0.6092	(0.378)	0	0	0
2019/06/03	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	R207	07/11/2019	2.08	Put	Bond Future	258.3700	0.2584	260.9400	0.2609	0.995	0	0	0
2019/06/03	R207	07/11/2019			Bond Future	3.5159	102.9901	3.5302	102.9875	0.407	0.0000	0.0000	0
2019/06/03	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	R207	07/11/2019	2.07	Put	Bond Future	260.1700	0.2602	262.7400	0.2627	0.988	0	0	0
2019/06/03	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/03	R207	07/11/2019	2.06	Put	Bond Future	261.9800	0.2620	264.5500	0.2645	0.981	0	0	0
2019/06/03	R208	01/08/2019	8.16	Call	Bond Future	2,541.1600	2.5412	2,590.6300	2.5906	1.947	0	0	0
2019/06/03	R208	01/08/2019	8.17	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/06/03	R208	01/08/2019			Bond Future	6.4894	102.7510	6.4574	102.8005	(0.493)	0.0000	0.0000	10,880
2019/06/03	R208	01/08/2019	8.16	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/06/03	R208	01/08/2019	8.17	Call	Bond Future	2,556.1100	2.5561	2,605.5800	2.6056	1.935	0	0	0
2019/06/03	R208	01/08/2019	8.15	Call	Bond Future	2,526.2100	2.5262	2,575.6800	2.5757	1.958	0	0	0
2019/06/03	R208	01/08/2019	8.15	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/06/03	R208	07/11/2019	6.83	Call	Bond Future	800.4800	0.8005	840.9100	0.8409	5.051	0	0	0
2019/06/03	R208	07/11/2019	6.82	Put	Bond Future	71.7700	0.0718	61.7300	0.0617	(13.989)	0	0	0

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
2019/06/03	R208	07/11/2019			Bond Future	6.2705		101.4093	6.2322	101.4596	(0.611)	0.0000	0.0000	0
2019/06/03	R208	07/11/2019	6.84	Call	Bond Future	812.0900		0.8121	852.6900	0.8527	4.999	0	0	0
2019/06/03	R208	07/11/2019	6.84	Put	Bond Future	68.8300		0.0688	59.1500	0.0592	(14.064)	0	0	0
2019/06/03	R208	07/11/2019	6.83	Put	Bond Future	70.2000		0.0702	60.3500	0.0604	(14.031)	0	0	0
2019/06/03	R208	07/11/2019	6.82	Call	Bond Future	789.0600		0.7891	829.3000	0.8293	5.100	0	0	0
2019/06/03	R208	06/02/2020	6.13	Put	Bond Future	155.1100		0.1551	136.5000	0.1365	(11.998)	0	0	0
2019/06/03	R208	06/02/2020	6.12	Call	Bond Future	393.9100		0.3939	426.0300	0.4260	8.154	0	0	0
2019/06/03	R208	06/02/2020			Bond Future	5.9036		103.3770	5.8568	103.4280	(0.793)	0.0000	0.0000	0
2019/06/03	R208	06/02/2020	6.13	Call	Bond Future	401.5400		0.4015	433.9600	0.4340	8.074	0	0	0
2019/06/03	R208	06/02/2020	6.12	Put	Bond Future	158.3500		0.1584	139.4400	0.1394	(11.942)	0	0	0
2019/06/03	R208	06/02/2020	6.14	Call	Bond Future	409.5400		0.4095	442.2400	0.4422	7.985	0	0	0
2019/06/03	R208	06/02/2020	6.14	Put	Bond Future	152.2500		0.1522	133.9200	0.1339	(12.039)	0	0	0
2019/06/03	R209	01/08/2019	10.17	Call	Bond Future	3,763.5800		3.7636	4,105.6400	4.1056	9.089	0	0	0
2019/06/03	R209	01/08/2019	10.15	Put	Bond Future	411.2500		0.4113	312.3600	0.3124	(24.046)	0	0	0
2019/06/03	R209	01/08/2019	9.30	Call	Bond Future	553.3700		0.5534	651.1000	0.6511	17.661	0	0	7,560
2019/06/03	R209	01/08/2019			Bond Future	9.6324		74.3875	9.5654	74.8246	(0.695)	0.0000	0.0000	88,159
2019/06/03	R209	01/08/2019	10.17	Put	Bond Future	390.8200		0.3908	295.8000	0.2958	(24.313)	0	0	0
2019/06/03	R209	01/08/2019	10.15	Call	Bond Future	3,662.7200		3.6627	4,000.9100	4.0009	9.233	0	0	0
2019/06/03	R209	01/08/2019	10.16	Put	Bond Future	400.8800		0.4009	303.9400	0.3039	(24.182)	0	0	0
2019/06/03	R209	01/08/2019	9.30	Put	Bond Future	2,760.1900		2.7602	2,420.8400	2.4208	(12.294)	0	0	0
2019/06/03	R209	01/08/2019	9.80	Put	Bond Future	981.0500		0.9811	794.2400	0.7942	(19.042)	0	0	0
2019/06/03	R209	01/08/2019	10.16	Call	Bond Future	3,713.0300		3.7130	4,053.1700	4.0532	9.161	0	0	0
2019/06/03	R209	01/08/2019	9.80	Call	Bond Future	2,058.1200		2.0581	2,308.3900	2.3084	12.160	0	0	7,560
2019/06/03	R209	01/08/2019	10.46	Call	Bond Future	5,282.0500		5.2821	5,667.2700	5.6673	7.293	0	0	0
2019/06/03	R209	01/08/2019	10.46	Put	Bond Future	185.3600		0.1854	133.5000	0.1335	(27.978)	0	0	7,560
2019/06/03	R209	07/11/2019	9.82	Call	Bond Future	2,853.7100		2.8537	3,091.1800	3.0912	8.321	0	0	0
2019/06/03	R209	07/11/2019			Bond Future	9.6939		72.7285	9.6248	73.1743	(0.713)	0.0000	0.0000	0
2019/06/03	R209	07/11/2019	9.80	Call	Bond Future	2,780.9900		2.7810	3,014.8100	3.0148	8.408	0	0	0
2019/06/03	R209	07/11/2019	9.80	Put	Bond Future	2,104.9000		2.1049	1,892.9800	1.8930	(10.068)	0	0	0
2019/06/03	R209	07/11/2019	9.82	Put	Bond Future	2,051.1600		2.0512	1,842.8900	1.8429	(10.154)	0	0	0
2019/06/03	R209	07/11/2019	9.81	Call	Bond Future	2,817.3400		2.8173	3,052.9800	3.0530	8.364	0	0	0
2019/06/03	R209	07/11/2019	9.81	Put	Bond Future	2,077.9800		2.0780	1,867.8800	1.8679	(10.111)	0	0	0
2019/06/03	R209	06/02/2020	9.52	Put	Bond Future	3,784.5100		3.7845	3,519.4100	3.5194	(7.005)	0	0	0
2019/06/03	R209	06/02/2020			Bond Future	9.7443		74.1399	9.6731	74.5941	(0.730)	0.0000	0.0000	0
2019/06/03	R209	06/02/2020	9.51	Call	Bond Future	2,309.3500		2.3094	2,496.9300	2.4969	8.123	0	0	0
2019/06/03	R209	06/02/2020	9.51	Put	Bond Future	3,820.4400		3.8204	3,553.7800	3.5538	(6.980)	0	0	0
2019/06/03	R209	06/02/2020	9.52	Call	Bond Future	2,338.8500		2.3388	2,527.9900	2.5280	8.087	0	0	0
2019/06/03	R209	06/02/2020	9.50	Call	Bond Future	2,280.0400		2.2800	2,466.0600	2.4661	8.159	0	0	0
2019/06/03	R209	06/02/2020	9.50	Put	Bond Future	3,856.6500		3.8567	3,588.4300	3.5884	(6.955)	0	0	0
2019/06/03	R210	01/08/2019			Bond Future	190.2803		190.2803	190.4222	190.4222	0.075	0.0000	0.0000	2,142
2019/06/03	R210	07/11/2019			Bond Future	191.5517		191.5517	191.6877	191.6877	0.071	0.0000	0.0000	0
2019/06/03	R210	06/02/2020			Bond Future	195.3121		195.3121	195.4505	195.4505	0.071	0.0000	0.0000	0
2019/06/03	R212	01/08/2019			Bond Future	159.8615		159.8615	159.9723	159.9723	0.069	0.0000	0.0000	6,690
2019/06/03	R212	07/11/2019			Bond Future	163.1130		163.1130	163.2257	163.2257	0.069	0.0000	0.0000	0
2019/06/03	R212	06/02/2020			Bond Future	164.0756		164.0756	164.1833	164.1833	0.066	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
2019/06/03	R213	01/08/2019	9.99	Put	Bond Future	249.9600	0.2500	186.8900	0.1869	(25.232)	0	0	0
2019/06/03	R213	01/08/2019	9.98	Call	Bond Future	4,328.9600	4.3290	4,652.0400	4.6520	7.463	0	0	0
2019/06/03	R213	01/08/2019			Bond Future	9.3031	86.9055	9.2410	87.2930	(0.668)	0.0000	0.0000	17,140
2019/06/03	R213	01/08/2019	9.99	Call	Bond Future	4,380.4300	4.3804	4,704.8600	4.7049	7.406	0	0	0
2019/06/03	R213	01/08/2019	9.98	Put	Bond Future	256.6400	0.2566	192.2200	0.1922	(25.101)	0	0	0
2019/06/03	R213	01/08/2019	10.00	Call	Bond Future	4,432.0700	4.4321	4,757.8300	4.7578	7.350	0	0	0
2019/06/03	R213	01/08/2019	10.00	Put	Bond Future	243.5100	0.2435	181.7700	0.1818	(25.354)	0	0	0
2019/06/03	R213	07/11/2019	9.59	Put	Bond Future	1,709.1200	1.7091	1,537.0600	1.5371	(10.067)	0	0	0
2019/06/03	R213	07/11/2019	9.58	Call	Bond Future	3,012.1900	3.0122	3,233.6800	3.2337	7.353	0	0	0
2019/06/03	R213	07/11/2019			Bond Future	9.3682	85.0983	9.3038	85.4934	(0.688)	0.0000	0.0000	0
2019/06/03	R213	07/11/2019	9.59	Call	Bond Future	3,050.3600	3.0504	3,273.3900	3.2734	7.312	0	0	0
2019/06/03	R213	07/11/2019	9.58	Put	Bond Future	1,730.8100	1.7308	1,557.2100	1.5572	(10.030)	0	0	0
2019/06/03	R213	07/11/2019	9.60	Call	Bond Future	3,088.4900	3.0885	3,313.0700	3.3131	7.272	0	0	0
2019/06/03	R213	07/11/2019	9.60	Put	Bond Future	1,687.4600	1.6875	1,516.9500	1.5169	(10.105)	0	0	0
2019/06/03	R213	06/02/2020	9.27	Call	Bond Future	2,291.2000	2.2912	2,465.4800	2.4655	7.606	0	0	0
2019/06/03	R213	06/02/2020	9.26	Put	Bond Future	3,249.3700	3.2494	3,019.5900	3.0196	(7.072)	0	0	0
2019/06/03	R213	06/02/2020			Bond Future	9.4230	86.7494	9.3562	87.1520	(0.708)	0.0000	0.0000	0
2019/06/03	R213	06/02/2020	9.28	Call	Bond Future	2,321.0100	2.3210	2,496.7100	2.4967	7.570	0	0	0
2019/06/03	R213	06/02/2020	9.28	Put	Bond Future	3,186.7400	3.1867	2,959.8100	2.9598	(7.121)	0	0	0
2019/06/03	R213	06/02/2020	9.27	Put	Bond Future	3,217.9300	3.2179	2,989.5800	2.9896	(7.096)	0	0	0
2019/06/03	R213	06/02/2020	9.26	Call	Bond Future	2,261.5800	2.2616	2,434.4300	2.4344	7.643	0	0	0
2019/06/03	R214	01/08/2019	10.34	Put	Bond Future	467.0800	0.4671	340.9800	0.3410	(26.998)	0	0	0
2019/06/03	R214	01/08/2019			Bond Future	9.8428	73.1128	9.7605	73.6712	(0.836)	0.0000	0.0000	10,672
2019/06/03	R214	01/08/2019	10.33	Call	Bond Future	3,645.7700	3.6458	4,075.5600	4.0756	11.789	0	0	0
2019/06/03	R214	01/08/2019	10.33	Put	Bond Future	478.6300	0.4786	350.0600	0.3501	(26.862)	0	0	0
2019/06/03	R214	01/08/2019	10.34	Call	Bond Future	3,696.8200	3.6968	4,129.0800	4.1291	11.693	0	0	0
2019/06/03	R214	01/08/2019	10.32	Call	Bond Future	3,594.9800	3.5950	4,022.2500	4.0223	11.885	0	0	0
2019/06/03	R214	01/08/2019	10.32	Put	Bond Future	490.5300	0.4905	359.4400	0.3594	(26.724)	0	0	0
2019/06/03	R214	07/11/2019	10.02	Put	Bond Future	2,205.6200	2.2056	1,943.4100	1.9434	(11.888)	0	0	0
2019/06/03	R214	07/11/2019			Bond Future	9.9078	71.2823	9.8230	71.8518	(0.856)	0.0000	0.0000	0
2019/06/03	R214	07/11/2019	10.01	Call	Bond Future	2,910.2700	2.9103	3,215.2200	3.2152	10.478	0	0	0
2019/06/03	R214	07/11/2019	10.01	Put	Bond Future	2,233.9300	2.2339	1,969.4300	1.9694	(11.840)	0	0	0
2019/06/03	R214	07/11/2019	10.02	Call	Bond Future	2,947.5800	2.9476	3,254.8200	3.2548	10.423	0	0	0
2019/06/03	R214	07/11/2019	10.00	Call	Bond Future	2,873.1700	2.8732	3,175.8200	3.1758	10.534	0	0	0
2019/06/03	R214	07/11/2019	10.00	Put	Bond Future	2,262.5400	2.2625	1,995.7400	1.9957	(11.792)	0	0	0
2019/06/03	R214	06/02/2020	9.73	Call	Bond Future	2,467.6900	2.4677	2,714.5100	2.7145	10.002	0	0	0
2019/06/03	R214	06/02/2020			Bond Future	9.9637	72.6655	9.8764	73.2458	(0.876)	0.0000	0.0000	0
2019/06/03	R214	06/02/2020	9.71	Call	Bond Future	2,406.5600	2.4066	2,649.4400	2.6494	10.092	0	0	0
2019/06/03	R214	06/02/2020	9.71	Put	Bond Future	4,114.2600	4.1143	3,776.8100	3.7768	(8.202)	0	0	0
2019/06/03	R214	06/02/2020	9.73	Put	Bond Future	4,038.4100	4.0384	3,704.9000	3.7049	(8.258)	0	0	0
2019/06/03	R214	06/02/2020	9.72	Call	Bond Future	2,437.0300	2.4370	2,681.8800	2.6819	10.047	0	0	0
2019/06/03	R214	06/02/2020	9.72	Put	Bond Future	4,076.1900	4.0762	3,740.7100	3.7407	(8.230)	0	0	0
2019/06/03	R248	01/08/2019	10.35	Call	Bond Future	4,816.3400	4.8163	5,347.9100	5.3479	11.037	0	0	0
2019/06/03	R248	01/08/2019	10.34	Put	Bond Future	535.1200	0.5351	390.6200	0.3906	(27.003)	0	0	0
2019/06/03	R248	01/08/2019			Bond Future	9.8324	93.4687	9.7552	94.1418	(0.785)	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
2019/06/03	R248	01/08/2019	10.36	Call	Bond Future	4,882.5400	4.8825	5,416.9800	5.4170	10.946	0	0	0
2019/06/03	R248	01/08/2019	10.36	Put	Bond Future	508.3800	0.5084	369.6600	0.3697	(27.287)	0	0	0
2019/06/03	R248	01/08/2019	10.35	Put	Bond Future	521.5900	0.5216	380.0000	0.3800	(27.146)	0	0	0
2019/06/03	R248	01/08/2019	10.34	Call	Bond Future	4,750.3400	4.7503	5,279.0000	5.2790	11.129	0	0	0
2019/06/03	R248	07/11/2019	10.02	Call	Bond Future	3,723.0200	3.7230	4,096.2100	4.0962	10.024	0	0	0
2019/06/03	R248	07/11/2019	10.01	Put	Bond Future	2,714.6800	2.7147	2,398.5200	2.3985	(11.646)	0	0	0
2019/06/03	R248	07/11/2019			Bond Future	9.8967	90.9052	9.8171	91.5917	(0.805)	0.0000	0.0000	48
2019/06/03	R248	07/11/2019	10.03	Call	Bond Future	3,771.2900	3.7713	4,147.3300	4.1473	9.971	0	0	0
2019/06/03	R248	07/11/2019	10.03	Put	Bond Future	2,643.2800	2.6433	2,332.8100	2.3328	(11.746)	0	0	0
2019/06/03	R248	07/11/2019	10.02	Put	Bond Future	2,678.7800	2.6788	2,365.4600	2.3655	(11.696)	0	0	0
2019/06/03	R248	07/11/2019	10.01	Call	Bond Future	3,675.0000	3.6750	4,045.3500	4.0454	10.078	0	0	0
2019/06/03	R248	06/02/2020	9.71	Put	Bond Future	5,095.2900	5.0953	4,687.9500	4.6880	(7.994)	0	0	0
2019/06/03	R248	06/02/2020			Bond Future	9.9520	92.6691	9.8700	93.3687	(0.825)	0.0000	0.0000	0
2019/06/03	R248	06/02/2020	9.71	Call	Bond Future	3,003.8900	3.0039	3,296.1600	3.2962	9.730	0	0	0
2019/06/03	R248	06/02/2020	9.70	Put	Bond Future	5,144.5000	5.1445	4,734.7000	4.7347	(7.966)	0	0	0
2019/06/03	R248	06/02/2020	9.72	Call	Bond Future	3,042.8800	3.0429	3,337.6000	3.3376	9.686	0	0	0
2019/06/03	R248	06/02/2020	9.72	Put	Bond Future	5,046.1800	5.0462	4,641.2900	4.6413	(8.024)	0	0	0
2019/06/03	R248	06/02/2020	9.70	Call	Bond Future	2,964.8600	2.9649	3,254.6700	3.2547	9.775	0	0	0

**Total** **887901**