



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/03/2019 TO 05/03/2019

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
2019/03/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	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
2019/03/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	2025	02/05/2019			Bond Future	134.2914	134.2914	134.1917	134.1917	(0.074)	0.0000	0.0000	691
2019/03/05	2025	01/08/2019			Bond Future	135.4055	135.4055	135.2978	135.2978	(0.080)	0.0000	0.0000	0
2019/03/05	2025	07/11/2019			Bond Future	138.2958	138.2958	138.1812	138.1812	(0.083)	0.0000	0.0000	0
2019/03/05	2029	02/05/2019			Bond Future	101.0092	101.0092	100.7168	100.7168	(0.290)	0.0000	0.0000	3,020
2019/03/05	2029	01/08/2019			Bond Future	102.9432	102.9432	102.6406	102.6406	(0.294)	0.0000	0.0000	0
2019/03/05	2029	07/11/2019			Bond Future	104.0329	104.0329	103.7204	103.7204	(0.300)	0.0000	0.0000	0
2019/03/05	2030	02/05/2019	9.41	Call	Bond Future	1,747.5800	1.7476	2,041.6100	2.0416	16.825	0	0	0
2019/03/05	2030	02/05/2019	8.90	Put	Bond Future	2,910.2500	2.9102	2,531.8400	2.5318	(13.003)	0	0	0
2019/03/05	2030	02/05/2019			Bond Future	9.2912	93.4443	9.2139	93.9339	(0.832)	0.0000	0.0000	46,528
2019/03/05	2030	02/05/2019	9.39	Call	Bond Future	1,672.7000	1.6727	1,959.7500	1.9597	17.161	0	0	0
2019/03/05	2030	02/05/2019	9.39	Put	Bond Future	1,051.8300	1.0518	849.3200	0.8493	(19.253)	0	0	0
2019/03/05	2030	02/05/2019	10.20	Call	Bond Future	5,620.3500	5.6203	6,076.8600	6.0769	8.122	0	0	0
2019/03/05	2030	02/05/2019	10.20	Put	Bond Future	117.6300	0.1176	84.5800	0.0846	(28.097)	0	0	3,000
2019/03/05	2030	02/05/2019	9.41	Put	Bond Future	1,001.7400	1.0017	806.2100	0.8062	(19.519)	0	0	0
2019/03/05	2030	02/05/2019	8.90	Call	Bond Future	396.1000	0.3961	507.2500	0.5073	28.061	0	0	3,000
2019/03/05	2030	02/05/2019	9.40	Call	Bond Future	1,709.9300	1.7099	2,000.4800	2.0005	16.992	0	0	3,000
2019/03/05	2030	02/05/2019	9.40	Put	Bond Future	1,026.5500	1.0266	827.5400	0.8275	(19.386)	0	0	0
2019/03/05	2030	01/08/2019	9.15	Put	Bond Future	2,909.1700	2.9092	2,624.1900	2.6242	(9.796)	0	0	0
2019/03/05	2030	01/08/2019	9.91	Put	Bond Future	1,073.6400	1.0736	937.2300	0.9372	(12.705)	0	0	0
2019/03/05	2030	01/08/2019			Bond Future	9.3537	91.2057	9.2741	91.7003	(0.851)	0.0000	0.0000	0
2019/03/05	2030	01/08/2019	8.35	Put	Bond Future	6,756.1400	6.7561	6,315.6000	6.3156	(6.521)	0	0	0
2019/03/05	2030	01/08/2019	8.35	Call	Bond Future	247.5700	0.2476	301.6600	0.3017	21.848	0	0	2,025
2019/03/05	2030	01/08/2019	9.92	Call	Bond Future	4,478.4200	4.4784	4,838.1300	4.8381	8.032	0	0	0
2019/03/05	2030	01/08/2019	9.90	Put	Bond Future	1,088.2000	1.0882	950.2800	0.9503	(12.674)	0	0	0
2019/03/05	2030	01/08/2019	9.15	Call	Bond Future	1,635.9700	1.6360	1,845.6200	1.8456	12.815	0	0	2,025
2019/03/05	2030	01/08/2019	9.91	Call	Bond Future	4,433.7300	4.4337	4,791.9500	4.7919	8.079	0	0	0
2019/03/05	2030	01/08/2019	9.92	Put	Bond Future	1,059.4600	1.0595	924.5400	0.9245	(12.735)	0	0	0
2019/03/05	2030	01/08/2019	9.90	Call	Bond Future	4,389.3600	4.3894	4,746.0700	4.7461	8.127	0	0	0
2019/03/05	2030	07/11/2019	9.49	Put	Bond Future	2,691.9300	2.6919	2,463.4300	2.4634	(8.488)	0	0	0
2019/03/05	2030	07/11/2019			Bond Future	9.4067	93.1304	9.3244	93.6323	(0.874)	0.0000	0.0000	0
2019/03/05	2030	07/11/2019	9.48	Call	Bond Future	3,162.8300	3.1628	3,434.6300	3.4346	8.594	0	0	0
2019/03/05	2030	07/11/2019	9.48	Put	Bond Future	2,718.4800	2.7185	2,488.3600	2.4884	(8.465)	0	0	0
2019/03/05	2030	07/11/2019	9.49	Call	Bond Future	3,196.6600	3.1967	3,470.0800	3.4701	8.553	0	0	0
2019/03/05	2030	07/11/2019	9.47	Call	Bond Future	3,129.1700	3.1292	3,399.3400	3.3993	8.634	0	0	0
2019/03/05	2030	07/11/2019	9.47	Put	Bond Future	2,745.2400	2.7452	2,513.4900	2.5135	(8.442)	0	0	0
2019/03/05	2032	02/05/2019	9.62	Put	Bond Future	1,197.3000	1.1973	973.2200	0.9732	(18.715)	0	0	0
2019/03/05	2032	02/05/2019	9.61	Call	Bond Future	1,766.0400	1.7660	2,069.1000	2.0691	17.160	0	0	0
2019/03/05	2032	02/05/2019			Bond Future	9.5308	91.4239	9.4536	91.9548	(0.810)	0.0000	0.0000	43,357
2019/03/05	2032	02/05/2019	9.62	Call	Bond Future	1,805.4900	1.8055	2,112.3100	2.1123	16.994	0	0	0
2019/03/05	2032	02/05/2019	9.61	Put	Bond Future	1,225.7400	1.2257	997.9000	0.9979	(18.588)	0	0	0
2019/03/05	2032	02/05/2019	9.63	Call	Bond Future	1,845.5100	1.8455	2,156.0700	2.1561	16.828	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
2019/03/05	2032	02/05/2019	9.63	Put	Bond Future	1,169.5100		1.1695	949.1700	0.9492	(18.840)	0	0	0
2019/03/05	2032	01/08/2019	10.10	Call	Bond Future	4,625.6200		4.6256	5,004.7800	5.0048	8.197	0	0	0
2019/03/05	2032	01/08/2019	10.11	Put	Bond Future	1,269.8200		1.2698	1,113.8300	1.1138	(12.284)	0	0	0
2019/03/05	2032	01/08/2019			Bond Future	9.5918		93.1523	9.5125	93.6891	(0.826)	0.0000	0.0000	0
2019/03/05	2032	01/08/2019	10.10	Put	Bond Future	1,286.8100		1.2868	1,129.1400	1.1291	(12.253)	0	0	0
2019/03/05	2032	01/08/2019	10.11	Call	Bond Future	4,672.5800		4.6726	5,053.4200	5.0534	8.151	0	0	0
2019/03/05	2032	01/08/2019	10.09	Call	Bond Future	4,578.6100		4.5786	4,956.0800	4.9561	8.244	0	0	0
2019/03/05	2032	01/08/2019	10.09	Put	Bond Future	1,303.8200		1.3038	1,144.4600	1.1445	(12.223)	0	0	0
2019/03/05	2032	07/11/2019	9.71	Call	Bond Future	3,446.2400		3.4462	3,739.5900	3.7396	8.512	0	0	0
2019/03/05	2032	07/11/2019	9.70	Put	Bond Future	3,085.5800		3.0856	2,832.1400	2.8321	(8.214)	0	0	0
2019/03/05	2032	07/11/2019			Bond Future	9.6509		90.9545	9.5691	91.4995	(0.847)	0.0000	0.0000	0
2019/03/05	2032	07/11/2019	9.72	Call	Bond Future	3,482.3700		3.4824	3,777.4700	3.7775	8.474	0	0	0
2019/03/05	2032	07/11/2019	9.72	Put	Bond Future	3,025.4400		3.0254	2,775.5000	2.7755	(8.261)	0	0	0
2019/03/05	2032	07/11/2019	9.71	Put	Bond Future	3,055.2400		3.0552	2,803.5500	2.8036	(8.238)	0	0	0
2019/03/05	2032	07/11/2019	9.70	Call	Bond Future	3,410.5900		3.4106	3,702.1900	3.7022	8.550	0	0	0
2019/03/05	2033	02/05/2019			Bond Future	102.5330		102.5330	102.5133	102.5133	(0.019)	0.0000	0.0000	6,090
2019/03/05	2033	01/08/2019			Bond Future	104.4960		104.4960	104.4713	104.4713	(0.024)	0.0000	0.0000	0
2019/03/05	2033	07/11/2019			Bond Future	105.5426		105.5426	105.5138	105.5138	(0.027)	0.0000	0.0000	0
2019/03/05	2037	02/05/2019	9.81	Put	Bond Future	1,561.2300		1.5612	1,284.7900	1.2848	(17.707)	0	0	0
2019/03/05	2037	02/05/2019			Bond Future	9.7817		91.5350	9.7046	92.1285	(0.788)	0.0000	0.0000	54,434
2019/03/05	2037	02/05/2019	9.80	Call	Bond Future	1,736.9400		1.7369	2,049.7200	2.0497	18.008	0	0	0
2019/03/05	2037	02/05/2019	9.80	Put	Bond Future	1,596.6200		1.5966	1,315.8800	1.3159	(17.583)	0	0	0
2019/03/05	2037	02/05/2019	9.81	Call	Bond Future	1,777.9200		1.7779	2,095.0000	2.0950	17.834	0	0	0
2019/03/05	2037	02/05/2019	9.79	Call	Bond Future	1,696.4600		1.6965	2,004.9200	2.0049	18.183	0	0	0
2019/03/05	2037	02/05/2019	9.79	Put	Bond Future	1,632.6100		1.6326	1,347.5500	1.3475	(17.460)	0	0	0
2019/03/05	2037	01/08/2019	10.31	Call	Bond Future	4,966.4700		4.9665	5,381.7100	5.3817	8.361	0	0	0
2019/03/05	2037	01/08/2019			Bond Future	9.8462		89.0100	9.7672	89.6106	(0.803)	0.0000	0.0000	0
2019/03/05	2037	01/08/2019	10.29	Call	Bond Future	4,864.7700		4.8648	5,276.1300	5.2761	8.456	0	0	0
2019/03/05	2037	01/08/2019	10.29	Put	Bond Future	1,604.3700		1.6044	1,415.1200	1.4151	(11.796)	0	0	0
2019/03/05	2037	01/08/2019	10.31	Put	Bond Future	1,563.4700		1.5635	1,378.1000	1.3781	(11.856)	0	0	0
2019/03/05	2037	01/08/2019	10.30	Call	Bond Future	4,915.6400		4.9156	5,328.9400	5.3289	8.408	0	0	0
2019/03/05	2037	01/08/2019	10.30	Put	Bond Future	1,583.9000		1.5839	1,396.5900	1.3966	(11.826)	0	0	0
2019/03/05	2037	07/11/2019	9.97	Call	Bond Future	3,955.6600		3.9557	4,286.6300	4.2866	8.367	0	0	0
2019/03/05	2037	07/11/2019			Bond Future	9.9035		90.8885	9.8222	91.4987	(0.821)	0.0000	0.0000	0
2019/03/05	2037	07/11/2019	9.95	Call	Bond Future	3,875.6200		3.8756	4,202.7300	4.2027	8.440	0	0	0
2019/03/05	2037	07/11/2019	9.95	Put	Bond Future	3,529.2200		3.5292	3,246.0700	3.2461	(8.023)	0	0	0
2019/03/05	2037	07/11/2019	9.97	Put	Bond Future	3,460.9700		3.4610	3,181.6800	3.1817	(8.070)	0	0	0
2019/03/05	2037	07/11/2019	9.96	Call	Bond Future	3,915.7000		3.9157	4,244.7400	4.2447	8.403	0	0	0
2019/03/05	2037	07/11/2019	9.96	Put	Bond Future	3,495.1100		3.4951	3,213.8900	3.2139	(8.046)	0	0	0
2019/03/05	2038	02/05/2019			Bond Future	122.5776		122.5776	122.6454	122.6454	0.055	0.0000	0.0000	10,812
2019/03/05	2038	01/08/2019			Bond Future	123.2853		123.2853	123.3488	123.3488	0.051	0.0000	0.0000	0
2019/03/05	2038	07/11/2019			Bond Future	125.9169		125.9169	125.9776	125.9776	0.048	0.0000	0.0000	0
2019/03/05	2040	02/05/2019	9.89	Call	Bond Future	1,925.4000		1.9254	2,266.3300	2.2663	17.707	0	0	0
2019/03/05	2040	02/05/2019	9.88	Put	Bond Future	1,728.6100		1.7286	1,426.8400	1.4268	(17.457)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/05	2040	02/05/2019	9.60	Call	Bond Future	876.3800	0.8764	1,081.9500	1.0819	23.457	0	0	1,150
2019/03/05	2040	02/05/2019			Bond Future	9.8614	94.8114	9.7844	95.4495	(0.782)	0.0000	0.0000	25,025
2019/03/05	2040	02/05/2019	9.90	Call	Bond Future	1,969.8500	1.9699	2,315.3500	2.3153	17.539	0	0	0
2019/03/05	2040	02/05/2019	9.90	Put	Bond Future	1,653.1200	1.6531	1,360.5000	1.3605	(17.701)	0	0	0
2019/03/05	2040	02/05/2019	10.20	Put	Bond Future	818.5100	0.8185	645.9100	0.6459	(21.087)	0	0	0
2019/03/05	2040	02/05/2019	10.20	Call	Bond Future	3,540.5000	3.5405	4,006.0200	4.0060	13.148	0	0	1,150
2019/03/05	2040	02/05/2019	9.60	Put	Bond Future	3,069.7600	3.0698	2,637.2100	2.6372	(14.091)	0	0	0
2019/03/05	2040	02/05/2019	9.89	Put	Bond Future	1,690.6200	1.6906	1,393.4300	1.3934	(17.579)	0	0	0
2019/03/05	2040	02/05/2019	9.88	Call	Bond Future	1,881.3200	1.8813	2,217.6700	2.2177	17.878	0	0	0
2019/03/05	2040	01/08/2019	10.36	Call	Bond Future	5,200.2000	5.2002	5,639.7300	5.6397	8.452	0	0	0
2019/03/05	2040	01/08/2019	10.37	Put	Bond Future	1,753.8300	1.7538	1,549.5100	1.5495	(11.650)	0	0	0
2019/03/05	2040	01/08/2019			Bond Future	9.9258	92.0980	9.8468	92.7440	(0.796)	0.0000	0.0000	0
2019/03/05	2040	01/08/2019	10.36	Put	Bond Future	1,776.1300	1.7761	1,569.7300	1.5697	(11.621)	0	0	0
2019/03/05	2040	01/08/2019	10.37	Call	Bond Future	5,254.3500	5.2543	5,695.9600	5.6960	8.405	0	0	0
2019/03/05	2040	01/08/2019	10.38	Call	Bond Future	5,308.4400	5.3084	5,752.1200	5.7521	8.358	0	0	0
2019/03/05	2040	01/08/2019	10.38	Put	Bond Future	1,731.5900	1.7316	1,529.3400	1.5293	(11.680)	0	0	0
2019/03/05	2040	07/11/2019	10.03	Call	Bond Future	4,105.6100	4.1056	4,458.2200	4.4582	8.588	0	0	0
2019/03/05	2040	07/11/2019	10.04	Put	Bond Future	3,694.0700	3.6941	3,392.4200	3.3924	(8.166)	0	0	0
2019/03/05	2040	07/11/2019			Bond Future	9.9832	94.0417	9.9020	94.6981	(0.813)	0.0000	0.0000	0
2019/03/05	2040	07/11/2019	10.03	Put	Bond Future	3,730.9100	3.7309	3,427.1500	3.4271	(8.142)	0	0	0
2019/03/05	2040	07/11/2019	10.04	Call	Bond Future	4,148.5700	4.1486	4,503.2900	4.5033	8.550	0	0	0
2019/03/05	2040	07/11/2019	10.05	Call	Bond Future	4,191.7300	4.1917	4,548.5600	4.5486	8.513	0	0	0
2019/03/05	2040	07/11/2019	10.05	Put	Bond Future	3,657.5500	3.6575	3,358.0100	3.3580	(8.190)	0	0	0
2019/03/05	2044	02/05/2019	9.90	Call	Bond Future	2,021.5800	2.0216	2,350.2900	2.3503	16.260	0	0	0
2019/03/05	2044	02/05/2019			Bond Future	9.8591	92.0853	9.7872	92.6940	(0.729)	0.0000	0.0000	36,424
2019/03/05	2044	02/05/2019	9.90	Put	Bond Future	1,678.5100	1.6785	1,398.6000	1.3986	(16.676)	0	0	0
2019/03/05	2044	02/05/2019	9.91	Call	Bond Future	2,067.7900	2.0678	2,400.8300	2.4008	16.106	0	0	0
2019/03/05	2044	02/05/2019	9.92	Put	Bond Future	1,604.3000	1.6043	1,333.0400	1.3330	(16.908)	0	0	0
2019/03/05	2044	02/05/2019	9.91	Put	Bond Future	1,641.1500	1.6412	1,365.5700	1.3656	(16.792)	0	0	0
2019/03/05	2044	02/05/2019	9.92	Call	Bond Future	2,114.3700	2.1144	2,451.7300	2.4517	15.956	0	0	0
2019/03/05	2044	01/08/2019	9.86	Put	Bond Future	3,398.4100	3.3984	3,084.6600	3.0847	(9.232)	0	0	0
2019/03/05	2044	01/08/2019	10.53	Call	Bond Future	6,290.4100	6.2904	6,741.3300	6.7413	7.168	0	0	0
2019/03/05	2044	01/08/2019	10.40	Put	Bond Future	1,710.7200	1.7107	1,522.0800	1.5221	(11.027)	0	0	0
2019/03/05	2044	01/08/2019			Bond Future	9.9202	89.4456	9.8465	90.0615	(0.742)	0.0000	0.0000	0
2019/03/05	2044	01/08/2019	10.39	Call	Bond Future	5,501.6400	5.5016	5,926.9800	5.9270	7.731	0	0	0
2019/03/05	2044	01/08/2019	10.39	Put	Bond Future	1,732.6800	1.7327	1,542.1100	1.5421	(10.999)	0	0	0
2019/03/05	2044	01/08/2019	9.86	Call	Bond Future	2,895.5500	2.8956	3,197.7100	3.1977	10.435	0	0	100
2019/03/05	2044	01/08/2019	10.53	Put	Bond Future	1,450.1300	1.4501	1,285.1400	1.2851	(11.378)	0	0	100
2019/03/05	2044	01/08/2019	10.40	Call	Bond Future	5,556.9600	5.5570	5,984.2300	5.9842	7.689	0	0	0
2019/03/05	2044	01/08/2019	9.36	Put	Bond Future	6,085.0000	6.0850	5,638.8800	5.6389	(7.331)	0	0	0
2019/03/05	2044	01/08/2019	9.36	Call	Bond Future	1,214.1400	1.2141	1,383.9300	1.3839	13.984	0	0	100
2019/03/05	2044	01/08/2019	10.38	Call	Bond Future	5,446.4600	5.4465	5,869.8600	5.8699	7.774	0	0	0
2019/03/05	2044	01/08/2019	10.38	Put	Bond Future	1,754.9100	1.7549	1,562.4000	1.5624	(10.970)	0	0	0
2019/03/05	2044	07/11/2019	10.07	Put	Bond Future	3,639.1000	3.6391	3,358.8000	3.3588	(7.702)	0	0	0
2019/03/05	2044	07/11/2019			Bond Future	9.9744	91.3333	9.8988	91.9592	(0.758)	0.0000	0.0000	0
2019/03/05	2044	07/11/2019	10.06	Call	Bond Future	4,375.7500	4.3757	4,719.3700	4.7194	7.853	0	0	0
2019/03/05	2044	07/11/2019	10.06	Put	Bond Future	3,675.8300	3.6758	3,393.5400	3.3935	(7.680)	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
2019/03/05	2044	07/11/2019	10.07	Call	Bond Future	4,420.2100	4.4202	4,765.8200	4.7658	7.819	0	0	0
2019/03/05	2044	07/11/2019	10.05	Call	Bond Future	4,331.1900	4.3312	4,672.8100	4.6728	7.887	0	0	0
2019/03/05	2044	07/11/2019	10.05	Put	Bond Future	3,712.5800	3.7126	3,428.2900	3.4283	(7.657)	0	0	0
2019/03/05	2046	02/05/2019			Bond Future	115.2678	115.2678	115.2454	115.2454	(0.019)	0.0000	0.0000	12,523
2019/03/05	2046	01/08/2019			Bond Future	117.4747	117.4747	117.4468	117.4468	(0.024)	0.0000	0.0000	0
2019/03/05	2046	07/11/2019			Bond Future	118.2419	118.2419	118.2093	118.2093	(0.028)	0.0000	0.0000	0
2019/03/05	2050	02/05/2019			Bond Future	120.7538	120.7538	120.9805	120.9805	0.188	0.0000	0.0000	10,684
2019/03/05	2050	01/08/2019			Bond Future	121.2477	121.2477	121.4736	121.4736	0.186	0.0000	0.0000	0
2019/03/05	2050	07/11/2019			Bond Future	123.8358	123.8358	124.0625	124.0625	0.183	0.0000	0.0000	0
2019/03/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	AL37	02/05/2019			Index Future	628.7820	628.7820	629.7780	629.7780	0.158	0.0000	0.0000	0
2019/03/05	AL37	01/08/2019			Index Future	640.6650	640.6650	641.6510	641.6510	0.154	0.0000	0.0000	0
2019/03/05	AL37	07/11/2019			Index Future	654.1750	654.1750	655.1600	655.1600	0.151	0.0000	0.0000	0
2019/03/05	AL7T	02/05/2019			Index Future	725.3920	725.3920	728.5960	728.5960	0.442	0.0000	0.0000	0
2019/03/05	AL7T	01/08/2019			Index Future	739.1010	739.1010	742.3320	742.3320	0.437	0.0000	0.0000	0
2019/03/05	AL7T	07/11/2019			Index Future	754.6860	754.6860	757.9610	757.9610	0.434	0.0000	0.0000	0
2019/03/05	ALBI	02/05/2019			Index Future	656.4050	656.4050	660.0170	660.0170	0.550	0.0000	0.0000	903
2019/03/05	ALBI	01/08/2019			Index Future	668.8100	668.8100	672.4610	672.4610	0.546	0.0000	0.0000	0
2019/03/05	ALBI	07/11/2019			Index Future	682.9130	682.9130	686.6180	686.6180	0.543	0.0000	0.0000	0
2019/03/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C040	31/01/2040			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
2019/03/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/05	CS33	15/09/2033			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
2019/03/05	ES33	02/05/2019			Bond Future	10.9876	76.1531	10.8997	76.6661	(0.800)	0.0000	0.0000	350
2019/03/05	ES33	01/08/2019			Bond Future	11.0924	77.5926	11.0019	78.1119	(0.816)	0.0000	0.0000	0
2019/03/05	ES33	07/11/2019			Bond Future	11.2026	75.4329	11.1091	75.9606	(0.835)	0.0000	0.0000	0
2019/03/05	ES42	02/05/2019			Bond Future	11.2344	77.9091	11.1567	78.4266	(0.692)	0.0000	0.0000	4,919
2019/03/05	ES42	01/08/2019			Bond Future	11.3370	79.3823	11.2571	79.9061	(0.705)	0.0000	0.0000	0
2019/03/05	ES42	07/11/2019			Bond Future	11.4450	76.7907	11.3624	77.3229	(0.722)	0.0000	0.0000	0
2019/03/05	GOVI	02/05/2019	647.87	Call	GOVI	20,210.0000	2.0210	57,340.0000	5.7340	183.721	0	0	0
2019/03/05	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	GOVI	02/05/2019			GOVI	649.8910	649.8910	653.6040	653.6040	0.571	0.0000	0.0000	447
2019/03/05	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	GOVI	02/05/2019	647.88	Call	GOVI	20,110.0000	2.0110	57,240.0000	5.7240	184.635	0	0	0
2019/03/05	GOVI	02/05/2019	647.86	Call	GOVI	20,310.0000	2.0310	57,440.0000	5.7440	182.816	0	0	0
2019/03/05	GOVI	01/08/2019	638.68	Call	GOVI	234,930.0000	23.4930	272,460.0000	27.2460	15.975	0	0	0
2019/03/05	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	GOVI	01/08/2019			GOVI	662.1730	662.1730	665.9260	665.9260	0.567	0.0000	0.0000	0
2019/03/05	GOVI	01/08/2019	638.69	Call	GOVI	234,830.0000	23.4830	272,360.0000	27.2360	15.982	0	0	0
2019/03/05	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	GOVI	01/08/2019	638.67	Call	GOVI	235,030.0000	23.5030	272,560.0000	27.2560	15.968	0	0	0
2019/03/05	GOVI	07/11/2019	672.90	Call	GOVI	32,360.0000	3.2360	70,460.0000	7.0460	117.738	0	0	0
2019/03/05	GOVI	07/11/2019			GOVI	676.1360	676.1360	679.9460	679.9460	0.563	0.0000	0.0000	0
2019/03/05	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	GOVI	07/11/2019	672.91	Call	GOVI	32,260.0000	3.2260	70,360.0000	7.0360	118.103	0	0	0
2019/03/05	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	GOVI	07/11/2019	672.92	Call	GOVI	32,160.0000	3.2160	70,260.0000	7.0260	118.470	0	0	0
2019/03/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/05	IGOV	02/05/2019			Index Future	257.9800	257.9800	257.9390	257.9390	(0.016)	0.0000	0.0000	735
2019/03/05	IGOV	01/08/2019			Index Future	262.9180	262.9180	262.8640	262.8640	(0.021)	0.0000	0.0000	0
2019/03/05	IGOV	07/11/2019			Index Future	268.5290	268.5290	268.4650	268.4650	(0.024)	0.0000	0.0000	0
2019/03/05	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/05	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0200	102.0200	0.010	0.0000	0.0000	0
2019/03/05	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8600	99.8600	(0.010)	0.0000	0.0000	0
2019/03/05	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/05	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/05	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/03/05	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/03/05	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.7700	98.7700	(0.010)	0.0000	0.0000	0
2019/03/05	IS02	22/06/2020			Interest Rate Swap	102.3200	102.3200	102.3100	102.3100	(0.010)	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
2019/03/05	IS02	21/09/2020			Interest Rate Swap	99.2800	99.2800	99.2600	99.2600	(0.020)	0.0000	0.0000	0
2019/03/05	IS05	17/12/2020			Interest Rate Swap	96.0400	96.0400	96.0100	96.0100	(0.031)	0.0000	0.0000	0
2019/03/05	IS05	16/03/2021			Interest Rate Swap	95.1600	95.1600	95.1300	95.1300	(0.032)	0.0000	0.0000	0
2019/03/05	IS05	15/06/2021			Interest Rate Swap	94.2600	94.2600	94.2100	94.2100	(0.053)	0.0000	0.0000	0
2019/03/05	IS05	21/09/2021			Interest Rate Swap	94.3300	94.3300	94.2800	94.2800	(0.053)	0.0000	0.0000	0
2019/03/05	IS05	21/12/2021			Interest Rate Swap	96.4500	96.4500	96.3900	96.3900	(0.062)	0.0000	0.0000	51
2019/03/05	IS05	15/03/2022			Interest Rate Swap	96.5100	96.5100	96.4500	96.4500	(0.062)	0.0000	0.0000	0
2019/03/05	IS05	21/06/2022			Interest Rate Swap	97.6300	97.6300	97.5600	97.5600	(0.072)	0.0000	0.0000	0
2019/03/05	IS05	20/09/2022			Interest Rate Swap	101.4900	101.4900	101.4200	101.4200	(0.069)	0.0000	0.0000	0
2019/03/05	IS05	20/12/2022			Interest Rate Swap	102.6900	102.6900	102.6200	102.6200	(0.068)	0.0000	0.0000	0
2019/03/05	IS05	22/03/2023			Interest Rate Swap	95.9800	95.9800	95.9000	95.9000	(0.083)	0.0000	0.0000	0
2019/03/05	IS05	20/06/2023			Interest Rate Swap	102.0000	102.0000	101.9100	101.9100	(0.088)	0.0000	0.0000	0
2019/03/05	IS05	19/09/2023			Interest Rate Swap	97.4400	97.4400	97.3300	97.3300	(0.113)	0.0000	0.0000	0
2019/03/05	IS10	17/12/2025			Interest Rate Swap	93.7800	93.7800	93.6000	93.6000	(0.192)	0.0000	0.0000	0
2019/03/05	IS10	16/03/2026			Interest Rate Swap	90.7400	90.7400	90.5500	90.5500	(0.209)	0.0000	0.0000	0
2019/03/05	IS10	15/06/2026			Interest Rate Swap	89.4500	89.4500	89.2600	89.2600	(0.212)	0.0000	0.0000	0
2019/03/05	IS10	21/09/2026			Interest Rate Swap	91.6000	91.6000	91.4300	91.4300	(0.186)	0.0000	0.0000	0
2019/03/05	IS10	21/12/2026			Interest Rate Swap	95.4200	95.4200	95.2500	95.2500	(0.178)	0.0000	0.0000	0
2019/03/05	IS10	15/03/2027			Interest Rate Swap	93.9700	93.9700	93.8000	93.8000	(0.181)	0.0000	0.0000	0
2019/03/05	IS10	21/06/2027			Interest Rate Swap	96.0600	96.0600	95.8800	95.8800	(0.187)	0.0000	0.0000	0
2019/03/05	IS10	20/09/2027			Interest Rate Swap	101.5600	101.5600	101.3700	101.3700	(0.187)	0.0000	0.0000	0
2019/03/05	IS10	20/12/2027			Interest Rate Swap	101.9200	101.9200	101.7200	101.7200	(0.196)	0.0000	0.0000	0
2019/03/05	IS10	22/03/2028			Interest Rate Swap	95.3900	95.3900	95.1700	95.1700	(0.231)	0.0000	0.0000	0
2019/03/05	IS10	20/06/2028			Interest Rate Swap	102.6400	102.6400	102.4100	102.4100	(0.224)	0.0000	0.0000	0
2019/03/05	IS10	19/09/2028			Interest Rate Swap	96.1600	96.1600	95.9100	95.9100	(0.260)	0.0000	0.0000	0
2019/03/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/05	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/05	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/05	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/05	R023	02/05/2019	8.45	Call	Bond Future	1,981.9500	1.9819	2,117.2600	2.1173	6.827	0	0	0
2019/03/05	R023	02/05/2019	8.44	Put	Bond Future	79.5700	0.0796	62.4900	0.0625	(21.465)	0	0	0
2019/03/05	R023	02/05/2019			Bond Future	7.8547	101.0752	7.8078	101.2272	(0.597)	0.0000	0.0000	66,540
2019/03/05	R023	02/05/2019	8.46	Call	Bond Future	2,011.1700	2.0112	2,146.9500	2.1469	6.751	0	0	0
2019/03/05	R023	02/05/2019	8.46	Put	Bond Future	74.7100	0.0747	58.5600	0.0586	(21.617)	0	0	0
2019/03/05	R023	02/05/2019	8.45	Put	Bond Future	77.1100	0.0771	60.4900	0.0605	(21.554)	0	0	0
2019/03/05	R023	02/05/2019	8.44	Call	Bond Future	1,952.7900	1.9528	2,087.6400	2.0876	6.906	0	0	0
2019/03/05	R023	01/08/2019	8.95	Call	Bond Future	3,415.6000	3.4156	3,546.7200	3.5467	3.839	0	0	0
2019/03/05	R023	01/08/2019			Bond Future	7.8657	102.9858	7.8165	103.1361	(0.625)	0.0000	0.0000	0
2019/03/05	R023	01/08/2019	8.93	Call	Bond Future	3,364.4700	3.3645	3,494.9200	3.4949	3.877	0	0	0
2019/03/05	R023	01/08/2019	8.93	Put	Bond Future	178.4100	0.1784	158.6300	0.1586	(11.087)	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
2019/03/05	R023	01/08/2019	8.95	Put	Bond Future	170.8800	0.1709	151.7700	0.1518	(11.183)	0	0	0
2019/03/05	R023	01/08/2019	8.94	Call	Bond Future	3,390.0100	3.3900	3,520.7900	3.5208	3.858	0	0	0
2019/03/05	R023	01/08/2019	8.94	Put	Bond Future	174.6200	0.1746	155.1700	0.1552	(11.138)	0	0	0
2019/03/05	R023	07/11/2019	7.98	Call	Bond Future	1,326.0600	1.3261	1,408.0600	1.4081	6.184	0	0	0
2019/03/05	R023	07/11/2019			Bond Future	7.8627	101.2228	7.8102	101.3729	(0.668)	0.0000	0.0000	0
2019/03/05	R023	07/11/2019	7.98	Put	Bond Future	992.2000	0.9922	924.1900	0.9242	(6.854)	0	0	0
2019/03/05	R023	07/11/2019	7.99	Call	Bond Future	1,343.7700	1.3438	1,426.3300	1.4263	6.144	0	0	0
2019/03/05	R023	07/11/2019	8.00	Call	Bond Future	1,361.9100	1.3619	1,445.0400	1.4450	6.104	0	0	0
2019/03/05	R023	07/11/2019	8.00	Put	Bond Future	971.2500	0.9713	904.3700	0.9044	(6.886)	0	0	0
2019/03/05	R023	07/11/2019	7.99	Put	Bond Future	981.5100	0.9815	914.0600	0.9141	(6.872)	0	0	0
2019/03/05	R035	02/05/2019	9.74	Put	Bond Future	1,530.6700	1.5307	1,244.8700	1.2449	(18.672)	0	0	0
2019/03/05	R035	02/05/2019			Bond Future	9.6989	95.0201	9.6168	95.6487	(0.847)	0.0000	0.0000	78,181
2019/03/05	R035	02/05/2019	9.74	Call	Bond Future	1,842.7500	1.8428	2,185.5500	2.1856	18.603	0	0	0
2019/03/05	R035	02/05/2019	9.75	Call	Bond Future	1,884.5600	1.8846	2,231.8000	2.2318	18.426	0	0	0
2019/03/05	R035	02/05/2019	9.75	Put	Bond Future	1,496.7600	1.4968	1,215.4000	1.2154	(18.798)	0	0	0
2019/03/05	R035	02/05/2019	9.73	Call	Bond Future	1,801.2800	1.8013	2,139.6200	2.1396	18.783	0	0	0
2019/03/05	R035	02/05/2019	9.73	Put	Bond Future	1,565.0100	1.5650	1,274.7500	1.2747	(18.547)	0	0	0
2019/03/05	R035	01/08/2019	10.23	Call	Bond Future	4,924.4900	4.9245	5,368.4800	5.3685	9.016	0	0	0
2019/03/05	R035	01/08/2019	10.22	Put	Bond Future	1,507.0100	1.5070	1,312.8000	1.3128	(12.887)	0	0	0
2019/03/05	R035	01/08/2019			Bond Future	9.7593	96.8163	9.6751	97.4524	(0.863)	0.0000	0.0000	0
2019/03/05	R035	01/08/2019	10.24	Call	Bond Future	4,975.5600	4.9756	5,421.6000	5.4216	8.965	0	0	0
2019/03/05	R035	01/08/2019	10.24	Put	Bond Future	1,466.7200	1.4667	1,276.6500	1.2767	(12.959)	0	0	0
2019/03/05	R035	01/08/2019	10.23	Put	Bond Future	1,486.6300	1.4866	1,294.5100	1.2945	(12.923)	0	0	0
2019/03/05	R035	01/08/2019	10.22	Call	Bond Future	4,873.8000	4.8738	5,315.7000	5.3157	9.067	0	0	0
2019/03/05	R035	07/11/2019	9.88	Call	Bond Future	3,838.2800	3.8383	4,187.9700	4.1880	9.111	0	0	0
2019/03/05	R035	07/11/2019	9.89	Call	Bond Future	3,878.2200	3.8782	4,229.9900	4.2300	9.070	0	0	0
2019/03/05	R035	07/11/2019	9.87	Put	Bond Future	3,438.4800	3.4385	3,139.7300	3.1397	(8.688)	0	0	0
2019/03/05	R035	07/11/2019			Bond Future	9.8212	94.3520	9.7344	94.9983	(0.884)	0.0000	0.0000	0
2019/03/05	R035	07/11/2019	9.89	Put	Bond Future	3,371.0900	3.3711	3,076.4900	3.0765	(8.739)	0	0	0
2019/03/05	R035	07/11/2019	9.87	Call	Bond Future	3,798.5300	3.7985	4,146.1500	4.1462	9.151	0	0	0
2019/03/05	R035	07/11/2019	9.88	Put	Bond Future	3,404.6500	3.4046	3,107.9700	3.1080	(8.714)	0	0	0
2019/03/05	R186	02/05/2019	9.02	Call	Bond Future	2,085.8200	2.0858	2,361.1600	2.3612	13.201	0	0	0
2019/03/05	R186	02/05/2019	9.01	Put	Bond Future	590.3400	0.5903	470.7000	0.4707	(20.266)	0	0	0
2019/03/05	R186	02/05/2019	10.07	Call	Bond Future	7,310.9900	7.3110	7,698.6500	7.6987	5.302	0	0	0
2019/03/05	R186	02/05/2019	9.96	Put	Bond Future	24.1600	0.0242	16.5000	0.0165	(31.705)	0	0	90
2019/03/05	R186	02/05/2019	9.75	Call	Bond Future	5,638.0500	5.6380	6,013.2600	6.0133	6.655	0	0	0
2019/03/05	R186	02/05/2019	9.25	Put	Bond Future	294.9100	0.2949	226.4600	0.2265	(23.210)	0	0	0
2019/03/05	R186	02/05/2019	8.65	Put	Bond Future	1,482.2800	1.4823	1,254.7800	1.2548	(15.348)	0	0	0
2019/03/05	R186	02/05/2019			Bond Future	8.7577	113.4755	8.6903	113.8680	(0.769)	0.0000	0.0000	88,415
2019/03/05	R186	02/05/2019	9.03	Call	Bond Future	2,127.1800	2.1272	2,405.0300	2.4050	13.062	0	0	0
2019/03/05	R186	02/05/2019	9.03	Put	Bond Future	558.5200	0.5585	443.9200	0.4439	(20.519)	0	0	0
2019/03/05	R186	02/05/2019	8.65	Call	Bond Future	853.9200	0.8539	1,018.8700	1.0189	19.317	0	0	3,250
2019/03/05	R186	02/05/2019	9.02	Put	Bond Future	574.2500	0.5742	457.1400	0.4571	(20.394)	0	0	0
2019/03/05	R186	02/05/2019	9.01	Call	Bond Future	2,044.7900	2.0448	2,317.6000	2.3176	13.342	0	0	0
2019/03/05	R186	02/05/2019	9.30	Call	Bond Future	3,349.0600	3.3491	3,681.1400	3.6811	9.916	0	0	200
2019/03/05	R186	02/05/2019	10.07	Put	Bond Future	14.3400	0.0143	9.5500	0.0096	(33.403)	0	0	200

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
2019/03/05	R186	02/05/2019	9.96	Call	Bond Future	6,734.0400	6.7340	7,118.8300	7.1188	5.714	0	0	0
2019/03/05	R186	02/05/2019	9.20	Put	Bond Future	342.5800	0.3426	265.1200	0.2651	(22.611)	0	0	0
2019/03/05	R186	02/05/2019	9.75	Put	Bond Future	60.6600	0.0607	43.4200	0.0434	(28.421)	0	0	7,000
2019/03/05	R186	02/05/2019	10.02	Put	Bond Future	18.2400	0.0182	12.2900	0.0123	(32.621)	0	0	3,250
2019/03/05	R186	02/05/2019	9.25	Call	Bond Future	3,109.5200	3.1095	3,433.5200	3.4335	10.420	0	0	3,250
2019/03/05	R186	02/05/2019	8.90	Call	Bond Future	1,622.7200	1.6227	1,865.2400	1.8652	14.945	0	0	0
2019/03/05	R186	02/05/2019	8.70	Put	Bond Future	1,320.5000	1.3205	1,108.8900	1.1089	(16.025)	0	0	0
2019/03/05	R186	02/05/2019	8.70	Call	Bond Future	984.5200	0.9845	1,165.3600	1.1654	18.368	0	0	200
2019/03/05	R186	02/05/2019	9.30	Put	Bond Future	253.8900	0.2539	193.5200	0.1935	(23.778)	0	0	0
2019/03/05	R186	02/05/2019	9.20	Call	Bond Future	2,875.6700	2.8757	3,190.6600	3.1907	10.954	0	0	90
2019/03/05	R186	02/05/2019	8.62	Put	Bond Future	1,585.3200	1.5853	1,348.3500	1.3484	(14.948)	0	0	0
2019/03/05	R186	02/05/2019	8.62	Call	Bond Future	781.0500	0.7811	936.5300	0.9365	19.907	0	0	90
2019/03/05	R186	02/05/2019	8.50	Put	Bond Future	2,041.7600	2.0418	1,768.2400	1.7682	(13.396)	0	0	0
2019/03/05	R186	02/05/2019	8.50	Call	Bond Future	530.1900	0.5302	649.1200	0.6491	22.432	0	0	7,000
2019/03/05	R186	02/05/2019	9.00	Put	Bond Future	606.8100	0.6068	484.6000	0.4846	(20.140)	0	0	7,500
2019/03/05	R186	02/05/2019	9.00	Call	Bond Future	2,004.1000	2.0041	2,274.3400	2.2743	13.484	0	0	7,000
2019/03/05	R186	02/05/2019	10.02	Call	Bond Future	7,048.7200	7.0487	7,435.2200	7.4352	5.483	0	0	0
2019/03/05	R186	02/05/2019	8.80	Put	Bond Future	1,035.3900	1.0354	855.3200	0.8553	(17.392)	0	0	0
2019/03/05	R186	02/05/2019	8.80	Call	Bond Future	1,281.1500	1.2812	1,493.5300	1.4935	16.577	0	0	7,500
2019/03/05	R186	02/05/2019	9.05	Call	Bond Future	2,211.0100	2.2110	2,493.7400	2.4937	12.787	0	0	0
2019/03/05	R186	02/05/2019	9.05	Put	Bond Future	528.3100	0.5283	418.5900	0.4186	(20.768)	0	0	3,250
2019/03/05	R186	02/05/2019	8.90	Put	Bond Future	799.2100	0.7992	649.2800	0.6493	(18.760)	0	0	4,250
2019/03/05	R186	02/05/2019	10.08	Put	Bond Future	263.1900	0.2632	223.9900	0.2240	(14.894)	0	0	6,000
2019/03/05	R186	01/08/2019	9.54	Call	Bond Future	4,702.9300	4.7029	5,011.6000	5.0116	6.563	0	0	0
2019/03/05	R186	01/08/2019			Bond Future	8.8105	110.3208	8.7408	110.7156	(0.791)	0.0000	0.0000	0
2019/03/05	R186	01/08/2019	8.30	Put	Bond Future	3,652.5100	3.6525	3,363.6500	3.3637	(7.909)	0	0	0
2019/03/05	R186	01/08/2019	8.30	Call	Bond Future	718.6300	0.7186	824.6200	0.8246	14.749	0	0	6,000
2019/03/05	R186	01/08/2019	9.05	Put	Bond Future	1,363.6800	1.3637	1,211.9000	1.2119	(11.130)	0	0	0
2019/03/05	R186	01/08/2019	9.05	Call	Bond Future	2,706.0100	2.7060	2,949.0800	2.9491	8.983	0	0	6,000
2019/03/05	R186	01/08/2019	9.52	Call	Bond Future	4,614.5500	4.6145	4,921.1300	4.9211	6.644	0	0	0
2019/03/05	R186	01/08/2019	9.52	Put	Bond Future	699.9000	0.6999	611.6300	0.6116	(12.612)	0	0	0
2019/03/05	R186	01/08/2019	10.08	Call	Bond Future	7,139.3900	7.1394	7,495.0400	7.4950	4.982	0	0	0
2019/03/05	R186	01/08/2019	9.54	Put	Bond Future	680.6000	0.6806	594.4200	0.5944	(12.662)	0	0	0
2019/03/05	R186	01/08/2019	9.53	Call	Bond Future	4,658.6900	4.6587	4,966.3200	4.9663	6.603	0	0	0
2019/03/05	R186	01/08/2019	9.53	Put	Bond Future	690.1800	0.6902	602.9600	0.6030	(12.637)	0	0	0
2019/03/05	R186	07/11/2019	8.94	Call	Bond Future	2,739.6800	2.7397	2,955.5000	2.9555	7.878	0	0	0
2019/03/05	R186	07/11/2019			Bond Future	8.8558	112.6486	8.7830	113.0480	(0.822)	0.0000	0.0000	0
2019/03/05	R186	07/11/2019	8.94	Put	Bond Future	2,280.0600	2.2801	2,096.4200	2.0964	(8.054)	0	0	0
2019/03/05	R186	07/11/2019	8.95	Call	Bond Future	2,771.6500	2.7717	2,988.8300	2.9888	7.836	0	0	0
2019/03/05	R186	07/11/2019	8.96	Put	Bond Future	2,234.9700	2.2350	2,054.0400	2.0540	(8.095)	0	0	0
2019/03/05	R186	07/11/2019	8.95	Put	Bond Future	2,257.6000	2.2576	2,075.3200	2.0753	(8.074)	0	0	0
2019/03/05	R186	07/11/2019	8.96	Call	Bond Future	2,803.4300	2.8034	3,021.9600	3.0220	7.795	0	0	0
2019/03/05	R197	02/05/2019			Bond Future	302.7902	302.7902	302.6038	302.6038	(0.062)	0.0000	0.0000	2,350
2019/03/05	R197	01/08/2019			Bond Future	301.0315	301.0315	300.8282	300.8282	(0.068)	0.0000	0.0000	0
2019/03/05	R197	07/11/2019			Bond Future	307.4575	307.4575	307.2397	307.2397	(0.071)	0.0000	0.0000	0
2019/03/05	R202	02/05/2019			Bond Future	234.6872	234.6872	234.6423	234.6423	(0.019)	0.0000	0.0000	8,666

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
2019/03/05	R202	01/08/2019			Bond Future	235.1673	235.1673	235.1110	235.1110	(0.024)	0.0000	0.0000	0
2019/03/05	R202	07/11/2019			Bond Future	240.1870	240.1870	240.1217	240.1217	(0.027)	0.0000	0.0000	0
2019/03/05	R207	02/05/2019	7.63	Call	Bond Future	838.3400	0.8383	880.0800	0.8801	4.979	0	0	0
2019/03/05	R207	02/05/2019			Bond Future	6.3711	102.8144	6.3089	102.8561	(0.976)	0.0000	0.0000	6,025
2019/03/05	R207	02/05/2019	7.61	Call	Bond Future	825.1100	0.8251	866.8500	0.8669	5.059	0	0	0
2019/03/05	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	R207	02/05/2019	7.62	Call	Bond Future	831.7300	0.8317	873.4700	0.8735	5.018	0	0	0
2019/03/05	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/05	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/03/05	R207	01/08/2019	7.33	Call	Bond Future	756.4700	0.7565	794.3900	0.7944	5.013	0	0	0
2019/03/05	R207	01/08/2019			Bond Future	5.5896	101.1164	5.5031	101.1544	(1.549)	0.0000	0.0000	0
2019/03/05	R207	01/08/2019	7.34	Call	Bond Future	760.7800	0.7608	798.7100	0.7987	4.986	0	0	0
2019/03/05	R207	01/08/2019	7.33	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/03/05	R207	01/08/2019	7.35	Call	Bond Future	765.0900	0.7651	803.0200	0.8030	4.958	0	0	0
2019/03/05	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/03/05	R207	07/11/2019	2.08	Put	Bond Future	33.2000	0.0332	18.6100	0.0186	(43.946)	0	0	0
2019/03/05	R207	07/11/2019			Bond Future	2.0715	103.2500	1.8759	103.2853	(9.446)	0.0000	0.0000	0
2019/03/05	R207	07/11/2019	2.07	Call	Bond Future	33.8100	0.0338	54.2500	0.0542	60.455	0	0	0
2019/03/05	R207	07/11/2019	2.07	Put	Bond Future	34.0900	0.0341	19.2200	0.0192	(43.620)	0	0	0
2019/03/05	R207	07/11/2019	2.08	Call	Bond Future	34.7200	0.0347	55.4400	0.0554	59.677	0	0	0
2019/03/05	R207	07/11/2019	2.06	Call	Bond Future	32.9200	0.0329	53.0600	0.0531	61.179	0	0	0
2019/03/05	R207	07/11/2019	2.06	Put	Bond Future	35.0100	0.0350	19.8400	0.0198	(43.330)	0	0	0
2019/03/05	R208	02/05/2019	8.03	Put	Bond Future	2.9800	0.0030	2.2600	0.0023	(24.161)	0	0	0
2019/03/05	R208	02/05/2019	8.02	Call	Bond Future	1,701.9500	1.7019	1,755.4500	1.7554	3.143	0	0	0
2019/03/05	R208	02/05/2019			Bond Future	7.0353	100.1740	7.0042	100.2283	(0.442)	0.0000	0.0000	14,463
2019/03/05	R208	02/05/2019	8.03	Call	Bond Future	1,718.8000	1.7188	1,772.3500	1.7724	3.116	0	0	0
2019/03/05	R208	02/05/2019	8.02	Put	Bond Future	3.1900	0.0032	2.4200	0.0024	(24.138)	0	0	0
2019/03/05	R208	02/05/2019	8.04	Call	Bond Future	1,735.6600	1.7357	1,789.2500	1.7893	3.088	0	0	0
2019/03/05	R208	02/05/2019	8.04	Put	Bond Future	2.7900	0.0028	2.1100	0.0021	(24.373)	0	0	0
2019/03/05	R208	01/08/2019	8.16	Call	Bond Future	1,881.3800	1.8814	1,929.3900	1.9294	2.552	0	0	0
2019/03/05	R208	01/08/2019	8.17	Put	Bond Future	22.7100	0.0227	20.0400	0.0200	(11.757)	0	0	0
2019/03/05	R208	01/08/2019			Bond Future	6.9330	102.0678	6.8999	102.1185	(0.477)	0.0000	0.0000	0
2019/03/05	R208	01/08/2019	8.16	Put	Bond Future	23.4500	0.0235	20.7100	0.0207	(11.684)	0	0	0
2019/03/05	R208	01/08/2019	8.17	Call	Bond Future	1,895.5900	1.8956	1,943.6700	1.9437	2.536	0	0	0
2019/03/05	R208	01/08/2019	8.15	Call	Bond Future	1,867.2000	1.8672	1,915.1300	1.9151	2.567	0	0	0
2019/03/05	R208	01/08/2019	8.15	Put	Bond Future	24.2200	0.0242	21.4000	0.0214	(11.643)	0	0	0
2019/03/05	R208	07/11/2019	6.82	Put	Bond Future	317.8100	0.3178	295.9500	0.2959	(6.878)	0	0	0
2019/03/05	R208	07/11/2019	6.83	Call	Bond Future	449.1500	0.4491	475.9500	0.4759	5.967	0	0	0
2019/03/05	R208	07/11/2019			Bond Future	6.7255	100.8149	6.6883	100.8633	(0.553)	0.0000	0.0000	0
2019/03/05	R208	07/11/2019	6.84	Call	Bond Future	457.3800	0.4574	484.4300	0.4844	5.914	0	0	0
2019/03/05	R208	07/11/2019	6.84	Put	Bond Future	308.5600	0.3086	287.2000	0.2872	(6.922)	0	0	0
2019/03/05	R208	07/11/2019	6.82	Call	Bond Future	440.6600	0.4407	467.2100	0.4672	6.025	0	0	0
2019/03/05	R208	07/11/2019	6.83	Put	Bond Future	313.3100	0.3133	291.7000	0.2917	(6.897)	0	0	0
2019/03/05	R209	02/05/2019	9.70	Put	Bond Future	1,306.8800	1.3069	1,051.4000	1.0514	(19.549)	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
2019/03/05	R209	02/05/2019			Bond Future	9.6556	72.5167	9.5685	73.0860	(0.902)	0.0000	0.0000	102,067
2019/03/05	R209	02/05/2019	9.69	Call	Bond Future	1,559.3400	1.5593	1,869.1900	1.8692	19.871	0	0	0
2019/03/05	R209	02/05/2019	9.69	Put	Bond Future	1,336.1800	1.3362	1,076.7000	1.0767	(19.420)	0	0	0
2019/03/05	R209	02/05/2019	10.50	Call	Bond Future	5,379.8000	5.3798	5,897.1800	5.8972	9.617	0	0	0
2019/03/05	R209	02/05/2019	10.71	Call	Bond Future	6,490.1000	6.4901	7,031.1800	7.0312	8.337	0	0	0
2019/03/05	R209	02/05/2019	9.70	Call	Bond Future	1,594.6800	1.5947	1,908.5300	1.9085	19.681	0	0	0
2019/03/05	R209	02/05/2019	10.50	Put	Bond Future	186.1900	0.1862	134.2400	0.1342	(27.902)	0	0	11,560
2019/03/05	R209	02/05/2019	10.71	Put	Bond Future	91.3400	0.0913	63.0900	0.0631	(30.928)	0	0	760
2019/03/05	R209	02/05/2019	9.95	Put	Bond Future	736.8200	0.7368	570.8800	0.5709	(22.521)	0	0	0
2019/03/05	R209	02/05/2019	9.95	Call	Bond Future	2,613.3300	2.6133	3,016.7200	3.0167	15.436	0	0	760
2019/03/05	R209	02/05/2019	9.68	Call	Bond Future	1,524.4100	1.5244	1,830.2400	1.8302	20.062	0	0	0
2019/03/05	R209	02/05/2019	9.68	Put	Bond Future	1,365.9800	1.3660	1,102.4800	1.1025	(19.290)	0	0	0
2019/03/05	R209	02/05/2019	9.35	Put	Bond Future	2,644.9000	2.6449	2,246.4700	2.2465	(15.064)	0	0	0
2019/03/05	R209	02/05/2019	9.35	Call	Bond Future	618.4600	0.6185	789.3600	0.7894	27.633	0	0	760
2019/03/05	R209	01/08/2019	10.15	Put	Bond Future	1,419.8000	1.4198	1,237.5500	1.2375	(12.836)	0	0	0
2019/03/05	R209	01/08/2019	9.30	Call	Bond Future	1,284.6700	1.2847	1,484.1900	1.4842	15.531	0	0	7,560
2019/03/05	R209	01/08/2019	10.17	Call	Bond Future	4,257.4000	4.2574	4,655.6400	4.6556	9.354	0	0	0
2019/03/05	R209	01/08/2019			Bond Future	9.7097	73.8876	9.6205	74.4644	(0.918)	0.0000	0.0000	0
2019/03/05	R209	01/08/2019	10.15	Call	Bond Future	4,171.3400	4.1713	4,565.9300	4.5659	9.460	0	0	0
2019/03/05	R209	01/08/2019	10.17	Put	Bond Future	1,384.5700	1.3846	1,205.9700	1.2060	(12.899)	0	0	0
2019/03/05	R209	01/08/2019	9.30	Put	Bond Future	3,991.4200	3.9914	3,614.1000	3.6141	(9.453)	0	0	0
2019/03/05	R209	01/08/2019	9.80	Put	Bond Future	2,195.4400	2.1954	1,940.3800	1.9404	(11.618)	0	0	0
2019/03/05	R209	01/08/2019	10.16	Put	Bond Future	1,402.1700	1.4022	1,221.7500	1.2217	(12.867)	0	0	0
2019/03/05	R209	01/08/2019	10.46	Call	Bond Future	5,562.4600	5.5625	6,006.9200	6.0069	7.990	0	0	0
2019/03/05	R209	01/08/2019	10.46	Put	Bond Future	965.7000	0.9657	833.3200	0.8333	(13.708)	0	0	7,560
2019/03/05	R209	01/08/2019	9.80	Call	Bond Future	2,772.5800	2.7726	3,094.3600	3.0944	11.606	0	0	7,560
2019/03/05	R209	01/08/2019	10.16	Call	Bond Future	4,214.3900	4.2144	4,610.8100	4.6108	9.406	0	0	0
2019/03/05	R209	07/11/2019	9.82	Call	Bond Future	3,312.1900	3.3122	3,631.3900	3.6314	9.637	0	0	0
2019/03/05	R209	07/11/2019			Bond Future	9.7622	72.2926	9.6705	72.8791	(0.939)	0.0000	0.0000	0
2019/03/05	R209	07/11/2019	9.80	Call	Bond Future	3,243.8300	3.2438	3,559.2900	3.5593	9.725	0	0	0
2019/03/05	R209	07/11/2019	9.80	Put	Bond Future	3,003.6500	3.0037	2,732.6400	2.7326	(9.023)	0	0	0
2019/03/05	R209	07/11/2019	9.82	Put	Bond Future	2,945.5500	2.9456	2,678.2800	2.6783	(9.074)	0	0	0
2019/03/05	R209	07/11/2019	9.81	Call	Bond Future	3,278.0500	3.2781	3,595.3800	3.5954	9.680	0	0	0
2019/03/05	R209	07/11/2019	9.81	Put	Bond Future	2,974.6000	2.9746	2,705.4600	2.7055	(9.048)	0	0	0
2019/03/05	R210	02/05/2019			Bond Future	186.1672	186.1672	186.1310	186.1310	(0.019)	0.0000	0.0000	2,448
2019/03/05	R210	01/08/2019			Bond Future	189.7317	189.7317	189.6864	189.6864	(0.024)	0.0000	0.0000	0
2019/03/05	R210	07/11/2019			Bond Future	191.1433	191.1433	191.0905	191.0905	(0.028)	0.0000	0.0000	0
2019/03/05	R212	02/05/2019			Bond Future	157.7421	157.7421	157.6237	157.6237	(0.075)	0.0000	0.0000	4,973
2019/03/05	R212	01/08/2019			Bond Future	158.5422	158.5422	158.4144	158.4144	(0.081)	0.0000	0.0000	0
2019/03/05	R212	07/11/2019			Bond Future	161.9265	161.9265	161.7906	161.7906	(0.084)	0.0000	0.0000	0
2019/03/05	R213	02/05/2019	9.49	Call	Bond Future	1,609.5400	1.6095	1,903.1400	1.9031	18.241	0	0	0
2019/03/05	R213	02/05/2019	9.48	Put	Bond Future	1,150.7700	1.1508	927.9500	0.9280	(19.363)	0	0	0
2019/03/05	R213	02/05/2019			Bond Future	9.4116	84.2951	9.3295	84.8079	(0.873)	0.0000	0.0000	27,738
2019/03/05	R213	02/05/2019	9.50	Call	Bond Future	1,645.1800	1.6452	1,942.3900	1.9424	18.066	0	0	0
2019/03/05	R213	02/05/2019	9.50	Put	Bond Future	1,098.4800	1.0985	882.9000	0.8829	(19.625)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/05	R213	02/05/2019	9.49	Put	Bond Future	1,124.4600	1.1245	905.2700	0.9053	(19.493)	0	0	0
2019/03/05	R213	02/05/2019	9.48	Call	Bond Future	1,574.1600	1.5742	1,864.1300	1.8641	18.421	0	0	0
2019/03/05	R213	01/08/2019	9.99	Put	Bond Future	1,174.8100	1.1748	1,024.2300	1.0242	(12.817)	0	0	0
2019/03/05	R213	01/08/2019	9.98	Call	Bond Future	4,245.1400	4.2451	4,611.6000	4.6116	8.632	0	0	0
2019/03/05	R213	01/08/2019			Bond Future	9.4680	85.8885	9.3836	86.4071	(0.891)	0.0000	0.0000	0
2019/03/05	R213	01/08/2019	9.99	Call	Bond Future	4,288.2000	4.2882	4,656.2400	4.6562	8.583	0	0	0
2019/03/05	R213	01/08/2019	9.98	Put	Bond Future	1,189.9000	1.1899	1,037.7400	1.0377	(12.788)	0	0	0
2019/03/05	R213	01/08/2019	10.00	Call	Bond Future	4,331.3800	4.3314	4,700.9900	4.7010	8.533	0	0	0
2019/03/05	R213	01/08/2019	10.00	Put	Bond Future	1,159.9000	1.1599	1,010.8900	1.0109	(12.847)	0	0	0
2019/03/05	R213	07/11/2019	9.59	Put	Bond Future	2,709.8100	2.7098	2,468.4500	2.4684	(8.907)	0	0	0
2019/03/05	R213	07/11/2019	9.58	Call	Bond Future	3,065.1400	3.0651	3,348.7700	3.3488	9.253	0	0	0
2019/03/05	R213	07/11/2019			Bond Future	9.5252	84.1457	9.4381	84.6724	(0.915)	0.0000	0.0000	0
2019/03/05	R213	07/11/2019	9.59	Call	Bond Future	3,098.5200	3.0985	3,383.8600	3.3839	9.209	0	0	0
2019/03/05	R213	07/11/2019	9.58	Put	Bond Future	2,736.2900	2.7363	2,493.2200	2.4932	(8.883)	0	0	0
2019/03/05	R213	07/11/2019	9.60	Call	Bond Future	3,132.0600	3.1321	3,419.1100	3.4191	9.165	0	0	0
2019/03/05	R213	07/11/2019	9.60	Put	Bond Future	2,683.5600	2.6836	2,443.9100	2.4439	(8.930)	0	0	0
2019/03/05	R214	02/05/2019	9.87	Call	Bond Future	1,659.0100	1.6590	1,942.5100	1.9425	17.089	0	0	0
2019/03/05	R214	02/05/2019	9.85	Call	Bond Future	1,586.1600	1.5862	1,862.3300	1.8623	17.411	0	0	0
2019/03/05	R214	02/05/2019			Bond Future	9.8294	71.4869	9.7526	72.0099	(0.782)	0.0000	0.0000	21,863
2019/03/05	R214	02/05/2019	9.85	Put	Bond Future	1,446.9600	1.4470	1,200.1000	1.2001	(17.061)	0	0	0
2019/03/05	R214	02/05/2019	9.87	Put	Bond Future	1,385.0800	1.3851	1,145.5500	1.1456	(17.294)	0	0	0
2019/03/05	R214	02/05/2019	9.86	Call	Bond Future	1,622.4300	1.6224	1,902.2800	1.9023	17.249	0	0	0
2019/03/05	R214	02/05/2019	9.86	Put	Bond Future	1,415.8100	1.4158	1,172.6300	1.1726	(17.176)	0	0	0
2019/03/05	R214	01/08/2019	10.34	Put	Bond Future	1,463.5700	1.4636	1,296.7300	1.2967	(11.400)	0	0	0
2019/03/05	R214	01/08/2019			Bond Future	9.8837	72.8382	9.8051	73.3679	(0.795)	0.0000	0.0000	0
2019/03/05	R214	01/08/2019	10.33	Call	Bond Future	4,374.2700	4.3743	4,735.4900	4.7355	8.258	0	0	0
2019/03/05	R214	01/08/2019	10.33	Put	Bond Future	1,481.7900	1.4818	1,313.2900	1.3133	(11.371)	0	0	0
2019/03/05	R214	01/08/2019	10.34	Call	Bond Future	4,418.6500	4.4187	4,781.5300	4.7815	8.212	0	0	0
2019/03/05	R214	01/08/2019	10.32	Call	Bond Future	4,330.0200	4.3300	4,689.5700	4.6896	8.304	0	0	0
2019/03/05	R214	01/08/2019	10.32	Put	Bond Future	1,500.2300	1.5002	1,330.0600	1.3301	(11.343)	0	0	0
2019/03/05	R214	07/11/2019	10.02	Put	Bond Future	3,105.7700	3.1058	2,862.8300	2.8628	(7.822)	0	0	0
2019/03/05	R214	07/11/2019			Bond Future	9.9391	71.0740	9.8585	71.6125	(0.811)	0.0000	0.0000	0
2019/03/05	R214	07/11/2019	10.01	Call	Bond Future	3,602.6700	3.6027	3,896.5400	3.8965	8.157	0	0	0
2019/03/05	R214	07/11/2019	10.01	Put	Bond Future	3,134.6400	3.1346	2,890.0500	2.8900	(7.803)	0	0	0
2019/03/05	R214	07/11/2019	10.02	Call	Bond Future	3,639.4200	3.6394	3,934.9400	3.9349	8.120	0	0	0
2019/03/05	R214	07/11/2019	10.00	Call	Bond Future	3,566.3100	3.5663	3,858.5200	3.8585	8.194	0	0	0
2019/03/05	R214	07/11/2019	10.00	Put	Bond Future	3,163.9900	3.1640	2,917.7400	2.9177	(7.783)	0	0	0
2019/03/05	R248	02/05/2019	9.90	Put	Bond Future	1,602.1000	1.6021	1,276.5600	1.2766	(20.320)	0	0	0
2019/03/05	R248	02/05/2019			Bond Future	9.8292	91.3041	9.7422	92.0651	(0.886)	0.0000	0.0000	104,482
2019/03/05	R248	02/05/2019	9.90	Call	Bond Future	2,212.5500	2.2125	2,648.0700	2.6481	19.684	0	0	0
2019/03/05	R248	02/05/2019	9.91	Call	Bond Future	2,261.6600	2.2617	2,702.5100	2.7025	19.492	0	0	0
2019/03/05	R248	02/05/2019	9.89	Put	Bond Future	1,639.5000	1.6395	1,308.5800	1.3086	(20.184)	0	0	0
2019/03/05	R248	02/05/2019	9.91	Put	Bond Future	1,565.5300	1.5655	1,245.3200	1.2453	(20.454)	0	0	0
2019/03/05	R248	02/05/2019	9.89	Call	Bond Future	2,164.1200	2.1641	2,594.2600	2.5943	19.876	0	0	0
2019/03/05	R248	01/08/2019	10.35	Call	Bond Future	5,627.7900	5.6278	6,164.6500	6.1647	9.539	0	0	0
2019/03/05	R248	01/08/2019	10.34	Put	Bond Future	1,794.4700	1.7945	1,557.6700	1.5577	(13.196)	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
2019/03/05	R248	01/08/2019			Bond Future	9.8833	93.0300	9.7942	93.8013	(0.902)	0.0000	0.0000	100
2019/03/05	R248	01/08/2019	10.36	Call	Bond Future	5,684.7200	5.6847	6,223.9800	6.2240	9.486	0	0	0
2019/03/05	R248	01/08/2019	10.36	Put	Bond Future	1,749.2300	1.7492	1,517.2600	1.5173	(13.261)	0	0	0
2019/03/05	R248	01/08/2019	10.35	Put	Bond Future	1,771.7100	1.7717	1,537.3400	1.5373	(13.228)	0	0	0
2019/03/05	R248	01/08/2019	10.34	Call	Bond Future	5,571.0200	5.5710	6,105.4500	6.1054	9.593	0	0	0
2019/03/05	R248	07/11/2019	10.02	Call	Bond Future	4,560.8300	4.5608	4,994.6800	4.9947	9.513	0	0	0
2019/03/05	R248	07/11/2019	10.01	Put	Bond Future	3,909.6400	3.9096	3,556.5300	3.5565	(9.032)	0	0	0
2019/03/05	R248	07/11/2019			Bond Future	9.9385	90.5493	9.8469	91.3338	(0.922)	0.0000	0.0000	0
2019/03/05	R248	07/11/2019	10.03	Call	Bond Future	4,607.7900	4.6078	5,044.0900	5.0441	9.469	0	0	0
2019/03/05	R248	07/11/2019	10.03	Put	Bond Future	3,835.6900	3.8357	3,487.4900	3.4875	(9.078)	0	0	0
2019/03/05	R248	07/11/2019	10.02	Put	Bond Future	3,872.5000	3.8725	3,521.8500	3.5219	(9.055)	0	0	0
2019/03/05	R248	07/11/2019	10.01	Call	Bond Future	4,514.0500	4.5140	4,945.4400	4.9454	9.557	0	0	0
<b>Total</b>													<b>909594</b>