



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

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/05/2019 TO 15/05/2019

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	2025	01/08/2019			Bond Future	136.7062	136.7062	136.7594	136.7594	0.039	0.0000	0.0000	1,622
2019/05/15	2025	07/11/2019			Bond Future	139.5300	139.5300	139.5716	139.5716	0.030	0.0000	0.0000	0
2019/05/15	2025	06/02/2020			Bond Future	140.8138	140.8138	140.8602	140.8602	0.033	0.0000	0.0000	0
2019/05/15	2029	01/08/2019			Bond Future	103.7700	103.7700	103.6739	103.6739	(0.093)	0.0000	0.0000	4,132
2019/05/15	2029	07/11/2019			Bond Future	104.8223	104.8223	104.7146	104.7146	(0.103)	0.0000	0.0000	0
2019/05/15	2029	06/02/2020			Bond Future	106.8910	106.8910	106.7842	106.7842	(0.100)	0.0000	0.0000	0
2019/05/15	2030	01/08/2019	9.91	Put	Bond Future	278.6300	0.2786	213.3600	0.2134	(23.425)	0	0	0
2019/05/15	2030	01/08/2019	9.68	Call	Bond Future	3,686.3500	3.6863	4,082.6800	4.0827	10.751	0	0	0
2019/05/15	2030	01/08/2019	8.67	Put	Bond Future	3,532.5300	3.5325	3,130.7400	3.1307	(11.374)	0	0	0
2019/05/15	2030	01/08/2019	9.15	Put	Bond Future	1,544.7200	1.5447	1,294.1800	1.2942	(16.219)	0	0	0
2019/05/15	2030	01/08/2019			Bond Future	9.1591	92.4212	9.0801	92.9212	(0.863)	0.0000	0.0000	49,379
2019/05/15	2030	01/08/2019	8.35	Put	Bond Future	5,393.0300	5.3930	4,926.5000	4.9265	(8.651)	0	0	0
2019/05/15	2030	01/08/2019	8.35	Call	Bond Future	99.9600	0.1000	133.4500	0.1335	33.503	0	0	2,025
2019/05/15	2030	01/08/2019	9.22	Put	Bond Future	1,339.9300	1.3399	1,112.3800	1.1124	(16.982)	0	0	0
2019/05/15	2030	01/08/2019	9.22	Call	Bond Future	1,722.4300	1.7224	1,994.9000	1.9949	15.819	0	0	5,400
2019/05/15	2030	01/08/2019	9.69	Call	Bond Future	3,735.4200	3.7354	4,133.6200	4.1336	10.660	0	0	0
2019/05/15	2030	01/08/2019	9.69	Put	Bond Future	468.4800	0.4685	366.6600	0.3667	(21.734)	0	0	5,400
2019/05/15	2030	01/08/2019	9.91	Call	Bond Future	4,854.2200	4.8542	5,288.9700	5.2890	8.956	0	0	0
2019/05/15	2030	01/08/2019	9.92	Call	Bond Future	4,906.5300	4.9065	5,342.6000	5.3426	8.888	0	0	0
2019/05/15	2030	01/08/2019	9.90	Put	Bond Future	285.4400	0.2854	218.7200	0.2187	(23.374)	0	0	0
2019/05/15	2030	01/08/2019	9.68	Put	Bond Future	479.5100	0.4795	375.8200	0.3758	(21.624)	0	0	4,800
2019/05/15	2030	01/08/2019	8.67	Call	Bond Future	379.5800	0.3796	477.8100	0.4778	25.879	0	0	5,400
2019/05/15	2030	01/08/2019	9.15	Call	Bond Future	1,487.0200	1.4870	1,736.5000	1.7365	16.777	0	0	2,025
2019/05/15	2030	01/08/2019	9.92	Put	Bond Future	272.0700	0.2721	208.1200	0.2081	(23.505)	0	0	0
2019/05/15	2030	01/08/2019	9.90	Call	Bond Future	4,802.1000	4.8021	5,235.4000	5.2354	9.023	0	0	0
2019/05/15	2030	01/08/2019	8.77	Put	Bond Future	3,034.0100	3.0340	2,661.0000	2.6610	(12.294)	0	0	0
2019/05/15	2030	01/08/2019	8.77	Call	Bond Future	537.1100	0.5371	664.1200	0.6641	23.647	0	0	0
2019/05/15	2030	01/08/2019	9.27	Put	Bond Future	1,206.9600	1.2070	995.5800	0.9956	(17.513)	0	0	0
2019/05/15	2030	01/08/2019	9.27	Call	Bond Future	1,902.1900	1.9022	2,190.8300	2.1908	15.174	0	0	0
2019/05/15	2030	07/11/2019	9.49	Put	Bond Future	1,668.8200	1.6688	1,426.9900	1.4270	(14.491)	0	0	0
2019/05/15	2030	07/11/2019	9.76	Put	Bond Future	1,187.1200	1.1871	996.6500	0.9967	(16.045)	0	0	5,500
2019/05/15	2030	07/11/2019			Bond Future	9.2148	94.3068	9.1340	94.8084	(0.877)	0.0000	0.0000	0
2019/05/15	2030	07/11/2019	9.10	Put	Bond Future	2,721.0400	2.7210	2,396.3600	2.3964	(11.932)	0	0	0
2019/05/15	2030	07/11/2019	9.10	Call	Bond Future	2,007.5000	2.0075	2,184.3400	2.1843	8.809	0	0	5,500
2019/05/15	2030	07/11/2019	9.48	Call	Bond Future	3,311.5700	3.3116	3,569.1900	3.5692	7.779	0	0	0
2019/05/15	2030	07/11/2019	9.48	Put	Bond Future	1,690.7800	1.6908	1,446.8800	1.4469	(14.425)	0	0	0
2019/05/15	2030	07/11/2019	8.60	Put	Bond Future	4,710.0300	4.7100	4,288.3400	4.2883	(8.953)	0	0	0
2019/05/15	2030	07/11/2019	8.60	Call	Bond Future	802.1400	0.8021	881.9700	0.8820	9.952	0	0	5,500
2019/05/15	2030	07/11/2019	9.49	Call	Bond Future	3,349.9900	3.3500	3,609.6800	3.6097	7.752	0	0	0
2019/05/15	2030	07/11/2019	9.76	Call	Bond Future	4,478.3100	4.4783	4,789.3600	4.7894	6.946	0	0	0
2019/05/15	2030	07/11/2019	8.57	Put	Bond Future	4,853.4800	4.8535	4,426.9100	4.4269	(8.789)	0	0	0
2019/05/15	2030	07/11/2019	9.47	Call	Bond Future	3,273.3500	3.2733	3,528.9000	3.5289	7.807	0	0	0

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2019/05/15	2030	07/11/2019	9.47	Put	Bond Future	1,712.9800	1.7130	1,467.0100	1.4670	(14.359)	0	0	0
2019/05/15	2030	07/11/2019	9.12	Put	Bond Future	2,656.5500	2.6565	2,336.1400	2.3361	(12.061)	0	0	0
2019/05/15	2030	07/11/2019	9.12	Call	Bond Future	2,067.8400	2.0678	2,248.9500	2.2490	8.758	0	0	20,631
2019/05/15	2030	07/11/2019	9.70	Call	Bond Future	4,217.7300	4.2177	4,518.0100	4.5180	7.119	0	0	0
2019/05/15	2030	07/11/2019	9.70	Put	Bond Future	1,281.0100	1.2810	1,079.7700	1.0798	(15.709)	0	0	20,631
2019/05/15	2030	07/11/2019	8.57	Call	Bond Future	749.3600	0.7494	824.3100	0.8243	10.002	0	0	20,631
2019/05/15	2030	06/02/2020	9.14	Call	Bond Future	2,559.7900	2.5598	2,797.9500	2.7980	9.304	0	0	0
2019/05/15	2030	06/02/2020	9.15	Put	Bond Future	3,272.8500	3.2729	2,998.3700	2.9984	(8.387)	0	0	0
2019/05/15	2030	06/02/2020			Bond Future	9.2618	92.1372	9.1775	92.6512	(0.911)	0.0000	0.0000	0
2019/05/15	2030	06/02/2020	9.14	Put	Bond Future	3,303.4000	3.3034	3,027.5000	3.0275	(8.352)	0	0	0
2019/05/15	2030	06/02/2020	9.15	Call	Bond Future	2,590.5800	2.5906	2,830.1600	2.8302	9.248	0	0	0
2019/05/15	2030	06/02/2020	9.16	Call	Bond Future	2,621.2300	2.6212	2,862.5300	2.8625	9.206	0	0	0
2019/05/15	2030	06/02/2020	9.16	Put	Bond Future	3,242.2200	3.2422	2,969.4600	2.9695	(8.413)	0	0	0
2019/05/15	2032	01/08/2019	10.10	Call	Bond Future	4,933.6200	4.9336	5,427.0500	5.4271	10.001	0	0	0
2019/05/15	2032	01/08/2019	10.11	Put	Bond Future	369.1500	0.3691	284.9900	0.2850	(22.798)	0	0	0
2019/05/15	2032	01/08/2019			Bond Future	9.4130	94.3693	9.3290	94.9487	(0.892)	0.0000	0.0000	41,085
2019/05/15	2032	01/08/2019	10.10	Put	Bond Future	377.7100	0.3777	291.7900	0.2918	(22.748)	0	0	0
2019/05/15	2032	01/08/2019	10.11	Call	Bond Future	4,989.0100	4.9890	5,484.2000	5.4842	9.926	0	0	0
2019/05/15	2032	01/08/2019	10.09	Call	Bond Future	4,878.2400	4.8782	5,369.8800	5.3699	10.078	0	0	0
2019/05/15	2032	01/08/2019	10.09	Put	Bond Future	386.3500	0.3863	298.6400	0.2986	(22.702)	0	0	0
2019/05/15	2032	07/11/2019	9.71	Call	Bond Future	3,565.8400	3.5658	3,836.5200	3.8365	7.591	0	0	0
2019/05/15	2032	07/11/2019	9.70	Put	Bond Future	2,022.1900	2.0222	1,707.9000	1.7079	(15.542)	0	0	0
2019/05/15	2032	07/11/2019			Bond Future	9.4750	92.1325	9.3891	92.7150	(0.906)	0.0000	0.0000	0
2019/05/15	2032	07/11/2019	9.72	Call	Bond Future	3,606.4600	3.6065	3,879.5700	3.8796	7.573	0	0	0
2019/05/15	2032	07/11/2019	9.72	Put	Bond Future	1,971.5500	1.9716	1,662.1200	1.6621	(15.695)	0	0	0
2019/05/15	2032	07/11/2019	9.71	Put	Bond Future	1,996.8600	1.9969	1,685.0000	1.6850	(15.618)	0	0	0
2019/05/15	2032	07/11/2019	9.70	Call	Bond Future	3,525.1800	3.5252	3,793.4300	3.7934	7.610	0	0	0
2019/05/15	2032	06/02/2020	9.40	Put	Bond Future	3,723.0400	3.7230	3,416.2100	3.4162	(8.241)	0	0	0
2019/05/15	2032	06/02/2020			Bond Future	9.5271	93.9301	9.4378	94.5267	(0.937)	0.0000	0.0000	0
2019/05/15	2032	06/02/2020	9.39	Call	Bond Future	2,839.3800	2.8394	3,127.2400	3.1272	10.138	0	0	0
2019/05/15	2032	06/02/2020	9.39	Put	Bond Future	3,757.9200	3.7579	3,449.1400	3.4491	(8.217)	0	0	0
2019/05/15	2032	06/02/2020	9.40	Call	Bond Future	2,871.9400	2.8719	3,161.7500	3.1618	10.091	0	0	0
2019/05/15	2032	06/02/2020	9.38	Call	Bond Future	2,807.0200	2.8070	3,092.9100	3.0929	10.185	0	0	0
2019/05/15	2032	06/02/2020	9.38	Put	Bond Future	3,793.0700	3.7931	3,482.3200	3.4823	(8.193)	0	0	0
2019/05/15	2033	01/08/2019			Bond Future	105.6652	105.6652	105.7081	105.7081	0.041	0.0000	0.0000	6,090
2019/05/15	2033	07/11/2019			Bond Future	106.6816	106.6816	106.7157	106.7157	0.032	0.0000	0.0000	0
2019/05/15	2033	06/02/2020			Bond Future	108.7870	108.7870	108.8248	108.8248	0.035	0.0000	0.0000	0
2019/05/15	2037	01/08/2019	10.31	Call	Bond Future	4,821.7700	4.8218	5,380.1200	5.3801	11.580	0	0	0
2019/05/15	2037	01/08/2019			Bond Future	9.7374	89.8383	9.6482	90.5261	(0.916)	0.0000	0.0000	41,863
2019/05/15	2037	01/08/2019	10.29	Call	Bond Future	4,704.7200	4.7047	5,258.3200	5.2583	11.767	0	0	0
2019/05/15	2037	01/08/2019	10.29	Put	Bond Future	616.0000	0.6160	481.8000	0.4818	(21.786)	0	0	0
2019/05/15	2037	01/08/2019	10.31	Put	Bond Future	590.4500	0.5905	461.0000	0.4610	(21.924)	0	0	0
2019/05/15	2037	01/08/2019	10.30	Call	Bond Future	4,763.1600	4.7632	5,319.1500	5.3191	11.673	0	0	0
2019/05/15	2037	01/08/2019	10.30	Put	Bond Future	603.1000	0.6031	471.2900	0.4713	(21.855)	0	0	0
2019/05/15	2037	07/11/2019	9.97	Call	Bond Future	3,778.6400	3.7786	4,090.1800	4.0902	8.245	0	0	0

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2019/05/15	2037	07/11/2019			Bond Future	9.7993	91.6714	9.7083	92.3647	(0.929)	0.0000	0.0000	0
2019/05/15	2037	07/11/2019	9.95	Call	Bond Future	3,691.8600	3.6919	3,997.7600	3.9978	8.286	0	0	0
2019/05/15	2037	07/11/2019	9.95	Put	Bond Future	2,562.5900	2.5626	2,175.1100	2.1751	(15.121)	0	0	0
2019/05/15	2037	07/11/2019	9.97	Put	Bond Future	2,501.0800	2.5011	2,119.2400	2.1192	(15.267)	0	0	0
2019/05/15	2037	07/11/2019	9.96	Call	Bond Future	3,735.1400	3.7351	4,043.8600	4.0439	8.265	0	0	0
2019/05/15	2037	07/11/2019	9.96	Put	Bond Future	2,531.6800	2.5317	2,147.0200	2.1470	(15.194)	0	0	0
2019/05/15	2037	06/02/2020	9.67	Call	Bond Future	3,037.3100	3.0373	3,458.0900	3.4581	13.854	0	0	0
2019/05/15	2037	06/02/2020	9.66	Put	Bond Future	4,466.9900	4.4670	4,176.1300	4.1761	(6.511)	0	0	0
2019/05/15	2037	06/02/2020			Bond Future	9.8536	89.1998	9.7592	89.9093	(0.957)	0.0000	0.0000	0
2019/05/15	2037	06/02/2020	9.68	Call	Bond Future	3,073.2200	3.0732	3,495.7400	3.4957	13.748	0	0	0
2019/05/15	2037	06/02/2020	9.68	Put	Bond Future	4,385.5100	4.3855	4,098.4700	4.0985	(6.545)	0	0	0
2019/05/15	2037	06/02/2020	9.67	Put	Bond Future	4,426.0900	4.4261	4,137.3100	4.1373	(6.524)	0	0	0
2019/05/15	2037	06/02/2020	9.66	Call	Bond Future	3,001.6200	3.0016	3,420.3200	3.4203	13.949	0	0	0
2019/05/15	2038	01/08/2019			Bond Future	122.7170	122.7170	122.5868	122.5868	(0.106)	0.0000	0.0000	11,598
2019/05/15	2038	07/11/2019			Bond Future	125.2519	125.2519	125.1075	125.1075	(0.115)	0.0000	0.0000	0
2019/05/15	2038	06/02/2020			Bond Future	126.0703	126.0703	125.9266	125.9266	(0.114)	0.0000	0.0000	0
2019/05/15	2040	01/08/2019	10.37	Put	Bond Future	614.1900	0.6142	543.4600	0.5435	(11.516)	0	0	0
2019/05/15	2040	01/08/2019	10.36	Call	Bond Future	4,943.6300	4.9436	5,568.8000	5.5688	12.646	0	0	0
2019/05/15	2040	01/08/2019			Bond Future	9.8170	92.9895	9.7330	93.6874	(0.856)	0.0000	0.0000	28,687
2019/05/15	2040	01/08/2019	10.37	Call	Bond Future	5,006.1400	5.0061	5,633.2900	5.6333	12.528	0	0	0
2019/05/15	2040	01/08/2019	10.36	Put	Bond Future	628.1300	0.6281	555.4200	0.5554	(11.576)	0	0	0
2019/05/15	2040	01/08/2019	10.38	Call	Bond Future	5,068.9500	5.0689	5,698.0100	5.6980	12.410	0	0	0
2019/05/15	2040	01/08/2019	10.38	Put	Bond Future	600.6700	0.6007	531.8500	0.5319	(11.457)	0	0	0
2019/05/15	2040	07/11/2019	9.80	Put	Bond Future	3,562.2600	3.5623	3,097.3500	3.0974	(13.051)	0	0	0
2019/05/15	2040	07/11/2019	9.30	Put	Bond Future	6,147.8700	6.1479	5,547.2600	5.5473	(9.769)	0	0	0
2019/05/15	2040	07/11/2019	10.04	Put	Bond Future	2,662.6200	2.6626	2,268.2800	2.2683	(14.810)	0	0	0
2019/05/15	2040	07/11/2019	10.03	Call	Bond Future	3,915.4800	3.9155	4,221.5600	4.2216	7.817	0	0	0
2019/05/15	2040	07/11/2019			Bond Future	9.8788	94.8869	9.7931	95.5902	(0.868)	0.0000	0.0000	0
2019/05/15	2040	07/11/2019	9.80	Call	Bond Future	2,915.5900	2.9156	3,154.0300	3.1540	8.178	0	0	1,260
2019/05/15	2040	07/11/2019	9.30	Call	Bond Future	1,228.7900	1.2288	1,331.5300	1.3315	8.361	0	0	1,260
2019/05/15	2040	07/11/2019	10.04	Call	Bond Future	3,962.2400	3.9622	4,271.2500	4.2713	7.799	0	0	0
2019/05/15	2040	07/11/2019	10.03	Put	Bond Future	2,695.6600	2.6957	2,298.3900	2.2984	(14.737)	0	0	0
2019/05/15	2040	07/11/2019	10.05	Call	Bond Future	4,008.9700	4.0090	4,320.9100	4.3209	7.781	0	0	0
2019/05/15	2040	07/11/2019	10.05	Put	Bond Future	2,629.6700	2.6297	2,238.2600	2.2383	(14.884)	0	0	0
2019/05/15	2040	06/02/2020	9.76	Call	Bond Future	3,337.5200	3.3375	3,681.7800	3.6818	10.315	0	0	0
2019/05/15	2040	06/02/2020			Bond Future	9.9331	92.2273	9.8444	92.9472	(0.893)	0.0000	0.0000	0
2019/05/15	2040	06/02/2020	9.74	Call	Bond Future	3,260.5700	3.2606	3,600.0700	3.6001	10.412	0	0	0
2019/05/15	2040	06/02/2020	9.74	Put	Bond Future	4,838.9200	4.8389	4,458.5600	4.4586	(7.860)	0	0	0
2019/05/15	2040	06/02/2020	9.76	Put	Bond Future	4,750.4300	4.7504	4,374.8300	4.3748	(7.907)	0	0	0
2019/05/15	2040	06/02/2020	9.75	Call	Bond Future	3,299.2500	3.2993	3,641.1400	3.6411	10.363	0	0	0
2019/05/15	2040	06/02/2020	9.75	Put	Bond Future	4,794.8200	4.7948	4,416.8500	4.4169	(7.883)	0	0	0
2019/05/15	2044	01/08/2019	10.40	Put	Bond Future	588.3000	0.5883	528.3000	0.5283	(10.199)	0	0	0
2019/05/15	2044	01/08/2019	9.86	Put	Bond Future	1,902.4800	1.9025	1,664.9500	1.6650	(12.485)	0	0	0
2019/05/15	2044	01/08/2019	10.53	Call	Bond Future	6,128.1900	6.1282	6,757.0500	6.7571	10.262	0	0	0
2019/05/15	2044	01/08/2019	9.39	Call	Bond Future	614.4800	0.6145	861.6700	0.8617	40.228	0	0	228

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/15	2044	01/08/2019			Bond Future	9.8189	90.2943	9.7402	90.9638	(0.802)	0.0000	0.0000	41,437
2019/05/15	2044	01/08/2019	10.39	Call	Bond Future	5,219.2800	5.2193	5,826.9700	5.8270	11.643	0	0	0
2019/05/15	2044	01/08/2019	10.39	Put	Bond Future	601.6700	0.6017	539.8200	0.5398	(10.280)	0	0	0
2019/05/15	2044	01/08/2019	10.40	Call	Bond Future	5,283.1900	5.2832	5,892.7300	5.8927	11.537	0	0	0
2019/05/15	2044	01/08/2019	9.86	Call	Bond Future	2,248.2700	2.2483	2,680.2800	2.6803	19.215	0	0	100
2019/05/15	2044	01/08/2019	10.53	Put	Bond Future	439.2600	0.4393	398.5800	0.3986	(9.261)	0	0	100
2019/05/15	2044	01/08/2019	9.39	Put	Bond Future	4,364.7500	4.3648	3,942.4000	3.9424	(9.676)	0	0	0
2019/05/15	2044	01/08/2019	9.74	Put	Bond Future	2,402.8200	2.4028	2,115.0400	2.1150	(11.977)	0	0	0
2019/05/15	2044	01/08/2019	10.38	Call	Bond Future	5,155.4100	5.1554	5,761.3200	5.7613	11.753	0	0	0
2019/05/15	2044	01/08/2019	10.38	Put	Bond Future	615.2100	0.6152	551.5800	0.5516	(10.343)	0	0	0
2019/05/15	2044	01/08/2019	9.36	Put	Bond Future	4,571.0700	4.5711	4,135.3100	4.1353	(9.533)	0	0	0
2019/05/15	2044	01/08/2019	9.36	Call	Bond Future	548.8600	0.5489	782.6400	0.7826	42.594	0	0	100
2019/05/15	2044	01/08/2019	9.74	Call	Bond Future	1,731.4800	1.7315	2,113.2400	2.1132	22.048	0	0	228
2019/05/15	2044	01/08/2019	10.27	Call	Bond Future	4,466.1200	4.4661	5,049.0600	5.0491	13.052	0	0	0
2019/05/15	2044	01/08/2019	10.27	Put	Bond Future	785.2800	0.7853	698.6800	0.6987	(11.028)	0	0	228
2019/05/15	2044	07/11/2019	10.07	Put	Bond Future	2,613.6900	2.6137	2,237.5100	2.2375	(14.393)	0	0	0
2019/05/15	2044	07/11/2019	10.52	Call	Bond Future	6,602.0100	6.6020	7,017.0600	7.0171	6.287	0	0	0
2019/05/15	2044	07/11/2019	9.74	Put	Bond Future	3,902.9000	3.9029	3,430.8300	3.4308	(12.095)	0	0	0
2019/05/15	2044	07/11/2019			Bond Future	9.8776	92.1367	9.7974	92.8113	(0.812)	0.0000	0.0000	0
2019/05/15	2044	07/11/2019	10.06	Call	Bond Future	4,149.8800	4.1499	4,445.5300	4.4455	7.124	0	0	0
2019/05/15	2044	07/11/2019	10.06	Put	Bond Future	2,646.5800	2.6466	2,267.5900	2.2676	(14.320)	0	0	0
2019/05/15	2044	07/11/2019	10.52	Put	Bond Future	1,490.3400	1.4903	1,230.7500	1.2308	(17.418)	0	0	328
2019/05/15	2044	07/11/2019	10.07	Call	Bond Future	4,198.1800	4.1982	4,496.6400	4.4966	7.109	0	0	0
2019/05/15	2044	07/11/2019	9.19	Call	Bond Future	977.7000	0.9777	1,047.1200	1.0471	7.100	0	0	328
2019/05/15	2044	07/11/2019	9.74	Call	Bond Future	2,740.7500	2.7407	2,943.3200	2.9433	7.391	0	0	328
2019/05/15	2044	07/11/2019	10.05	Call	Bond Future	4,101.8200	4.1018	4,394.6400	4.3946	7.139	0	0	0
2019/05/15	2044	07/11/2019	10.05	Put	Bond Future	2,679.8300	2.6798	2,298.0100	2.2980	(14.248)	0	0	0
2019/05/15	2044	07/11/2019	9.19	Put	Bond Future	7,045.2700	7.0453	6,440.0500	6.4400	(8.590)	0	0	0
2019/05/15	2044	06/02/2020	9.74	Call	Bond Future	3,350.9200	3.3509	3,680.2400	3.6802	9.828	0	0	328
2019/05/15	2044	06/02/2020	10.78	Put	Bond Future	1,824.8300	1.8248	1,658.1800	1.6582	(9.132)	0	0	328
2019/05/15	2044	06/02/2020	9.77	Put	Bond Future	4,799.8600	4.7999	4,445.5500	4.4456	(7.382)	0	0	0
2019/05/15	2044	06/02/2020			Bond Future	9.9289	89.5488	9.8459	90.2393	(0.835)	0.0000	0.0000	0
2019/05/15	2044	06/02/2020	9.09	Put	Bond Future	8,688.4700	8.6885	8,174.2400	8.1742	(5.919)	0	0	0
2019/05/15	2044	06/02/2020	9.09	Call	Bond Future	1,274.6000	1.2746	1,450.8800	1.4509	13.830	0	0	328
2019/05/15	2044	06/02/2020	9.74	Put	Bond Future	4,936.4400	4.9364	4,575.2500	4.5752	(7.317)	0	0	0
2019/05/15	2044	06/02/2020	9.77	Call	Bond Future	3,469.2800	3.4693	3,805.4800	3.8055	9.691	0	0	0
2019/05/15	2044	06/02/2020	10.78	Call	Bond Future	8,426.7400	8.4267	8,950.6000	8.9506	6.217	0	0	0
2019/05/15	2044	06/02/2020	9.78	Call	Bond Future	3,509.1800	3.5092	3,847.6600	3.8477	9.646	0	0	0
2019/05/15	2044	06/02/2020	9.76	Put	Bond Future	4,845.3400	4.8453	4,488.7400	4.4887	(7.360)	0	0	0
2019/05/15	2044	06/02/2020	9.78	Put	Bond Future	4,755.0400	4.7550	4,403.0100	4.4030	(7.403)	0	0	0
2019/05/15	2044	06/02/2020	9.76	Call	Bond Future	3,429.9100	3.4299	3,763.8200	3.7638	9.735	0	0	0
2019/05/15	2046	01/08/2019			Bond Future	116.3482	116.3482	116.3971	116.3971	0.042	0.0000	0.0000	12,658
2019/05/15	2046	07/11/2019			Bond Future	117.0367	117.0367	117.0761	117.0761	0.034	0.0000	0.0000	0
2019/05/15	2046	06/02/2020			Bond Future	119.3466	119.3466	119.3900	119.3900	0.036	0.0000	0.0000	0
2019/05/15	2050	01/08/2019			Bond Future	119.2203	119.2203	119.2723	119.2723	0.044	0.0000	0.0000	10,989
2019/05/15	2050	07/11/2019			Bond Future	121.6830	121.6830	121.7248	121.7248	0.034	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/15	2050	06/02/2020			Bond Future	122.2479	122.2479	122.2939	122.2939	0.038	0.0000	0.0000	0
2019/05/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	AL37	01/08/2019			Index Future	646.3040	646.3040	648.3460	648.3460	0.316	0.0000	0.0000	0
2019/05/15	AL37	07/11/2019			Index Future	659.4820	659.4820	661.5090	661.5090	0.307	0.0000	0.0000	0
2019/05/15	AL37	06/02/2020			Index Future	672.3410	672.3410	674.4280	674.4280	0.310	0.0000	0.0000	0
2019/05/15	AL7T	01/08/2019			Index Future	749.1560	749.1560	752.8490	752.8490	0.493	0.0000	0.0000	0
2019/05/15	AL7T	07/11/2019			Index Future	764.4310	764.4310	768.1340	768.1340	0.484	0.0000	0.0000	0
2019/05/15	AL7T	06/02/2020			Index Future	779.3360	779.3360	783.1350	783.1350	0.487	0.0000	0.0000	0
2019/05/15	ALBI	01/08/2019			Index Future	676.3950	676.3950	680.3400	680.3400	0.583	0.0000	0.0000	975
2019/05/15	ALBI	07/11/2019			Index Future	690.1870	690.1870	694.1530	694.1530	0.575	0.0000	0.0000	0
2019/05/15	ALBI	06/02/2020			Index Future	703.6450	703.6450	707.7090	707.7090	0.578	0.0000	0.0000	0
2019/05/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/15	ES33	01/08/2019			Bond Future	10.9065	78.6654	10.8159	79.1965	(0.831)	0.0000	0.0000	350
2019/05/15	ES33	07/11/2019			Bond Future	11.0189	76.4750	10.9260	77.0097	(0.843)	0.0000	0.0000	0
2019/05/15	ES33	06/02/2020			Bond Future	11.1223	77.9670	11.0257	78.5145	(0.869)	0.0000	0.0000	0
2019/05/15	ES42	01/08/2019			Bond Future	11.1797	80.4190	11.0943	80.9917	(0.764)	0.0000	0.0000	4,919
2019/05/15	ES42	07/11/2019			Bond Future	11.2902	77.7934	11.2027	78.3703	(0.775)	0.0000	0.0000	0
2019/05/15	ES42	06/02/2020			Bond Future	11.3880	79.3115	11.2971	79.9021	(0.799)	0.0000	0.0000	0
2019/05/15	GOVI	01/08/2019	638.68	Call	GOVI	309,900.0000	30.9900	350,720.0000	35.0720	13.172	0	0	0
2019/05/15	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/05/15	GOVI	01/08/2019			GOVI	669.6700	669.6700	673.7520	673.7520	0.610	0.0000	0.0000	444
2019/05/15	GOVI	01/08/2019	638.69	Call	GOVI	309,800.0000	30.9800	350,620.0000	35.0620	13.176	0	0	0
2019/05/15	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	GOVI	01/08/2019	638.67	Call	GOVI	310,000.0000	31.0000	350,820.0000	35.0820	13.168	0	0	0
2019/05/15	GOVI	07/11/2019	672.90	Call	GOVI	104,240.0000	10.4240	145,300.0000	14.5300	39.390	0	0	0
2019/05/15	GOVI	07/11/2019			GOVI	683.3240	683.3240	687.4300	687.4300	0.601	0.0000	0.0000	0
2019/05/15	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	GOVI	07/11/2019	672.91	Call	GOVI	104,140.0000	10.4140	145,200.0000	14.5200	39.428	0	0	0
2019/05/15	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	GOVI	07/11/2019	672.92	Call	GOVI	104,040.0000	10.4040	145,100.0000	14.5100	39.466	0	0	0
2019/05/15	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	GOVI	06/02/2020	703.15	Put	GOVI	65,010.0000	6.5010	22,940.0000	2.2940	(64.713)	0	0	0
2019/05/15	GOVI	06/02/2020			GOVI	696.6490	696.6490	700.8560	700.8560	0.604	0.0000	0.0000	0
2019/05/15	GOVI	06/02/2020	703.14	Put	GOVI	64,910.0000	6.4910	22,840.0000	2.2840	(64.813)	0	0	0
2019/05/15	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	GOVI	06/02/2020	703.13	Put	GOVI	64,810.0000	6.4810	22,740.0000	2.2740	(64.913)	0	0	0
2019/05/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/15	IGOV	01/08/2019			Index Future	263.5230	263.5230	263.5050	263.5050	(0.007)	0.0000	0.0000	815
2019/05/15	IGOV	07/11/2019			Index Future	268.9650	268.9650	268.9230	268.9230	(0.016)	0.0000	0.0000	219
2019/05/15	IGOV	06/02/2020			Index Future	274.2710	274.2710	274.2370	274.2370	(0.012)	0.0000	0.0000	0
2019/05/15	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/15	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/15	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/15	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/15	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.7900	102.7900	(0.010)	0.0000	0.0000	0
2019/05/15	IS02	23/03/2020			Interest Rate Swap	98.7600	98.7600	98.7500	98.7500	(0.010)	0.0000	0.0000	0
2019/05/15	IS02	22/06/2020			Interest Rate Swap	102.3100	102.3100	102.2900	102.2900	(0.020)	0.0000	0.0000	0
2019/05/15	IS02	21/09/2020			Interest Rate Swap	99.2500	99.2500	99.2100	99.2100	(0.040)	0.0000	0.0000	0
2019/05/15	IS05	17/12/2020			Interest Rate Swap	95.9900	95.9900	95.9400	95.9400	(0.052)	0.0000	0.0000	0
2019/05/15	IS05	16/03/2021			Interest Rate Swap	95.1100	95.1100	95.0500	95.0500	(0.063)	0.0000	0.0000	0
2019/05/15	IS05	15/06/2021			Interest Rate Swap	94.1900	94.1900	94.1200	94.1200	(0.074)	0.0000	0.0000	0
2019/05/15	IS05	21/09/2021			Interest Rate Swap	94.2300	94.2300	94.1500	94.1500	(0.085)	0.0000	0.0000	0
2019/05/15	IS05	21/12/2021			Interest Rate Swap	96.3100	96.3100	96.2200	96.2200	(0.093)	0.0000	0.0000	51
2019/05/15	IS05	15/03/2022			Interest Rate Swap	96.3400	96.3400	96.2300	96.2300	(0.114)	0.0000	0.0000	0
2019/05/15	IS05	21/06/2022			Interest Rate Swap	97.4300	97.4300	97.2900	97.2900	(0.144)	0.0000	0.0000	0
2019/05/15	IS05	20/09/2022			Interest Rate Swap	101.2700	101.2700	101.1200	101.1200	(0.148)	0.0000	0.0000	0
2019/05/15	IS05	20/12/2022			Interest Rate Swap	102.4400	102.4400	102.2700	102.2700	(0.166)	0.0000	0.0000	0
2019/05/15	IS05	22/03/2023			Interest Rate Swap	95.6900	95.6900	95.5000	95.5000	(0.199)	0.0000	0.0000	0
2019/05/15	IS05	20/06/2023			Interest Rate Swap	101.6900	101.6900	101.4900	101.4900	(0.197)	0.0000	0.0000	0
2019/05/15	IS05	19/09/2023			Interest Rate Swap	97.1000	97.1000	96.8700	96.8700	(0.237)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/15	IS10	17/12/2025			Interest Rate Swap	93.2700	93.2700	92.9400	92.9400	(0.354)	0.0000	0.0000	0
2019/05/15	IS10	16/03/2026			Interest Rate Swap	90.2000	90.2000	89.8600	89.8600	(0.377)	0.0000	0.0000	0
2019/05/15	IS10	15/06/2026			Interest Rate Swap	88.8900	88.8900	88.5400	88.5400	(0.394)	0.0000	0.0000	0
2019/05/15	IS10	21/09/2026			Interest Rate Swap	91.0300	91.0300	90.6900	90.6900	(0.374)	0.0000	0.0000	0
2019/05/15	IS10	21/12/2026			Interest Rate Swap	94.8300	94.8300	94.5000	94.5000	(0.348)	0.0000	0.0000	0
2019/05/15	IS10	15/03/2027			Interest Rate Swap	93.3600	93.3600	93.0300	93.0300	(0.353)	0.0000	0.0000	0
2019/05/15	IS10	21/06/2027			Interest Rate Swap	95.4400	95.4400	95.1100	95.1100	(0.346)	0.0000	0.0000	0
2019/05/15	IS10	20/09/2027			Interest Rate Swap	100.9400	100.9400	100.6000	100.6000	(0.337)	0.0000	0.0000	0
2019/05/15	IS10	20/12/2027			Interest Rate Swap	101.3000	101.3000	100.9500	100.9500	(0.346)	0.0000	0.0000	0
2019/05/15	IS10	22/03/2028			Interest Rate Swap	94.7400	94.7400	94.3600	94.3600	(0.401)	0.0000	0.0000	0
2019/05/15	IS10	20/06/2028			Interest Rate Swap	102.0000	102.0000	101.6200	101.6200	(0.373)	0.0000	0.0000	0
2019/05/15	IS10	19/09/2028			Interest Rate Swap	95.4800	95.4800	95.0900	95.0900	(0.408)	0.0000	0.0000	0
2019/05/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/15	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/15	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/15	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/15	R023	01/08/2019	8.95	Call	Bond Future	3,976.0500	3.9761	4,268.0700	4.2681	7.344	0	0	0
2019/05/15	R023	01/08/2019			Bond Future	7.6299	103.7090	7.5345	104.0033	(1.250)	0.0000	0.0000	56,858
2019/05/15	R023	01/08/2019	8.93	Call	Bond Future	3,918.2100	3.9182	4,210.0000	4.2100	7.447	0	0	0
2019/05/15	R023	01/08/2019	8.93	Put	Bond Future	8.9500	0.0090	6.4200	0.0064	(28.268)	0	0	0
2019/05/15	R023	01/08/2019	8.95	Put	Bond Future	8.1300	0.0081	5.8300	0.0058	(28.290)	0	0	0
2019/05/15	R023	01/08/2019	8.94	Call	Bond Future	3,947.1200	3.9471	4,239.0300	4.2390	7.396	0	0	0
2019/05/15	R023	01/08/2019	8.94	Put	Bond Future	8.5300	0.0085	6.1200	0.0061	(28.253)	0	0	0
2019/05/15	R023	07/11/2019	7.98	Call	Bond Future	1,493.3100	1.4933	1,689.1100	1.6891	13.112	0	0	0
2019/05/15	R023	07/11/2019			Bond Future	7.6296	101.8909	7.5286	102.1818	(1.323)	0.0000	0.0000	0
2019/05/15	R023	07/11/2019	7.99	Call	Bond Future	1,514.3400	1.5143	1,711.3200	1.7113	13.008	0	0	0
2019/05/15	R023	07/11/2019	7.98	Put	Bond Future	491.4100	0.4914	396.3300	0.3963	(19.348)	0	0	0
2019/05/15	R023	07/11/2019	7.99	Put	Bond Future	484.0400	0.4840	390.1400	0.3901	(19.399)	0	0	0
2019/05/15	R023	07/11/2019	8.00	Call	Bond Future	1,535.2100	1.5352	1,733.3900	1.7334	12.909	0	0	0
2019/05/15	R023	07/11/2019	8.00	Put	Bond Future	476.5100	0.4765	383.8100	0.3838	(19.454)	0	0	0
2019/05/15	R023	06/02/2020	7.54	Call	Bond Future	888.4700	0.8885	1,085.5900	1.0856	22.186	0	0	0
2019/05/15	R023	06/02/2020			Bond Future	7.6103	103.8786	7.4988	104.1781	(1.465)	0.0000	0.0000	0
2019/05/15	R023	06/02/2020	7.52	Call	Bond Future	859.1100	0.8591	1,053.6500	1.0536	22.644	0	0	0
2019/05/15	R023	06/02/2020	7.52	Put	Bond Future	1,101.5100	1.1015	996.5600	0.9966	(9.528)	0	0	0
2019/05/15	R023	06/02/2020	7.54	Put	Bond Future	1,077.0900	1.0771	974.7200	0.9747	(9.504)	0	0	0
2019/05/15	R023	06/02/2020	7.53	Call	Bond Future	873.9100	0.8739	1,069.3900	1.0694	22.368	0	0	0
2019/05/15	R023	06/02/2020	7.53	Put	Bond Future	1,089.4200	1.0894	985.4100	0.9854	(9.547)	0	0	0
2019/05/15	R035	01/08/2019	10.23	Call	Bond Future	4,940.9800	4.9410	5,505.6400	5.5056	11.428	0	0	0
2019/05/15	R035	01/08/2019	10.22	Put	Bond Future	524.5100	0.5245	403.9700	0.4040	(22.981)	0	0	0
2019/05/15	R035	01/08/2019			Bond Future	9.6285	97.8067	9.5395	98.4896	(0.925)	0.0000	0.0000	59,436
2019/05/15	R035	01/08/2019	10.24	Call	Bond Future	5,000.4200	5.0004	5,567.3400	5.5673	11.337	0	0	0

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2019/05/15	R035	01/08/2019	10.24	Put	Bond Future	501.1800		0.5012	385.2000	0.3852	(23.141)	0	0	0
2019/05/15	R035	01/08/2019	10.23	Put	Bond Future	512.7200		0.5127	394.4800	0.3945	(23.061)	0	0	0
2019/05/15	R035	01/08/2019	10.22	Call	Bond Future	4,881.7000		4.8817	5,444.0600	5.4441	11.520	0	0	0
2019/05/15	R035	07/11/2019	9.88	Call	Bond Future	3,761.3800		3.7614	4,074.5900	4.0746	8.327	0	0	0
2019/05/15	R035	07/11/2019	9.89	Call	Bond Future	3,805.5200		3.8055	4,121.3100	4.1213	8.298	0	0	0
2019/05/15	R035	07/11/2019	9.87	Put	Bond Future	2,412.0800		2.4121	2,034.8400	2.0348	(15.640)	0	0	0
2019/05/15	R035	07/11/2019	10.21	Put	Bond Future	1,580.0800		1.5801	1,293.1500	1.2931	(18.159)	0	0	3,500
2019/05/15	R035	07/11/2019			Bond Future	9.6945		95.2973	9.6035	95.9852	(0.939)	0.0000	0.0000	0
2019/05/15	R035	07/11/2019	9.89	Put	Bond Future	2,353.0400		2.3530	1,980.9800	1.9810	(15.812)	0	0	0
2019/05/15	R035	07/11/2019	9.87	Call	Bond Future	3,717.4800		3.7175	4,028.0900	4.0281	8.355	0	0	0
2019/05/15	R035	07/11/2019	8.92	Put	Bond Future	6,832.7800		6.8328	6,211.4000	6.2114	(9.094)	0	0	0
2019/05/15	R035	07/11/2019	8.92	Call	Bond Future	735.3800		0.7354	801.8500	0.8019	9.039	0	0	3,500
2019/05/15	R035	07/11/2019	9.52	Put	Bond Future	3,668.4700		3.6685	3,189.9300	3.1899	(13.045)	0	0	0
2019/05/15	R035	07/11/2019	9.52	Call	Bond Future	2,342.9900		2.3430	2,552.3000	2.5523	8.933	0	0	3,500
2019/05/15	R035	07/11/2019	9.88	Put	Bond Future	2,382.4000		2.3824	2,007.7600	2.0078	(15.725)	0	0	0
2019/05/15	R035	07/11/2019	10.21	Call	Bond Future	5,339.5900		5.3396	5,740.5100	5.7405	7.508	0	0	0
2019/05/15	R035	06/02/2020	9.60	Call	Bond Future	3,136.4800		3.1365	3,475.5200	3.4755	10.810	0	0	0
2019/05/15	R035	06/02/2020	9.61	Put	Bond Future	4,242.1400		4.2421	3,879.3300	3.8793	(8.553)	0	0	0
2019/05/15	R035	06/02/2020			Bond Future	9.7531		97.1564	9.6587	97.8606	(0.969)	0.0000	0.0000	0
2019/05/15	R035	06/02/2020	9.60	Put	Bond Future	4,281.8800		4.2819	3,916.7600	3.9168	(8.527)	0	0	0
2019/05/15	R035	06/02/2020	9.61	Call	Bond Future	3,172.1600		3.1722	3,513.5100	3.5135	10.761	0	0	0
2019/05/15	R035	06/02/2020	9.59	Call	Bond Future	3,101.0000		3.1010	3,437.4000	3.4374	10.848	0	0	0
2019/05/15	R035	06/02/2020	9.59	Put	Bond Future	4,321.9100		4.3219	3,954.1500	3.9542	(8.509)	0	0	0
2019/05/15	R186	01/08/2019	9.54	Call	Bond Future	5,754.9200		5.7549	6,282.9700	6.2830	9.176	0	0	0
2019/05/15	R186	01/08/2019	10.08	Put	Bond Future	13.4900		0.0135	7.8100	0.0078	(42.105)	0	0	6,000
2019/05/15	R186	01/08/2019	8.38	Call	Bond Future	905.2300		0.9052	1,158.2400	1.1582	27.950	0	0	0
2019/05/15	R186	01/08/2019			Bond Future	8.5227		111.9620	8.4280	112.5095	(1.112)	0.0000	0.0000	110,747
2019/05/15	R186	01/08/2019	9.52	Call	Bond Future	5,652.4300		5.6524	6,180.6900	6.1807	9.346	0	0	0
2019/05/15	R186	01/08/2019	9.52	Put	Bond Future	96.5000		0.0965	77.2400	0.0772	(19.959)	0	0	0
2019/05/15	R186	01/08/2019	8.30	Put	Bond Future	2,017.1100		2.0171	1,692.8100	1.6928	(16.077)	0	0	0
2019/05/15	R186	01/08/2019	8.30	Call	Bond Future	724.5100		0.7245	947.7300	0.9477	30.810	0	0	6,000
2019/05/15	R186	01/08/2019	9.05	Put	Bond Future	349.6000		0.3496	280.8800	0.2809	(19.657)	0	0	0
2019/05/15	R186	01/08/2019	9.05	Call	Bond Future	3,333.2100		3.3332	3,812.0100	3.8120	14.365	0	0	6,000
2019/05/15	R186	01/08/2019	9.54	Put	Bond Future	91.3100		0.0913	71.8400	0.0718	(21.323)	0	0	0
2019/05/15	R186	01/08/2019	10.08	Call	Bond Future	8,530.9700		8.5310	9,072.8100	9.0728	6.351	0	0	0
2019/05/15	R186	01/08/2019	8.38	Put	Bond Future	1,731.3600		1.7314	1,436.8500	1.4369	(17.010)	0	0	0
2019/05/15	R186	01/08/2019	8.70	Put	Bond Future	860.5000		0.8605	688.3800	0.6884	(20.002)	0	0	6,200
2019/05/15	R186	01/08/2019	9.53	Call	Bond Future	5,703.6300		5.7036	6,231.8100	6.2318	9.260	0	0	0
2019/05/15	R186	01/08/2019	9.53	Put	Bond Future	93.8400		0.0938	74.5000	0.0745	(20.610)	0	0	0
2019/05/15	R186	01/08/2019	8.70	Call	Bond Future	1,875.3200		1.8753	2,250.7200	2.2507	20.018	0	0	0
2019/05/15	R186	01/08/2019	9.22	Call	Bond Future	4,143.8900		4.1439	4,649.6300	4.6496	12.204	0	0	0
2019/05/15	R186	01/08/2019	9.22	Put	Bond Future	220.5300		0.2205	178.7500	0.1788	(18.945)	0	0	0
2019/05/15	R186	07/11/2019	8.94	Call	Bond Future	3,209.7500		3.2098	3,624.9000	3.6249	12.934	0	0	0
2019/05/15	R186	07/11/2019	8.23	Call	Bond Future	1,076.5500		1.0766	1,310.1200	1.3101	21.696	0	0	5,000
2019/05/15	R186	07/11/2019			Bond Future	8.5668		114.2459	8.4689	114.7941	(1.143)	0.0000	0.0000	0
2019/05/15	R186	07/11/2019	8.94	Put	Bond Future	1,152.7600		1.1528	1,019.7000	1.0197	(11.543)	0	0	0
2019/05/15	R186	07/11/2019	8.73	Call	Bond Future	2,460.1200		2.4601	2,814.9900	2.8150	14.425	0	0	0

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2019/05/15	R186	07/11/2019	8.73	Put	Bond Future	1,554.5700	1.5546	1,361.2300	1.3612	(12.437)	0	0	5,000
2019/05/15	R186	07/11/2019	8.96	Put	Bond Future	1,119.6700	1.1197	991.7900	0.9918	(11.421)	0	0	0
2019/05/15	R186	07/11/2019	8.23	Put	Bond Future	2,976.7900	2.9768	2,662.1500	2.6621	(10.570)	0	0	0
2019/05/15	R186	07/11/2019	8.95	Call	Bond Future	3,247.5300	3.2475	3,665.2900	3.6653	12.864	0	0	0
2019/05/15	R186	07/11/2019	8.96	Call	Bond Future	3,285.5000	3.2855	3,705.8300	3.7058	12.793	0	0	0
2019/05/15	R186	07/11/2019	8.95	Put	Bond Future	1,136.1100	1.1361	1,005.6600	1.0057	(11.482)	0	0	0
2019/05/15	R186	06/02/2020	8.57	Call	Bond Future	2,315.9100	2.3159	2,672.2800	2.6723	15.388	0	0	0
2019/05/15	R186	06/02/2020			Bond Future	8.5990	111.1666	8.4955	111.7288	(1.203)	0.0000	0.0000	0
2019/05/15	R186	06/02/2020	8.55	Call	Bond Future	2,257.0900	2.2571	2,609.5200	2.6095	15.614	0	0	0
2019/05/15	R186	06/02/2020	8.55	Put	Bond Future	2,522.7400	2.5227	2,312.9600	2.3130	(8.316)	0	0	0
2019/05/15	R186	06/02/2020	8.57	Put	Bond Future	2,472.9900	2.4730	2,267.1500	2.2672	(8.324)	0	0	0
2019/05/15	R186	06/02/2020	8.56	Call	Bond Future	2,286.2200	2.2862	2,641.0000	2.6410	15.518	0	0	0
2019/05/15	R186	06/02/2020	8.56	Put	Bond Future	2,497.5700	2.4976	2,290.1400	2.2901	(8.305)	0	0	0
2019/05/15	R197	01/08/2019			Bond Future	303.2564	303.2564	303.3703	303.3703	0.038	0.0000	0.0000	2,507
2019/05/15	R197	07/11/2019			Bond Future	309.5205	309.5205	309.6086	309.6086	0.028	0.0000	0.0000	0
2019/05/15	R197	06/02/2020			Bond Future	307.9831	307.9831	308.0817	308.0817	0.032	0.0000	0.0000	0
2019/05/15	R202	01/08/2019			Bond Future	238.1088	238.1088	238.2071	238.2071	0.041	0.0000	0.0000	9,390
2019/05/15	R202	07/11/2019			Bond Future	243.0271	243.0271	243.1053	243.1053	0.032	0.0000	0.0000	0
2019/05/15	R202	06/02/2020			Bond Future	243.7618	243.7618	243.8486	243.8486	0.036	0.0000	0.0000	0
2019/05/15	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	R207	01/08/2019	7.33	Call	Bond Future	733.1300	0.7331	720.1800	0.7202	(1.766)	0	0	0
2019/05/15	R207	01/08/2019			Bond Future	5.6429	101.0931	5.6725	101.0802	0.524	0.0000	0.0000	4,891
2019/05/15	R207	01/08/2019	7.34	Call	Bond Future	737.4500	0.7375	724.5000	0.7245	(1.756)	0	0	0
2019/05/15	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	R207	01/08/2019	7.35	Call	Bond Future	741.7600	0.7418	728.8100	0.7288	(1.746)	0	0	0
2019/05/15	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/15	R207	07/11/2019	2.08	Put	Bond Future	96.3100	0.0963	117.2400	0.1172	21.732	0	0	0
2019/05/15	R207	07/11/2019			Bond Future	2.5961	103.1554	2.7218	103.1328	4.842	0.0000	0.0000	0
2019/05/15	R207	07/11/2019	2.07	Call	Bond Future	3.1400	0.0031	1.5200	0.0015	(51.592)	0	0	0
2019/05/15	R207	07/11/2019	2.07	Put	Bond Future	97.9400	0.0979	118.9500	0.1189	21.452	0	0	0
2019/05/15	R207	07/11/2019	2.08	Call	Bond Future	3.3100	0.0033	1.6100	0.0016	(51.360)	0	0	0
2019/05/15	R207	07/11/2019	2.06	Call	Bond Future	2.9800	0.0030	1.4300	0.0014	(52.013)	0	0	0
2019/05/15	R207	07/11/2019	2.06	Put	Bond Future	99.5900	0.0996	120.6700	0.1207	21.167	0	0	0
2019/05/15	R208	01/08/2019	8.16	Call	Bond Future	2,573.6000	2.5736	2,580.5800	2.5806	0.271	0	0	0
2019/05/15	R208	01/08/2019	8.17	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/15	R208	01/08/2019			Bond Future	6.4684	102.7834	6.4639	102.7904	(0.070)	0.0000	0.0000	10,880
2019/05/15	R208	01/08/2019	8.16	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/15	R208	01/08/2019	8.17	Call	Bond Future	2,588.5500	2.5886	2,595.5300	2.5955	0.270	0	0	0
2019/05/15	R208	01/08/2019	8.15	Call	Bond Future	2,558.6500	2.5587	2,565.6300	2.5656	0.273	0	0	0
2019/05/15	R208	01/08/2019	8.15	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/15	R208	07/11/2019	6.83	Call	Bond Future	862.3400	0.8623	857.4800	0.8575	(0.564)	0	0	0
2019/05/15	R208	07/11/2019	6.82	Put	Bond Future	67.6000	0.0676	65.3700	0.0654	(3.299)	0	0	0
2019/05/15	R208	07/11/2019			Bond Future	6.2206	101.4748	6.2224	101.4725	0.028	0.0000	0.0000	0
2019/05/15	R208	07/11/2019	6.84	Call	Bond Future	874.1100	0.8741	869.2800	0.8693	(0.553)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/15	R208	07/11/2019	6.84	Put	Bond Future	65.3300	0.0653	62.8100	0.0628	(3.857)	0	0	0
2019/05/15	R208	07/11/2019	6.83	Put	Bond Future	66.5400	0.0665	63.9900	0.0640	(3.832)	0	0	0
2019/05/15	R208	07/11/2019	6.82	Call	Bond Future	850.4100	0.8504	845.8700	0.8459	(0.534)	0	0	0
2019/05/15	R208	06/02/2020	6.13	Put	Bond Future	137.2400	0.1372	150.8200	0.1508	9.895	0	0	0
2019/05/15	R208	06/02/2020	6.12	Call	Bond Future	453.1100	0.4531	467.3800	0.4674	3.149	0	0	0
2019/05/15	R208	06/02/2020			Bond Future	5.8325	103.4545	5.8320	103.4551	(0.009)	0.0000	0.0000	0
2019/05/15	R208	06/02/2020	6.13	Call	Bond Future	461.1400	0.4611	475.3200	0.4753	3.075	0	0	0
2019/05/15	R208	06/02/2020	6.12	Put	Bond Future	140.0800	0.1401	153.7500	0.1538	9.759	0	0	0
2019/05/15	R208	06/02/2020	6.14	Call	Bond Future	469.5400	0.4695	483.6200	0.4836	2.999	0	0	0
2019/05/15	R208	06/02/2020	6.14	Put	Bond Future	134.7800	0.1348	148.2600	0.1483	10.001	0	0	0
2019/05/15	R209	01/08/2019	10.17	Call	Bond Future	4,183.7100	4.1837	4,710.3900	4.7104	12.589	0	0	0
2019/05/15	R209	01/08/2019	10.15	Put	Bond Future	472.8700	0.4729	413.1400	0.4131	(12.631)	0	0	0
2019/05/15	R209	01/08/2019	9.30	Call	Bond Future	816.4100	0.8164	1,075.2400	1.0752	31.703	0	0	7,560
2019/05/15	R209	01/08/2019			Bond Future	9.5773	74.7463	9.4887	75.3296	(0.925)	0.0000	0.0000	87,926
2019/05/15	R209	01/08/2019	10.17	Put	Bond Future	452.1200	0.4521	395.5200	0.3955	(12.519)	0	0	0
2019/05/15	R209	01/08/2019	10.15	Call	Bond Future	4,083.1700	4.0832	4,606.7200	4.6067	12.822	0	0	0
2019/05/15	R209	01/08/2019	10.16	Put	Bond Future	462.3900	0.4624	404.2400	0.4042	(12.576)	0	0	0
2019/05/15	R209	01/08/2019	9.30	Put	Bond Future	2,664.4000	2.6644	2,339.9500	2.3400	(12.177)	0	0	0
2019/05/15	R209	01/08/2019	9.80	Put	Bond Future	1,025.7200	1.0257	875.1200	0.8751	(14.682)	0	0	0
2019/05/15	R209	01/08/2019	10.16	Call	Bond Future	4,133.3700	4.1334	4,658.5000	4.6585	12.705	0	0	0
2019/05/15	R209	01/08/2019	9.80	Call	Bond Future	2,461.6200	2.4616	2,894.3000	2.8943	17.577	0	0	7,560
2019/05/15	R209	01/08/2019	10.46	Call	Bond Future	5,690.8500	5.6909	6,248.0000	6.2480	9.790	0	0	0
2019/05/15	R209	01/08/2019	10.46	Put	Bond Future	235.3300	0.2353	209.2000	0.2092	(11.104)	0	0	7,560
2019/05/15	R209	07/11/2019	9.82	Call	Bond Future	3,236.2000	3.2362	3,518.5500	3.5186	8.725	0	0	0
2019/05/15	R209	07/11/2019			Bond Future	9.6335	73.1181	9.5431	73.7064	(0.938)	0.0000	0.0000	0
2019/05/15	R209	07/11/2019	9.80	Call	Bond Future	3,161.1400	3.1611	3,438.6900	3.4387	8.780	0	0	0
2019/05/15	R209	07/11/2019	9.80	Put	Bond Future	2,095.4300	2.0954	1,784.7100	1.7847	(14.828)	0	0	0
2019/05/15	R209	07/11/2019	9.82	Put	Bond Future	2,044.0300	2.0440	1,738.1100	1.7381	(14.967)	0	0	0
2019/05/15	R209	07/11/2019	9.81	Call	Bond Future	3,198.4700	3.1985	3,478.4300	3.4784	8.753	0	0	0
2019/05/15	R209	07/11/2019	9.81	Put	Bond Future	2,069.4900	2.0695	1,761.1800	1.7612	(14.898)	0	0	0
2019/05/15	R209	06/02/2020	9.52	Put	Bond Future	3,726.3400	3.7263	3,414.8300	3.4148	(8.360)	0	0	0
2019/05/15	R209	06/02/2020			Bond Future	9.6808	74.5447	9.5874	75.1466	(0.965)	0.0000	0.0000	0
2019/05/15	R209	06/02/2020	9.51	Call	Bond Future	2,654.6100	2.6546	2,943.0300	2.9430	10.865	0	0	0
2019/05/15	R209	06/02/2020	9.51	Put	Bond Future	3,760.8800	3.7609	3,447.3800	3.4474	(8.336)	0	0	0
2019/05/15	R209	06/02/2020	9.52	Call	Bond Future	2,685.5000	2.6855	2,975.9100	2.9759	10.814	0	0	0
2019/05/15	R209	06/02/2020	9.50	Call	Bond Future	2,623.6400	2.6236	2,910.3300	2.9103	10.927	0	0	0
2019/05/15	R209	06/02/2020	9.50	Put	Bond Future	3,795.4300	3.7954	3,480.2000	3.4802	(8.306)	0	0	0
2019/05/15	R210	01/08/2019			Bond Future	191.3540	191.3540	191.4303	191.4303	0.040	0.0000	0.0000	3,142
2019/05/15	R210	07/11/2019			Bond Future	192.7073	192.7073	192.7676	192.7676	0.031	0.0000	0.0000	0
2019/05/15	R210	06/02/2020			Bond Future	196.5106	196.5106	196.5775	196.5775	0.034	0.0000	0.0000	0
2019/05/15	R212	01/08/2019			Bond Future	159.5643	159.5643	159.6211	159.6211	0.036	0.0000	0.0000	6,690
2019/05/15	R212	07/11/2019			Bond Future	162.8605	162.8605	162.9037	162.9037	0.027	0.0000	0.0000	0
2019/05/15	R212	06/02/2020			Bond Future	163.8350	163.8350	163.8837	163.8837	0.030	0.0000	0.0000	0
2019/05/15	R213	01/08/2019	9.99	Put	Bond Future	340.4600	0.3405	266.7000	0.2667	(21.665)	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
2019/05/15	R213	01/08/2019	9.98	Call	Bond Future	4,540.8800	4.5409	4,957.6800	4.9577	9.179	0	0	0
2019/05/15	R213	01/08/2019			Bond Future	9.2838	87.0259	9.2051	87.5179	(0.847)	0.0000	0.0000	17,140
2019/05/15	R213	01/08/2019	9.99	Call	Bond Future	4,591.2700	4.5913	5,009.5000	5.0095	9.109	0	0	0
2019/05/15	R213	01/08/2019	9.98	Put	Bond Future	348.2200	0.3482	273.0300	0.2730	(21.593)	0	0	0
2019/05/15	R213	01/08/2019	10.00	Call	Bond Future	4,641.8500	4.6419	5,061.4800	5.0615	9.040	0	0	0
2019/05/15	R213	01/08/2019	10.00	Put	Bond Future	332.9500	0.3330	260.5900	0.2606	(21.733)	0	0	0
2019/05/15	R213	07/11/2019	9.59	Put	Bond Future	1,713.0900	1.7131	1,547.7800	1.5478	(9.650)	0	0	0
2019/05/15	R213	07/11/2019	9.58	Call	Bond Future	3,166.7500	3.1668	3,492.7100	3.4927	10.293	0	0	0
2019/05/15	R213	07/11/2019			Bond Future	9.3437	85.2481	9.2634	85.7422	(0.860)	0.0000	0.0000	0
2019/05/15	R213	07/11/2019	9.59	Call	Bond Future	3,204.1500	3.2042	3,532.9900	3.5330	10.263	0	0	0
2019/05/15	R213	07/11/2019	9.58	Put	Bond Future	1,735.5500	1.7356	1,567.3600	1.5674	(9.691)	0	0	0
2019/05/15	R213	07/11/2019	9.60	Call	Bond Future	3,241.7200	3.2417	3,573.4300	3.5734	10.233	0	0	0
2019/05/15	R213	07/11/2019	9.60	Put	Bond Future	1,690.8700	1.6909	1,528.4300	1.5284	(9.607)	0	0	0
2019/05/15	R213	06/02/2020	9.26	Put	Bond Future	3,323.7800	3.3238	3,054.7400	3.0547	(8.094)	0	0	0
2019/05/15	R213	06/02/2020	9.27	Call	Bond Future	2,527.9400	2.5279	2,766.8400	2.7668	9.450	0	0	0
2019/05/15	R213	06/02/2020			Bond Future	9.3961	86.9112	9.3125	87.4174	(0.890)	0.0000	0.0000	0
2019/05/15	R213	06/02/2020	9.28	Call	Bond Future	2,558.2400	2.5582	2,798.8500	2.7988	9.405	0	0	0
2019/05/15	R213	06/02/2020	9.28	Put	Bond Future	3,262.1500	3.2621	2,996.5200	2.9965	(8.143)	0	0	0
2019/05/15	R213	06/02/2020	9.26	Call	Bond Future	2,497.8100	2.4978	2,735.0100	2.7350	9.496	0	0	0
2019/05/15	R213	06/02/2020	9.27	Put	Bond Future	3,292.8500	3.2929	3,025.5100	3.0255	(8.119)	0	0	0
2019/05/15	R214	01/08/2019	10.34	Put	Bond Future	582.0900	0.5821	466.9900	0.4670	(19.774)	0	0	0
2019/05/15	R214	01/08/2019			Bond Future	9.7829	73.5189	9.6994	74.0909	(0.854)	0.0000	0.0000	10,672
2019/05/15	R214	01/08/2019	10.33	Call	Bond Future	4,167.0900	4.1671	4,622.0600	4.6221	10.918	0	0	0
2019/05/15	R214	01/08/2019	10.33	Put	Bond Future	593.9000	0.5939	476.8200	0.4768	(19.714)	0	0	0
2019/05/15	R214	01/08/2019	10.34	Call	Bond Future	4,217.8800	4.2179	4,674.8300	4.6748	10.834	0	0	0
2019/05/15	R214	01/08/2019	10.32	Call	Bond Future	4,116.5300	4.1165	4,569.5000	4.5695	11.004	0	0	0
2019/05/15	R214	01/08/2019	10.32	Put	Bond Future	606.0300	0.6060	486.9500	0.4870	(19.649)	0	0	0
2019/05/15	R214	07/11/2019	10.02	Put	Bond Future	2,199.7600	2.1998	1,947.9800	1.9480	(11.446)	0	0	0
2019/05/15	R214	07/11/2019			Bond Future	9.8426	71.7195	9.7575	72.2964	(0.865)	0.0000	0.0000	0
2019/05/15	R214	07/11/2019	10.01	Call	Bond Future	3,340.2100	3.3402	3,662.2700	3.6623	9.642	0	0	0
2019/05/15	R214	07/11/2019	10.01	Put	Bond Future	2,226.7600	2.2268	1,971.8700	1.9719	(11.447)	0	0	0
2019/05/15	R214	07/11/2019	10.02	Call	Bond Future	3,378.8300	3.3788	3,704.0000	3.7040	9.624	0	0	0
2019/05/15	R214	07/11/2019	10.00	Call	Bond Future	3,301.7900	3.3018	3,620.7100	3.6207	9.659	0	0	0
2019/05/15	R214	07/11/2019	10.00	Put	Bond Future	2,254.0500	2.2541	1,996.0200	1.9960	(11.447)	0	0	0
2019/05/15	R214	06/02/2020	9.73	Call	Bond Future	2,839.4400	2.8394	3,126.5200	3.1265	10.110	0	0	0
2019/05/15	R214	06/02/2020			Bond Future	9.8955	73.1186	9.8075	73.7090	(0.888)	0.0000	0.0000	0
2019/05/15	R214	06/02/2020	9.71	Call	Bond Future	2,774.9600	2.7750	3,058.1800	3.0582	10.206	0	0	0
2019/05/15	R214	06/02/2020	9.71	Put	Bond Future	4,029.5200	4.0295	3,722.3600	3.7224	(7.623)	0	0	0
2019/05/15	R214	06/02/2020	9.73	Put	Bond Future	3,957.0200	3.9570	3,653.7200	3.6537	(7.665)	0	0	0
2019/05/15	R214	06/02/2020	9.72	Call	Bond Future	2,806.9900	2.8070	3,092.1400	3.0921	10.159	0	0	0
2019/05/15	R214	06/02/2020	9.72	Put	Bond Future	3,993.0100	3.9930	3,687.7800	3.6878	(7.644)	0	0	0
2019/05/15	R248	01/08/2019	10.35	Call	Bond Future	5,586.3500	5.5863	6,192.7900	6.1928	10.856	0	0	0
2019/05/15	R248	01/08/2019	10.34	Put	Bond Future	647.1700	0.6472	513.3800	0.5134	(20.673)	0	0	0
2019/05/15	R248	01/08/2019			Bond Future	9.7570	94.1268	9.6734	94.8646	(0.856)	0.0000	0.0000	103,226
2019/05/15	R248	01/08/2019	10.36	Call	Bond Future	5,652.4000	5.6524	6,261.2100	6.2612	10.771	0	0	0
2019/05/15	R248	01/08/2019	10.36	Put	Bond Future	620.1700	0.6202	491.1600	0.4912	(20.802)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/05/15	R248	01/08/2019	10.35	Put	Bond Future	633.5300	0.6335	502.1500	0.5022	(20.738)	0	0	0
2019/05/15	R248	01/08/2019	10.34	Call	Bond Future	5,520.4600	5.5205	6,124.4900	6.1245	10.942	0	0	0
2019/05/15	R248	07/11/2019	10.02	Call	Bond Future	4,368.5400	4.3685	4,795.9300	4.7959	9.783	0	0	0
2019/05/15	R248	07/11/2019	10.01	Put	Bond Future	2,657.5500	2.6575	2,336.5600	2.3366	(12.078)	0	0	0
2019/05/15	R248	07/11/2019			Bond Future	9.8154	91.6057	9.7303	92.3500	(0.868)	0.0000	0.0000	48
2019/05/15	R248	07/11/2019	10.03	Call	Bond Future	4,419.2200	4.4192	4,850.6400	4.8506	9.762	0	0	0
2019/05/15	R248	07/11/2019	10.03	Put	Bond Future	2,590.7400	2.5907	2,277.8400	2.2778	(12.078)	0	0	0
2019/05/15	R248	07/11/2019	10.02	Put	Bond Future	2,623.8300	2.6238	2,306.9000	2.3069	(12.079)	0	0	0
2019/05/15	R248	07/11/2019	10.01	Call	Bond Future	4,318.3400	4.3183	4,741.6700	4.7417	9.803	0	0	0
2019/05/15	R248	06/02/2020	9.71	Put	Bond Future	4,919.2600	4.9193	4,624.6100	4.6246	(5.990)	0	0	0
2019/05/15	R248	06/02/2020			Bond Future	9.8672	93.3929	9.7791	94.1544	(0.892)	0.0000	0.0000	0
2019/05/15	R248	06/02/2020	9.71	Call	Bond Future	3,551.6000	3.5516	4,018.5300	4.0185	13.147	0	0	0
2019/05/15	R248	06/02/2020	9.70	Put	Bond Future	4,965.8900	4.9659	4,669.3100	4.6693	(5.972)	0	0	0
2019/05/15	R248	06/02/2020	9.72	Call	Bond Future	3,593.4500	3.5935	4,062.2800	4.0623	13.047	0	0	0
2019/05/15	R248	06/02/2020	9.72	Put	Bond Future	4,873.0100	4.8730	4,580.2600	4.5803	(6.008)	0	0	0
2019/05/15	R248	06/02/2020	9.70	Call	Bond Future	3,509.9900	3.5100	3,974.9900	3.9750	13.248	0	0	0

Total

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