



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 27/05/2019 TO 27/05/2019

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
2019/05/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	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
2019/05/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	2025	01/08/2019			Bond Future	136.6101	136.6101	136.6300	136.6300	0.015	0.0000	0.0000	1,622
2019/05/27	2025	07/11/2019			Bond Future	139.4164	139.4164	139.4364	139.4364	0.014	0.0000	0.0000	0
2019/05/27	2025	06/02/2020			Bond Future	140.6997	140.6997	140.7199	140.7199	0.014	0.0000	0.0000	0
2019/05/27	2029	01/08/2019			Bond Future	103.4020	103.4020	103.4174	103.4174	0.015	0.0000	0.0000	4,132
2019/05/27	2029	07/11/2019			Bond Future	104.4349	104.4349	104.4504	104.4504	0.015	0.0000	0.0000	0
2019/05/27	2029	06/02/2020			Bond Future	106.4973	106.4973	106.5130	106.5130	0.015	0.0000	0.0000	0
2019/05/27	2030	01/08/2019	9.91	Put	Bond Future	152.0500	0.1521	165.7800	0.1658	9.030	0	0	0
2019/05/27	2030	01/08/2019	9.68	Call	Bond Future	4,292.7200	4.2927	3,998.0500	3.9981	(6.864)	0	0	0
2019/05/27	2030	01/08/2019	8.67	Put	Bond Future	2,842.2800	2.8423	3,067.2300	3.0672	7.914	0	0	0
2019/05/27	2030	01/08/2019	9.15	Put	Bond Future	1,086.2800	1.0863	1,193.0900	1.1931	9.833	0	0	0
2019/05/27	2030	01/08/2019			Bond Future	9.0324	93.2251	9.0831	92.9025	0.561	0.0000	0.0000	49,421
2019/05/27	2030	01/08/2019	8.35	Put	Bond Future	4,628.8600	4.6289	4,913.8700	4.9139	6.157	0	0	0
2019/05/27	2030	01/08/2019	8.35	Call	Bond Future	139.6900	0.1397	102.0900	0.1021	(26.917)	0	0	2,025
2019/05/27	2030	01/08/2019	9.22	Put	Bond Future	920.4100	0.9204	1,012.5500	1.0125	10.011	0	0	0
2019/05/27	2030	01/08/2019	9.22	Call	Bond Future	2,106.8100	2.1068	1,876.3400	1.8763	(10.939)	0	0	5,400
2019/05/27	2030	01/08/2019	9.69	Call	Bond Future	4,345.3600	4.3454	4,049.8700	4.0499	(6.800)	0	0	0
2019/05/27	2030	01/08/2019	9.69	Put	Bond Future	274.5200	0.2745	301.6400	0.3016	9.879	0	0	5,400
2019/05/27	2030	01/08/2019	9.91	Call	Bond Future	5,531.5400	5.5315	5,222.6600	5.2227	(5.584)	0	0	0
2019/05/27	2030	01/08/2019	9.92	Call	Bond Future	5,586.3700	5.5864	5,277.0500	5.2771	(5.537)	0	0	0
2019/05/27	2030	01/08/2019	9.90	Put	Bond Future	156.2600	0.1563	170.4400	0.1704	9.075	0	0	0
2019/05/27	2030	01/08/2019	9.68	Put	Bond Future	281.9800	0.2820	309.9200	0.3099	9.909	0	0	4,800
2019/05/27	2030	01/08/2019	8.67	Call	Bond Future	493.2300	0.4932	395.5700	0.3956	(19.800)	0	0	5,400
2019/05/27	2030	01/08/2019	9.15	Call	Bond Future	1,832.4800	1.8325	1,616.6800	1.6167	(11.776)	0	0	2,025
2019/05/27	2030	01/08/2019	9.92	Put	Bond Future	148.0100	0.1480	161.3000	0.1613	8.979	0	0	0
2019/05/27	2030	01/08/2019	9.90	Call	Bond Future	5,476.8200	5.4768	5,168.3900	5.1684	(5.632)	0	0	0
2019/05/27	2030	01/08/2019	8.77	Put	Bond Future	2,381.3300	2.3813	2,581.5600	2.5816	8.408	0	0	0
2019/05/27	2030	01/08/2019	8.77	Call	Bond Future	688.3300	0.6883	565.9500	0.5659	(17.779)	0	0	0
2019/05/27	2030	01/08/2019	9.27	Put	Bond Future	815.0700	0.8151	897.4800	0.8975	10.111	0	0	0
2019/05/27	2030	01/08/2019	9.27	Call	Bond Future	2,314.2000	2.3142	2,074.0000	2.0740	(10.379)	0	0	0
2019/05/27	2030	07/11/2019	9.49	Put	Bond Future	1,316.4900	1.3165	1,407.0900	1.4071	6.882	0	0	0
2019/05/27	2030	07/11/2019	9.76	Put	Bond Future	911.8100	0.9118	975.6700	0.9757	7.004	0	0	5,500
2019/05/27	2030	07/11/2019			Bond Future	9.0847	95.1163	9.1374	94.7869	0.581	0.0000	0.0000	0
2019/05/27	2030	07/11/2019	9.10	Put	Bond Future	2,236.7900	2.2368	2,378.5600	2.3786	6.338	0	0	0
2019/05/27	2030	07/11/2019	9.10	Call	Bond Future	2,332.6900	2.3327	2,145.0500	2.1450	(8.044)	0	0	5,500
2019/05/27	2030	07/11/2019	9.48	Call	Bond Future	3,765.3000	3.7653	3,527.6300	3.5276	(6.312)	0	0	0
2019/05/27	2030	07/11/2019	9.48	Put	Bond Future	1,335.0700	1.3351	1,426.8100	1.4268	6.872	0	0	0
2019/05/27	2030	07/11/2019	8.60	Put	Bond Future	4,062.3500	4.0624	4,282.3400	4.2823	5.415	0	0	0
2019/05/27	2030	07/11/2019	8.60	Call	Bond Future	963.9000	0.9639	854.4800	0.8545	(11.352)	0	0	5,500
2019/05/27	2030	07/11/2019	9.49	Call	Bond Future	3,807.1000	3.8071	3,568.2900	3.5683	(6.273)	0	0	0
2019/05/27	2030	07/11/2019	9.76	Call	Bond Future	5,012.4400	5.0124	4,746.8900	4.7469	(5.298)	0	0	0
2019/05/27	2030	07/11/2019	8.57	Put	Bond Future	4,197.3000	4.1973	4,422.0000	4.4220	5.353	0	0	0
2019/05/27	2030	07/11/2019	9.47	Call	Bond Future	3,723.9100	3.7239	3,487.3900	3.4874	(6.351)	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
2019/05/27	2030	07/11/2019	9.47	Put	Bond Future	1,354.1000	1.3541	1,446.9900	1.4470	6.860	0	0	0
2019/05/27	2030	07/11/2019	9.12	Put	Bond Future	2,179.1200	2.1791	2,317.9800	2.3180	6.372	0	0	0
2019/05/27	2030	07/11/2019	9.12	Call	Bond Future	2,399.8500	2.3999	2,209.3000	2.2093	(7.940)	0	0	0
2019/05/27	2030	07/11/2019	9.70	Call	Bond Future	4,735.6900	4.7357	4,475.4500	4.4755	(5.495)	0	0	0
2019/05/27	2030	07/11/2019	9.70	Put	Bond Future	989.5300	0.9895	1,058.7000	1.0587	6.990	0	0	0
2019/05/27	2030	07/11/2019	8.57	Call	Bond Future	902.6200	0.9026	797.9100	0.7979	(11.601)	0	0	0
2019/05/27	2030	06/02/2020	9.14	Call	Bond Future	2,875.5200	2.8755	2,687.5000	2.6875	(6.539)	0	0	0
2019/05/27	2030	06/02/2020	9.15	Put	Bond Future	2,764.9600	2.7650	2,911.8100	2.9118	5.311	0	0	0
2019/05/27	2030	06/02/2020			Bond Future	9.1265	92.9635	9.1813	92.6275	0.601	0.0000	0.0000	0
2019/05/27	2030	06/02/2020	9.14	Put	Bond Future	2,792.7600	2.7928	2,940.7800	2.9408	5.300	0	0	0
2019/05/27	2030	06/02/2020	9.15	Call	Bond Future	2,909.0600	2.9091	2,719.8700	2.7199	(6.503)	0	0	0
2019/05/27	2030	06/02/2020	9.16	Call	Bond Future	2,942.4800	2.9425	2,752.1100	2.7521	(6.470)	0	0	0
2019/05/27	2030	06/02/2020	9.16	Put	Bond Future	2,737.1000	2.7371	2,882.7700	2.8828	5.322	0	0	0
2019/05/27	2032	01/08/2019	10.10	Call	Bond Future	5,592.5000	5.5925	5,261.8700	5.2619	(5.912)	0	0	0
2019/05/27	2032	01/08/2019	10.11	Put	Bond Future	228.8600	0.2289	248.5400	0.2485	8.599	0	0	0
2019/05/27	2032	01/08/2019			Bond Future	9.2970	95.1713	9.3476	94.8204	0.544	0.0000	0.0000	41,446
2019/05/27	2032	01/08/2019	10.10	Put	Bond Future	234.6400	0.2346	254.9200	0.2549	8.643	0	0	0
2019/05/27	2032	01/08/2019	10.11	Call	Bond Future	5,650.6700	5.6507	5,319.4400	5.3194	(5.862)	0	0	0
2019/05/27	2032	01/08/2019	10.09	Call	Bond Future	5,534.4100	5.5344	5,204.3900	5.2044	(5.963)	0	0	0
2019/05/27	2032	01/08/2019	10.09	Put	Bond Future	240.5700	0.2406	261.4600	0.2615	8.684	0	0	0
2019/05/27	2032	07/11/2019	9.71	Call	Bond Future	3,997.4700	3.9975	3,744.1600	3.7442	(6.337)	0	0	0
2019/05/27	2032	07/11/2019	9.70	Put	Bond Future	1,643.1700	1.6432	1,749.4400	1.7494	6.467	0	0	0
2019/05/27	2032	07/11/2019			Bond Future	9.3562	92.9400	9.4087	92.5817	0.561	0.0000	0.0000	0
2019/05/27	2032	07/11/2019	9.72	Call	Bond Future	4,041.2200	4.0412	3,786.6600	3.7867	(6.299)	0	0	0
2019/05/27	2032	07/11/2019	9.72	Put	Bond Future	1,598.7900	1.5988	1,702.5400	1.7025	6.489	0	0	0
2019/05/27	2032	07/11/2019	9.71	Put	Bond Future	1,620.9700	1.6210	1,725.9700	1.7260	6.478	0	0	0
2019/05/27	2032	07/11/2019	9.70	Call	Bond Future	3,953.6800	3.9537	3,701.6400	3.7016	(6.375)	0	0	0
2019/05/27	2032	06/02/2020	9.40	Put	Bond Future	3,245.6500	3.2456	3,407.1100	3.4071	4.975	0	0	0
2019/05/27	2032	06/02/2020			Bond Future	9.4040	94.7545	9.4583	94.3891	0.578	0.0000	0.0000	0
2019/05/27	2032	06/02/2020	9.39	Call	Bond Future	3,183.7300	3.1837	2,981.0100	2.9810	(6.367)	0	0	0
2019/05/27	2032	06/02/2020	9.39	Put	Bond Future	3,277.8600	3.2779	3,440.5600	3.4406	4.964	0	0	0
2019/05/27	2032	06/02/2020	9.40	Call	Bond Future	3,218.9600	3.2190	3,015.0000	3.0150	(6.336)	0	0	0
2019/05/27	2032	06/02/2020	9.38	Call	Bond Future	3,148.6900	3.1487	2,947.2200	2.9472	(6.399)	0	0	0
2019/05/27	2032	06/02/2020	9.38	Put	Bond Future	3,310.3300	3.3103	3,474.2800	3.4743	4.953	0	0	0
2019/05/27	2033	01/08/2019			Bond Future	105.3537	105.3537	105.1217	105.1217	(0.220)	0.0000	0.0000	6,090
2019/05/27	2033	07/11/2019			Bond Future	106.3518	106.3518	106.1149	106.1149	(0.223)	0.0000	0.0000	0
2019/05/27	2033	06/02/2020			Bond Future	108.4521	108.4521	108.2103	108.2103	(0.223)	0.0000	0.0000	0
2019/05/27	2037	01/08/2019	10.31	Call	Bond Future	5,279.8900	5.2799	4,828.8800	4.8289	(8.542)	0	0	0
2019/05/27	2037	01/08/2019			Bond Future	9.6566	90.4607	9.7225	89.9531	0.681	0.0000	0.0000	41,608
2019/05/27	2037	01/08/2019	10.29	Call	Bond Future	5,157.6300	5.1576	4,709.4400	4.7094	(8.690)	0	0	0
2019/05/27	2037	01/08/2019	10.29	Put	Bond Future	446.5300	0.4465	505.9200	0.5059	13.300	0	0	0
2019/05/27	2037	01/08/2019	10.31	Put	Bond Future	426.1900	0.4262	482.7600	0.4828	13.273	0	0	0
2019/05/27	2037	01/08/2019	10.30	Call	Bond Future	5,218.6900	5.2187	4,769.0700	4.7691	(8.616)	0	0	0
2019/05/27	2037	01/08/2019	10.30	Put	Bond Future	436.2500	0.4363	494.2100	0.4942	13.286	0	0	0
2019/05/27	2037	07/11/2019	9.97	Call	Bond Future	4,065.2000	4.0652	3,726.5400	3.7265	(8.331)	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
2019/05/27	2037	07/11/2019			Bond Future	9.7173	92.2959	9.7853	91.7777	0.700	0.0000	0.0000	0
2019/05/27	2037	07/11/2019	9.95	Call	Bond Future	3,973.3100	3.9733	3,638.4900	3.6385	(8.427)	0	0	0
2019/05/27	2037	07/11/2019	9.95	Put	Bond Future	2,219.5300	2.2195	2,402.8600	2.4029	8.260	0	0	0
2019/05/27	2037	07/11/2019	9.97	Put	Bond Future	2,163.1300	2.1631	2,342.6200	2.3426	8.298	0	0	0
2019/05/27	2037	07/11/2019	9.96	Call	Bond Future	4,019.2600	4.0193	3,682.5200	3.6825	(8.378)	0	0	0
2019/05/27	2037	07/11/2019	9.96	Put	Bond Future	2,191.2900	2.1913	2,372.7000	2.3727	8.279	0	0	0
2019/05/27	2037	06/02/2020	9.67	Call	Bond Future	3,352.7200	3.3527	3,079.2300	3.0792	(8.157)	0	0	0
2019/05/27	2037	06/02/2020	9.66	Put	Bond Future	4,142.8500	4.1429	4,399.5700	4.3996	6.197	0	0	0
2019/05/27	2037	06/02/2020			Bond Future	9.7687	89.8375	9.8389	89.3091	0.719	0.0000	0.0000	0
2019/05/27	2037	06/02/2020	9.68	Call	Bond Future	3,390.0800	3.3901	3,114.8000	3.1148	(8.120)	0	0	0
2019/05/27	2037	06/02/2020	9.68	Put	Bond Future	4,064.5800	4.0646	4,317.7300	4.3177	6.228	0	0	0
2019/05/27	2037	06/02/2020	9.67	Put	Bond Future	4,103.7100	4.1037	4,358.6500	4.3587	6.212	0	0	0
2019/05/27	2037	06/02/2020	9.66	Call	Bond Future	3,315.2700	3.3153	3,043.5600	3.0436	(8.196)	0	0	0
2019/05/27	2038	01/08/2019			Bond Future	121.9433	121.9433	121.9627	121.9627	0.016	0.0000	0.0000	11,598
2019/05/27	2038	07/11/2019			Bond Future	124.4484	124.4484	124.4679	124.4679	0.016	0.0000	0.0000	0
2019/05/27	2038	06/02/2020			Bond Future	125.2525	125.2525	125.2720	125.2720	0.016	0.0000	0.0000	0
2019/05/27	2040	01/08/2019	10.37	Put	Bond Future	525.7800	0.5258	602.1500	0.6022	14.525	0	0	0
2019/05/27	2040	01/08/2019	10.36	Call	Bond Future	5,352.3300	5.3523	4,843.0900	4.8431	(9.514)	0	0	0
2019/05/27	2040	01/08/2019			Bond Future	9.7568	93.4886	9.8277	92.9012	0.727	0.0000	0.0000	28,737
2019/05/27	2040	01/08/2019	10.37	Call	Bond Future	5,416.8500	5.4168	4,905.8300	4.9058	(9.434)	0	0	0
2019/05/27	2040	01/08/2019	10.36	Put	Bond Future	537.7100	0.5377	615.8600	0.6159	14.534	0	0	0
2019/05/27	2040	01/08/2019	10.38	Call	Bond Future	5,481.4000	5.4814	4,968.6400	4.9686	(9.355)	0	0	0
2019/05/27	2040	01/08/2019	10.38	Put	Bond Future	514.0000	0.5140	588.6300	0.5886	14.519	0	0	0
2019/05/27	2040	07/11/2019	9.80	Put	Bond Future	3,217.0000	3.2170	3,492.4400	3.4924	8.562	0	0	0
2019/05/27	2040	07/11/2019	9.30	Put	Bond Future	5,713.4000	5.7134	6,125.1000	6.1251	7.206	0	0	0
2019/05/27	2040	07/11/2019	10.04	Put	Bond Future	2,367.4700	2.3675	2,584.4200	2.5844	9.164	0	0	0
2019/05/27	2040	07/11/2019	10.03	Call	Bond Future	4,116.7500	4.1168	3,736.3600	3.7364	(9.240)	0	0	0
2019/05/27	2040	07/11/2019			Bond Future	9.8180	95.3853	9.8913	94.7857	0.746	0.0000	0.0000	0
2019/05/27	2040	07/11/2019	9.80	Call	Bond Future	3,068.7500	3.0688	2,744.5600	2.7446	(10.564)	0	0	1,260
2019/05/27	2040	07/11/2019	9.30	Call	Bond Future	1,292.7400	1.2927	1,104.8100	1.1048	(14.537)	0	0	1,260
2019/05/27	2040	07/11/2019	10.04	Call	Bond Future	4,165.5100	4.1655	3,782.8300	3.7828	(9.187)	0	0	0
2019/05/27	2040	07/11/2019	10.03	Put	Bond Future	2,398.5100	2.3985	2,617.7500	2.6177	9.141	0	0	0
2019/05/27	2040	07/11/2019	10.05	Call	Bond Future	4,214.2600	4.2143	3,829.3000	3.8293	(9.135)	0	0	0
2019/05/27	2040	07/11/2019	10.05	Put	Bond Future	2,336.5400	2.3365	2,551.2100	2.5512	9.188	0	0	0
2019/05/27	2040	06/02/2020	9.76	Call	Bond Future	3,504.5000	3.5045	3,193.1300	3.1931	(8.885)	0	0	0
2019/05/27	2040	06/02/2020			Bond Future	9.8702	92.7366	9.9458	92.1252	0.766	0.0000	0.0000	0
2019/05/27	2040	06/02/2020	9.74	Call	Bond Future	3,424.3700	3.4244	3,117.2300	3.1172	(8.969)	0	0	0
2019/05/27	2040	06/02/2020	9.74	Put	Bond Future	4,493.4400	4.4934	4,797.7400	4.7977	6.772	0	0	0
2019/05/27	2040	06/02/2020	9.76	Put	Bond Future	4,408.1300	4.4081	4,708.2000	4.7082	6.807	0	0	0
2019/05/27	2040	06/02/2020	9.75	Call	Bond Future	3,464.6300	3.4646	3,155.3700	3.1554	(8.926)	0	0	0
2019/05/27	2040	06/02/2020	9.75	Put	Bond Future	4,450.9200	4.4509	4,753.1000	4.7531	6.789	0	0	0
2019/05/27	2044	01/08/2019	10.40	Put	Bond Future	518.5800	0.5186	601.9800	0.6020	16.082	0	0	0
2019/05/27	2044	01/08/2019	9.86	Put	Bond Future	1,691.3600	1.6914	1,938.8100	1.9388	14.630	0	0	0
2019/05/27	2044	01/08/2019	10.53	Call	Bond Future	6,495.2600	6.4953	5,913.5500	5.9136	(8.956)	0	0	0
2019/05/27	2044	01/08/2019	9.39	Call	Bond Future	728.1800	0.7282	545.3800	0.5454	(25.104)	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
2019/05/27	2044	01/08/2019			Bond Future	9.7695	90.7141	9.8455	90.0706	0.778	0.0000	0.0000	42,208
2019/05/27	2044	01/08/2019	10.39	Call	Bond Future	5,567.8900	5.5679	5,009.6900	5.0097	(10.025)	0	0	0
2019/05/27	2044	01/08/2019	10.39	Put	Bond Future	530.4200	0.5304	615.7300	0.6157	16.083	0	0	0
2019/05/27	2044	01/08/2019	10.40	Call	Bond Future	5,633.3300	5.6333	5,073.2200	5.0732	(9.943)	0	0	0
2019/05/27	2044	01/08/2019	9.86	Call	Bond Future	2,457.0100	2.4570	2,060.9500	2.0609	(16.120)	0	0	100
2019/05/27	2044	01/08/2019	10.53	Put	Bond Future	386.4700	0.3865	448.2700	0.4483	15.991	0	0	100
2019/05/27	2044	01/08/2019	9.39	Put	Bond Future	4,058.5900	4.0586	4,519.3000	4.5193	11.351	0	0	0
2019/05/27	2044	01/08/2019	9.74	Put	Bond Future	2,159.6200	2.1596	2,459.3100	2.4593	13.877	0	0	0
2019/05/27	2044	01/08/2019	10.38	Call	Bond Future	5,502.4800	5.5025	4,946.2100	4.9462	(10.109)	0	0	0
2019/05/27	2044	01/08/2019	10.38	Put	Bond Future	542.4200	0.5424	629.6600	0.6297	16.083	0	0	0
2019/05/27	2044	01/08/2019	9.36	Put	Bond Future	4,258.4400	4.2584	4,732.3100	4.7323	11.128	0	0	0
2019/05/27	2044	01/08/2019	9.36	Call	Bond Future	656.0900	0.6561	486.4500	0.4865	(25.856)	0	0	100
2019/05/27	2044	01/08/2019	9.74	Call	Bond Future	1,908.1400	1.9081	1,564.3200	1.5643	(18.019)	0	0	228
2019/05/27	2044	01/08/2019	10.27	Call	Bond Future	4,793.9600	4.7940	4,261.6400	4.2616	(11.104)	0	0	0
2019/05/27	2044	01/08/2019	10.27	Put	Bond Future	693.2600	0.6933	804.4500	0.8044	16.039	0	0	228
2019/05/27	2044	07/11/2019	10.07	Put	Bond Future	2,354.2700	2.3543	2,588.9900	2.5890	9.970	0	0	0
2019/05/27	2044	07/11/2019	10.52	Call	Bond Future	6,832.7300	6.8327	6,316.9400	6.3169	(7.549)	0	0	0
2019/05/27	2044	07/11/2019	9.74	Put	Bond Future	3,585.6900	3.5857	3,909.5000	3.9095	9.031	0	0	0
2019/05/27	2044	07/11/2019			Bond Future	9.8278	92.5544	9.9062	91.8977	0.798	0.0000	0.0000	0
2019/05/27	2044	07/11/2019	10.06	Call	Bond Future	4,306.4900	4.3065	3,886.9600	3.8870	(9.742)	0	0	0
2019/05/27	2044	07/11/2019	10.06	Put	Bond Future	2,385.4500	2.3854	2,622.6600	2.6227	9.944	0	0	0
2019/05/27	2044	07/11/2019	10.52	Put	Bond Future	1,303.3200	1.3033	1,444.2700	1.4443	10.815	0	0	328
2019/05/27	2044	07/11/2019	10.07	Call	Bond Future	4,356.5000	4.3565	3,934.4800	3.9345	(9.687)	0	0	0
2019/05/27	2044	07/11/2019	9.19	Call	Bond Future	1,005.4400	1.0054	837.1900	0.8372	(16.734)	0	0	328
2019/05/27	2044	07/11/2019	9.74	Call	Bond Future	2,841.2800	2.8413	2,508.3500	2.5084	(11.718)	0	0	328
2019/05/27	2044	07/11/2019	10.05	Call	Bond Future	4,256.7200	4.2567	3,839.6900	3.8397	(9.797)	0	0	0
2019/05/27	2044	07/11/2019	10.05	Put	Bond Future	2,416.9900	2.4170	2,656.7000	2.6567	9.918	0	0	0
2019/05/27	2044	07/11/2019	9.19	Put	Bond Future	6,655.2700	6.6553	7,143.7600	7.1438	7.340	0	0	0
2019/05/27	2044	06/02/2020	9.74	Call	Bond Future	3,474.3800	3.4744	3,141.1400	3.1411	(9.591)	0	0	328
2019/05/27	2044	06/02/2020	10.78	Put	Bond Future	1,655.8200	1.6558	1,799.9700	1.8000	8.706	0	0	328
2019/05/27	2044	06/02/2020	9.77	Put	Bond Future	4,500.5500	4.5006	4,830.1500	4.8301	7.324	0	0	0
2019/05/27	2044	06/02/2020			Bond Future	9.8775	89.9759	9.9583	89.3061	0.818	0.0000	0.0000	0
2019/05/27	2044	06/02/2020	9.09	Put	Bond Future	8,308.9100	8.3089	8,802.1500	8.8022	5.936	0	0	0
2019/05/27	2044	06/02/2020	9.09	Call	Bond Future	1,322.0900	1.3221	1,145.5400	1.1455	(13.354)	0	0	328
2019/05/27	2044	06/02/2020	9.74	Put	Bond Future	4,632.8500	4.6329	4,969.4000	4.9694	7.264	0	0	0
2019/05/27	2044	06/02/2020	9.77	Call	Bond Future	3,597.0200	3.5970	3,256.8300	3.2568	(9.458)	0	0	0
2019/05/27	2044	06/02/2020	10.78	Call	Bond Future	8,684.7800	8.6848	8,159.1400	8.1591	(6.052)	0	0	0
2019/05/27	2044	06/02/2020	9.78	Call	Bond Future	3,638.2500	3.6382	3,295.7500	3.2957	(9.414)	0	0	0
2019/05/27	2044	06/02/2020	9.76	Put	Bond Future	4,544.6900	4.5447	4,876.6000	4.8766	7.303	0	0	0
2019/05/27	2044	06/02/2020	9.78	Put	Bond Future	4,457.0600	4.4571	4,784.3500	4.7844	7.343	0	0	0
2019/05/27	2044	06/02/2020	9.76	Call	Bond Future	3,556.3100	3.5563	3,218.4300	3.2184	(9.501)	0	0	0
2019/05/27	2046	01/08/2019			Bond Future	116.1267	116.1267	116.0367	116.0367	(0.077)	0.0000	0.0000	12,658
2019/05/27	2046	07/11/2019			Bond Future	116.7975	116.7975	116.7054	116.7054	(0.079)	0.0000	0.0000	0
2019/05/27	2046	06/02/2020			Bond Future	119.1043	119.1043	119.0100	119.0100	(0.079)	0.0000	0.0000	0
2019/05/27	2050	01/08/2019			Bond Future	118.9512	118.9512	119.0933	119.0933	0.119	0.0000	0.0000	10,989
2019/05/27	2050	07/11/2019			Bond Future	121.3949	121.3949	121.5394	121.5394	0.119	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
2019/05/27	2050	06/02/2020			Bond Future	121.9554	121.9554	122.1029	122.1029	0.121	0.0000	0.0000	0
2019/05/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	AL37	01/08/2019			Index Future	649.8930	649.8930	648.9120	648.9120	(0.151)	0.0000	0.0000	0
2019/05/27	AL37	07/11/2019			Index Future	663.0730	663.0730	662.0670	662.0670	(0.152)	0.0000	0.0000	0
2019/05/27	AL37	06/02/2020			Index Future	676.0120	676.0120	674.9830	674.9830	(0.152)	0.0000	0.0000	0
2019/05/27	AL7T	01/08/2019			Index Future	754.7020	754.7020	752.6340	752.6340	(0.274)	0.0000	0.0000	0
2019/05/27	AL7T	07/11/2019			Index Future	770.0070	770.0070	767.8910	767.8910	(0.275)	0.0000	0.0000	0
2019/05/27	AL7T	06/02/2020			Index Future	785.0330	785.0330	782.8710	782.8710	(0.275)	0.0000	0.0000	0
2019/05/27	ALBI	01/08/2019			Index Future	680.2830	680.2830	677.3940	677.3940	(0.425)	0.0000	0.0000	973
2019/05/27	ALBI	07/11/2019			Index Future	694.0790	694.0790	691.1260	691.1260	(0.425)	0.0000	0.0000	0
2019/05/27	ALBI	06/02/2020			Index Future	707.6230	707.6230	704.6090	704.6090	(0.426)	0.0000	0.0000	0
2019/05/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C186	21/12/2026			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
2019/05/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/27	ES33	01/08/2019			Bond Future	10.8206	79.1686	10.8862	78.7841	0.606	0.0000	0.0000	350
2019/05/27	ES33	07/11/2019			Bond Future	10.9312	76.9794	10.9993	76.5870	0.623	0.0000	0.0000	0
2019/05/27	ES33	06/02/2020			Bond Future	11.0313	78.4824	11.1019	78.0821	0.640	0.0000	0.0000	0
2019/05/27	ES42	01/08/2019			Bond Future	11.1043	80.9239	11.1750	80.4503	0.636	0.0000	0.0000	4,919
2019/05/27	ES42	07/11/2019			Bond Future	11.2134	78.2993	11.2868	77.8159	0.654	0.0000	0.0000	0
2019/05/27	ES42	06/02/2020			Bond Future	11.3084	79.8284	11.3843	79.3354	0.672	0.0000	0.0000	0
2019/05/27	GOVI	01/08/2019	638.68	Call	GOVI	348,970.0000	34.8970	318,900.0000	31.8900	(8.617)	0	0	0
2019/05/27	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2019/05/27	GOVI	01/08/2019			GOVI	673.5770		673.5770	670.5700	670.5700	(0.446)	0.0000	0.0000	441
2019/05/27	GOVI	01/08/2019	638.69	Call	GOVI	348,870.0000		34.8870	318,800.0000	31.8800	(8.619)	0	0	0
2019/05/27	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	GOVI	01/08/2019	638.67	Call	GOVI	349,070.0000		34.9070	319,000.0000	31.9000	(8.614)	0	0	0
2019/05/27	GOVI	07/11/2019	672.90	Call	GOVI	143,370.0000		14.3370	112,640.0000	11.2640	(21.434)	0	0	0
2019/05/27	GOVI	07/11/2019			GOVI	687.2370		687.2370	684.1640	684.1640	(0.447)	0.0000	0.0000	0
2019/05/27	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	GOVI	07/11/2019	672.91	Call	GOVI	143,270.0000		14.3270	112,540.0000	11.2540	(21.449)	0	0	0
2019/05/27	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	GOVI	07/11/2019	672.92	Call	GOVI	143,170.0000		14.3170	112,440.0000	11.2440	(21.464)	0	0	0
2019/05/27	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	GOVI	06/02/2020	703.15	Put	GOVI	25,020.0000		2.5020	56,400.0000	5.6400	125.420	0	0	0
2019/05/27	GOVI	06/02/2020			GOVI	700.6480		700.6480	697.5100	697.5100	(0.448)	0.0000	0.0000	0
2019/05/27	GOVI	06/02/2020	703.14	Put	GOVI	24,920.0000		2.4920	56,300.0000	5.6300	125.923	0	0	0
2019/05/27	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	GOVI	06/02/2020	703.13	Put	GOVI	24,820.0000		2.4820	56,200.0000	5.6200	126.430	0	0	0
2019/05/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/27	IGOV	01/08/2019			Index Future	263.0180		263.0180	263.1550	263.1550	0.052	0.0000	0.0000	815
2019/05/27	IGOV	07/11/2019			Index Future	268.4210		268.4210	268.5580	268.5580	0.051	0.0000	0.0000	218
2019/05/27	IGOV	06/02/2020			Index Future	273.7210		273.7210	273.8600	273.8600	0.051	0.0000	0.0000	0
2019/05/27	IS01	20/06/2019			Interest Rate Swap	102.0100		102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/27	IS01	19/09/2019			Interest Rate Swap	99.8700		99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/27	IS02	21/06/2019			Interest Rate Swap	99.7400		99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/27	IS02	20/09/2019			Interest Rate Swap	101.8600		101.8600	101.8700	101.8700	0.010	0.0000	0.0000	0
2019/05/27	IS02	20/12/2019			Interest Rate Swap	102.7600		102.7600	102.7600	102.7600	0.000	0.0000	0.0000	0
2019/05/27	IS02	23/03/2020			Interest Rate Swap	98.6700		98.6700	98.6700	98.6700	0.000	0.0000	0.0000	0
2019/05/27	IS02	22/06/2020			Interest Rate Swap	102.1600		102.1600	102.1600	102.1600	0.000	0.0000	0.0000	0
2019/05/27	IS02	21/09/2020			Interest Rate Swap	99.0400		99.0400	99.0300	99.0300	(0.010)	0.0000	0.0000	0
2019/05/27	IS05	17/12/2020			Interest Rate Swap	95.7200		95.7200	95.7100	95.7100	(0.010)	0.0000	0.0000	0
2019/05/27	IS05	16/03/2021			Interest Rate Swap	94.7800		94.7800	94.7700	94.7700	(0.011)	0.0000	0.0000	0
2019/05/27	IS05	15/06/2021			Interest Rate Swap	93.8100		93.8100	93.7800	93.7800	(0.032)	0.0000	0.0000	0
2019/05/27	IS05	21/09/2021			Interest Rate Swap	93.7900		93.7900	93.7800	93.7800	(0.011)	0.0000	0.0000	0
2019/05/27	IS05	21/12/2021			Interest Rate Swap	95.8300		95.8300	95.8300	95.8300	0.000	0.0000	0.0000	51
2019/05/27	IS05	15/03/2022			Interest Rate Swap	95.8100		95.8100	95.8300	95.8300	0.021	0.0000	0.0000	0
2019/05/27	IS05	21/06/2022			Interest Rate Swap	96.8500		96.8500	96.8800	96.8800	0.031	0.0000	0.0000	0
2019/05/27	IS05	20/09/2022			Interest Rate Swap	100.6500		100.6500	100.6900	100.6900	0.040	0.0000	0.0000	0
2019/05/27	IS05	20/12/2022			Interest Rate Swap	101.7900		101.7900	101.8200	101.8200	0.029	0.0000	0.0000	0
2019/05/27	IS05	22/03/2023			Interest Rate Swap	94.9900		94.9900	95.0300	95.0300	0.042	0.0000	0.0000	0
2019/05/27	IS05	20/06/2023			Interest Rate Swap	100.9600		100.9600	101.0000	101.0000	0.040	0.0000	0.0000	0
2019/05/27	IS05	19/09/2023			Interest Rate Swap	96.3100		96.3100	96.3500	96.3500	0.042	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
2019/05/27	IS10	17/12/2025			Interest Rate Swap	92.1900	92.1900	92.3200	92.3200	0.141	0.0000	0.0000	0
2019/05/27	IS10	16/03/2026			Interest Rate Swap	89.0900	89.0900	89.2200	89.2200	0.146	0.0000	0.0000	0
2019/05/27	IS10	15/06/2026			Interest Rate Swap	87.7500	87.7500	87.8900	87.8900	0.160	0.0000	0.0000	0
2019/05/27	IS10	21/09/2026			Interest Rate Swap	89.9000	89.9000	90.0300	90.0300	0.145	0.0000	0.0000	0
2019/05/27	IS10	21/12/2026			Interest Rate Swap	93.7100	93.7100	93.8500	93.8500	0.149	0.0000	0.0000	0
2019/05/27	IS10	15/03/2027			Interest Rate Swap	92.2200	92.2200	92.3600	92.3600	0.152	0.0000	0.0000	0
2019/05/27	IS10	21/06/2027			Interest Rate Swap	94.3000	94.3000	94.4400	94.4400	0.148	0.0000	0.0000	0
2019/05/27	IS10	20/09/2027			Interest Rate Swap	99.8000	99.8000	99.9300	99.9300	0.130	0.0000	0.0000	0
2019/05/27	IS10	20/12/2027			Interest Rate Swap	100.1500	100.1500	100.2600	100.2600	0.110	0.0000	0.0000	0
2019/05/27	IS10	22/03/2028			Interest Rate Swap	93.5400	93.5400	93.6500	93.6500	0.118	0.0000	0.0000	0
2019/05/27	IS10	20/06/2028			Interest Rate Swap	100.8200	100.8200	100.9200	100.9200	0.099	0.0000	0.0000	0
2019/05/27	IS10	19/09/2028			Interest Rate Swap	94.2600	94.2600	94.3600	94.3600	0.106	0.0000	0.0000	0
2019/05/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/27	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/27	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/27	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/27	R023	01/08/2019	8.95	Call	Bond Future	4,499.1100	4.4991	4,351.8000	4.3518	(3.274)	0	0	0
2019/05/27	R023	01/08/2019			Bond Future	7.4588	104.2379	7.5064	104.0905	0.638	0.0000	0.0000	57,021
2019/05/27	R023	01/08/2019	8.93	Call	Bond Future	4,440.7300	4.4407	4,293.4400	4.2934	(3.317)	0	0	0
2019/05/27	R023	01/08/2019	8.93	Put	Bond Future	2.5700	0.0026	2.7400	0.0027	6.615	0	0	0
2019/05/27	R023	01/08/2019	8.95	Put	Bond Future	2.2900	0.0023	2.4400	0.0024	6.550	0	0	0
2019/05/27	R023	01/08/2019	8.94	Call	Bond Future	4,469.9200	4.4699	4,322.6200	4.3226	(3.295)	0	0	0
2019/05/27	R023	01/08/2019	8.94	Put	Bond Future	2.4300	0.0024	2.5900	0.0026	6.584	0	0	0
2019/05/27	R023	07/11/2019	7.98	Call	Bond Future	1,879.5800	1.8796	1,761.1700	1.7612	(6.300)	0	0	0
2019/05/27	R023	07/11/2019			Bond Future	7.4466	102.4188	7.4987	102.2681	0.700	0.0000	0.0000	0
2019/05/27	R023	07/11/2019	7.99	Call	Bond Future	1,902.7000	1.9027	1,783.8000	1.7838	(6.249)	0	0	0
2019/05/27	R023	07/11/2019	7.98	Put	Bond Future	349.7600	0.3498	382.0600	0.3821	9.235	0	0	0
2019/05/27	R023	07/11/2019	7.99	Put	Bond Future	344.4800	0.3445	376.2900	0.3763	9.234	0	0	0
2019/05/27	R023	07/11/2019	8.00	Call	Bond Future	1,926.1200	1.9261	1,806.7400	1.8067	(6.198)	0	0	0
2019/05/27	R023	07/11/2019	8.00	Put	Bond Future	339.5000	0.3395	370.8300	0.3708	9.228	0	0	0
2019/05/27	R023	06/02/2020	7.54	Call	Bond Future	1,174.4000	1.1744	1,084.2500	1.0842	(7.676)	0	0	0
2019/05/27	R023	06/02/2020			Bond Future	7.4098	104.4180	7.4668	104.2642	0.770	0.0000	0.0000	0
2019/05/27	R023	06/02/2020	7.52	Call	Bond Future	1,139.7600	1.1398	1,050.9300	1.0509	(7.794)	0	0	0
2019/05/27	R023	06/02/2020	7.52	Put	Bond Future	842.7200	0.8427	907.7200	0.9077	7.713	0	0	0
2019/05/27	R023	06/02/2020	7.54	Put	Bond Future	823.5800	0.8236	887.2600	0.8873	7.732	0	0	0
2019/05/27	R023	06/02/2020	7.53	Call	Bond Future	1,157.2000	1.1572	1,067.7000	1.0677	(7.734)	0	0	0
2019/05/27	R023	06/02/2020	7.53	Put	Bond Future	833.2700	0.8333	897.6000	0.8976	7.720	0	0	0
2019/05/27	R035	01/08/2019	10.23	Call	Bond Future	5,338.1500	5.3382	4,885.6100	4.8856	(8.477)	0	0	0
2019/05/27	R035	01/08/2019	10.22	Put	Bond Future	383.9800	0.3840	437.6000	0.4376	13.964	0	0	0
2019/05/27	R035	01/08/2019			Bond Future	9.5586	98.3419	9.6245	97.8371	0.689	0.0000	0.0000	64,892
2019/05/27	R035	01/08/2019	10.24	Call	Bond Future	5,399.9700	5.4000	4,946.1100	4.9461	(8.405)	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
2019/05/27	R035	01/08/2019	10.24	Put	Bond Future	365.5500		0.3655	416.5000	0.4165	13.938	0	0	0
2019/05/27	R035	01/08/2019	10.23	Put	Bond Future	374.7100		0.3747	426.9800	0.4270	13.949	0	0	0
2019/05/27	R035	01/08/2019	10.22	Call	Bond Future	5,276.3500		5.2763	4,825.1600	4.8252	(8.551)	0	0	0
2019/05/27	R035	07/11/2019	9.88	Call	Bond Future	3,997.8900		3.9979	3,660.6700	3.6607	(8.435)	0	0	0
2019/05/27	R035	07/11/2019	9.89	Call	Bond Future	4,043.9100		4.0439	3,704.7700	3.7048	(8.386)	0	0	0
2019/05/27	R035	07/11/2019	9.87	Put	Bond Future	2,111.6800		2.1117	2,291.7100	2.2917	8.525	0	0	0
2019/05/27	R035	07/11/2019	10.21	Put	Bond Future	1,349.2900		1.3493	1,471.2200	1.4712	9.037	0	0	3,500
2019/05/27	R035	07/11/2019			Bond Future	9.6237		95.8323	9.6919	95.3170	0.709	0.0000	0.0000	0
2019/05/27	R035	07/11/2019	9.89	Put	Bond Future	2,056.4200		2.0564	2,232.5900	2.2326	8.567	0	0	0
2019/05/27	R035	07/11/2019	9.87	Call	Bond Future	3,952.0900		3.9521	3,616.8100	3.6168	(8.484)	0	0	0
2019/05/27	R035	07/11/2019	8.92	Put	Bond Future	6,349.7900		6.3498	6,743.3000	6.7433	6.197	0	0	0
2019/05/27	R035	07/11/2019	8.92	Call	Bond Future	787.4000		0.7874	665.6000	0.6656	(15.469)	0	0	3,500
2019/05/27	R035	07/11/2019	9.52	Put	Bond Future	3,292.0500		3.2920	3,546.3600	3.5464	7.725	0	0	0
2019/05/27	R035	07/11/2019	9.52	Call	Bond Future	2,501.5800		2.5016	2,240.5800	2.2406	(10.433)	0	0	3,500
2019/05/27	R035	07/11/2019	9.88	Put	Bond Future	2,083.9000		2.0839	2,261.9900	2.2620	8.546	0	0	0
2019/05/27	R035	07/11/2019	10.21	Call	Bond Future	5,643.8100		5.6438	5,250.4300	5.2504	(6.970)	0	0	0
2019/05/27	R035	06/02/2020	9.60	Call	Bond Future	3,331.5300		3.3315	3,058.0500	3.0581	(8.209)	0	0	0
2019/05/27	R035	06/02/2020	9.61	Put	Bond Future	3,892.2600		3.8923	4,142.5300	4.1425	6.430	0	0	0
2019/05/27	R035	06/02/2020			Bond Future	9.6797		97.7031	9.7503	97.1776	0.729	0.0000	0.0000	0
2019/05/27	R035	06/02/2020	9.60	Put	Bond Future	3,930.2700		3.9303	4,182.3200	4.1823	6.413	0	0	0
2019/05/27	R035	06/02/2020	9.61	Call	Bond Future	3,368.9400		3.3689	3,093.6800	3.0937	(8.171)	0	0	0
2019/05/27	R035	06/02/2020	9.59	Call	Bond Future	3,294.0000		3.2940	3,022.3200	3.0223	(8.248)	0	0	0
2019/05/27	R035	06/02/2020	9.59	Put	Bond Future	3,968.2500		3.9682	4,222.1000	4.2221	6.397	0	0	0
2019/05/27	R186	01/08/2019	9.54	Call	Bond Future	6,497.3500		6.4974	6,233.1900	6.2332	(4.066)	0	0	0
2019/05/27	R186	01/08/2019	10.08	Put	Bond Future	3.6100		0.0036	3.7100	0.0037	2.770	0	0	6,000
2019/05/27	R186	01/08/2019	8.55	Put	Bond Future	807.1800		0.8072	885.2000	0.8852	9.666	0	0	3,100
2019/05/27	R186	01/08/2019	8.38	Call	Bond Future	1,188.3900		1.1884	1,033.0400	1.0330	(13.072)	0	0	0
2019/05/27	R186	01/08/2019			Bond Future	8.3863		112.7518	8.4323	112.4847	0.549	0.0000	0.0000	129,074
2019/05/27	R186	01/08/2019	9.52	Call	Bond Future	6,393.4000		6.3934	6,129.5200	6.1295	(4.127)	0	0	0
2019/05/27	R186	01/08/2019	9.52	Put	Bond Future	47.6700		0.0477	50.8800	0.0509	6.734	0	0	0
2019/05/27	R186	01/08/2019	8.30	Put	Bond Future	1,467.6800		1.4677	1,596.7600	1.5968	8.795	0	0	0
2019/05/27	R186	01/08/2019	8.30	Call	Bond Future	964.8800		0.9649	826.8700	0.8269	(14.303)	0	0	6,000
2019/05/27	R186	01/08/2019	9.05	Put	Bond Future	200.2100		0.2002	218.8900	0.2189	9.330	0	0	0
2019/05/27	R186	01/08/2019	9.05	Call	Bond Future	3,973.6200		3.9736	3,725.2100	3.7252	(6.251)	0	0	6,000
2019/05/27	R186	01/08/2019	9.54	Put	Bond Future	43.9400		0.0439	46.8700	0.0469	6.668	0	0	0
2019/05/27	R186	01/08/2019	10.08	Call	Bond Future	9,310.8900		9.3109	9,043.9000	9.0439	(2.868)	0	0	0
2019/05/27	R186	01/08/2019	8.55	Call	Bond Future	1,753.7800		1.7538	1,564.7100	1.5647	(10.781)	0	0	0
2019/05/27	R186	01/08/2019	8.38	Put	Bond Future	1,224.7200		1.2247	1,336.4600	1.3365	9.124	0	0	0
2019/05/27	R186	01/08/2019	8.70	Put	Bond Future	541.0400		0.5410	594.6400	0.5946	9.907	0	0	3,100
2019/05/27	R186	01/08/2019	9.53	Call	Bond Future	6,445.3600		6.4454	6,181.3400	6.1813	(4.096)	0	0	0
2019/05/27	R186	01/08/2019	9.53	Put	Bond Future	45.7700		0.0458	48.8400	0.0488	6.707	0	0	0
2019/05/27	R186	01/08/2019	9.22	Call	Bond Future	4,834.3000		4.8343	4,577.6000	4.5776	(5.310)	0	0	0
2019/05/27	R186	01/08/2019	9.22	Put	Bond Future	121.1400		0.1211	131.5300	0.1315	8.577	0	0	0
2019/05/27	R186	01/08/2019	8.70	Call	Bond Future	2,345.6600		2.3457	2,132.1700	2.1322	(9.101)	0	0	0
2019/05/27	R186	07/11/2019	8.94	Call	Bond Future	3,770.1000		3.7701	3,560.1900	3.5602	(5.568)	0	0	0
2019/05/27	R186	07/11/2019	8.23	Call	Bond Future	1,376.8700		1.3769	1,250.5400	1.2505	(9.175)	0	0	5,000
2019/05/27	R186	07/11/2019			Bond Future	8.4254		115.0387	8.4739	114.7659	0.576	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
2019/05/27	R186	07/11/2019	8.94	Put	Bond Future	920.3400	0.9203	983.2300	0.9832	6.833	0	0	0
2019/05/27	R186	07/11/2019	8.73	Call	Bond Future	2,937.4900	2.9375	2,747.9900	2.7480	(6.451)	0	0	0
2019/05/27	R186	07/11/2019	8.73	Put	Bond Future	1,239.1700	1.2392	1,322.4700	1.3225	6.722	0	0	5,000
2019/05/27	R186	07/11/2019	8.95	Call	Bond Future	3,811.3900	3.8114	3,600.6200	3.6006	(5.530)	0	0	0
2019/05/27	R186	07/11/2019	8.96	Put	Bond Future	894.4800	0.8945	955.6600	0.9557	6.840	0	0	0
2019/05/27	R186	07/11/2019	8.23	Put	Bond Future	2,484.3400	2.4843	2,630.8100	2.6308	5.896	0	0	0
2019/05/27	R186	07/11/2019	8.95	Put	Bond Future	907.2000	0.9072	969.2300	0.9692	6.838	0	0	0
2019/05/27	R186	07/11/2019	8.96	Call	Bond Future	3,853.0800	3.8531	3,641.4600	3.6415	(5.492)	0	0	0
2019/05/27	R186	06/02/2020	8.57	Call	Bond Future	2,703.2800	2.7033	2,537.8100	2.5378	(6.121)	0	0	0
2019/05/27	R186	06/02/2020			Bond Future	8.4502	111.9761	8.5012	111.6977	0.604	0.0000	0.0000	0
2019/05/27	R186	06/02/2020	8.55	Call	Bond Future	2,638.3200	2.6383	2,474.8900	2.4749	(6.194)	0	0	0
2019/05/27	R186	06/02/2020	8.55	Put	Bond Future	2,094.3700	2.0944	2,209.3400	2.2093	5.489	0	0	0
2019/05/27	R186	06/02/2020	8.57	Put	Bond Future	2,050.7600	2.0508	2,163.6900	2.1637	5.507	0	0	0
2019/05/27	R186	06/02/2020	8.56	Call	Bond Future	2,670.7100	2.6707	2,506.2600	2.5063	(6.158)	0	0	0
2019/05/27	R186	06/02/2020	8.56	Put	Bond Future	2,072.4600	2.0725	2,186.4100	2.1864	5.498	0	0	0
2019/05/27	R197	01/08/2019			Bond Future	303.1426	303.1426	303.6754	303.6754	0.176	0.0000	0.0000	2,507
2019/05/27	R197	07/11/2019			Bond Future	309.3694	309.3694	309.9124	309.9124	0.176	0.0000	0.0000	0
2019/05/27	R197	06/02/2020			Bond Future	307.8329	307.8329	308.3861	308.3861	0.180	0.0000	0.0000	0
2019/05/27	R202	01/08/2019			Bond Future	237.4476	237.4476	237.4836	237.4836	0.015	0.0000	0.0000	9,390
2019/05/27	R202	07/11/2019			Bond Future	242.3251	242.3251	242.3610	242.3610	0.015	0.0000	0.0000	0
2019/05/27	R202	06/02/2020			Bond Future	243.0491	243.0491	243.0855	243.0855	0.015	0.0000	0.0000	0
2019/05/27	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	R207	01/08/2019	7.33	Call	Bond Future	695.9000	0.6959	634.4200	0.6344	(8.835)	0	0	0
2019/05/27	R207	01/08/2019			Bond Future	5.7280	101.0559	5.8686	100.9944	2.455	0.0000	0.0000	4,891
2019/05/27	R207	01/08/2019	7.34	Call	Bond Future	700.2200	0.7002	638.7400	0.6387	(8.780)	0	0	0
2019/05/27	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	R207	01/08/2019	7.35	Call	Bond Future	704.5300	0.7045	643.0500	0.6431	(8.726)	0	0	0
2019/05/27	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	R207	07/11/2019	2.08	Put	Bond Future	143.2600	0.1433	205.7600	0.2058	43.627	0	0	0
2019/05/27	R207	07/11/2019			Bond Future	2.8724	103.1057	3.2228	103.0427	12.199	0.0000	0.0000	0
2019/05/27	R207	07/11/2019	2.07	Call	Bond Future	0.4900	0.0005	0.0300	0.0000	(93.878)	0	0	0
2019/05/27	R207	07/11/2019	2.07	Put	Bond Future	145.0300	0.1450	207.5600	0.2076	43.115	0	0	0
2019/05/27	R207	07/11/2019	2.08	Call	Bond Future	0.5200	0.0005	0.0300	0.0000	(94.231)	0	0	0
2019/05/27	R207	07/11/2019	2.06	Call	Bond Future	0.4600	0.0005	0.0200	0.0000	(95.652)	0	0	0
2019/05/27	R207	07/11/2019	2.06	Put	Bond Future	146.8100	0.1468	209.3600	0.2094	42.606	0	0	0
2019/05/27	R208	01/08/2019	8.16	Call	Bond Future	2,554.1800	2.5542	2,517.5900	2.5176	(1.433)	0	0	0
2019/05/27	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	R208	01/08/2019			Bond Future	6.4810	102.7640	6.5046	102.7275	0.365	0.0000	0.0000	10,880
2019/05/27	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	R208	01/08/2019	8.17	Call	Bond Future	2,569.1300	2.5691	2,532.5400	2.5325	(1.424)	0	0	0
2019/05/27	R208	01/08/2019	8.15	Call	Bond Future	2,539.2300	2.5392	2,502.6400	2.5026	(1.441)	0	0	0
2019/05/27	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/27	R208	07/11/2019	6.83	Call	Bond Future	831.2900	0.8313	798.2000	0.7982	(3.981)	0	0	0
2019/05/27	R208	07/11/2019	6.82	Put	Bond Future	68.4800	0.0685	73.1000	0.0731	6.746	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
2019/05/27	R208	07/11/2019			Bond Future	6.2446	101.4433	6.2733	101.4057	0.459	0.0000	0.0000	0
2019/05/27	R208	07/11/2019	6.84	Call	Bond Future	842.9900	0.8430	809.8100	0.8098	(3.936)	0	0	0
2019/05/27	R208	07/11/2019	6.84	Put	Bond Future	65.7300	0.0657	70.1500	0.0701	6.724	0	0	0
2019/05/27	R208	07/11/2019	6.83	Put	Bond Future	67.0100	0.0670	71.5200	0.0715	6.730	0	0	0
2019/05/27	R208	07/11/2019	6.82	Call	Bond Future	819.7700	0.8198	786.7900	0.7868	(4.023)	0	0	0
2019/05/27	R208	06/02/2020	6.13	Put	Bond Future	142.6000	0.1426	154.2000	0.1542	8.135	0	0	0
2019/05/27	R208	06/02/2020	6.12	Call	Bond Future	427.7500	0.4277	401.0400	0.4010	(6.244)	0	0	0
2019/05/27	R208	06/02/2020			Bond Future	5.8608	103.4236	5.8962	103.3851	0.603	0.0000	0.0000	0
2019/05/27	R208	06/02/2020	6.13	Call	Bond Future	435.6300	0.4356	408.7100	0.4087	(6.180)	0	0	0
2019/05/27	R208	06/02/2020	6.12	Put	Bond Future	145.5900	0.1456	157.4000	0.1574	8.112	0	0	0
2019/05/27	R208	06/02/2020	6.14	Call	Bond Future	443.8700	0.4439	416.7500	0.4167	(6.110)	0	0	0
2019/05/27	R208	06/02/2020	6.14	Put	Bond Future	139.9800	0.1400	151.3800	0.1514	8.144	0	0	0
2019/05/27	R209	01/08/2019	10.17	Call	Bond Future	4,553.5800	4.5536	4,168.9500	4.1689	(8.447)	0	0	0
2019/05/27	R209	01/08/2019	10.15	Put	Bond Future	386.9200	0.3869	437.1500	0.4372	12.982	0	0	0
2019/05/27	R209	01/08/2019	9.30	Call	Bond Future	954.4000	0.9544	773.1600	0.7732	(18.990)	0	0	7,560
2019/05/27	R209	01/08/2019			Bond Future	9.5085	75.1987	9.5743	74.7662	0.692	0.0000	0.0000	87,881
2019/05/27	R209	01/08/2019	10.17	Put	Bond Future	369.6000	0.3696	417.4700	0.4175	12.952	0	0	0
2019/05/27	R209	01/08/2019	10.15	Call	Bond Future	4,449.6100	4.4496	4,067.3400	4.0673	(8.591)	0	0	0
2019/05/27	R209	01/08/2019	10.16	Put	Bond Future	378.1600	0.3782	427.2000	0.4272	12.968	0	0	0
2019/05/27	R209	01/08/2019	9.30	Put	Bond Future	2,350.0000	2.3500	2,601.2600	2.6013	10.692	0	0	0
2019/05/27	R209	01/08/2019	9.80	Put	Bond Future	849.0700	0.8491	958.6600	0.9587	12.907	0	0	0
2019/05/27	R209	01/08/2019	10.16	Call	Bond Future	4,501.5300	4.5015	4,118.0700	4.1181	(8.518)	0	0	0
2019/05/27	R209	01/08/2019	9.80	Call	Bond Future	2,737.3600	2.7374	2,414.4500	2.4144	(11.796)	0	0	7,560
2019/05/27	R209	01/08/2019	10.46	Call	Bond Future	6,096.2100	6.0962	5,686.7400	5.6867	(6.717)	0	0	0
2019/05/27	R209	01/08/2019	10.46	Put	Bond Future	188.3000	0.1883	211.3300	0.2113	12.230	0	0	7,560
2019/05/27	R209	07/11/2019	9.82	Call	Bond Future	3,438.3300	3.4383	3,148.5700	3.1486	(8.427)	0	0	0
2019/05/27	R209	07/11/2019			Bond Future	9.5638	73.5712	9.6317	73.1297	0.710	0.0000	0.0000	0
2019/05/27	R209	07/11/2019	9.80	Call	Bond Future	3,359.4700	3.3595	3,073.0200	3.0730	(8.527)	0	0	0
2019/05/27	R209	07/11/2019	9.80	Put	Bond Future	1,840.7400	1.8407	1,995.7300	1.9957	8.420	0	0	0
2019/05/27	R209	07/11/2019	9.82	Put	Bond Future	1,793.1400	1.7931	1,944.8200	1.9448	8.459	0	0	0
2019/05/27	R209	07/11/2019	9.81	Call	Bond Future	3,398.8100	3.3988	3,110.7000	3.1107	(8.477)	0	0	0
2019/05/27	R209	07/11/2019	9.81	Put	Bond Future	1,816.8100	1.8168	1,970.1400	1.9701	8.440	0	0	0
2019/05/27	R209	06/02/2020	9.52	Put	Bond Future	3,416.1400	3.4161	3,632.4100	3.6324	6.331	0	0	0
2019/05/27	R209	06/02/2020			Bond Future	9.6089	75.0075	9.6788	74.5573	0.728	0.0000	0.0000	0
2019/05/27	R209	06/02/2020	9.51	Call	Bond Future	2,805.7400	2.8057	2,573.3900	2.5734	(8.281)	0	0	0
2019/05/27	R209	06/02/2020	9.51	Put	Bond Future	3,449.2200	3.4492	3,667.0400	3.6670	6.315	0	0	0
2019/05/27	R209	06/02/2020	9.52	Call	Bond Future	2,838.0900	2.8381	2,604.1900	2.6042	(8.241)	0	0	0
2019/05/27	R209	06/02/2020	9.50	Call	Bond Future	2,773.3200	2.7733	2,542.5300	2.5425	(8.322)	0	0	0
2019/05/27	R209	06/02/2020	9.50	Put	Bond Future	3,482.3200	3.4823	3,701.7000	3.7017	6.300	0	0	0
2019/05/27	R210	01/08/2019			Bond Future	191.3871	191.3871	191.1180	191.1180	(0.141)	0.0000	0.0000	2,142
2019/05/27	R210	07/11/2019			Bond Future	192.7196	192.7196	192.4443	192.4443	(0.143)	0.0000	0.0000	0
2019/05/27	R210	06/02/2020			Bond Future	196.5255	196.5255	196.2445	196.2445	(0.143)	0.0000	0.0000	0
2019/05/27	R212	01/08/2019			Bond Future	159.8138	159.8138	159.8352	159.8352	0.013	0.0000	0.0000	6,690
2019/05/27	R212	07/11/2019			Bond Future	163.0969	163.0969	163.1183	163.1183	0.013	0.0000	0.0000	0
2019/05/27	R212	06/02/2020			Bond Future	164.0782	164.0782	164.0997	164.0997	0.013	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
2019/05/27	R213	01/08/2019	9.99	Put	Bond Future	200.8200	0.2008	218.1300	0.2181	8.620	0	0	0
2019/05/27	R213	01/08/2019	9.98	Call	Bond Future	5,121.8100	5.1218	4,821.2300	4.8212	(5.869)	0	0	0
2019/05/27	R213	01/08/2019			Bond Future	9.1684	87.7490	9.2190	87.4306	0.552	0.0000	0.0000	17,140
2019/05/27	R213	01/08/2019	9.99	Call	Bond Future	5,174.7900	5.1748	4,873.6900	4.8737	(5.819)	0	0	0
2019/05/27	R213	01/08/2019	9.98	Put	Bond Future	205.9900	0.2060	223.8200	0.2238	8.656	0	0	0
2019/05/27	R213	01/08/2019	10.00	Call	Bond Future	5,227.8500	5.2278	4,926.2300	4.9262	(5.769)	0	0	0
2019/05/27	R213	01/08/2019	10.00	Put	Bond Future	195.7900	0.1958	212.5800	0.2126	8.576	0	0	0
2019/05/27	R213	07/11/2019	9.59	Put	Bond Future	1,455.1900	1.4552	1,549.4000	1.5494	6.474	0	0	0
2019/05/27	R213	07/11/2019	9.58	Call	Bond Future	3,633.0500	3.6331	3,403.2600	3.4033	(6.325)	0	0	0
2019/05/27	R213	07/11/2019			Bond Future	9.2256	85.9762	9.2782	85.6510	0.570	0.0000	0.0000	0
2019/05/27	R213	07/11/2019	9.59	Call	Bond Future	3,674.3200	3.6743	3,443.4000	3.4434	(6.285)	0	0	0
2019/05/27	R213	07/11/2019	9.58	Put	Bond Future	1,473.7800	1.4738	1,569.1200	1.5691	6.469	0	0	0
2019/05/27	R213	07/11/2019	9.60	Call	Bond Future	3,715.5300	3.7155	3,483.5000	3.4835	(6.245)	0	0	0
2019/05/27	R213	07/11/2019	9.60	Put	Bond Future	1,436.6100	1.4366	1,529.7100	1.5297	6.481	0	0	0
2019/05/27	R213	06/02/2020	9.26	Put	Bond Future	2,855.9800	2.8560	3,004.7900	3.0048	5.210	0	0	0
2019/05/27	R213	06/02/2020	9.27	Call	Bond Future	2,805.9200	2.8059	2,621.9200	2.6219	(6.558)	0	0	0
2019/05/27	R213	06/02/2020			Bond Future	9.2735	87.6545	9.3280	87.3229	0.588	0.0000	0.0000	0
2019/05/27	R213	06/02/2020	9.28	Call	Bond Future	2,838.7000	2.8387	2,653.5300	2.6535	(6.523)	0	0	0
2019/05/27	R213	06/02/2020	9.28	Put	Bond Future	2,799.3000	2.7993	2,945.7700	2.9458	5.232	0	0	0
2019/05/27	R213	06/02/2020	9.26	Call	Bond Future	2,773.3200	2.7733	2,590.4900	2.5905	(6.592)	0	0	0
2019/05/27	R213	06/02/2020	9.27	Put	Bond Future	2,827.5200	2.8275	2,975.1600	2.9752	5.222	0	0	0
2019/05/27	R214	01/08/2019	10.34	Put	Bond Future	457.5000	0.4575	521.8700	0.5219	14.070	0	0	0
2019/05/27	R214	01/08/2019			Bond Future	9.7293	73.8850	9.8002	73.4014	0.728	0.0000	0.0000	10,672
2019/05/27	R214	01/08/2019	10.33	Call	Bond Future	4,406.9200	4.4069	3,989.1000	3.9891	(9.481)	0	0	0
2019/05/27	R214	01/08/2019	10.33	Put	Bond Future	467.6100	0.4676	533.4400	0.5334	14.078	0	0	0
2019/05/27	R214	01/08/2019	10.34	Call	Bond Future	4,459.4100	4.4594	4,040.1300	4.0401	(9.402)	0	0	0
2019/05/27	R214	01/08/2019	10.32	Call	Bond Future	4,354.5600	4.3546	3,938.2200	3.9382	(9.561)	0	0	0
2019/05/27	R214	01/08/2019	10.32	Put	Bond Future	477.9400	0.4779	545.2500	0.5452	14.083	0	0	0
2019/05/27	R214	07/11/2019	10.02	Put	Bond Future	2,045.3300	2.0453	2,221.5400	2.2215	8.615	0	0	0
2019/05/27	R214	07/11/2019			Bond Future	9.7886	72.0847	9.8617	71.5911	0.747	0.0000	0.0000	0
2019/05/27	R214	07/11/2019	10.01	Call	Bond Future	3,548.6400	3.5486	3,233.0000	3.2330	(8.895)	0	0	0
2019/05/27	R214	07/11/2019	10.01	Put	Bond Future	2,069.9300	2.0699	2,247.9400	2.2479	8.600	0	0	0
2019/05/27	R214	07/11/2019	10.02	Call	Bond Future	3,589.6600	3.5897	3,272.2200	3.2722	(8.843)	0	0	0
2019/05/27	R214	07/11/2019	10.00	Call	Bond Future	3,507.9900	3.5080	3,194.1500	3.1942	(8.946)	0	0	0
2019/05/27	R214	07/11/2019	10.00	Put	Bond Future	2,094.9900	2.0950	2,274.8000	2.2748	8.583	0	0	0
2019/05/27	R214	06/02/2020	9.73	Call	Bond Future	2,957.4300	2.9574	2,699.4400	2.6994	(8.723)	0	0	0
2019/05/27	R214	06/02/2020			Bond Future	9.8397	73.4919	9.9150	72.9885	0.765	0.0000	0.0000	0
2019/05/27	R214	06/02/2020	9.71	Call	Bond Future	2,890.6800	2.8907	2,636.1100	2.6361	(8.807)	0	0	0
2019/05/27	R214	06/02/2020	9.71	Put	Bond Future	3,771.9200	3.7719	4,020.8200	4.0208	6.599	0	0	0
2019/05/27	R214	06/02/2020	9.73	Put	Bond Future	3,701.6900	3.7017	3,947.1700	3.9472	6.632	0	0	0
2019/05/27	R214	06/02/2020	9.72	Call	Bond Future	2,923.8400	2.9238	2,667.5600	2.6676	(8.765)	0	0	0
2019/05/27	R214	06/02/2020	9.72	Put	Bond Future	3,736.5400	3.7365	3,983.7300	3.9837	6.615	0	0	0
2019/05/27	R248	01/08/2019	10.35	Call	Bond Future	5,802.2400	5.8022	5,220.4800	5.2205	(10.026)	0	0	0
2019/05/27	R248	01/08/2019	10.34	Put	Bond Future	525.7900	0.5258	612.9400	0.6129	16.575	0	0	0
2019/05/27	R248	01/08/2019			Bond Future	9.7188	94.4623	9.7949	93.7953	0.782	0.0000	0.0000	105,195

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
2019/05/27	R248	01/08/2019	10.36	Call	Bond Future	5,870.0400	5.8700	5,286.3500	5.2863	(9.944)	0	0	0
2019/05/27	R248	01/08/2019	10.36	Put	Bond Future	502.3100	0.5023	585.5600	0.5856	16.573	0	0	0
2019/05/27	R248	01/08/2019	10.35	Put	Bond Future	513.9200	0.5139	599.1000	0.5991	16.575	0	0	0
2019/05/27	R248	01/08/2019	10.34	Call	Bond Future	5,734.5800	5.7346	5,154.7900	5.1548	(10.110)	0	0	0
2019/05/27	R248	07/11/2019	10.02	Call	Bond Future	4,557.9400	4.5579	4,120.1300	4.1201	(9.605)	0	0	0
2019/05/27	R248	07/11/2019	10.01	Put	Bond Future	2,512.8700	2.5129	2,758.2700	2.7583	9.766	0	0	0
2019/05/27	R248	07/11/2019			Bond Future	9.7773	91.9374	9.8558	91.2567	0.803	0.0000	0.0000	48
2019/05/27	R248	07/11/2019	10.03	Call	Bond Future	4,610.9700	4.6110	4,170.6400	4.1706	(9.550)	0	0	0
2019/05/27	R248	07/11/2019	10.03	Put	Bond Future	2,450.7900	2.4508	2,691.1300	2.6911	9.807	0	0	0
2019/05/27	R248	07/11/2019	10.02	Put	Bond Future	2,481.5300	2.4815	2,724.3900	2.7244	9.787	0	0	0
2019/05/27	R248	07/11/2019	10.01	Call	Bond Future	4,505.3600	4.5054	4,070.0900	4.0701	(9.661)	0	0	0
2019/05/27	R248	06/02/2020	9.71	Put	Bond Future	4,665.8600	4.6659	5,010.8700	5.0109	7.394	0	0	0
2019/05/27	R248	06/02/2020			Bond Future	9.8278	93.7322	9.9086	93.0380	0.823	0.0000	0.0000	0
2019/05/27	R248	06/02/2020	9.71	Call	Bond Future	3,637.5000	3.6375	3,288.3700	3.2884	(9.598)	0	0	0
2019/05/27	R248	06/02/2020	9.70	Put	Bond Future	4,711.1400	4.7111	5,058.5900	5.0586	7.375	0	0	0
2019/05/27	R248	06/02/2020	9.72	Call	Bond Future	3,680.3800	3.6804	3,328.8200	3.3288	(9.552)	0	0	0
2019/05/27	R248	06/02/2020	9.72	Put	Bond Future	4,620.6400	4.6206	4,963.2200	4.9632	7.414	0	0	0
2019/05/27	R248	06/02/2020	9.70	Call	Bond Future	3,594.5400	3.5945	3,247.8500	3.2479	(9.645)	0	0	0

Total

881101