



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 05/07/2019 TO 05/07/2019

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
2019/07/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	2025	01/08/2019			Bond Future	136.6618	136.6618	136.5316	136.5316	(0.095)	0.0000	0.0000	1,622
2019/07/05	2025	07/11/2019			Bond Future	139.3847	139.3847	139.2517	139.2517	(0.095)	0.0000	0.0000	200
2019/07/05	2025	06/02/2020			Bond Future	140.5829	140.5829	140.4472	140.4472	(0.097)	0.0000	0.0000	0
2019/07/05	2029	01/08/2019			Bond Future	103.3698	103.3698	103.4240	103.4240	0.052	0.0000	0.0000	4,132
2019/07/05	2029	07/11/2019			Bond Future	104.3350	104.3350	104.3904	104.3904	0.053	0.0000	0.0000	150
2019/07/05	2029	06/02/2020			Bond Future	106.3355	106.3355	106.3917	106.3917	0.053	0.0000	0.0000	0
2019/07/05	2030	01/08/2019	9.91	Put	Bond Future	2.2900	0.0023	3.1200	0.0031	36.245	0	0	0
2019/07/05	2030	01/08/2019	8.67	Put	Bond Future	1,300.1400	1.3001	1,547.3100	1.5473	19.011	0	0	0
2019/07/05	2030	01/08/2019	9.15	Put	Bond Future	182.6000	0.1826	238.3500	0.2384	30.531	0	0	0
2019/07/05	2030	01/08/2019	9.68	Call	Bond Future	5,603.2700	5.6033	5,216.3900	5.2164	(6.905)	0	0	0
2019/07/05	2030	01/08/2019			Bond Future	8.7869	94.8078	8.8469	94.4174	0.683	0.0000	0.0000	78,162
2019/07/05	2030	01/08/2019	8.35	Put	Bond Future	2,985.2500	2.9852	3,343.8100	3.3438	12.011	0	0	0
2019/07/05	2030	01/08/2019	8.35	Call	Bond Future	78.8000	0.0788	46.9300	0.0469	(40.444)	0	0	2,025
2019/07/05	2030	01/08/2019	9.22	Put	Bond Future	127.6600	0.1277	168.4200	0.1684	31.929	0	0	0
2019/07/05	2030	01/08/2019	9.22	Call	Bond Future	2,896.7800	2.8968	2,547.1100	2.5471	(12.071)	0	0	5,400
2019/07/05	2030	01/08/2019	9.69	Call	Bond Future	5,662.8000	5.6628	5,275.7200	5.2757	(6.835)	0	0	0
2019/07/05	2030	01/08/2019	9.69	Put	Bond Future	9.2400	0.0092	12.5900	0.0126	36.255	0	0	5,400
2019/07/05	2030	01/08/2019	9.91	Call	Bond Future	6,964.5000	6.9645	6,574.9000	6.5749	(5.594)	0	0	0
2019/07/05	2030	01/08/2019	9.92	Call	Bond Future	7,023.2200	7.0232	6,633.5700	6.6336	(5.548)	0	0	0
2019/07/05	2030	01/08/2019	9.90	Put	Bond Future	2.4500	0.0025	3.3400	0.0033	36.327	0	0	0
2019/07/05	2030	01/08/2019	8.67	Call	Bond Future	533.8100	0.5338	390.5500	0.3905	(26.837)	0	0	5,400
2019/07/05	2030	01/08/2019	9.15	Call	Bond Future	2,511.5200	2.5115	2,176.8400	2.1768	(13.326)	0	0	2,025
2019/07/05	2030	01/08/2019	9.68	Put	Bond Future	9.8100	0.0098	13.3600	0.0134	36.188	0	0	4,800
2019/07/05	2030	01/08/2019	9.92	Put	Bond Future	2.1400	0.0021	2.9200	0.0029	36.449	0	0	0
2019/07/05	2030	01/08/2019	9.90	Call	Bond Future	6,905.7300	6.9057	6,516.1900	6.5162	(5.641)	0	0	0
2019/07/05	2030	01/08/2019	8.77	Put	Bond Future	931.7800	0.9318	1,131.4900	1.1315	21.433	0	0	0
2019/07/05	2030	01/08/2019	8.77	Call	Bond Future	821.5000	0.8215	630.7800	0.6308	(23.216)	0	0	0
2019/07/05	2030	01/08/2019	9.24	Call	Bond Future	3,009.2300	3.0092	2,655.9100	2.6559	(11.741)	0	0	0
2019/07/05	2030	01/08/2019	9.24	Put	Bond Future	114.8500	0.1148	151.9600	0.1520	32.312	0	0	0
2019/07/05	2030	01/08/2019	9.27	Put	Bond Future	98.2100	0.0982	130.4300	0.1304	32.807	0	0	0
2019/07/05	2030	01/08/2019	9.27	Call	Bond Future	3,180.0600	3.1801	2,821.8500	2.8219	(11.264)	0	0	0
2019/07/05	2030	01/08/2019	9.08	Call	Bond Future	2,142.5800	2.1426	1,826.6300	1.8266	(14.746)	0	0	0
2019/07/05	2030	01/08/2019	9.08	Put	Bond Future	256.6800	0.2567	331.1600	0.3312	29.017	0	0	6,570
2019/07/05	2030	07/11/2019	9.76	Put	Bond Future	391.7200	0.3917	444.5600	0.4446	13.489	0	0	5,500
2019/07/05	2030	07/11/2019	9.49	Put	Bond Future	623.6400	0.6236	704.0400	0.7040	12.892	0	0	0
2019/07/05	2030	07/11/2019			Bond Future	8.8388	96.6715	8.9012	96.2734	0.706	0.0000	0.0000	200
2019/07/05	2030	07/11/2019	9.48	Call	Bond Future	4,620.1800	4.6202	4,303.7200	4.3037	(6.850)	0	0	0
2019/07/05	2030	07/11/2019	9.48	Put	Bond Future	634.7200	0.6347	716.3600	0.7164	12.862	0	0	0
2019/07/05	2030	07/11/2019	8.60	Put	Bond Future	2,731.1800	2.7312	2,978.0000	2.9780	9.037	0	0	0
2019/07/05	2030	07/11/2019	8.60	Call	Bond Future	1,187.9600	1.1880	1,036.6800	1.0367	(12.734)	0	0	5,500
2019/07/05	2030	07/11/2019	9.10	Put	Bond Future	1,233.1600	1.2332	1,374.3100	1.3743	11.446	0	0	0
2019/07/05	2030	07/11/2019	9.10	Call	Bond Future	2,884.2900	2.8843	2,627.3400	2.6273	(8.909)	0	0	5,500

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2019/07/05	2030	07/11/2019	9.76	Call	Bond Future	6,047.5800	6.0476	5,702.3200	5.7023	(5.709)	0	0	0
2019/07/05	2030	07/11/2019	9.49	Call	Bond Future	4,669.4800	4.6695	4,351.7800	4.3518	(6.804)	0	0	0
2019/07/05	2030	07/11/2019	8.57	Put	Bond Future	2,849.9500	2.8500	3,103.4100	3.1034	8.893	0	0	0
2019/07/05	2030	07/11/2019	9.47	Call	Bond Future	4,571.0200	4.5710	4,255.8200	4.2558	(6.896)	0	0	0
2019/07/05	2030	07/11/2019	9.47	Put	Bond Future	645.9800	0.6460	728.8800	0.7289	12.833	0	0	0
2019/07/05	2030	07/11/2019	9.70	Call	Bond Future	5,735.8000	5.7358	5,395.7900	5.3958	(5.928)	0	0	0
2019/07/05	2030	07/11/2019	9.70	Put	Bond Future	434.4100	0.4344	492.5000	0.4925	13.372	0	0	0
2019/07/05	2030	07/11/2019	8.57	Call	Bond Future	1,110.5000	1.1105	965.8600	0.9659	(13.025)	0	0	0
2019/07/05	2030	07/11/2019	9.12	Put	Bond Future	1,191.0800	1.1911	1,328.5100	1.3285	11.538	0	0	0
2019/07/05	2030	07/11/2019	9.12	Call	Bond Future	2,967.0400	2.9670	2,706.3700	2.7064	(8.786)	0	0	0
2019/07/05	2030	06/02/2020	9.14	Call	Bond Future	3,516.3400	3.5163	3,267.5900	3.2676	(7.074)	0	0	0
2019/07/05	2030	06/02/2020	9.15	Put	Bond Future	1,881.6000	1.8816	2,037.2100	2.0372	8.270	0	0	0
2019/07/05	2030	06/02/2020			Bond Future	8.8802	94.4931	8.9450	94.0873	0.730	0.0000	0.0000	0
2019/07/05	2030	06/02/2020	9.14	Put	Bond Future	1,904.0100	1.9040	2,061.0500	2.0610	8.248	0	0	0
2019/07/05	2030	06/02/2020	9.15	Call	Bond Future	3,555.2700	3.5553	3,305.0900	3.3051	(7.037)	0	0	0
2019/07/05	2030	06/02/2020	9.16	Call	Bond Future	3,594.0900	3.5941	3,342.4900	3.3425	(7.000)	0	0	0
2019/07/05	2030	06/02/2020	9.16	Put	Bond Future	1,859.1400	1.8591	2,013.3300	2.0133	8.294	0	0	0
2019/07/05	2032	01/08/2019	10.10	Call	Bond Future	6,589.9000	6.5899	6,134.9900	6.1350	(6.903)	0	0	0
2019/07/05	2032	01/08/2019	10.11	Put	Bond Future	10.2000	0.0102	13.9200	0.0139	36.471	0	0	0
2019/07/05	2032	01/08/2019			Bond Future	9.1230	96.3925	9.1880	95.9337	0.713	0.0000	0.0000	44,151
2019/07/05	2032	01/08/2019	10.10	Put	Bond Future	10.8000	0.0108	14.7400	0.0147	36.481	0	0	0
2019/07/05	2032	01/08/2019	10.11	Call	Bond Future	6,653.2500	6.6533	6,198.1200	6.1981	(6.841)	0	0	0
2019/07/05	2032	01/08/2019	10.09	Call	Bond Future	6,526.5200	6.5265	6,071.8300	6.0718	(6.967)	0	0	0
2019/07/05	2032	01/08/2019	10.09	Put	Bond Future	11.4400	0.0114	15.6000	0.0156	36.364	0	0	0
2019/07/05	2032	07/11/2019	9.71	Call	Bond Future	4,516.1600	4.5162	4,167.6000	4.1676	(7.718)	0	0	0
2019/07/05	2032	07/11/2019	9.70	Put	Bond Future	968.1000	0.9681	1,089.0900	1.0891	12.498	0	0	0
2019/07/05	2032	07/11/2019			Bond Future	9.1842	94.1269	9.2516	93.6590	0.734	0.0000	0.0000	0
2019/07/05	2032	07/11/2019	9.72	Call	Bond Future	4,566.9800	4.5670	4,216.8000	4.2168	(7.668)	0	0	0
2019/07/05	2032	07/11/2019	9.72	Put	Bond Future	937.6500	0.9377	1,055.3900	1.0554	12.557	0	0	0
2019/07/05	2032	07/11/2019	9.71	Put	Bond Future	952.7600	0.9528	1,072.1200	1.0721	12.528	0	0	0
2019/07/05	2032	07/11/2019	9.70	Call	Bond Future	4,465.5100	4.4655	4,118.5800	4.1186	(7.769)	0	0	0
2019/07/05	2032	06/02/2020	9.40	Put	Bond Future	2,438.8200	2.4388	2,640.4200	2.6404	8.266	0	0	0
2019/07/05	2032	06/02/2020			Bond Future	9.2340	95.9098	9.3038	95.4328	0.756	0.0000	0.0000	0
2019/07/05	2032	06/02/2020	9.39	Call	Bond Future	3,527.8700	3.5279	3,254.2300	3.2542	(7.757)	0	0	0
2019/07/05	2032	06/02/2020	9.39	Put	Bond Future	2,466.7300	2.4667	2,670.0300	2.6700	8.242	0	0	0
2019/07/05	2032	06/02/2020	9.40	Call	Bond Future	3,567.4000	3.5674	3,292.0600	3.2921	(7.718)	0	0	0
2019/07/05	2032	06/02/2020	9.38	Call	Bond Future	3,488.2600	3.4883	3,216.3200	3.2163	(7.796)	0	0	0
2019/07/05	2032	06/02/2020	9.38	Put	Bond Future	2,494.6300	2.4946	2,699.6300	2.6996	8.218	0	0	0
2019/07/05	2033	01/08/2019			Bond Future	104.2561	104.2561	104.1447	104.1447	(0.107)	0.0000	0.0000	6,090
2019/07/05	2033	07/11/2019			Bond Future	105.1632	105.1632	105.0495	105.0495	(0.108)	0.0000	0.0000	50
2019/07/05	2033	06/02/2020			Bond Future	107.1795	107.1795	107.0635	107.0635	(0.108)	0.0000	0.0000	0
2019/07/05	2037	01/08/2019	10.31	Call	Bond Future	6,150.8900	6.1509	5,765.5200	5.7655	(6.265)	0	0	0
2019/07/05	2037	01/08/2019			Bond Future	9.4948	91.7281	9.5445	91.3359	0.524	0.0000	0.0000	54,192
2019/07/05	2037	01/08/2019	10.29	Call	Bond Future	6,011.5200	6.0115	5,626.9000	5.6269	(6.398)	0	0	0
2019/07/05	2037	01/08/2019	10.29	Put	Bond Future	32.9600	0.0330	40.6100	0.0406	23.210	0	0	0

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2019/07/05	2037	01/08/2019	10.31	Put	Bond Future	29.7300	0.0297	36.6300	0.0366	23.209	0	0	0
2019/07/05	2037	01/08/2019	10.30	Call	Bond Future	6,081.2100	6.0812	5,696.2000	5.6962	(6.331)	0	0	0
2019/07/05	2037	01/08/2019	10.30	Put	Bond Future	31.3100	0.0313	38.5700	0.0386	23.187	0	0	0
2019/07/05	2037	07/11/2019	9.97	Call	Bond Future	4,418.5700	4.4186	4,133.4500	4.1335	(6.453)	0	0	0
2019/07/05	2037	07/11/2019			Bond Future	9.5574	93.5314	9.6088	93.1313	0.538	0.0000	0.0000	0
2019/07/05	2037	07/11/2019	9.95	Call	Bond Future	4,313.1700	4.3132	4,031.1800	4.0312	(6.538)	0	0	0
2019/07/05	2037	07/11/2019	9.95	Put	Bond Future	1,323.8800	1.3239	1,441.9500	1.4419	8.918	0	0	0
2019/07/05	2037	07/11/2019	9.97	Put	Bond Future	1,280.9900	1.2810	1,395.9300	1.3959	8.973	0	0	0
2019/07/05	2037	07/11/2019	9.96	Call	Bond Future	4,365.7600	4.3658	4,082.2000	4.0822	(6.495)	0	0	0
2019/07/05	2037	07/11/2019	9.96	Put	Bond Future	1,302.2800	1.3023	1,418.7800	1.4188	8.946	0	0	0
2019/07/05	2037	06/02/2020	9.67	Call	Bond Future	3,575.9000	3.5759	3,351.9800	3.3520	(6.262)	0	0	0
2019/07/05	2037	06/02/2020	9.66	Put	Bond Future	3,156.3500	3.1563	3,341.6800	3.3417	5.872	0	0	0
2019/07/05	2037	06/02/2020			Bond Future	9.6109	91.0429	9.6639	90.6352	0.552	0.0000	0.0000	0
2019/07/05	2037	06/02/2020	9.68	Call	Bond Future	3,617.8700	3.6179	3,392.4600	3.3925	(6.230)	0	0	0
2019/07/05	2037	06/02/2020	9.68	Put	Bond Future	3,086.9900	3.0870	3,269.3400	3.2693	5.907	0	0	0
2019/07/05	2037	06/02/2020	9.67	Put	Bond Future	3,121.5100	3.1215	3,305.3500	3.3054	5.889	0	0	0
2019/07/05	2037	06/02/2020	9.66	Call	Bond Future	3,534.1500	3.5342	3,311.7200	3.3117	(6.294)	0	0	0
2019/07/05	2038	01/08/2019			Bond Future	121.6997	121.6997	121.8012	121.8012	0.083	0.0000	0.0000	11,392
2019/07/05	2038	07/11/2019			Bond Future	124.1244	124.1244	124.2279	124.2279	0.083	0.0000	0.0000	0
2019/07/05	2038	06/02/2020			Bond Future	124.8459	124.8459	124.9510	124.9510	0.084	0.0000	0.0000	0
2019/07/05	2040	01/08/2019	10.37	Put	Bond Future	39.0800	0.0391	49.5000	0.0495	26.663	0	0	0
2019/07/05	2040	01/08/2019	10.36	Call	Bond Future	6,349.3900	6.3494	5,894.3100	5.8943	(7.167)	0	0	0
2019/07/05	2040	01/08/2019			Bond Future	9.5797	94.9823	9.6345	94.5162	0.572	0.0000	0.0000	39,258
2019/07/05	2040	01/08/2019	10.37	Call	Bond Future	6,423.8300	6.4238	5,968.2200	5.9682	(7.092)	0	0	0
2019/07/05	2040	01/08/2019	10.36	Put	Bond Future	41.0900	0.0411	52.0400	0.0520	26.649	0	0	0
2019/07/05	2040	01/08/2019	10.38	Call	Bond Future	6,498.2400	6.4982	6,042.1200	6.0421	(7.019)	0	0	0
2019/07/05	2040	01/08/2019	10.38	Put	Bond Future	37.1600	0.0372	47.0700	0.0471	26.668	0	0	0
2019/07/05	2040	07/11/2019	9.80	Put	Bond Future	2,096.9600	2.0970	2,287.2900	2.2873	9.076	0	0	0
2019/07/05	2040	07/11/2019	9.30	Put	Bond Future	4,305.2100	4.3052	4,619.1800	4.6192	7.293	0	0	0
2019/07/05	2040	07/11/2019	10.04	Put	Bond Future	1,433.1300	1.4331	1,574.1300	1.5741	9.839	0	0	0
2019/07/05	2040	07/11/2019	10.03	Call	Bond Future	4,637.9600	4.6380	4,305.6200	4.3056	(7.166)	0	0	0
2019/07/05	2040	07/11/2019			Bond Future	9.6422	96.8494	9.6988	96.3742	0.587	0.0000	0.0000	0
2019/07/05	2040	07/11/2019	9.80	Call	Bond Future	3,412.8600	3.4129	3,128.0000	3.1280	(8.347)	0	0	1,260
2019/07/05	2040	07/11/2019	9.30	Call	Bond Future	1,348.7000	1.3487	1,187.4800	1.1875	(11.954)	0	0	1,260
2019/07/05	2040	07/11/2019	10.04	Call	Bond Future	4,695.3200	4.6953	4,361.1300	4.3611	(7.118)	0	0	0
2019/07/05	2040	07/11/2019	10.03	Put	Bond Future	1,455.5700	1.4556	1,598.4200	1.5984	9.814	0	0	0
2019/07/05	2040	07/11/2019	10.05	Call	Bond Future	4,753.0800	4.7531	4,417.0700	4.4171	(7.069)	0	0	0
2019/07/05	2040	07/11/2019	10.05	Put	Bond Future	1,411.2100	1.4112	1,550.3900	1.5504	9.862	0	0	0
2019/07/05	2040	06/02/2020	9.76	Call	Bond Future	3,900.2700	3.9003	3,634.3000	3.6343	(6.819)	0	0	0
2019/07/05	2040	06/02/2020			Bond Future	9.6958	94.1732	9.7541	93.6890	0.602	0.0000	0.0000	0
2019/07/05	2040	06/02/2020	9.74	Call	Bond Future	3,809.9800	3.8100	3,547.5400	3.5475	(6.888)	0	0	0
2019/07/05	2040	06/02/2020	9.74	Put	Bond Future	3,442.4400	3.4424	3,664.2300	3.6642	6.443	0	0	0
2019/07/05	2040	06/02/2020	9.76	Put	Bond Future	3,367.2900	3.3673	3,585.5500	3.5856	6.482	0	0	0
2019/07/05	2040	06/02/2020	9.75	Call	Bond Future	3,855.0100	3.8550	3,590.8000	3.5908	(6.854)	0	0	0
2019/07/05	2040	06/02/2020	9.75	Put	Bond Future	3,404.6900	3.4047	3,624.7100	3.6247	6.462	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
2019/07/05	2044	01/08/2019	10.40	Put	Bond Future	50.1000	0.0501	61.2300	0.0612	22.216	0	0	0
2019/07/05	2044	01/08/2019	9.86	Put	Bond Future	559.5100	0.5595	666.2300	0.6662	19.074	0	0	0
2019/07/05	2044	01/08/2019	10.53	Call	Bond Future	7,255.9400	7.2559	6,831.0400	6.8310	(5.856)	0	0	0
2019/07/05	2044	01/08/2019	9.39	Call	Bond Future	421.0700	0.4211	311.8400	0.3118	(25.941)	0	0	228
2019/07/05	2044	01/08/2019			Bond Future	9.6392	91.8350	9.6889	91.4043	0.516	0.0000	0.0000	40,532
2019/07/05	2044	01/08/2019	10.39	Call	Bond Future	6,210.9700	6.2110	5,791.9500	5.7920	(6.746)	0	0	0
2019/07/05	2044	01/08/2019	10.39	Put	Bond Future	52.5900	0.0526	64.2800	0.0643	22.229	0	0	0
2019/07/05	2044	01/08/2019	10.40	Call	Bond Future	6,285.7600	6.2858	5,866.1800	5.8662	(6.675)	0	0	0
2019/07/05	2044	01/08/2019	9.86	Call	Bond Future	2,446.0700	2.4461	2,122.0800	2.1221	(13.245)	0	0	100
2019/07/05	2044	01/08/2019	10.53	Put	Bond Future	26.2400	0.0262	32.0500	0.0321	22.142	0	0	100
2019/07/05	2044	01/08/2019	9.39	Put	Bond Future	2,630.5700	2.6306	2,952.0500	2.9520	12.221	0	0	0
2019/07/05	2044	01/08/2019	9.74	Put	Bond Future	885.8700	0.8859	1,040.6500	1.0406	17.472	0	0	0
2019/07/05	2044	01/08/2019	10.38	Call	Bond Future	6,136.1700	6.1362	5,717.7300	5.7177	(6.819)	0	0	0
2019/07/05	2044	01/08/2019	10.38	Put	Bond Future	55.2000	0.0552	67.4700	0.0675	22.228	0	0	0
2019/07/05	2044	01/08/2019	9.36	Put	Bond Future	2,837.7900	2.8378	3,172.0300	3.1720	11.778	0	0	0
2019/07/05	2044	01/08/2019	9.36	Call	Bond Future	356.3500	0.3563	259.8800	0.2599	(27.072)	0	0	100
2019/07/05	2044	01/08/2019	9.74	Call	Bond Future	1,755.3000	1.7553	1,479.3700	1.4794	(15.720)	0	0	228
2019/07/05	2044	01/08/2019	10.27	Call	Bond Future	5,314.8400	5.3148	4,904.7000	4.9047	(7.717)	0	0	0
2019/07/05	2044	01/08/2019	10.27	Put	Bond Future	93.2300	0.0932	113.8000	0.1138	22.064	0	0	228
2019/07/05	2044	07/11/2019	9.74	Put	Bond Future	2,582.4400	2.5824	2,781.5800	2.7816	7.711	0	0	0
2019/07/05	2044	07/11/2019	10.52	Call	Bond Future	7,402.0600	7.4021	7,036.2100	7.0362	(4.943)	0	0	0
2019/07/05	2044	07/11/2019	10.07	Put	Bond Future	1,552.4400	1.5524	1,686.4300	1.6864	8.631	0	0	0
2019/07/05	2044	07/11/2019			Bond Future	9.7001	93.6403	9.7514	93.2011	0.529	0.0000	0.0000	0
2019/07/05	2044	07/11/2019	10.52	Put	Bond Future	786.7400	0.7867	860.0700	0.8601	9.321	0	0	328
2019/07/05	2044	07/11/2019	10.06	Call	Bond Future	4,583.3100	4.5833	4,279.8500	4.2799	(6.621)	0	0	0
2019/07/05	2044	07/11/2019	10.06	Put	Bond Future	1,576.3600	1.5764	1,712.0800	1.7121	8.610	0	0	0
2019/07/05	2044	07/11/2019	9.19	Call	Bond Future	908.0600	0.9081	795.5300	0.7955	(12.392)	0	0	328
2019/07/05	2044	07/11/2019	9.74	Call	Bond Future	2,923.9400	2.9239	2,683.9000	2.6839	(8.209)	0	0	328
2019/07/05	2044	07/11/2019	10.07	Call	Bond Future	4,640.5800	4.6406	4,335.3900	4.3354	(6.577)	0	0	0
2019/07/05	2044	07/11/2019	9.19	Put	Bond Future	5,471.9800	5.4720	5,798.6300	5.7986	5.970	0	0	0
2019/07/05	2044	07/11/2019	10.05	Call	Bond Future	4,526.2700	4.5263	4,224.5500	4.2245	(6.666)	0	0	0
2019/07/05	2044	07/11/2019	10.05	Put	Bond Future	1,600.6300	1.6006	1,738.0900	1.7381	8.588	0	0	0
2019/07/05	2044	06/02/2020	9.74	Call	Bond Future	3,560.9700	3.5610	3,326.4800	3.3265	(6.585)	0	0	328
2019/07/05	2044	06/02/2020	10.78	Put	Bond Future	1,136.9100	1.1369	1,217.9600	1.2180	7.129	0	0	328
2019/07/05	2044	06/02/2020	9.77	Put	Bond Future	3,546.3900	3.5464	3,754.4500	3.7544	5.867	0	0	0
2019/07/05	2044	06/02/2020			Bond Future	9.7524	91.0287	9.8053	90.5810	0.542	0.0000	0.0000	0
2019/07/05	2044	06/02/2020	9.09	Put	Bond Future	7,136.1100	7.1361	7,467.4400	7.4674	4.643	0	0	0
2019/07/05	2044	06/02/2020	9.09	Call	Bond Future	1,202.0700	1.2021	1,085.7700	1.0858	(9.675)	0	0	328
2019/07/05	2044	06/02/2020	9.74	Put	Bond Future	3,666.6600	3.6667	3,879.8000	3.8798	5.813	0	0	0
2019/07/05	2044	06/02/2020	9.77	Call	Bond Future	3,695.6400	3.6956	3,456.0700	3.4561	(6.483)	0	0	0
2019/07/05	2044	06/02/2020	10.78	Call	Bond Future	9,218.6500	9.2187	8,852.0700	8.8521	(3.977)	0	0	0
2019/07/05	2044	06/02/2020	9.78	Call	Bond Future	3,740.9400	3.7409	3,499.6800	3.4997	(6.449)	0	0	0
2019/07/05	2044	06/02/2020	9.76	Put	Bond Future	3,586.4800	3.5865	3,796.2200	3.7962	5.848	0	0	0
2019/07/05	2044	06/02/2020	9.78	Put	Bond Future	3,506.9700	3.5070	3,713.3400	3.7133	5.885	0	0	0
2019/07/05	2044	06/02/2020	9.76	Call	Bond Future	3,650.8800	3.6509	3,412.9900	3.4130	(6.516)	0	0	0
2019/07/05	2046	01/08/2019			Bond Future	115.1150	115.1150	115.1262	115.1262	0.010	0.0000	0.0000	12,638
2019/07/05	2046	07/11/2019			Bond Future	115.6891	115.6891	115.7005	115.7005	0.010	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/05	2046	06/02/2020			Bond Future	117.9072	117.9072	117.9187	117.9187	0.010	0.0000	0.0000	0
2019/07/05	2050	01/08/2019			Bond Future	118.5815	118.5815	118.9582	118.9582	0.318	0.0000	0.0000	11,104
2019/07/05	2050	07/11/2019			Bond Future	120.9440	120.9440	121.3282	121.3282	0.318	0.0000	0.0000	0
2019/07/05	2050	06/02/2020			Bond Future	121.4267	121.4267	121.8179	121.8179	0.322	0.0000	0.0000	0
2019/07/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	AL37	01/08/2019			Index Future	655.7900	655.7900	653.6910	653.6910	(0.320)	0.0000	0.0000	0
2019/07/05	AL37	07/11/2019			Index Future	668.6820	668.6820	666.5410	666.5410	(0.320)	0.0000	0.0000	0
2019/07/05	AL37	06/02/2020			Index Future	681.3440	681.3440	679.1610	679.1610	(0.320)	0.0000	0.0000	0
2019/07/05	AL7T	01/08/2019			Index Future	766.5730	766.5730	763.1300	763.1300	(0.449)	0.0000	0.0000	0
2019/07/05	AL7T	07/11/2019			Index Future	781.6420	781.6420	778.1310	778.1310	(0.449)	0.0000	0.0000	0
2019/07/05	AL7T	06/02/2020			Index Future	796.4430	796.4430	792.8640	792.8640	(0.449)	0.0000	0.0000	0
2019/07/05	ALBI	01/08/2019			Index Future	689.1500	689.1500	686.2200	686.2200	(0.425)	0.0000	0.0000	970
2019/07/05	ALBI	07/11/2019			Index Future	702.6970	702.6970	699.7100	699.7100	(0.425)	0.0000	0.0000	0
2019/07/05	ALBI	06/02/2020			Index Future	716.0030	716.0030	712.9580	712.9580	(0.425)	0.0000	0.0000	0
2019/07/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/05	ES33	01/08/2019			Bond Future	10.6366	80.2628	10.6911	79.9367	0.512	0.0000	0.0000	350
2019/07/05	ES33	07/11/2019			Bond Future	10.7485	78.0470	10.8050	77.7144	0.526	0.0000	0.0000	0
2019/07/05	ES33	06/02/2020			Bond Future	10.8499	79.5253	10.9085	79.1863	0.540	0.0000	0.0000	0
2019/07/05	ES42	01/08/2019			Bond Future	10.9413	82.0353	10.9907	81.6958	0.451	0.0000	0.0000	4,919

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
2019/07/05	ES42	07/11/2019			Bond Future	11.0517	79.3827	11.1029	79.0365	0.464	0.0000	0.0000	0
2019/07/05	ES42	06/02/2020			Bond Future	11.1481	80.8865	11.2011	80.5337	0.476	0.0000	0.0000	0
2019/07/05	GOVI	01/08/2019	638.68	Call	GOVI	439,360.0000	43.9360	408,920.0000	40.8920	(6.928)	0	0	0
2019/07/05	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	GOVI	01/08/2019			GOVI	682.6160	682.6160	679.5720	679.5720	(0.446)	0.0000	0.0000	437
2019/07/05	GOVI	01/08/2019	638.69	Call	GOVI	439,260.0000	43.9260	408,820.0000	40.8820	(6.930)	0	0	0
2019/07/05	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	GOVI	01/08/2019	638.67	Call	GOVI	439,460.0000	43.9460	409,020.0000	40.9020	(6.927)	0	0	0
2019/07/05	GOVI	07/11/2019	672.90	Call	GOVI	231,350.0000	23.1350	200,310.0000	20.0310	(13.417)	0	0	0
2019/07/05	GOVI	07/11/2019			GOVI	696.0350	696.0350	692.9310	692.9310	(0.446)	0.0000	0.0000	44
2019/07/05	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	GOVI	07/11/2019	672.91	Call	GOVI	231,250.0000	23.1250	200,210.0000	20.0210	(13.423)	0	0	0
2019/07/05	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	GOVI	07/11/2019	672.92	Call	GOVI	231,150.0000	23.1150	200,110.0000	20.0110	(13.429)	0	0	0
2019/07/05	GOVI	06/02/2020	703.14	Call	GOVI	60,750.0000	6.0750	29,110.0000	2.9110	(52.082)	0	0	0
2019/07/05	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	GOVI	06/02/2020			GOVI	709.2150	709.2150	706.0510	706.0510	(0.446)	0.0000	0.0000	0
2019/07/05	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	GOVI	06/02/2020	703.15	Call	GOVI	60,650.0000	6.0650	29,010.0000	2.9010	(52.168)	0	0	0
2019/07/05	GOVI	06/02/2020	703.13	Call	GOVI	60,850.0000	6.0850	29,210.0000	2.9210	(51.997)	0	0	0
2019/07/05	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/05	IGOV	01/08/2019			Index Future	261.9660	261.9660	262.1350	262.1350	0.065	0.0000	0.0000	815
2019/07/05	IGOV	07/11/2019			Index Future	267.1850	267.1850	267.3580	267.3580	0.065	0.0000	0.0000	218
2019/07/05	IGOV	06/02/2020			Index Future	272.3080	272.3080	272.4830	272.4830	0.064	0.0000	0.0000	0
2019/07/05	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/05	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/05	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.7000	102.7000	0.010	0.0000	0.0000	0
2019/07/05	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5700	98.5700	0.020	0.0000	0.0000	0
2019/07/05	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9900	101.9900	0.029	0.0000	0.0000	0
2019/07/05	IS02	21/09/2020			Interest Rate Swap	98.7700	98.7700	98.8100	98.8100	0.040	0.0000	0.0000	0
2019/07/05	IS05	17/12/2020			Interest Rate Swap	95.3800	95.3800	95.4400	95.4400	0.063	0.0000	0.0000	0
2019/07/05	IS05	16/03/2021			Interest Rate Swap	94.3600	94.3600	94.4300	94.4300	0.074	0.0000	0.0000	0
2019/07/05	IS05	15/06/2021			Interest Rate Swap	93.3000	93.3000	93.3900	93.3900	0.096	0.0000	0.0000	0
2019/07/05	IS05	21/09/2021			Interest Rate Swap	93.2100	93.2100	93.3200	93.3200	0.118	0.0000	0.0000	0
2019/07/05	IS05	21/12/2021			Interest Rate Swap	95.1900	95.1900	95.3200	95.3200	0.137	0.0000	0.0000	51
2019/07/05	IS05	15/03/2022			Interest Rate Swap	95.1200	95.1200	95.2700	95.2700	0.158	0.0000	0.0000	0
2019/07/05	IS05	21/06/2022			Interest Rate Swap	96.0900	96.0900	96.2600	96.2600	0.177	0.0000	0.0000	0
2019/07/05	IS05	20/09/2022			Interest Rate Swap	99.8400	99.8400	100.0300	100.0300	0.190	0.0000	0.0000	0
2019/07/05	IS05	20/12/2022			Interest Rate Swap	100.9200	100.9200	101.1300	101.1300	0.208	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
2019/07/05	IS05	22/03/2023			Interest Rate Swap	94.0400	94.0400	94.2700	94.2700	0.245	0.0000	0.0000	0
2019/07/05	IS05	20/06/2023			Interest Rate Swap	99.9800	99.9800	100.2200	100.2200	0.240	0.0000	0.0000	0
2019/07/05	IS05	19/09/2023			Interest Rate Swap	95.2600	95.2600	95.5300	95.5300	0.283	0.0000	0.0000	0
2019/07/05	IS10	17/12/2025			Interest Rate Swap	90.7800	90.7800	91.1700	91.1700	0.430	0.0000	0.0000	0
2019/07/05	IS10	16/03/2026			Interest Rate Swap	87.6000	87.6000	88.0300	88.0300	0.491	0.0000	0.0000	0
2019/07/05	IS10	15/06/2026			Interest Rate Swap	86.2200	86.2200	86.6700	86.6700	0.522	0.0000	0.0000	0
2019/07/05	IS10	21/09/2026			Interest Rate Swap	88.3400	88.3400	88.8100	88.8100	0.532	0.0000	0.0000	0
2019/07/05	IS10	21/12/2026			Interest Rate Swap	92.1800	92.1800	92.6500	92.6500	0.510	0.0000	0.0000	0
2019/07/05	IS10	15/03/2027			Interest Rate Swap	90.6800	90.6800	91.1500	91.1500	0.518	0.0000	0.0000	0
2019/07/05	IS10	21/06/2027			Interest Rate Swap	92.7600	92.7600	93.2400	93.2400	0.517	0.0000	0.0000	0
2019/07/05	IS10	20/09/2027			Interest Rate Swap	98.2800	98.2800	98.7600	98.7600	0.488	0.0000	0.0000	0
2019/07/05	IS10	20/12/2027			Interest Rate Swap	98.6000	98.6000	99.1000	99.1000	0.507	0.0000	0.0000	0
2019/07/05	IS10	22/03/2028			Interest Rate Swap	91.9300	91.9300	92.4500	92.4500	0.566	0.0000	0.0000	0
2019/07/05	IS10	20/06/2028			Interest Rate Swap	99.2500	99.2500	99.7700	99.7700	0.524	0.0000	0.0000	0
2019/07/05	IS10	19/09/2028			Interest Rate Swap	92.6200	92.6200	93.1700	93.1700	0.594	0.0000	0.0000	0
2019/07/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/05	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/05	R023	01/08/2019	8.95	Call	Bond Future	5,186.3700	5.1864	4,882.6000	4.8826	(5.857)	0	0	0
2019/07/05	R023	01/08/2019			Bond Future	7.2373	104.9275	7.3347	104.6237	1.345	0.0000	0.0000	56,013
2019/07/05	R023	01/08/2019	8.93	Call	Bond Future	5,127.7100	5.1277	4,823.9400	4.8239	(5.924)	0	0	0
2019/07/05	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R023	01/08/2019	8.94	Call	Bond Future	5,157.0400	5.1570	4,853.2700	4.8533	(5.890)	0	0	0
2019/07/05	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R023	07/11/2019	7.98	Call	Bond Future	2,322.4000	2.3224	2,060.2200	2.0602	(11.289)	0	0	0
2019/07/05	R023	07/11/2019			Bond Future	7.2266	103.0584	7.3329	102.7486	1.472	0.0000	0.0000	0
2019/07/05	R023	07/11/2019	7.99	Call	Bond Future	2,348.4100	2.3484	2,085.4700	2.0855	(11.197)	0	0	0
2019/07/05	R023	07/11/2019	7.98	Put	Bond Future	152.9800	0.1530	200.5900	0.2006	31.122	0	0	0
2019/07/05	R023	07/11/2019	7.99	Put	Bond Future	150.5900	0.1506	197.4400	0.1974	31.111	0	0	0
2019/07/05	R023	07/11/2019	8.00	Call	Bond Future	2,374.4700	2.3745	2,110.7900	2.1108	(11.105)	0	0	0
2019/07/05	R023	07/11/2019	8.00	Put	Bond Future	148.2500	0.1482	194.3600	0.1944	31.103	0	0	0
2019/07/05	R023	06/02/2020	7.54	Call	Bond Future	1,454.6400	1.4546	1,250.7500	1.2508	(14.017)	0	0	0
2019/07/05	R023	06/02/2020			Bond Future	7.1912	105.0102	7.3075	104.6944	1.618	0.0000	0.0000	0
2019/07/05	R023	06/02/2020	7.52	Call	Bond Future	1,413.8800	1.4139	1,212.5600	1.2126	(14.239)	0	0	0
2019/07/05	R023	06/02/2020	7.52	Put	Bond Future	524.6700	0.5247	639.1500	0.6391	21.819	0	0	0
2019/07/05	R023	06/02/2020	7.54	Put	Bond Future	511.6500	0.5116	623.5600	0.6236	21.872	0	0	0
2019/07/05	R023	06/02/2020	7.53	Call	Bond Future	1,434.3600	1.4344	1,231.7600	1.2318	(14.125)	0	0	0
2019/07/05	R023	06/02/2020	7.53	Put	Bond Future	518.2600	0.5183	631.4600	0.6315	21.842	0	0	0
2019/07/05	R035	01/08/2019	10.23	Call	Bond Future	6,428.6900	6.4287	6,082.4100	6.0824	(5.386)	0	0	0
2019/07/05	R035	01/08/2019	10.22	Put	Bond Future	27.0600	0.0271	32.1600	0.0322	18.847	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
2019/07/05	R035	01/08/2019			Bond Future	9.3736	99.7814	9.4183	99.4303	0.478	0.0000	0.0000	71,099
2019/07/05	R035	01/08/2019	10.24	Call	Bond Future	6,498.3900	6.4984	6,151.8500	6.1518	(5.333)	0	0	0
2019/07/05	R035	01/08/2019	10.24	Put	Bond Future	24.4200	0.0244	29.0000	0.0290	18.755	0	0	0
2019/07/05	R035	01/08/2019	10.23	Put	Bond Future	25.7000	0.0257	30.5400	0.0305	18.833	0	0	0
2019/07/05	R035	01/08/2019	10.22	Call	Bond Future	6,358.9800	6.3590	6,012.9600	6.0130	(5.441)	0	0	0
2019/07/05	R035	07/11/2019	10.21	Put	Bond Future	744.3200	0.7443	806.6700	0.8067	8.377	0	0	3,500
2019/07/05	R035	07/11/2019	9.88	Call	Bond Future	4,564.4500	4.5644	4,304.9900	4.3050	(5.684)	0	0	0
2019/07/05	R035	07/11/2019	9.89	Call	Bond Future	4,618.6600	4.6187	4,357.8900	4.3579	(5.646)	0	0	0
2019/07/05	R035	07/11/2019	9.87	Put	Bond Future	1,261.9400	1.2619	1,361.7900	1.3618	7.912	0	0	0
2019/07/05	R035	07/11/2019			Bond Future	9.4399	97.2404	9.4862	96.8824	0.491	0.0000	0.0000	0
2019/07/05	R035	07/11/2019	8.92	Put	Bond Future	4,944.5600	4.9446	5,212.0500	5.2121	5.410	0	0	0
2019/07/05	R035	07/11/2019	8.92	Call	Bond Future	790.2600	0.7903	699.7700	0.6998	(11.451)	0	0	3,500
2019/07/05	R035	07/11/2019	9.52	Put	Bond Future	2,179.0700	2.1791	2,333.6100	2.3336	7.092	0	0	0
2019/07/05	R035	07/11/2019	9.52	Call	Bond Future	2,796.6900	2.7967	2,593.2500	2.5932	(7.274)	0	0	3,500
2019/07/05	R035	07/11/2019	9.89	Put	Bond Future	1,223.0800	1.2231	1,320.2900	1.3203	7.948	0	0	0
2019/07/05	R035	07/11/2019	9.87	Call	Bond Future	4,510.4400	4.5104	4,252.3100	4.2523	(5.723)	0	0	0
2019/07/05	R035	07/11/2019	10.21	Call	Bond Future	6,446.9300	6.4469	6,151.3000	6.1513	(4.586)	0	0	0
2019/07/05	R035	07/11/2019	9.88	Put	Bond Future	1,242.3700	1.2424	1,340.8900	1.3409	7.930	0	0	0
2019/07/05	R035	06/02/2020	9.60	Call	Bond Future	3,657.8700	3.6579	3,451.2600	3.4513	(5.648)	0	0	0
2019/07/05	R035	06/02/2020	9.61	Put	Bond Future	2,844.9500	2.8450	3,001.9800	3.0020	5.520	0	0	0
2019/07/05	R035	06/02/2020			Bond Future	9.4972	99.0821	9.5451	98.7172	0.505	0.0000	0.0000	0
2019/07/05	R035	06/02/2020	9.60	Put	Bond Future	2,877.5700	2.8776	3,035.9400	3.0359	5.504	0	0	0
2019/07/05	R035	06/02/2020	9.61	Call	Bond Future	3,700.6700	3.7007	3,492.7200	3.4927	(5.619)	0	0	0
2019/07/05	R035	06/02/2020	9.59	Call	Bond Future	3,615.3000	3.6153	3,410.0200	3.4100	(5.678)	0	0	0
2019/07/05	R035	06/02/2020	9.59	Put	Bond Future	2,910.5100	2.9105	3,070.2100	3.0702	5.487	0	0	0
2019/07/05	R186	01/08/2019	9.54	Call	Bond Future	8,277.2000	8.2772	7,709.7300	7.7097	(6.856)	0	0	0
2019/07/05	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/05	R186	01/08/2019	8.55	Put	Bond Future	64.6000	0.0646	112.7000	0.1127	74.458	0	0	0
2019/07/05	R186	01/08/2019	8.38	Call	Bond Future	1,959.9600	1.9600	1,500.9800	1.5010	(23.418)	0	0	0
2019/07/05	R186	01/08/2019			Bond Future	8.0758	114.5756	8.1717	114.0081	1.188	8.0425	8.0425	125,318
2019/07/05	R186	01/08/2019	9.52	Call	Bond Future	8,169.5300	8.1695	7,602.0600	7.6021	(6.946)	0	0	0
2019/07/05	R186	01/08/2019	9.52	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2019/07/05	R186	01/08/2019	8.30	Put	Bond Future	262.8300	0.2628	413.2900	0.4133	57.246	0	0	0
2019/07/05	R186	01/08/2019	8.30	Call	Bond Future	1,583.8000	1.5838	1,166.7600	1.1668	(26.332)	0	0	6,000
2019/07/05	R186	01/08/2019	9.05	Put	Bond Future	2.2800	0.0023	4.5200	0.0045	98.246	0	0	0
2019/07/05	R186	01/08/2019	9.05	Call	Bond Future	5,599.4600	5.5995	5,034.2000	5.0342	(10.095)	0	0	6,000
2019/07/05	R186	01/08/2019	9.54	Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2019/07/05	R186	01/08/2019	10.08	Call	Bond Future	11,131.0500	11.1311	10,563.5500	10.5636	(5.098)	0	0	0
2019/07/05	R186	01/08/2019	8.55	Call	Bond Future	2,834.9700	2.8350	2,315.5700	2.3156	(18.321)	0	0	0
2019/07/05	R186	01/08/2019	8.38	Put	Bond Future	172.5200	0.1725	281.0400	0.2810	62.903	0	0	0
2019/07/05	R186	01/08/2019	8.70	Put	Bond Future	25.3800	0.0254	46.4500	0.0464	83.018	0	0	3,100
2019/07/05	R186	01/08/2019	9.53	Call	Bond Future	8,223.3900	8.2234	7,655.9200	7.6559	(6.901)	0	0	0
2019/07/05	R186	01/08/2019	9.53	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2019/07/05	R186	01/08/2019	9.22	Call	Bond Future	6,537.5600	6.5376	5,970.7100	5.9707	(8.671)	0	0	0
2019/07/05	R186	01/08/2019	9.22	Put	Bond Future	0.6300	0.0006	1.2800	0.0013	103.175	0	0	0
2019/07/05	R186	01/08/2019	8.70	Call	Bond Future	3,653.7700	3.6538	3,107.3400	3.1073	(14.955)	0	0	0
2019/07/05	R186	07/11/2019	8.94	Call	Bond Future	4,954.1800	4.9542	4,459.7400	4.4597	(9.980)	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
2019/07/05	R186	07/11/2019	8.20	Call	Bond Future	1,848.6700	1.8487	1,536.3000	1.5363	(16.897)	0	0	0
2019/07/05	R186	07/11/2019	8.23	Call	Bond Future	1,947.7100	1.9477	1,625.4200	1.6254	(16.547)	0	0	5,000
2019/07/05	R186	07/11/2019			Bond Future	8.1109	116.8279	8.2119	116.2492	1.245	0.0000	0.0000	5,960
2019/07/05	R186	07/11/2019	8.94	Put	Bond Future	315.2200	0.3152	399.4400	0.3994	26.718	0	0	0
2019/07/05	R186	07/11/2019	8.73	Call	Bond Future	3,965.4900	3.9655	3,507.5400	3.5075	(11.548)	0	0	0
2019/07/05	R186	07/11/2019	8.73	Put	Bond Future	477.9700	0.4780	598.6800	0.5987	25.255	0	0	5,000
2019/07/05	R186	07/11/2019	8.20	Put	Bond Future	1,338.2200	1.3382	1,604.5100	1.6045	19.899	0	0	7,500
2019/07/05	R186	07/11/2019	8.95	Call	Bond Future	5,002.3500	5.0024	4,506.4400	4.5064	(9.914)	0	0	0
2019/07/05	R186	07/11/2019	8.96	Put	Bond Future	302.8300	0.3028	384.1300	0.3841	26.847	0	0	0
2019/07/05	R186	07/11/2019	8.23	Put	Bond Future	1,265.9800	1.2660	1,522.3500	1.5224	20.251	0	0	0
2019/07/05	R186	07/11/2019	8.95	Put	Bond Future	308.9600	0.3090	391.7100	0.3917	26.783	0	0	0
2019/07/05	R186	07/11/2019	8.96	Call	Bond Future	5,050.6300	5.0506	4,553.2700	4.5533	(9.847)	0	0	0
2019/07/05	R186	06/02/2020	8.57	Call	Bond Future	3,629.1100	3.6291	3,236.5600	3.2366	(10.817)	0	0	0
2019/07/05	R186	06/02/2020			Bond Future	8.1319	113.7339	8.2380	113.1441	1.305	0.0000	0.0000	0
2019/07/05	R186	06/02/2020	8.55	Call	Bond Future	3,550.6900	3.5507	3,162.1500	3.1621	(10.943)	0	0	0
2019/07/05	R186	06/02/2020	8.55	Put	Bond Future	1,248.9900	1.2490	1,450.2400	1.4502	16.113	0	0	0
2019/07/05	R186	06/02/2020	8.57	Put	Bond Future	1,218.8400	1.2188	1,416.0800	1.4161	16.183	0	0	0
2019/07/05	R186	06/02/2020	8.56	Call	Bond Future	3,589.9900	3.5900	3,199.4400	3.1994	(10.879)	0	0	0
2019/07/05	R186	06/02/2020	8.56	Put	Bond Future	1,233.9900	1.2340	1,433.2300	1.4332	16.146	0	0	0
2019/07/05	R197	01/08/2019			Bond Future	302.9576	302.9576	302.9822	302.9822	0.008	0.0000	0.0000	2,507
2019/07/05	R197	07/11/2019			Bond Future	308.9936	308.9936	309.0187	309.0187	0.008	0.0000	0.0000	0
2019/07/05	R197	06/02/2020			Bond Future	307.2555	307.2555	307.2806	307.2806	0.008	0.0000	0.0000	0
2019/07/05	R202	01/08/2019			Bond Future	233.4964	233.4964	233.5189	233.5189	0.010	0.0000	0.0000	9,518
2019/07/05	R202	07/11/2019			Bond Future	238.1485	238.1485	238.1711	238.1711	0.010	0.0000	0.0000	0
2019/07/05	R202	06/02/2020			Bond Future	238.6447	238.6447	238.6673	238.6673	0.009	0.0000	0.0000	0
2019/07/05	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R207	01/08/2019	7.33	Call	Bond Future	549.8700	0.5499	522.3000	0.5223	(5.014)	0	0	0
2019/07/05	R207	01/08/2019			Bond Future	6.0623	100.9099	6.1255	100.8823	1.043	0.0000	0.0000	4,891
2019/07/05	R207	01/08/2019	7.34	Call	Bond Future	554.1900	0.5542	526.6200	0.5266	(4.975)	0	0	0
2019/07/05	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R207	01/08/2019	7.35	Call	Bond Future	558.5000	0.5585	530.9300	0.5309	(4.936)	0	0	0
2019/07/05	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R207	07/11/2019	2.08	Put	Bond Future	354.9000	0.3549	383.0300	0.3830	7.926	0	0	0
2019/07/05	R207	07/11/2019			Bond Future	4.0543	102.8935	4.2113	102.8654	3.874	0.0000	0.0000	0
2019/07/05	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R207	07/11/2019	2.07	Put	Bond Future	356.7000	0.3567	384.8300	0.3848	7.886	0	0	0
2019/07/05	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R207	07/11/2019	2.06	Put	Bond Future	358.5100	0.3585	386.6400	0.3866	7.846	0	0	0
2019/07/05	R208	01/08/2019	8.16	Call	Bond Future	2,870.8800	2.8709	2,868.2500	2.8682	(0.092)	0	0	0
2019/07/05	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R208	01/08/2019			Bond Future	6.2767	103.0807	6.2784	103.0781	0.027	0.0000	0.0000	10,796
2019/07/05	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R208	01/08/2019	8.17	Call	Bond Future	2,885.8300	2.8858	2,883.2000	2.8832	(0.091)	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
2019/07/05	R208	01/08/2019	8.15	Call	Bond Future	2,855.9300	2.8559	2,853.3000	2.8533	(0.092)	0	0	0
2019/07/05	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/05	R208	07/11/2019	6.83	Call	Bond Future	1,052.4000	1.0524	1,049.5000	1.0495	(0.276)	0	0	0
2019/07/05	R208	07/11/2019	6.82	Put	Bond Future	28.9800	0.0290	28.7500	0.0288	(0.794)	0	0	0
2019/07/05	R208	07/11/2019			Bond Future	6.0471	101.7030	6.0491	101.7003	0.034	0.0000	0.0000	0
2019/07/05	R208	07/11/2019	6.84	Call	Bond Future	1,064.8400	1.0648	1,061.9400	1.0619	(0.272)	0	0	0
2019/07/05	R208	07/11/2019	6.84	Put	Bond Future	27.8800	0.0279	27.6500	0.0277	(0.825)	0	0	0
2019/07/05	R208	07/11/2019	6.83	Put	Bond Future	28.4200	0.0284	28.1900	0.0282	(0.809)	0	0	0
2019/07/05	R208	07/11/2019	6.82	Call	Bond Future	1,039.9700	1.0400	1,037.0700	1.0371	(0.279)	0	0	0
2019/07/05	R208	06/02/2020	6.13	Put	Bond Future	65.8500	0.0659	66.0400	0.0660	0.289	0	0	0
2019/07/05	R208	06/02/2020	6.12	Call	Bond Future	554.9500	0.5549	552.2700	0.5523	(0.483)	0	0	0
2019/07/05	R208	06/02/2020			Bond Future	5.6726	103.6292	5.6753	103.6264	0.047	0.0000	0.0000	0
2019/07/05	R208	06/02/2020	6.13	Call	Bond Future	564.5200	0.5645	561.8200	0.5618	(0.478)	0	0	0
2019/07/05	R208	06/02/2020	6.12	Put	Bond Future	67.1500	0.0671	67.3600	0.0674	0.313	0	0	0
2019/07/05	R208	06/02/2020	6.14	Call	Bond Future	574.1100	0.5741	571.4100	0.5714	(0.470)	0	0	0
2019/07/05	R208	06/02/2020	6.14	Put	Bond Future	64.5800	0.0646	64.7700	0.0648	0.294	0	0	0
2019/07/05	R209	01/08/2019	10.17	Call	Bond Future	5,190.0400	5.1900	4,829.6900	4.8297	(6.943)	0	0	0
2019/07/05	R209	01/08/2019	10.15	Put	Bond Future	31.9700	0.0320	40.4100	0.0404	26.400	0	0	0
2019/07/05	R209	01/08/2019	9.30	Call	Bond Future	774.8300	0.7748	608.0800	0.6081	(21.521)	0	0	7,560
2019/07/05	R209	01/08/2019			Bond Future	9.3619	76.1759	9.4168	75.8079	0.586	0.0000	0.0000	89,403
2019/07/05	R209	01/08/2019	10.17	Put	Bond Future	28.9300	0.0289	36.5600	0.0366	26.374	0	0	0
2019/07/05	R209	01/08/2019	10.15	Call	Bond Future	5,071.7900	5.0718	4,712.2500	4.7123	(7.089)	0	0	0
2019/07/05	R209	01/08/2019	10.16	Put	Bond Future	30.4100	0.0304	38.4400	0.0384	26.406	0	0	0
2019/07/05	R209	01/08/2019	9.30	Put	Bond Future	1,193.3000	1.1933	1,394.5300	1.3945	16.863	0	0	0
2019/07/05	R209	01/08/2019	9.80	Put	Bond Future	168.7000	0.1687	210.1700	0.2102	24.582	0	0	0
2019/07/05	R209	01/08/2019	10.16	Call	Bond Future	5,130.9100	5.1309	4,770.9600	4.7710	(7.015)	0	0	0
2019/07/05	R209	01/08/2019	9.80	Call	Bond Future	3,034.1200	3.0341	2,707.6100	2.7076	(10.761)	0	0	7,560
2019/07/05	R209	01/08/2019	10.46	Call	Bond Future	6,891.1500	6.8912	6,524.7700	6.5248	(5.317)	0	0	0
2019/07/05	R209	01/08/2019	10.46	Put	Bond Future	6.1100	0.0061	7.7100	0.0077	26.187	0	0	7,560
2019/07/05	R209	07/11/2019	9.82	Call	Bond Future	3,743.3300	3.7433	3,479.3700	3.4794	(7.051)	0	0	0
2019/07/05	R209	07/11/2019			Bond Future	9.4196	74.5214	9.4762	74.1461	0.601	9.3539	9.3539	30
2019/07/05	R209	07/11/2019	9.80	Call	Bond Future	3,652.7100	3.6527	3,391.6400	3.3916	(7.147)	0	0	0
2019/07/05	R209	07/11/2019	9.80	Put	Bond Future	1,183.7800	1.1838	1,297.9200	1.2979	9.642	0	0	0
2019/07/05	R209	07/11/2019	9.82	Put	Bond Future	1,147.9400	1.1479	1,259.1900	1.2592	9.691	0	0	0
2019/07/05	R209	07/11/2019	9.81	Call	Bond Future	3,697.9300	3.6979	3,435.4100	3.4354	(7.099)	0	0	0
2019/07/05	R209	07/11/2019	9.81	Put	Bond Future	1,165.7300	1.1657	1,278.4200	1.2784	9.667	0	0	0
2019/07/05	R209	06/02/2020	9.52	Put	Bond Future	2,736.1600	2.7362	2,910.0900	2.9101	6.357	0	0	0
2019/07/05	R209	06/02/2020			Bond Future	9.4671	75.9329	9.5254	75.5504	0.616	0.0000	0.0000	0
2019/07/05	R209	06/02/2020	9.51	Call	Bond Future	3,047.8600	3.0479	2,840.7500	2.8407	(6.795)	0	0	0
2019/07/05	R209	06/02/2020	9.51	Put	Bond Future	2,765.9800	2.7660	2,941.2900	2.9413	6.338	0	0	0
2019/07/05	R209	06/02/2020	9.52	Call	Bond Future	3,083.4700	3.0835	2,874.9800	2.8750	(6.762)	0	0	0
2019/07/05	R209	06/02/2020	9.50	Call	Bond Future	3,012.2000	3.0122	2,806.4700	2.8065	(6.830)	0	0	0
2019/07/05	R209	06/02/2020	9.50	Put	Bond Future	2,795.8400	2.7958	2,972.5300	2.9725	6.320	0	0	0
2019/07/05	R210	01/08/2019			Bond Future	191.1610	191.1610	191.6916	191.6916	0.278	0.0000	0.0000	2,142
2019/07/05	R210	07/11/2019			Bond Future	192.3631	192.3631	192.9042	192.9042	0.281	0.0000	0.0000	0
2019/07/05	R210	06/02/2020			Bond Future	196.0514	196.0514	196.6026	196.6026	0.281	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
2019/07/05	R212	01/08/2019			Bond Future	160.2320	160.2320	160.2441	160.2441	0.007	0.0000	0.0000	6,690
2019/07/05	R212	07/11/2019			Bond Future	163.4244	163.4244	163.4367	163.4367	0.008	0.0000	0.0000	0
2019/07/05	R212	06/02/2020			Bond Future	164.3116	164.3116	164.3239	164.3239	0.007	0.0000	0.0000	0
2019/07/05	R213	01/08/2019	9.99	Put	Bond Future	6.8900	0.0069	8.8400	0.0088	28.302	0	0	0
2019/07/05	R213	01/08/2019	9.98	Call	Bond Future	6,145.5700	6.1456	5,795.4100	5.7954	(5.698)	0	0	0
2019/07/05	R213	01/08/2019			Bond Future	8.9763	88.9715	9.0313	88.6192	0.612	0.0000	0.0000	17,638
2019/07/05	R213	01/08/2019	9.99	Call	Bond Future	6,203.3000	6.2033	5,853.0200	5.8530	(5.647)	0	0	0
2019/07/05	R213	01/08/2019	9.98	Put	Bond Future	7.3100	0.0073	9.3800	0.0094	28.317	0	0	0
2019/07/05	R213	01/08/2019	10.00	Call	Bond Future	6,260.9900	6.2610	5,910.6000	5.9106	(5.596)	0	0	0
2019/07/05	R213	01/08/2019	10.00	Put	Bond Future	6.4900	0.0065	8.3300	0.0083	28.351	0	0	0
2019/07/05	R213	07/11/2019	9.59	Put	Bond Future	743.9300	0.7439	827.2700	0.8273	11.203	0	0	0
2019/07/05	R213	07/11/2019	9.58	Call	Bond Future	4,109.1200	4.1091	3,834.5700	3.8346	(6.681)	0	0	0
2019/07/05	R213	07/11/2019			Bond Future	9.0349	87.1692	9.0919	86.8101	0.631	0.0000	0.0000	3,080
2019/07/05	R213	07/11/2019	9.59	Call	Bond Future	4,156.1400	4.1561	3,880.3500	3.8804	(6.636)	0	0	0
2019/07/05	R213	07/11/2019	9.58	Put	Bond Future	756.7700	0.7568	841.3500	0.8414	11.176	0	0	0
2019/07/05	R213	07/11/2019	9.60	Call	Bond Future	4,203.3000	4.2033	3,926.2900	3.9263	(6.590)	0	0	0
2019/07/05	R213	07/11/2019	9.60	Put	Bond Future	731.3000	0.7313	813.4200	0.8134	11.229	0	0	0
2019/07/05	R213	06/02/2020	9.27	Call	Bond Future	3,244.4900	3.2445	3,028.8500	3.0288	(6.646)	0	0	0
2019/07/05	R213	06/02/2020	9.26	Put	Bond Future	2,124.8400	2.1248	2,276.5900	2.2766	7.142	0	0	0
2019/07/05	R213	06/02/2020			Bond Future	9.0842	88.8201	9.1433	88.4541	0.650	0.0000	0.0000	0
2019/07/05	R213	06/02/2020	9.28	Call	Bond Future	3,281.6000	3.2816	3,064.6500	3.0646	(6.611)	0	0	0
2019/07/05	R213	06/02/2020	9.28	Put	Bond Future	2,076.5500	2.0766	2,225.6700	2.2257	7.181	0	0	0
2019/07/05	R213	06/02/2020	9.27	Put	Bond Future	2,100.4400	2.1004	2,250.8700	2.2509	7.162	0	0	0
2019/07/05	R213	06/02/2020	9.26	Call	Bond Future	3,207.8300	3.2078	2,993.5100	2.9935	(6.681)	0	0	0
2019/07/05	R214	01/08/2019	10.34	Put	Bond Future	49.1900	0.0492	59.7100	0.0597	21.386	0	0	0
2019/07/05	R214	01/08/2019			Bond Future	9.5974	74.7996	9.6472	74.4522	0.519	0.0000	0.0000	10,625
2019/07/05	R214	01/08/2019	10.33	Call	Bond Future	4,905.4400	4.9054	4,569.0600	4.5691	(6.857)	0	0	0
2019/07/05	R214	01/08/2019	10.33	Put	Bond Future	51.5500	0.0516	62.5800	0.0626	21.397	0	0	0
2019/07/05	R214	01/08/2019	10.34	Call	Bond Future	4,965.6800	4.9657	4,628.7900	4.6288	(6.784)	0	0	0
2019/07/05	R214	01/08/2019	10.32	Call	Bond Future	4,845.2100	4.8452	4,509.3500	4.5094	(6.932)	0	0	0
2019/07/05	R214	01/08/2019	10.32	Put	Bond Future	54.0100	0.0540	65.5600	0.0656	21.385	0	0	0
2019/07/05	R214	07/11/2019	10.02	Put	Bond Future	1,322.3500	1.3224	1,432.3800	1.4324	8.321	0	0	0
2019/07/05	R214	07/11/2019			Bond Future	9.6591	72.9724	9.7105	72.6182	0.532	0.0000	0.0000	0
2019/07/05	R214	07/11/2019	10.01	Call	Bond Future	3,708.4100	3.7084	3,465.5800	3.4656	(6.548)	0	0	0
2019/07/05	R214	07/11/2019	10.01	Put	Bond Future	1,342.0200	1.3420	1,453.4300	1.4534	8.302	0	0	0
2019/07/05	R214	07/11/2019	10.02	Call	Bond Future	3,754.3600	3.7544	3,510.1500	3.5101	(6.505)	0	0	0
2019/07/05	R214	07/11/2019	10.00	Call	Bond Future	3,662.8000	3.6628	3,421.3600	3.4214	(6.592)	0	0	0
2019/07/05	R214	07/11/2019	10.00	Put	Bond Future	1,362.1200	1.3621	1,474.9200	1.4749	8.281	0	0	0
2019/07/05	R214	06/02/2020	9.73	Call	Bond Future	3,137.1900	3.1372	2,943.2600	2.9433	(6.182)	0	0	0
2019/07/05	R214	06/02/2020			Bond Future	9.7127	74.3545	9.7656	73.9934	0.544	0.0000	0.0000	0
2019/07/05	R214	06/02/2020	9.71	Call	Bond Future	3,065.0100	3.0650	2,873.6800	2.8737	(6.242)	0	0	0
2019/07/05	R214	06/02/2020	9.71	Put	Bond Future	3,083.7300	3.0837	3,253.4700	3.2535	5.504	0	0	0
2019/07/05	R214	06/02/2020	9.73	Put	Bond Future	3,018.9300	3.0189	3,186.0700	3.1861	5.536	0	0	0
2019/07/05	R214	06/02/2020	9.72	Call	Bond Future	3,100.8900	3.1009	2,908.2600	2.9083	(6.212)	0	0	0
2019/07/05	R214	06/02/2020	9.72	Put	Bond Future	3,051.0700	3.0511	3,219.5100	3.2195	5.521	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
2019/07/05	R248	01/08/2019	10.35	Call	Bond Future	6,422.9300	6.4229	5,944.1600	5.9442	(7.454)	0	0	0
2019/07/05	R248	01/08/2019	10.34	Put	Bond Future	52.4800	0.0525	66.5500	0.0666	26.810	0	0	0
2019/07/05	R248	01/08/2019			Bond Future	9.5973	95.5469	9.6521	95.0547	0.572	0.0000	0.0000	102,489
2019/07/05	R248	01/08/2019	10.36	Call	Bond Future	6,499.9500	6.5000	6,020.5400	6.0205	(7.376)	0	0	0
2019/07/05	R248	01/08/2019	10.36	Put	Bond Future	47.5700	0.0476	60.3500	0.0604	26.866	0	0	0
2019/07/05	R248	01/08/2019	10.35	Put	Bond Future	49.9600	0.0500	63.3800	0.0634	26.861	0	0	0
2019/07/05	R248	01/08/2019	10.34	Call	Bond Future	6,345.9200	6.3459	5,867.8000	5.8678	(7.534)	0	0	0
2019/07/05	R248	07/11/2019	10.02	Call	Bond Future	4,714.6500	4.7146	4,368.1900	4.3682	(7.349)	0	0	0
2019/07/05	R248	07/11/2019	10.01	Put	Bond Future	1,614.3500	1.6144	1,771.7900	1.7718	9.753	0	0	0
2019/07/05	R248	07/11/2019			Bond Future	9.6584	92.9861	9.7150	92.4842	0.586	0.0000	0.0000	2,048
2019/07/05	R248	07/11/2019	10.03	Call	Bond Future	4,773.9600	4.7740	4,425.5000	4.4255	(7.299)	0	0	0
2019/07/05	R248	07/11/2019	10.03	Put	Bond Future	1,565.0600	1.5651	1,718.4900	1.7185	9.803	0	0	0
2019/07/05	R248	07/11/2019	10.02	Put	Bond Future	1,589.5200	1.5895	1,744.9500	1.7450	9.778	0	0	0
2019/07/05	R248	07/11/2019	10.01	Call	Bond Future	4,655.5600	4.6556	4,311.1100	4.3111	(7.399)	0	0	0
2019/07/05	R248	06/02/2020	9.71	Put	Bond Future	3,807.8500	3.8079	4,050.3600	4.0504	6.369	0	0	0
2019/07/05	R248	06/02/2020			Bond Future	9.7115	94.7472	9.7698	94.2357	0.600	0.0000	0.0000	0
2019/07/05	R248	06/02/2020	9.71	Call	Bond Future	3,794.5300	3.7945	3,525.5700	3.5256	(7.088)	0	0	0
2019/07/05	R248	06/02/2020	9.70	Put	Bond Future	3,850.1700	3.8502	4,094.5900	4.0946	6.348	0	0	0
2019/07/05	R248	06/02/2020	9.72	Call	Bond Future	3,840.7100	3.8407	3,569.8400	3.5698	(7.053)	0	0	0
2019/07/05	R248	06/02/2020	9.72	Put	Bond Future	3,765.9300	3.7659	4,006.5300	4.0065	6.389	0	0	0
2019/07/05	R248	06/02/2020	9.70	Call	Bond Future	3,748.6100	3.7486	3,481.5600	3.4816	(7.124)	0	0	0

Total

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