



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/01/2019 TO 24/01/2019

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
2019/01/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	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
2019/01/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	2025	07/02/2019			Bond Future	133.5302	133.5302	133.5342	133.5342	0.003	0.0000	0.0000	355
2019/01/24	2025	02/05/2019			Bond Future	135.8501	135.8501	135.8536	135.8536	0.003	0.0000	0.0000	520
2019/01/24	2025	01/08/2019			Bond Future	138.4577	138.4577	138.4611	138.4611	0.002	0.0000	0.0000	0
2019/01/24	2029	07/02/2019			Bond Future	101.6826	101.6826	101.6859	101.6859	0.003	0.0000	0.0000	80
2019/01/24	2029	02/05/2019			Bond Future	102.3764	102.3764	102.3795	102.3795	0.003	0.0000	0.0000	2,954
2019/01/24	2029	01/08/2019			Bond Future	104.3768	104.3768	104.3797	104.3797	0.003	0.0000	0.0000	0
2019/01/24	2030	07/02/2019	8.62	Call	Bond Future	0.3800	0.0004	0.7400	0.0007	94.737	0	0	0
2019/01/24	2030	07/02/2019	10.20	Put	Bond Future	2.2300	0.0022	0.7000	0.0007	(68.610)	0	0	3,960
2019/01/24	2030	07/02/2019			Bond Future	9.3719	90.9823	9.3008	91.4345	(0.759)	0.0000	0.0000	32,299
2019/01/24	2030	07/02/2019	9.68	Put	Bond Future	124.9000	0.1249	65.0000	0.0650	(47.958)	0	0	0
2019/01/24	2030	07/02/2019	9.68	Call	Bond Future	2,048.6200	2.0486	2,440.8700	2.4409	19.147	0	0	3,960
2019/01/24	2030	07/02/2019	9.18	Put	Bond Future	1,452.1000	1.4521	1,105.6200	1.1056	(23.861)	0	0	0
2019/01/24	2030	07/02/2019	9.18	Call	Bond Future	225.4100	0.2254	331.0800	0.3311	46.879	0	0	3,960
2019/01/24	2030	07/02/2019	8.63	Call	Bond Future	0.4500	0.0005	0.8700	0.0009	93.333	0	0	0
2019/01/24	2030	07/02/2019	8.62	Put	Bond Future	4,936.0100	4.9360	4,484.2200	4.4842	(9.153)	0	0	0
2019/01/24	2030	07/02/2019	10.20	Call	Bond Future	5,049.8500	5.0499	5,500.4700	5.5005	8.923	0	0	0
2019/01/24	2030	07/02/2019	8.90	Call	Bond Future	18.6900	0.0187	31.8400	0.0318	70.358	0	0	1,320
2019/01/24	2030	07/02/2019	8.63	Put	Bond Future	4,868.1200	4.8681	4,416.3900	4.4164	(9.279)	0	0	0
2019/01/24	2030	07/02/2019	8.64	Call	Bond Future	0.5300	0.0005	1.0200	0.0010	92.453	0	0	0
2019/01/24	2030	07/02/2019	8.64	Put	Bond Future	4,800.2900	4.8003	4,348.6300	4.3486	(9.409)	0	0	0
2019/01/24	2030	07/02/2019	9.60	Put	Bond Future	204.3000	0.2043	114.0600	0.1141	(44.170)	0	0	0
2019/01/24	2030	07/02/2019	9.60	Call	Bond Future	1,633.8200	1.6338	1,995.7300	1.9957	22.151	0	0	1,320
2019/01/24	2030	07/02/2019	9.40	Put	Bond Future	595.9600	0.5960	392.0200	0.3920	(34.220)	0	0	0
2019/01/24	2030	07/02/2019	9.40	Call	Bond Future	773.6700	0.7737	1,021.8800	1.0219	32.082	0	0	0
2019/01/24	2030	07/02/2019	8.70	Put	Bond Future	4,395.0300	4.3950	3,944.0400	3.9440	(10.261)	0	0	0
2019/01/24	2030	07/02/2019	8.70	Call	Bond Future	1.3300	0.0013	2.4900	0.0025	87.218	0	0	0
2019/01/24	2030	07/02/2019	8.90	Put	Bond Future	3,075.3500	3.0754	2,636.3500	2.6363	(14.275)	0	0	0
2019/01/24	2030	02/05/2019	8.90	Put	Bond Future	3,880.1500	3.8801	3,517.6900	3.5177	(9.341)	0	0	0
2019/01/24	2030	02/05/2019	9.41	Call	Bond Future	1,649.7700	1.6498	1,878.2000	1.8782	13.846	0	0	0
2019/01/24	2030	02/05/2019			Bond Future	9.4351	92.5422	9.3615	93.0018	(0.779)	0.0000	0.0000	48,227
2019/01/24	2030	02/05/2019	9.39	Call	Bond Future	1,587.1200	1.5871	1,810.2600	1.8103	14.059	0	0	0
2019/01/24	2030	02/05/2019	9.39	Put	Bond Future	1,868.3500	1.8684	1,631.9000	1.6319	(12.656)	0	0	0
2019/01/24	2030	02/05/2019	10.20	Call	Bond Future	5,013.0200	5.0130	5,399.5200	5.3995	7.710	0	0	0
2019/01/24	2030	02/05/2019	10.20	Put	Bond Future	412.4000	0.4124	339.3100	0.3393	(17.723)	0	0	3,000
2019/01/24	2030	02/05/2019	8.90	Call	Bond Future	463.9000	0.4639	561.0300	0.5610	20.938	0	0	3,000
2019/01/24	2030	02/05/2019	9.41	Put	Bond Future	1,806.0300	1.8060	1,574.8700	1.5749	(12.799)	0	0	0
2019/01/24	2030	02/05/2019	9.40	Call	Bond Future	1,618.2700	1.6183	1,844.0700	1.8441	13.953	0	0	3,000
2019/01/24	2030	02/05/2019	9.40	Put	Bond Future	1,836.9900	1.8370	1,603.2000	1.6032	(12.727)	0	0	0
2019/01/24	2030	01/08/2019	9.91	Put	Bond Future	1,512.1600	1.5122	1,354.4900	1.3545	(10.427)	0	0	0
2019/01/24	2030	01/08/2019			Bond Future	9.4971	90.3231	9.4208	90.7914	(0.804)	0.0000	0.0000	0
2019/01/24	2030	01/08/2019	9.91	Call	Bond Future	3,989.7100	3.9897	4,300.3400	4.3003	7.786	0	0	0
2019/01/24	2030	01/08/2019	9.92	Call	Bond Future	4,030.8500	4.0308	4,342.9600	4.3430	7.743	0	0	0

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2019/01/24	2030	01/08/2019	9.90	Put	Bond Future	1,530.0900	1.5301	1,370.9400	1.3709	(10.401)	0	0	0
2019/01/24	2030	01/08/2019	9.92	Put	Bond Future	1,494.4300	1.4944	1,338.2400	1.3382	(10.451)	0	0	0
2019/01/24	2030	01/08/2019	9.90	Call	Bond Future	3,948.7100	3.9487	4,257.8600	4.2579	7.829	0	0	0
2019/01/24	2032	07/02/2019	8.81	Call	Bond Future	0.2400	0.0002	0.4200	0.0004	75.000	0	0	0
2019/01/24	2032	07/02/2019	8.80	Put	Bond Future	5,742.1600	5.7422	5,287.2700	5.2873	(7.922)	0	0	0
2019/01/24	2032	07/02/2019			Bond Future	9.6024	93.0683	9.5362	93.5234	(0.689)	0.0000	0.0000	21,390
2019/01/24	2032	07/02/2019	8.82	Call	Bond Future	0.2800	0.0003	0.5000	0.0005	78.571	0	0	0
2019/01/24	2032	07/02/2019	8.82	Put	Bond Future	5,593.0000	5.5930	5,138.1700	5.1382	(8.132)	0	0	0
2019/01/24	2032	07/02/2019	8.81	Put	Bond Future	5,667.5400	5.6675	5,212.6700	5.2127	(8.026)	0	0	0
2019/01/24	2032	07/02/2019	8.80	Call	Bond Future	0.2000	0.0002	0.3600	0.0004	80.000	0	0	0
2019/01/24	2032	02/05/2019	9.62	Put	Bond Future	2,064.4900	2.0645	1,825.4400	1.8254	(11.579)	0	0	0
2019/01/24	2032	02/05/2019	9.61	Call	Bond Future	1,723.1000	1.7231	1,944.0200	1.9440	12.821	0	0	0
2019/01/24	2032	02/05/2019			Bond Future	9.6655	90.5078	9.5972	90.9704	(0.706)	0.0000	0.0000	38,718
2019/01/24	2032	02/05/2019	9.62	Call	Bond Future	1,756.6600	1.7567	1,980.1900	1.9802	12.725	0	0	0
2019/01/24	2032	02/05/2019	9.61	Put	Bond Future	2,098.8200	2.0988	1,857.1600	1.8572	(11.514)	0	0	0
2019/01/24	2032	02/05/2019	9.63	Call	Bond Future	1,790.7500	1.7907	2,016.8900	2.0169	12.628	0	0	0
2019/01/24	2032	02/05/2019	9.63	Put	Bond Future	2,030.7700	2.0308	1,794.3300	1.7943	(11.643)	0	0	0
2019/01/24	2032	01/08/2019	10.10	Call	Bond Future	4,184.8300	4.1848	4,490.4300	4.4904	7.303	0	0	0
2019/01/24	2032	01/08/2019	10.11	Put	Bond Future	1,722.7600	1.7228	1,558.5200	1.5585	(9.534)	0	0	0
2019/01/24	2032	01/08/2019			Bond Future	9.7257	92.2551	9.6551	92.7265	(0.726)	0.0000	0.0000	0
2019/01/24	2032	01/08/2019	10.10	Put	Bond Future	1,743.1600	1.7432	1,577.4000	1.5774	(9.509)	0	0	0
2019/01/24	2032	01/08/2019	10.11	Call	Bond Future	4,228.3800	4.2284	4,535.5000	4.5355	7.263	0	0	0
2019/01/24	2032	01/08/2019	10.09	Call	Bond Future	4,141.6900	4.1417	4,445.7500	4.4457	7.341	0	0	0
2019/01/24	2032	01/08/2019	10.09	Put	Bond Future	1,764.0400	1.7640	1,596.7400	1.5967	(9.484)	0	0	0
2019/01/24	2033	07/02/2019			Bond Future	104.3792	104.3792	104.5080	104.5080	0.123	0.0000	0.0000	120
2019/01/24	2033	02/05/2019			Bond Future	105.0477	105.0477	105.1783	105.1783	0.124	0.0000	0.0000	5,970
2019/01/24	2033	01/08/2019			Bond Future	107.1002	107.1002	107.2331	107.2331	0.124	0.0000	0.0000	0
2019/01/24	2037	07/02/2019	9.06	Put	Bond Future	6,247.0300	6.2470	5,663.4000	5.6634	(9.343)	0	0	0
2019/01/24	2037	07/02/2019	9.05	Call	Bond Future	0.3000	0.0003	0.6100	0.0006	103.333	0	0	0
2019/01/24	2037	07/02/2019			Bond Future	9.8368	89.1062	9.7607	89.6902	(0.774)	0.0000	0.0000	38,788
2019/01/24	2037	07/02/2019	9.06	Call	Bond Future	0.3500	0.0004	0.7300	0.0007	108.571	0	0	0
2019/01/24	2037	07/02/2019	9.05	Put	Bond Future	6,331.6900	6.3317	5,747.9900	5.7480	(9.219)	0	0	0
2019/01/24	2037	07/02/2019	9.07	Call	Bond Future	0.4200	0.0004	0.8600	0.0009	104.762	0	0	0
2019/01/24	2037	07/02/2019	9.07	Put	Bond Future	6,162.5100	6.1625	5,578.9400	5.5789	(9.470)	0	0	0
2019/01/24	2037	02/05/2019	9.81	Put	Bond Future	2,495.9700	2.4960	2,178.1500	2.1781	(12.733)	0	0	0
2019/01/24	2037	02/05/2019			Bond Future	9.9002	90.6340	9.8219	91.2277	(0.791)	0.0000	0.0000	58,971
2019/01/24	2037	02/05/2019	9.80	Call	Bond Future	1,775.7800	1.7758	2,048.2800	2.0483	15.345	0	0	0
2019/01/24	2037	02/05/2019	9.80	Put	Bond Future	2,536.5200	2.5365	2,215.3200	2.2153	(12.663)	0	0	0
2019/01/24	2037	02/05/2019	9.81	Call	Bond Future	1,811.6000	1.8116	2,087.4800	2.0875	15.229	0	0	0
2019/01/24	2037	02/05/2019	9.79	Call	Bond Future	1,740.3500	1.7403	2,009.4600	2.0095	15.463	0	0	0
2019/01/24	2037	02/05/2019	9.79	Put	Bond Future	2,577.5600	2.5776	2,252.9700	2.2530	(12.593)	0	0	0
2019/01/24	2037	01/08/2019	10.31	Call	Bond Future	4,559.4700	4.5595	4,949.0100	4.9490	8.544	0	0	0
2019/01/24	2037	01/08/2019			Bond Future	9.9638	88.1278	9.8830	88.7327	(0.811)	0.0000	0.0000	0
2019/01/24	2037	01/08/2019	10.29	Call	Bond Future	4,465.1100	4.4651	4,850.6900	4.8507	8.635	0	0	0
2019/01/24	2037	01/08/2019	10.29	Put	Bond Future	2,086.9300	2.0869	1,867.5700	1.8676	(10.511)	0	0	0

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2019/01/24	2037	01/08/2019	10.31	Put	Bond Future	2,038.6900	2.0387	1,823.2900	1.8233	(10.566)	0	0	0
2019/01/24	2037	01/08/2019	10.30	Call	Bond Future	4,512.2000	4.5122	4,899.7700	4.8998	8.589	0	0	0
2019/01/24	2037	01/08/2019	10.30	Put	Bond Future	2,062.6800	2.0627	1,845.3100	1.8453	(10.538)	0	0	0
2019/01/24	2038	07/02/2019			Bond Future	121.7820	121.7820	122.0608	122.0608	0.229	0.0000	0.0000	2,995
2019/01/24	2038	02/05/2019			Bond Future	123.8977	123.8977	124.1810	124.1810	0.229	0.0000	0.0000	9,441
2019/01/24	2038	01/08/2019			Bond Future	126.2660	126.2660	126.5545	126.5545	0.228	0.0000	0.0000	0
2019/01/24	2040	07/02/2019	9.13	Call	Bond Future	0.3000	0.0003	0.6800	0.0007	126.667	0	0	0
2019/01/24	2040	07/02/2019	9.11	Put	Bond Future	6,968.1600	6.9682	6,299.5200	6.2995	(9.596)	0	0	0
2019/01/24	2040	07/02/2019			Bond Future	9.9117	92.3033	9.8306	92.9722	(0.818)	0.0000	0.0000	10,535
2019/01/24	2040	07/02/2019	9.13	Put	Bond Future	6,784.3600	6.7844	6,115.8200	6.1158	(9.854)	0	0	0
2019/01/24	2040	07/02/2019	9.11	Call	Bond Future	0.2200	0.0002	0.5000	0.0005	127.273	0	0	0
2019/01/24	2040	07/02/2019	9.12	Put	Bond Future	6,876.1900	6.8762	6,207.5900	6.2076	(9.723)	0	0	0
2019/01/24	2040	07/02/2019	9.12	Call	Bond Future	0.2600	0.0003	0.5800	0.0006	123.077	0	0	0
2019/01/24	2040	02/05/2019	9.60	Call	Bond Future	1,016.4000	1.0164	1,224.4200	1.2244	20.466	0	0	1,150
2019/01/24	2040	02/05/2019	9.89	Call	Bond Future	1,983.1900	1.9832	2,303.4300	2.3034	16.148	0	0	0
2019/01/24	2040	02/05/2019	9.88	Put	Bond Future	2,717.2900	2.7173	2,353.6500	2.3537	(13.382)	0	0	0
2019/01/24	2040	02/05/2019			Bond Future	9.9748	93.8858	9.8913	94.5658	(0.836)	0.0000	0.0000	19,935
2019/01/24	2040	02/05/2019	10.20	Put	Bond Future	1,577.2200	1.5772	1,329.5900	1.3296	(15.700)	0	0	0
2019/01/24	2040	02/05/2019	10.20	Call	Bond Future	3,373.5700	3.3736	3,805.9800	3.8060	12.818	0	0	1,150
2019/01/24	2040	02/05/2019	9.60	Put	Bond Future	4,135.4200	4.1354	3,663.4000	3.6634	(11.414)	0	0	0
2019/01/24	2040	02/05/2019	9.90	Call	Bond Future	2,022.2400	2.0222	2,346.3100	2.3463	16.025	0	0	0
2019/01/24	2040	02/05/2019	9.90	Put	Bond Future	2,631.1500	2.6312	2,275.1800	2.2752	(13.529)	0	0	0
2019/01/24	2040	02/05/2019	9.89	Put	Bond Future	2,674.0500	2.6740	2,314.2500	2.3143	(13.455)	0	0	0
2019/01/24	2040	02/05/2019	9.88	Call	Bond Future	1,944.3600	1.9444	2,260.7600	2.2608	16.273	0	0	0
2019/01/24	2040	01/08/2019	10.36	Call	Bond Future	4,796.1000	4.7961	5,237.7600	5.2378	9.209	0	0	0
2019/01/24	2040	01/08/2019	10.37	Put	Bond Future	2,251.6700	2.2517	2,002.5800	2.0026	(11.062)	0	0	0
2019/01/24	2040	01/08/2019			Bond Future	10.0382	91.1920	9.9521	91.8850	(0.858)	0.0000	0.0000	0
2019/01/24	2040	01/08/2019	10.36	Put	Bond Future	2,278.0500	2.2781	2,026.7000	2.0267	(11.034)	0	0	0
2019/01/24	2040	01/08/2019	10.37	Call	Bond Future	4,846.1700	4.8462	5,290.0900	5.2901	9.160	0	0	0
2019/01/24	2040	01/08/2019	10.38	Call	Bond Future	4,896.6500	4.8967	5,342.8100	5.3428	9.112	0	0	0
2019/01/24	2040	01/08/2019	10.38	Put	Bond Future	2,225.8200	2.2258	1,978.9700	1.9790	(11.090)	0	0	0
2019/01/24	2044	07/02/2019	9.18	Put	Bond Future	6,651.7600	6.6518	5,972.1300	5.9721	(10.217)	0	0	0
2019/01/24	2044	07/02/2019			Bond Future	9.9313	89.4468	9.8502	90.1270	(0.817)	0.0000	0.0000	27,776
2019/01/24	2044	07/02/2019	9.17	Call	Bond Future	0.4000	0.0004	0.9100	0.0009	127.500	0	0	0
2019/01/24	2044	07/02/2019	9.17	Put	Bond Future	6,745.7500	6.7458	6,066.0500	6.0661	(10.076)	0	0	0
2019/01/24	2044	07/02/2019	9.18	Call	Bond Future	0.4700	0.0005	1.0500	0.0011	123.404	0	0	0
2019/01/24	2044	07/02/2019	9.16	Call	Bond Future	0.3500	0.0004	0.7800	0.0008	122.857	0	0	0
2019/01/24	2044	07/02/2019	9.16	Put	Bond Future	6,839.9100	6.8399	6,160.1300	6.1601	(9.938)	0	0	0
2019/01/24	2044	02/05/2019	9.90	Call	Bond Future	1,993.5000	1.9935	2,316.8700	2.3169	16.221	0	0	0
2019/01/24	2044	02/05/2019			Bond Future	9.9918	90.9803	9.9084	91.6720	(0.834)	0.0000	0.0000	21,495
2019/01/24	2044	02/05/2019	9.90	Put	Bond Future	2,755.4100	2.7554	2,387.1600	2.3872	(13.365)	0	0	0
2019/01/24	2044	02/05/2019	9.91	Call	Bond Future	2,032.9900	2.0330	2,360.2600	2.3603	16.098	0	0	0
2019/01/24	2044	02/05/2019	9.92	Put	Bond Future	2,667.7900	2.6678	2,307.3400	2.3073	(13.511)	0	0	0
2019/01/24	2044	02/05/2019	9.91	Put	Bond Future	2,711.3300	2.7113	2,346.9800	2.3470	(13.438)	0	0	0
2019/01/24	2044	02/05/2019	9.92	Call	Bond Future	2,072.8800	2.0729	2,404.0500	2.4041	15.976	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
2019/01/24	2044	01/08/2019	9.86	Put	Bond Future	0.0000	0.0000	3,814.8600	3.8149	100.000	0	0	0
2019/01/24	2044	01/08/2019	10.53	Call	Bond Future	0.0000	0.0000	6,176.8300	6.1768	100.000	0	0	0
2019/01/24	2044	01/08/2019	10.40	Put	Bond Future	2,257.1100	2.2571	2,007.7000	2.0077	(11.050)	0	0	0
2019/01/24	2044	01/08/2019			Bond Future	10.0525	88.3558	9.9666	89.0604	(0.855)	0.0000	0.0000	0
2019/01/24	2044	01/08/2019	10.39	Call	Bond Future	4,962.5300	4.9625	5,415.5000	5.4155	9.128	0	0	0
2019/01/24	2044	01/08/2019	10.39	Put	Bond Future	2,283.4300	2.2834	2,031.7600	2.0318	(11.022)	0	0	0
2019/01/24	2044	01/08/2019	9.86	Call	Bond Future	0.0000	0.0000	2,926.7800	2.9268	100.000	0	0	100
2019/01/24	2044	01/08/2019	10.53	Put	Bond Future	0.0000	0.0000	1,721.7700	1.7218	100.000	0	0	100
2019/01/24	2044	01/08/2019	10.40	Call	Bond Future	5,013.4900	5.0135	5,468.7200	5.4687	9.080	0	0	0
2019/01/24	2044	01/08/2019	9.36	Put	Bond Future	0.0000	0.0000	6,504.5200	6.5045	100.000	0	0	0
2019/01/24	2044	01/08/2019	9.36	Call	Bond Future	0.0000	0.0000	1,248.4400	1.2484	100.000	0	0	100
2019/01/24	2044	01/08/2019	10.38	Call	Bond Future	4,911.5100	4.9115	5,362.2100	5.3622	9.176	0	0	0
2019/01/24	2044	01/08/2019	10.38	Put	Bond Future	2,309.8200	2.3098	2,055.8800	2.0559	(10.994)	0	0	0
2019/01/24	2046	07/02/2019			Bond Future	116.3108	116.3108	116.3151	116.3151	0.004	0.0000	0.0000	2,393
2019/01/24	2046	02/05/2019			Bond Future	116.6459	116.6459	116.6498	116.6498	0.003	0.0000	0.0000	10,458
2019/01/24	2046	01/08/2019			Bond Future	118.9251	118.9251	118.9290	118.9290	0.003	0.0000	0.0000	0
2019/01/24	2050	07/02/2019			Bond Future	120.7274	120.7274	120.6060	120.6060	(0.101)	0.0000	0.0000	3,083
2019/01/24	2050	02/05/2019			Bond Future	122.8248	122.8248	122.7010	122.7010	(0.101)	0.0000	0.0000	10,571
2019/01/24	2050	01/08/2019			Bond Future	123.4065	123.4065	123.2799	123.2799	(0.103)	0.0000	0.0000	0
2019/01/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	AL37	07/02/2019			Index Future	614.2380	614.2380	615.7140	615.7140	0.240	0.0000	0.0000	0
2019/01/24	AL37	02/05/2019			Index Future	624.7680	624.7680	626.2680	626.2680	0.240	0.0000	0.0000	0
2019/01/24	AL37	01/08/2019			Index Future	636.8260	636.8260	638.3530	638.3530	0.240	0.0000	0.0000	0
2019/01/24	AL7T	07/02/2019			Index Future	707.4370	707.4370	710.3400	710.3400	0.410	0.0000	0.0000	0
2019/01/24	AL7T	02/05/2019			Index Future	719.5650	719.5650	722.5160	722.5160	0.410	0.0000	0.0000	0
2019/01/24	AL7T	01/08/2019			Index Future	733.4530	733.4530	736.4590	736.4590	0.410	0.0000	0.0000	0
2019/01/24	ALBI	07/02/2019			Index Future	639.3630	639.3630	642.7880	642.7880	0.536	0.0000	0.0000	396
2019/01/24	ALBI	02/05/2019			Index Future	650.3240	650.3240	653.8060	653.8060	0.535	0.0000	0.0000	751
2019/01/24	ALBI	01/08/2019			Index Future	662.8750	662.8750	666.4220	666.4220	0.535	0.0000	0.0000	0
2019/01/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C025	31/01/2025			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
2019/01/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2019/01/24	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/24	ES33	07/02/2019			Bond Future	11.0250		77.8038	10.9482	78.2514	(0.696)	0.0000	0.0000	0
2019/01/24	ES33	02/05/2019			Bond Future	11.1275		75.3473	11.0483	75.8023	(0.712)	0.0000	0.0000	350
2019/01/24	ES33	01/08/2019			Bond Future	11.2319		76.8018	11.1498	77.2654	(0.731)	0.0000	0.0000	0
2019/01/24	ES42	07/02/2019			Bond Future	11.2639		79.9345	11.1822	80.4768	(0.725)	0.0000	0.0000	0
2019/01/24	ES42	02/05/2019			Bond Future	11.3663		77.0445	11.2819	77.5959	(0.743)	0.0000	0.0000	4,919
2019/01/24	ES42	01/08/2019			Bond Future	11.4687		78.5323	11.3814	79.0941	(0.761)	0.0000	0.0000	0
2019/01/24	GOVI	07/02/2019	666.53	Put	GOVI	336,260.0000		33.6260	301,880.0000	30.1880	(10.224)	0	0	0
2019/01/24	GOVI	07/02/2019			GOVI	632.9040		632.9040	636.3420	636.3420	0.543	0.0000	0.0000	46
2019/01/24	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	GOVI	07/02/2019	666.52	Put	GOVI	336,160.0000		33.6160	301,780.0000	30.1780	(10.227)	0	0	0
2019/01/24	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	GOVI	07/02/2019	666.51	Put	GOVI	336,060.0000		33.6060	301,680.0000	30.1680	(10.230)	0	0	0
2019/01/24	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	GOVI	02/05/2019	647.88	Put	GOVI	41,250.0000		4.1250	6,300.0000	0.6300	(84.727)	0	0	0
2019/01/24	GOVI	02/05/2019	647.86	Put	GOVI	41,050.0000		4.1050	6,100.0000	0.6100	(85.140)	0	0	0
2019/01/24	GOVI	02/05/2019			GOVI	643.7550		643.7550	647.2500	647.2500	0.543	0.0000	0.0000	436
2019/01/24	GOVI	02/05/2019	647.87	Put	GOVI	41,150.0000		4.1150	6,200.0000	0.6200	(84.933)	0	0	0
2019/01/24	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	GOVI	01/08/2019	638.68	Call	GOVI	174,990.0000		17.4990	210,600.0000	21.0600	20.350	0	0	0
2019/01/24	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	GOVI	01/08/2019			GOVI	656.1790		656.1790	659.7400	659.7400	0.543	0.0000	0.0000	0
2019/01/24	GOVI	01/08/2019	638.69	Call	GOVI	174,890.0000		17.4890	210,500.0000	21.0500	20.361	0	0	0
2019/01/24	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	GOVI	01/08/2019	638.67	Call	GOVI	175,090.0000		17.5090	210,700.0000	21.0700	20.338	0	0	0
2019/01/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/24	IGOV	07/02/2019			Index Future	256.8930		256.8930	256.8600	256.8600	(0.013)	0.0000	0.0000	105
2019/01/24	IGOV	02/05/2019			Index Future	261.3560		261.3560	261.3220	261.3220	(0.013)	0.0000	0.0000	715
2019/01/24	IGOV	01/08/2019			Index Future	266.4620		266.4620	266.4270	266.4270	(0.013)	0.0000	0.0000	0

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2019/01/24	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/24	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/24	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8700	99.8700	(0.010)	0.0000	0.0000	0
2019/01/24	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/24	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/01/24	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/01/24	IS02	20/12/2019			Interest Rate Swap	102.8300	102.8300	102.8200	102.8200	(0.010)	0.0000	0.0000	0
2019/01/24	IS02	23/03/2020			Interest Rate Swap	98.8500	98.8500	98.8400	98.8400	(0.010)	0.0000	0.0000	0
2019/01/24	IS02	22/06/2020			Interest Rate Swap	102.4300	102.4300	102.4100	102.4100	(0.020)	0.0000	0.0000	0
2019/01/24	IS02	21/09/2020			Interest Rate Swap	99.4200	99.4200	99.4000	99.4000	(0.020)	0.0000	0.0000	0
2019/01/24	IS05	17/12/2020			Interest Rate Swap	96.2200	96.2200	96.1900	96.1900	(0.031)	0.0000	0.0000	0
2019/01/24	IS05	16/03/2021			Interest Rate Swap	95.4000	95.4000	95.3500	95.3500	(0.052)	0.0000	0.0000	0
2019/01/24	IS05	15/06/2021			Interest Rate Swap	94.5400	94.5400	94.4700	94.4700	(0.074)	0.0000	0.0000	0
2019/01/24	IS05	21/09/2021			Interest Rate Swap	94.6500	94.6500	94.5700	94.5700	(0.085)	0.0000	0.0000	0
2019/01/24	IS05	21/12/2021			Interest Rate Swap	96.8100	96.8100	96.7100	96.7100	(0.103)	0.0000	0.0000	51
2019/01/24	IS05	15/03/2022			Interest Rate Swap	96.9200	96.9200	96.8100	96.8100	(0.113)	0.0000	0.0000	0
2019/01/24	IS05	21/06/2022			Interest Rate Swap	98.0800	98.0800	97.9700	97.9700	(0.112)	0.0000	0.0000	0
2019/01/24	IS05	20/09/2022			Interest Rate Swap	101.9900	101.9900	101.8700	101.8700	(0.118)	0.0000	0.0000	0
2019/01/24	IS05	20/12/2022			Interest Rate Swap	103.2200	103.2200	103.1000	103.1000	(0.116)	0.0000	0.0000	0
2019/01/24	IS05	22/03/2023			Interest Rate Swap	96.5700	96.5700	96.4300	96.4300	(0.145)	0.0000	0.0000	0
2019/01/24	IS05	20/06/2023			Interest Rate Swap	102.6100	102.6100	102.4600	102.4600	(0.146)	0.0000	0.0000	0
2019/01/24	IS05	19/09/2023			Interest Rate Swap	98.0900	98.0900	97.9200	97.9200	(0.173)	0.0000	0.0000	0
2019/01/24	IS10	17/12/2025			Interest Rate Swap	94.7300	94.7300	94.5200	94.5200	(0.222)	0.0000	0.0000	0
2019/01/24	IS10	16/03/2026			Interest Rate Swap	91.7200	91.7200	91.5000	91.5000	(0.240)	0.0000	0.0000	0
2019/01/24	IS10	15/06/2026			Interest Rate Swap	90.4600	90.4600	90.2200	90.2200	(0.265)	0.0000	0.0000	0
2019/01/24	IS10	21/09/2026			Interest Rate Swap	92.6200	92.6200	92.3700	92.3700	(0.270)	0.0000	0.0000	0
2019/01/24	IS10	21/12/2026			Interest Rate Swap	96.4200	96.4200	96.1600	96.1600	(0.270)	0.0000	0.0000	0
2019/01/24	IS10	15/03/2027			Interest Rate Swap	94.9900	94.9900	94.7300	94.7300	(0.274)	0.0000	0.0000	0
2019/01/24	IS10	21/06/2027			Interest Rate Swap	97.0800	97.0800	96.8000	96.8000	(0.288)	0.0000	0.0000	0
2019/01/24	IS10	20/09/2027			Interest Rate Swap	102.5500	102.5500	102.2800	102.2800	(0.263)	0.0000	0.0000	0
2019/01/24	IS10	20/12/2027			Interest Rate Swap	102.9200	102.9200	102.6400	102.6400	(0.272)	0.0000	0.0000	0
2019/01/24	IS10	22/03/2028			Interest Rate Swap	96.4300	96.4300	96.1300	96.1300	(0.311)	0.0000	0.0000	0
2019/01/24	IS10	20/06/2028			Interest Rate Swap	103.6500	103.6500	103.3400	103.3400	(0.299)	0.0000	0.0000	0
2019/01/24	IS10	19/09/2028			Interest Rate Swap	97.2100	97.2100	96.8900	96.8900	(0.329)	0.0000	0.0000	0
2019/01/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/24	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/24	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/24	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/24	R023	07/02/2019	10.59	Call	Bond Future	8,237.3700	8.2374	8,479.0100	8.4790	2.933	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
2019/01/24	R023	07/02/2019			Bond Future	8.0193		102.6116	7.9479	102.8533	(0.891)	0.0000	0.0000	32,282
2019/01/24	R023	07/02/2019	10.57	Call	Bond Future	8,176.6000		8.1766	8,418.2400	8.4182	2.955	0	0	0
2019/01/24	R023	07/02/2019	10.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	R023	07/02/2019	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	R023	07/02/2019	10.58	Call	Bond Future	8,206.9900		8.2070	8,448.6300	8.4486	2.944	0	0	0
2019/01/24	R023	07/02/2019	10.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	R023	02/05/2019	8.45	Call	Bond Future	1,554.1200		1.5541	1,740.9500	1.7409	12.022	0	0	0
2019/01/24	R023	02/05/2019	8.44	Put	Bond Future	288.5400		0.2885	228.7900	0.2288	(20.708)	0	0	0
2019/01/24	R023	02/05/2019			Bond Future	8.0510		100.4422	7.9747	100.6877	(0.948)	0.0000	0.0000	70,590
2019/01/24	R023	02/05/2019	8.46	Call	Bond Future	1,579.6100		1.5796	1,767.5400	1.7675	11.897	0	0	0
2019/01/24	R023	02/05/2019	8.46	Put	Bond Future	276.1500		0.2761	218.6200	0.2186	(20.833)	0	0	0
2019/01/24	R023	02/05/2019	8.45	Put	Bond Future	282.2800		0.2823	223.6500	0.2236	(20.770)	0	0	0
2019/01/24	R023	02/05/2019	8.44	Call	Bond Future	1,528.7600		1.5288	1,714.4700	1.7145	12.148	0	0	0
2019/01/24	R023	01/08/2019	8.95	Call	Bond Future	3,001.4600		3.0015	3,202.2000	3.2022	6.688	0	0	0
2019/01/24	R023	01/08/2019			Bond Future	8.0645		102.3810	7.9822	102.6309	(1.021)	0.0000	0.0000	0
2019/01/24	R023	01/08/2019	8.93	Call	Bond Future	2,950.7400		2.9507	3,150.4700	3.1505	6.769	0	0	0
2019/01/24	R023	01/08/2019	8.93	Put	Bond Future	369.5500		0.3695	319.3200	0.3193	(13.592)	0	0	0
2019/01/24	R023	01/08/2019	8.95	Put	Bond Future	361.6100		0.3616	312.3900	0.3124	(13.611)	0	0	0
2019/01/24	R023	01/08/2019	8.94	Call	Bond Future	2,976.1800		2.9762	3,176.4100	3.1764	6.728	0	0	0
2019/01/24	R023	01/08/2019	8.94	Put	Bond Future	365.6600		0.3657	315.9300	0.3159	(13.600)	0	0	0
2019/01/24	R035	07/02/2019	8.98	Call	Bond Future	0.2800		0.0003	0.5300	0.0005	89.286	0	0	0
2019/01/24	R035	07/02/2019			Bond Future	9.7627		96.9141	9.6915	97.4574	(0.729)	0.0000	0.0000	11,457
2019/01/24	R035	07/02/2019	8.96	Call	Bond Future	0.2000		0.0002	0.3900	0.0004	95.000	0	0	0
2019/01/24	R035	07/02/2019	8.96	Put	Bond Future	6,407.2300		6.4072	5,864.1400	5.8641	(8.476)	0	0	0
2019/01/24	R035	07/02/2019	8.98	Put	Bond Future	6,239.8600		6.2399	5,696.8300	5.6968	(8.703)	0	0	0
2019/01/24	R035	07/02/2019	8.97	Call	Bond Future	0.2300		0.0002	0.4600	0.0005	100.000	0	0	0
2019/01/24	R035	07/02/2019	8.97	Put	Bond Future	6,323.4800		6.3235	5,780.4300	5.7804	(8.588)	0	0	0
2019/01/24	R035	02/05/2019	9.74	Put	Bond Future	2,486.7600		2.4868	2,191.5400	2.1915	(11.872)	0	0	0
2019/01/24	R035	02/05/2019			Bond Future	9.8238		94.0767	9.7504	94.6290	(0.746)	0.0000	0.0000	72,280
2019/01/24	R035	02/05/2019	9.74	Call	Bond Future	1,855.4400		1.8554	2,112.4900	2.1125	13.854	0	0	0
2019/01/24	R035	02/05/2019	9.75	Call	Bond Future	1,891.6600		1.8917	2,151.8100	2.1518	13.752	0	0	0
2019/01/24	R035	02/05/2019	9.75	Put	Bond Future	2,447.2600		2.4473	2,155.1400	2.1551	(11.937)	0	0	0
2019/01/24	R035	02/05/2019	9.73	Call	Bond Future	1,819.6000		1.8196	2,073.5600	2.0736	13.957	0	0	0
2019/01/24	R035	02/05/2019	9.73	Put	Bond Future	2,526.7300		2.5267	2,228.4200	2.2284	(11.806)	0	0	0
2019/01/24	R035	01/08/2019	10.23	Call	Bond Future	4,586.3600		4.5864	4,945.9600	4.9460	7.841	0	0	0
2019/01/24	R035	01/08/2019	10.22	Put	Bond Future	2,096.2400		2.0962	1,891.2600	1.8913	(9.778)	0	0	0
2019/01/24	R035	01/08/2019			Bond Future	9.8832		95.8927	9.8075	96.4554	(0.766)	0.0000	0.0000	0
2019/01/24	R035	01/08/2019	10.24	Call	Bond Future	4,633.7700		4.6338	4,995.1700	4.9952	7.799	0	0	0
2019/01/24	R035	01/08/2019	10.24	Put	Bond Future	2,048.5800		2.0486	1,847.2200	1.8472	(9.829)	0	0	0
2019/01/24	R035	01/08/2019	10.23	Put	Bond Future	2,072.1500		2.0722	1,868.9900	1.8690	(9.804)	0	0	0
2019/01/24	R035	01/08/2019	10.22	Call	Bond Future	4,539.3800		4.5394	4,897.1600	4.8972	7.882	0	0	0
2019/01/24	R186	07/02/2019	8.20	Call	Bond Future	1.0000		0.0010	1.9800	0.0020	98.000	0	0	0
2019/01/24	R186	07/02/2019	9.10	Put	Bond Future	141.0100		0.1410	73.0300	0.0730	(48.209)	0	0	1,000
2019/01/24	R186	07/02/2019	8.21	Put	Bond Future	3,878.0600		3.8781	3,457.1300	3.4571	(10.854)	0	0	0
2019/01/24	R186	07/02/2019	8.50	Call	Bond Future	46.2900		0.0463	77.4200	0.0774	67.250	0	0	1,000
2019/01/24	R186	07/02/2019	9.50	Call	Bond Future	3,750.3900		3.7504	4,168.4900	4.1685	11.148	0	0	0

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2019/01/24	R186	07/02/2019	9.92	Put	Bond Future	0.0600		0.0001	0.0100	0.0000	(83.333)	0	0	1,170
2019/01/24	R186	07/02/2019			Bond Future	8.8515		110.6967	8.7803	111.1187	(0.805)	0.0000	0.0000	67,515
2019/01/24	R186	07/02/2019	9.00	Call	Bond Future	1,136.7700		1.1368	1,445.4000	1.4454	27.150	0	0	0
2019/01/24	R186	07/02/2019	9.00	Put	Bond Future	264.3700		0.2644	150.9400	0.1509	(42.906)	0	0	7,500
2019/01/24	R186	07/02/2019	9.20	Put	Bond Future	70.1900		0.0702	32.8000	0.0328	(53.270)	0	0	0
2019/01/24	R186	07/02/2019	9.20	Call	Bond Future	2,103.5300		2.1035	2,488.2000	2.4882	18.287	0	0	3,000
2019/01/24	R186	07/02/2019	9.30	Call	Bond Future	2,640.4400		2.6404	3,043.5100	3.0435	15.265	0	0	0
2019/01/24	R186	07/02/2019	9.30	Put	Bond Future	32.7300		0.0327	13.7400	0.0137	(58.020)	0	0	0
2019/01/24	R186	07/02/2019	9.38	Put	Bond Future	17.0200		0.0170	6.5500	0.0066	(61.516)	0	0	0
2019/01/24	R186	07/02/2019	9.38	Call	Bond Future	3,081.3400		3.0813	3,492.9300	3.4929	13.358	0	0	6,000
2019/01/24	R186	07/02/2019	8.20	Put	Bond Future	3,939.7200		3.9397	3,518.6400	3.5186	(10.688)	0	0	0
2019/01/24	R186	07/02/2019	9.10	Call	Bond Future	1,595.9200		1.5959	1,950.0000	1.9500	22.187	0	0	0
2019/01/24	R186	07/02/2019	8.21	Call	Bond Future	1.1700		0.0012	2.3000	0.0023	96.581	0	0	0
2019/01/24	R186	07/02/2019	8.30	Put	Bond Future	3,326.6700		3.3267	2,908.4500	2.9085	(12.572)	0	0	0
2019/01/24	R186	07/02/2019	8.50	Put	Bond Future	2,148.8700		2.1489	1,757.9400	1.7579	(18.192)	0	0	0
2019/01/24	R186	07/02/2019	9.50	Put	Bond Future	5.9600		0.0060	2.0000	0.0020	(66.443)	0	0	5,000
2019/01/24	R186	07/02/2019	9.92	Call	Bond Future	6,080.3600		6.0804	6,502.3700	6.5024	6.941	0	0	0
2019/01/24	R186	07/02/2019	9.23	Put	Bond Future	56.2300		0.0562	25.4600	0.0255	(54.722)	0	0	0
2019/01/24	R186	07/02/2019	9.23	Call	Bond Future	2,262.3100		2.2623	2,653.6000	2.6536	17.296	0	0	3,000
2019/01/24	R186	07/02/2019	8.22	Call	Bond Future	1.3500		0.0014	2.6600	0.0027	97.037	0	0	0
2019/01/24	R186	07/02/2019	8.22	Put	Bond Future	3,816.4500		3.8164	3,395.7000	3.3957	(11.025)	0	0	0
2019/01/24	R186	07/02/2019	9.27	Put	Bond Future	41.4200		0.0414	17.9700	0.0180	(56.615)	0	0	0
2019/01/24	R186	07/02/2019	9.27	Call	Bond Future	2,477.2400		2.4772	2,875.8500	2.8758	16.091	0	0	1,170
2019/01/24	R186	07/02/2019	8.30	Call	Bond Future	4.3300		0.0043	8.1700	0.0082	88.684	0	0	210
2019/01/24	R186	07/02/2019	9.90	Call	Bond Future	5,970.6900		5.9707	6,392.6900	6.3927	7.068	0	0	0
2019/01/24	R186	07/02/2019	9.90	Put	Bond Future	0.0700		0.0001	0.0100	0.0000	(85.714)	0	0	1,000
2019/01/24	R186	07/02/2019	8.77	Put	Bond Future	861.1900		0.8612	600.5300	0.6005	(30.267)	0	0	0
2019/01/24	R186	07/02/2019	8.77	Call	Bond Future	378.1300		0.3781	539.5300	0.5395	42.684	0	0	1,170
2019/01/24	R186	02/05/2019	10.07	Call	Bond Future	6,543.8800		6.5439	6,944.9200	6.9449	6.128	0	0	0
2019/01/24	R186	02/05/2019	9.96	Put	Bond Future	171.1300		0.1711	135.2900	0.1353	(20.943)	0	0	90
2019/01/24	R186	02/05/2019	9.75	Call	Bond Future	4,965.0100		4.9650	5,340.6000	5.3406	7.565	0	0	0
2019/01/24	R186	02/05/2019	9.25	Put	Bond Future	770.5600		0.7706	642.0100	0.6420	(16.683)	0	0	0
2019/01/24	R186	02/05/2019	8.65	Put	Bond Future	2,354.0900		2.3541	2,076.5200	2.0765	(11.791)	0	0	0
2019/01/24	R186	02/05/2019	9.01	Put	Bond Future	1,248.7800		1.2488	1,064.8000	1.0648	(14.733)	0	0	0
2019/01/24	R186	02/05/2019	9.02	Call	Bond Future	1,855.5400		1.8555	2,103.0500	2.1031	13.339	0	0	0
2019/01/24	R186	02/05/2019			Bond Future	8.9100		112.5944	8.8356	113.0234	(0.835)	0.0000	0.0000	46,403
2019/01/24	R186	02/05/2019	8.65	Call	Bond Future	844.6700		0.8447	996.0900	0.9961	17.927	0	0	3,250
2019/01/24	R186	02/05/2019	9.03	Call	Bond Future	1,889.4600		1.8895	2,139.4500	2.1394	13.231	0	0	0
2019/01/24	R186	02/05/2019	9.03	Put	Bond Future	1,201.8600		1.2019	1,022.8600	1.0229	(14.894)	0	0	0
2019/01/24	R186	02/05/2019	9.30	Call	Bond Future	2,910.0100		2.9100	3,220.4200	3.2204	10.667	0	0	200
2019/01/24	R186	02/05/2019	10.07	Put	Bond Future	128.2900		0.1283	100.3400	0.1003	(21.787)	0	0	200
2019/01/24	R186	02/05/2019	9.96	Call	Bond Future	5,999.9500		6.0000	6,393.1000	6.3931	6.553	0	0	0
2019/01/24	R186	02/05/2019	9.20	Put	Bond Future	855.4300		0.8554	716.1800	0.7162	(16.278)	0	0	0
2019/01/24	R186	02/05/2019	9.75	Put	Bond Future	268.6800		0.2687	215.2800	0.2153	(19.875)	0	0	7,000
2019/01/24	R186	02/05/2019	10.02	Put	Bond Future	148.2200		0.1482	116.6200	0.1166	(21.320)	0	0	3,250
2019/01/24	R186	02/05/2019	9.25	Call	Bond Future	2,704.1100		2.7041	3,004.5500	3.0045	11.110	0	0	3,250
2019/01/24	R186	02/05/2019	9.01	Call	Bond Future	1,822.1700		1.8222	2,067.1800	2.0672	13.446	0	0	0
2019/01/24	R186	02/05/2019	9.02	Put	Bond Future	1,225.0300		1.2250	1,043.5500	1.0436	(14.814)	0	0	0

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2019/01/24	R186	02/05/2019	8.70	Put	Bond Future	2,172.1700	2.1722	1,907.5500	1.9075	(12.182)	0	0	0
2019/01/24	R186	02/05/2019	8.70	Call	Bond Future	955.1300	0.9551	1,119.5000	1.1195	17.209	0	0	200
2019/01/24	R186	02/05/2019	9.30	Put	Bond Future	695.9000	0.6959	577.3200	0.5773	(17.040)	0	0	0
2019/01/24	R186	02/05/2019	9.20	Call	Bond Future	2,507.4600	2.5075	2,797.2000	2.7972	11.555	0	0	90
2019/01/24	R186	02/05/2019	8.62	Put	Bond Future	2,467.9500	2.4679	2,182.7300	2.1827	(11.557)	0	0	0
2019/01/24	R186	02/05/2019	8.62	Call	Bond Future	782.6200	0.7826	926.3900	0.9264	18.370	0	0	90
2019/01/24	R186	02/05/2019	8.50	Put	Bond Future	2,956.5600	2.9566	2,641.8700	2.6419	(10.644)	0	0	0
2019/01/24	R186	02/05/2019	8.50	Call	Bond Future	563.9300	0.5639	678.2300	0.6782	20.268	0	0	7,000
2019/01/24	R186	02/05/2019	9.00	Put	Bond Future	1,272.8700	1.2729	1,086.3800	1.0864	(14.651)	0	0	0
2019/01/24	R186	02/05/2019	9.00	Call	Bond Future	1,789.1000	1.7891	2,031.6000	2.0316	13.554	0	0	7,000
2019/01/24	R186	02/05/2019	10.02	Call	Bond Future	6,297.6400	6.2976	6,695.0300	6.6950	6.310	0	0	0
2019/01/24	R186	02/05/2019	8.80	Put	Bond Future	1,835.7100	1.8357	1,597.3300	1.5973	(12.986)	0	0	0
2019/01/24	R186	02/05/2019	8.80	Call	Bond Future	1,200.4100	1.2004	1,391.0200	1.3910	15.879	0	0	7,500
2019/01/24	R186	02/05/2019	9.05	Call	Bond Future	0.0000	0.0000	2,212.6500	2.2126	100.000	0	0	0
2019/01/24	R186	02/05/2019	9.05	Put	Bond Future	0.0000	0.0000	982.0200	0.9820	100.000	0	0	3,250
2019/01/24	R186	01/08/2019	10.08	Put	Bond Future	531.0100	0.5310	462.4700	0.4625	(12.907)	0	0	6,000
2019/01/24	R186	01/08/2019	9.54	Call	Bond Future	4,216.0500	4.2161	4,530.4200	4.5304	7.457	0	0	0
2019/01/24	R186	01/08/2019			Bond Future	8.9624	109.4668	8.8845	109.9038	(0.870)	0.0000	0.0000	0
2019/01/24	R186	01/08/2019	8.30	Put	Bond Future	4,438.4100	4.4384	4,104.5000	4.1045	(7.523)	0	0	0
2019/01/24	R186	01/08/2019	8.30	Call	Bond Future	650.6300	0.6506	753.6600	0.7537	15.835	0	0	6,000
2019/01/24	R186	01/08/2019	9.05	Put	Bond Future	1,924.7500	1.9247	1,727.5900	1.7276	(10.243)	0	0	0
2019/01/24	R186	01/08/2019	9.05	Call	Bond Future	2,413.1800	2.4132	2,652.9600	2.6530	9.936	0	0	6,000
2019/01/24	R186	01/08/2019	9.52	Call	Bond Future	4,134.0100	4.1340	4,445.8700	4.4459	7.544	0	0	0
2019/01/24	R186	01/08/2019	9.52	Put	Bond Future	1,073.2600	1.0733	948.1800	0.9482	(11.654)	0	0	0
2019/01/24	R186	01/08/2019	10.08	Call	Bond Future	6,553.3100	6.5533	6,921.7100	6.9217	5.622	0	0	0
2019/01/24	R186	01/08/2019	9.54	Put	Bond Future	1,047.6200	1.0476	925.0500	0.9250	(11.700)	0	0	0
2019/01/24	R186	01/08/2019	9.53	Call	Bond Future	4,174.9800	4.1750	4,488.0900	4.4881	7.500	0	0	0
2019/01/24	R186	01/08/2019	9.53	Put	Bond Future	1,060.3700	1.0604	936.5400	0.9365	(11.678)	0	0	0
2019/01/24	R197	07/02/2019			Bond Future	300.5582	300.5582	300.2451	300.2451	(0.104)	0.0000	0.0000	5
2019/01/24	R197	02/05/2019			Bond Future	305.7798	305.7798	305.4604	305.4604	(0.104)	0.0000	0.0000	2,350
2019/01/24	R197	01/08/2019			Bond Future	304.1969	304.1969	303.8705	303.8705	(0.107)	0.0000	0.0000	0
2019/01/24	R202	07/02/2019			Bond Future	235.1628	235.1628	235.1707	235.1707	0.003	0.0000	0.0000	948
2019/01/24	R202	02/05/2019			Bond Future	239.2484	239.2484	239.2557	239.2557	0.003	0.0000	0.0000	8,266
2019/01/24	R202	01/08/2019			Bond Future	239.9088	239.9088	239.9158	239.9158	0.003	0.0000	0.0000	0
2019/01/24	R207	07/02/2019	6.52	Call	Bond Future	252.5300	0.2525	249.9100	0.2499	(1.038)	0	0	0
2019/01/24	R207	07/02/2019	6.51	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2019/01/24	R207	07/02/2019			Bond Future	6.2360	101.4492	6.2389	101.4466	0.047	0.0000	0.0000	10,937
2019/01/24	R207	07/02/2019	6.53	Call	Bond Future	261.3800	0.2614	258.7700	0.2588	(0.999)	0	0	0
2019/01/24	R207	07/02/2019	6.53	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/01/24	R207	07/02/2019	6.52	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2019/01/24	R207	07/02/2019	6.51	Call	Bond Future	243.6800	0.2437	241.0600	0.2411	(1.075)	0	0	0
2019/01/24	R207	02/05/2019	7.63	Call	Bond Future	1,212.4300	1.2124	1,209.4700	1.2095	(0.244)	0	0	0
2019/01/24	R207	02/05/2019			Bond Future	5.8152	103.1885	5.8196	103.1855	0.075	0.0000	0.0000	4,727
2019/01/24	R207	02/05/2019	7.61	Call	Bond Future	1,199.2000	1.1992	1,196.2400	1.1962	(0.247)	0	0	0
2019/01/24	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/24	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	R207	02/05/2019	7.62	Call	Bond Future	1,205.8200	1.2058	1,202.8600	1.2029	(0.245)	0	0	0
2019/01/24	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	R207	01/08/2019	7.33	Call	Bond Future	1,178.2600	1.1783	1,175.0100	1.1750	(0.276)	0	0	0
2019/01/24	R207	01/08/2019			Bond Future	4.6304	101.5382	4.6378	101.5350	0.159	0.0000	0.0000	0
2019/01/24	R207	01/08/2019	7.34	Call	Bond Future	1,182.5800	1.1826	1,179.3300	1.1793	(0.275)	0	0	0
2019/01/24	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	R207	01/08/2019	7.35	Call	Bond Future	1,186.8900	1.1869	1,183.6400	1.1836	(0.274)	0	0	0
2019/01/24	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/24	R208	07/02/2019	7.07	Call	Bond Future	62.5700	0.0626	108.8700	0.1089	73.997	0	0	0
2019/01/24	R208	07/02/2019	7.08	Put	Bond Future	131.9300	0.1319	73.4100	0.0734	(44.357)	0	0	0
2019/01/24	R208	07/02/2019	7.06	Put	Bond Future	154.4500	0.1545	89.1000	0.0891	(42.311)	0	0	0
2019/01/24	R208	07/02/2019			Bond Future	7.1114	101.7895	7.0556	101.8977	(0.785)	0.0000	0.0000	7,341
2019/01/24	R208	07/02/2019	7.07	Put	Bond Future	142.8700	0.1429	80.9400	0.0809	(43.347)	0	0	0
2019/01/24	R208	07/02/2019	7.08	Call	Bond Future	71.0100	0.0710	120.7200	0.1207	70.004	0	0	0
2019/01/24	R208	07/02/2019	7.06	Call	Bond Future	54.7600	0.0548	97.6400	0.0976	78.305	0	0	0
2019/01/24	R208	02/05/2019	8.03	Put	Bond Future	28.1900	0.0282	21.6900	0.0217	(23.058)	0	0	0
2019/01/24	R208	02/05/2019	8.02	Call	Bond Future	1,688.1700	1.6882	1,791.2200	1.7912	6.104	0	0	0
2019/01/24	R208	02/05/2019			Bond Future	7.0581	100.1342	6.9952	100.2440	(0.891)	0.0000	0.0000	10,622
2019/01/24	R208	02/05/2019	8.03	Call	Bond Future	1,704.1700	1.7042	1,807.4300	1.8074	6.059	0	0	0
2019/01/24	R208	02/05/2019	8.02	Put	Bond Future	29.2500	0.0292	22.5400	0.0225	(22.940)	0	0	0
2019/01/24	R208	02/05/2019	8.04	Call	Bond Future	1,720.1900	1.7202	1,823.6600	1.8237	6.015	0	0	0
2019/01/24	R208	02/05/2019	8.04	Put	Bond Future	27.1600	0.0272	20.8700	0.0209	(23.159)	0	0	0
2019/01/24	R208	01/08/2019	8.16	Call	Bond Future	1,907.2500	1.9072	2,010.0300	2.0100	5.389	0	0	0
2019/01/24	R208	01/08/2019	8.17	Put	Bond Future	48.7200	0.0487	40.0500	0.0400	(17.796)	0	0	0
2019/01/24	R208	01/08/2019			Bond Future	6.9334	102.0672	6.8606	102.1788	(1.049)	0.0000	0.0000	0
2019/01/24	R208	01/08/2019	8.16	Put	Bond Future	49.9500	0.0500	41.0900	0.0411	(17.738)	0	0	0
2019/01/24	R208	01/08/2019	8.17	Call	Bond Future	1,920.9700	1.9210	2,023.9400	2.0239	5.360	0	0	0
2019/01/24	R208	01/08/2019	8.15	Call	Bond Future	1,893.5600	1.8936	1,996.1500	1.9962	5.418	0	0	0
2019/01/24	R208	01/08/2019	8.15	Put	Bond Future	51.2100	0.0512	42.1600	0.0422	(17.672)	0	0	0
2019/01/24	R209	07/02/2019	10.20	Put	Bond Future	37.6000	0.0376	15.9400	0.0159	(57.606)	0	0	4,000
2019/01/24	R209	07/02/2019	8.97	Put	Bond Future	5,007.7000	5.0077	4,513.2000	4.5132	(9.875)	0	0	0
2019/01/24	R209	07/02/2019			Bond Future	9.7059	73.7200	9.6298	74.2151	(0.784)	0.0000	0.0000	18,098
2019/01/24	R209	07/02/2019	8.96	Call	Bond Future	0.5100	0.0005	1.0300	0.0010	101.961	0	0	0
2019/01/24	R209	07/02/2019	8.96	Put	Bond Future	5,079.1400	5.0791	4,584.5600	4.5846	(9.737)	0	0	0
2019/01/24	R209	07/02/2019	10.20	Call	Bond Future	3,134.3400	3.1343	3,607.7800	3.6078	15.105	0	0	0
2019/01/24	R209	07/02/2019	8.97	Call	Bond Future	0.5900	0.0006	1.1900	0.0012	101.695	0	0	0
2019/01/24	R209	07/02/2019	9.54	Put	Bond Future	1,368.0800	1.3681	1,009.1600	1.0092	(26.235)	0	0	0
2019/01/24	R209	07/02/2019	9.54	Call	Bond Future	282.2800	0.2823	418.4600	0.4185	48.243	0	0	4,000
2019/01/24	R209	07/02/2019	9.04	Put	Bond Future	4,510.8300	4.5108	4,017.3300	4.0173	(10.940)	0	0	0
2019/01/24	R209	07/02/2019	9.04	Call	Bond Future	1.6500	0.0017	3.2500	0.0033	96.970	0	0	4,000
2019/01/24	R209	07/02/2019	8.95	Call	Bond Future	0.4400	0.0004	0.8900	0.0009	102.273	0	0	0
2019/01/24	R209	07/02/2019	8.95	Put	Bond Future	5,150.6900	5.1507	4,656.0400	4.6560	(9.604)	0	0	0
2019/01/24	R209	02/05/2019	9.70	Put	Bond Future	2,051.3700	2.0514	1,790.6800	1.7907	(12.708)	0	0	0
2019/01/24	R209	02/05/2019			Bond Future	9.7612	71.8354	9.6830	72.3387	(0.800)	0.0000	0.0000	106,430

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
2019/01/24	R209	02/05/2019	9.69	Call	Bond Future	1,626.7100	1.6267	1,866.4700	1.8665	14.739	0	0	0
2019/01/24	R209	02/05/2019	9.69	Put	Bond Future	2,084.8000	2.0848	1,821.3000	1.8213	(12.639)	0	0	0
2019/01/24	R209	02/05/2019	9.70	Call	Bond Future	1,657.9200	1.6579	1,900.4900	1.9005	14.631	0	0	0
2019/01/24	R209	02/05/2019	10.50	Call	Bond Future	5,021.4100	5.0214	5,436.1700	5.4362	8.260	0	0	0
2019/01/24	R209	02/05/2019	10.71	Call	Bond Future	6,067.4900	6.0675	6,506.7800	6.5068	7.240	0	0	0
2019/01/24	R209	02/05/2019	9.68	Call	Bond Future	1,595.8100	1.5958	1,832.7700	1.8328	14.849	0	0	0
2019/01/24	R209	02/05/2019	9.68	Put	Bond Future	2,118.6300	2.1186	1,852.3300	1.8523	(12.569)	0	0	0
2019/01/24	R209	02/05/2019	9.95	Put	Bond Future	1,343.0300	1.3430	1,149.2800	1.1493	(14.426)	0	0	0
2019/01/24	R209	02/05/2019	9.95	Call	Bond Future	2,538.2900	2.5383	2,847.8000	2.8478	12.194	0	0	760
2019/01/24	R209	02/05/2019	10.50	Put	Bond Future	509.0500	0.5091	420.5500	0.4205	(17.385)	0	0	11,560
2019/01/24	R209	02/05/2019	9.35	Put	Bond Future	3,460.4300	3.4604	3,101.6700	3.1017	(10.367)	0	0	0
2019/01/24	R209	02/05/2019	9.35	Call	Bond Future	752.7400	0.7527	897.2400	0.8972	19.197	0	0	760
2019/01/24	R209	02/05/2019	10.71	Put	Bond Future	349.9800	0.3500	286.0100	0.2860	(18.278)	0	0	760
2019/01/24	R209	01/08/2019	10.15	Put	Bond Future	1,806.8100	1.8068	1,621.4300	1.6214	(10.260)	0	0	0
2019/01/24	R209	01/08/2019	10.17	Call	Bond Future	3,973.6600	3.9737	4,304.3900	4.3044	8.323	0	0	0
2019/01/24	R209	01/08/2019			Bond Future	9.8139	73.2222	9.7335	73.7350	(0.819)	0.0000	0.0000	0
2019/01/24	R209	01/08/2019	10.15	Call	Bond Future	3,892.9600	3.8930	4,220.4200	4.2204	8.412	0	0	0
2019/01/24	R209	01/08/2019	10.17	Put	Bond Future	1,766.2200	1.7662	1,584.1100	1.5841	(10.311)	0	0	0
2019/01/24	R209	01/08/2019	10.16	Put	Bond Future	1,786.3100	1.7863	1,602.5700	1.6026	(10.286)	0	0	0
2019/01/24	R209	01/08/2019	10.16	Call	Bond Future	3,933.1400	3.9331	4,262.2400	4.2622	8.367	0	0	0
2019/01/24	R210	07/02/2019			Bond Future	188.1917	188.1917	188.0476	188.0476	(0.077)	0.0000	0.0000	2,020
2019/01/24	R210	02/05/2019			Bond Future	188.9058	188.9058	188.7585	188.7585	(0.078)	0.0000	0.0000	1,268
2019/01/24	R210	01/08/2019			Bond Future	192.5971	192.5971	192.4465	192.4465	(0.078)	0.0000	0.0000	0
2019/01/24	R212	07/02/2019			Bond Future	156.2838	156.2838	156.2875	156.2875	0.002	0.0000	0.0000	3,450
2019/01/24	R212	02/05/2019			Bond Future	158.9989	158.9989	159.0022	159.0022	0.002	0.0000	0.0000	1,526
2019/01/24	R212	01/08/2019			Bond Future	162.0344	162.0344	162.0375	162.0375	0.002	0.0000	0.0000	0
2019/01/24	R213	07/02/2019	8.68	Call	Bond Future	0.1800	0.0002	0.3200	0.0003	77.778	0	0	0
2019/01/24	R213	07/02/2019			Bond Future	9.4822	85.5837	9.4160	85.9968	(0.698)	0.0000	0.0000	2,102
2019/01/24	R213	07/02/2019	8.68	Put	Bond Future	5,201.8400	5.2018	4,788.9100	4.7889	(7.938)	0	0	0
2019/01/24	R213	07/02/2019	8.69	Call	Bond Future	0.2100	0.0002	0.3800	0.0004	80.952	0	0	0
2019/01/24	R213	07/02/2019	8.70	Put	Bond Future	5,066.9400	5.0669	4,654.0600	4.6541	(8.149)	0	0	0
2019/01/24	R213	07/02/2019	8.69	Put	Bond Future	5,134.3500	5.1343	4,721.4500	4.7214	(8.042)	0	0	0
2019/01/24	R213	07/02/2019	8.70	Call	Bond Future	0.2500	0.0003	0.4400	0.0004	76.000	0	0	0
2019/01/24	R213	02/05/2019	9.49	Call	Bond Future	1,586.8300	1.5868	1,788.5700	1.7886	12.713	0	0	0
2019/01/24	R213	02/05/2019	9.48	Put	Bond Future	1,925.6800	1.9257	1,705.1800	1.7052	(11.451)	0	0	0
2019/01/24	R213	02/05/2019			Bond Future	9.5400	83.5026	9.4718	83.9225	(0.715)	0.0000	0.0000	31,013
2019/01/24	R213	02/05/2019	9.50	Call	Bond Future	1,617.1800	1.6172	1,821.2800	1.8213	12.621	0	0	0
2019/01/24	R213	02/05/2019	9.50	Put	Bond Future	1,862.9200	1.8629	1,647.1600	1.6472	(11.582)	0	0	0
2019/01/24	R213	02/05/2019	9.49	Put	Bond Future	1,894.1900	1.8942	1,676.0700	1.6761	(11.515)	0	0	0
2019/01/24	R213	02/05/2019	9.48	Call	Bond Future	1,556.6300	1.5566	1,755.9900	1.7560	12.807	0	0	0
2019/01/24	R213	01/08/2019	9.99	Put	Bond Future	1,591.5100	1.5915	1,442.6400	1.4426	(9.354)	0	0	0
2019/01/24	R213	01/08/2019	9.98	Call	Bond Future	3,890.9200	3.8909	4,168.4700	4.1685	7.133	0	0	0
2019/01/24	R213	01/08/2019			Bond Future	9.5953	85.1144	9.5247	85.5422	(0.735)	0.0000	0.0000	0
2019/01/24	R213	01/08/2019	9.99	Call	Bond Future	3,930.8400	3.9308	4,209.7500	4.2098	7.095	0	0	0
2019/01/24	R213	01/08/2019	9.98	Put	Bond Future	1,609.7400	1.6097	1,459.5100	1.4595	(9.333)	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
2019/01/24	R213	01/08/2019	10.00	Call	Bond Future	3,971.1300	3.9711	4,251.3600	4.2514	7.057	0	0	0
2019/01/24	R213	01/08/2019	10.00	Put	Bond Future	1,573.7100	1.5737	1,426.1600	1.4262	(9.376)	0	0	0
2019/01/24	R214	07/02/2019	9.05	Put	Bond Future	5,998.7600	5.9988	5,450.6500	5.4507	(9.137)	0	0	0
2019/01/24	R214	07/02/2019			Bond Future	9.8863	72.7856	9.8052	73.3339	(0.821)	0.0000	0.0000	10,546
2019/01/24	R214	07/02/2019	9.04	Call	Bond Future	0.1300	0.0001	0.2800	0.0003	115.385	0	0	0
2019/01/24	R214	07/02/2019	9.04	Put	Bond Future	6,075.3400	6.0753	5,527.2000	5.5272	(9.022)	0	0	0
2019/01/24	R214	07/02/2019	9.05	Call	Bond Future	0.1500	0.0002	0.3300	0.0003	120.000	0	0	0
2019/01/24	R214	07/02/2019	9.03	Call	Bond Future	0.1100	0.0001	0.2300	0.0002	109.091	0	0	0
2019/01/24	R214	07/02/2019	9.03	Put	Bond Future	6,152.0400	6.1520	5,603.8700	5.6039	(8.910)	0	0	0
2019/01/24	R214	02/05/2019	9.87	Call	Bond Future	1,708.1200	1.7081	1,975.6700	1.9757	15.663	0	0	0
2019/01/24	R214	02/05/2019	9.85	Call	Bond Future	1,643.8800	1.6439	1,905.2400	1.9052	15.899	0	0	0
2019/01/24	R214	02/05/2019			Bond Future	9.9409	70.7385	9.8577	71.2959	(0.837)	0.0000	0.0000	21,437
2019/01/24	R214	02/05/2019	9.85	Put	Bond Future	2,253.1200	2.2531	1,957.0300	1.9570	(13.141)	0	0	0
2019/01/24	R214	02/05/2019	9.87	Put	Bond Future	2,182.6300	2.1826	1,892.7300	1.8927	(13.282)	0	0	0
2019/01/24	R214	02/05/2019	9.86	Call	Bond Future	1,675.8400	1.6758	1,940.3000	1.9403	15.781	0	0	0
2019/01/24	R214	02/05/2019	9.86	Put	Bond Future	2,217.6600	2.2177	1,924.6700	1.9247	(13.212)	0	0	0
2019/01/24	R214	01/08/2019	10.34	Put	Bond Future	1,865.4900	1.8655	1,663.0500	1.6631	(10.852)	0	0	0
2019/01/24	R214	01/08/2019			Bond Future	9.9941	72.1039	9.9085	72.6719	(0.857)	0.0000	0.0000	0
2019/01/24	R214	01/08/2019	10.33	Call	Bond Future	4,044.9100	4.0449	4,408.7200	4.4087	8.994	0	0	0
2019/01/24	R214	01/08/2019	10.33	Put	Bond Future	1,886.7300	1.8867	1,682.4800	1.6825	(10.826)	0	0	0
2019/01/24	R214	01/08/2019	10.34	Call	Bond Future	4,086.2700	4.0863	4,451.8900	4.4519	8.948	0	0	0
2019/01/24	R214	01/08/2019	10.32	Call	Bond Future	4,003.8800	4.0039	4,365.8800	4.3659	9.041	0	0	0
2019/01/24	R214	01/08/2019	10.32	Put	Bond Future	1,908.3900	1.9084	1,702.3300	1.7023	(10.798)	0	0	0
2019/01/24	R248	07/02/2019	9.06	Put	Bond Future	7,852.6400	7.8526	7,152.7600	7.1528	(8.913)	0	0	0
2019/01/24	R248	07/02/2019			Bond Future	9.9114	92.9672	9.8303	93.6672	(0.819)	0.0000	0.0000	83,523
2019/01/24	R248	07/02/2019	9.06	Call	Bond Future	0.0800	0.0001	0.1900	0.0002	137.500	0	0	0
2019/01/24	R248	07/02/2019	9.05	Put	Bond Future	7,951.9200	7.9519	7,252.0200	7.2520	(8.802)	0	0	0
2019/01/24	R248	07/02/2019	9.07	Call	Bond Future	0.1000	0.0001	0.2200	0.0002	120.000	0	0	0
2019/01/24	R248	07/02/2019	9.07	Put	Bond Future	7,753.5400	7.7535	7,053.6700	7.0537	(9.026)	0	0	0
2019/01/24	R248	07/02/2019	9.05	Call	Bond Future	0.0700	0.0001	0.1600	0.0002	128.571	0	0	0
2019/01/24	R248	02/05/2019	9.90	Put	Bond Future	2,705.0300	2.7050	2,336.4700	2.3365	(13.625)	0	0	0
2019/01/24	R248	02/05/2019			Bond Future	9.9666	90.1255	9.8833	90.8372	(0.836)	0.0000	0.0000	92,177
2019/01/24	R248	02/05/2019	9.90	Call	Bond Future	2,136.9100	2.1369	2,480.0600	2.4801	16.058	0	0	0
2019/01/24	R248	02/05/2019	9.91	Call	Bond Future	2,178.6400	2.1786	2,525.8100	2.5258	15.935	0	0	0
2019/01/24	R248	02/05/2019	9.89	Put	Bond Future	2,749.5500	2.7495	2,376.9500	2.3769	(13.551)	0	0	0
2019/01/24	R248	02/05/2019	9.91	Put	Bond Future	2,661.0800	2.6611	2,296.5400	2.2965	(13.699)	0	0	0
2019/01/24	R248	02/05/2019	9.89	Call	Bond Future	2,095.6000	2.0956	2,434.7100	2.4347	16.182	0	0	0
2019/01/24	R248	01/08/2019	10.35	Call	Bond Future	5,038.9000	5.0389	5,503.6900	5.5037	9.224	0	0	0
2019/01/24	R248	01/08/2019	10.34	Put	Bond Future	2,375.0900	2.3751	2,112.2800	2.1123	(11.065)	0	0	0
2019/01/24	R248	01/08/2019			Bond Future	10.0205	91.8652	9.9347	92.5904	(0.856)	0.0000	0.0000	0
2019/01/24	R248	01/08/2019	10.36	Call	Bond Future	5,091.2000	5.0912	5,558.3300	5.5583	9.175	0	0	0
2019/01/24	R248	01/08/2019	10.36	Put	Bond Future	2,320.5600	2.3206	2,062.4600	2.0625	(11.122)	0	0	0
2019/01/24	R248	01/08/2019	10.35	Put	Bond Future	2,347.6700	2.3477	2,087.2300	2.0872	(11.094)	0	0	0
2019/01/24	R248	01/08/2019	10.34	Call	Bond Future	4,986.7900	4.9868	5,449.2100	5.4492	9.273	0	0	0

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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
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<b>Total</b>												<b>1237706</b>
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