



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 26/03/2019 TO 26/03/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	2025	02/05/2019			Bond Future	133.8364	133.8364	133.8191	133.8191	(0.013)	0.0000	0.0000	691
2019/03/26	2025	01/08/2019			Bond Future	134.9122	134.9122	134.8777	134.8777	(0.026)	0.0000	0.0000	0
2019/03/26	2025	07/11/2019			Bond Future	137.7707	137.7707	137.7228	137.7228	(0.035)	0.0000	0.0000	0
2019/03/26	2029	02/05/2019			Bond Future	100.2777	100.2777	100.2650	100.2650	(0.013)	0.0000	0.0000	3,020
2019/03/26	2029	01/08/2019			Bond Future	102.1754	102.1754	102.1498	102.1498	(0.025)	0.0000	0.0000	0
2019/03/26	2029	07/11/2019			Bond Future	103.2326	103.2326	103.1970	103.1970	(0.034)	0.0000	0.0000	0
2019/03/26	2030	02/05/2019	9.41	Call	Bond Future	1,483.0500	1.4831	1,303.0100	1.3030	(12.140)	0	0	0
2019/03/26	2030	02/05/2019	8.90	Put	Bond Future	2,727.9200	2.7279	2,957.4500	2.9575	8.414	0	0	0
2019/03/26	2030	02/05/2019			Bond Future	9.2909	93.4464	9.3351	93.1674	0.477	0.0000	0.0000	46,390
2019/03/26	2030	02/05/2019	9.39	Call	Bond Future	1,405.8300	1.4058	1,230.7600	1.2308	(12.453)	0	0	0
2019/03/26	2030	02/05/2019	9.39	Put	Bond Future	782.8800	0.7829	886.7800	0.8868	13.272	0	0	0
2019/03/26	2030	02/05/2019	10.20	Call	Bond Future	5,542.6900	5.5427	5,270.0800	5.2701	(4.918)	0	0	0
2019/03/26	2030	02/05/2019	10.20	Put	Bond Future	37.8900	0.0379	44.2500	0.0442	16.785	0	0	3,000
2019/03/26	2030	02/05/2019	9.41	Put	Bond Future	735.1300	0.7351	834.0600	0.8341	13.457	0	0	0
2019/03/26	2030	02/05/2019	8.90	Call	Bond Future	215.8500	0.2159	166.4100	0.1664	(22.905)	0	0	3,000
2019/03/26	2030	02/05/2019	9.40	Call	Bond Future	1,444.1800	1.4442	1,266.6100	1.2666	(12.296)	0	0	3,000
2019/03/26	2030	02/05/2019	9.40	Put	Bond Future	758.7200	0.7587	860.1200	0.8601	13.365	0	0	0
2019/03/26	2030	01/08/2019	9.68	Call	Bond Future	3,116.3500	3.1163	2,915.5800	2.9156	(6.442)	0	0	0
2019/03/26	2030	01/08/2019	9.15	Put	Bond Future	2,604.3600	2.6044	2,777.8800	2.7779	6.663	0	0	0
2019/03/26	2030	01/08/2019	8.67	Put	Bond Future	4,775.3300	4.7753	5,019.5100	5.0195	5.113	0	0	0
2019/03/26	2030	01/08/2019	9.91	Put	Bond Future	780.1800	0.7802	849.2500	0.8492	8.853	0	0	0
2019/03/26	2030	01/08/2019			Bond Future	9.3567	91.1870	9.4046	90.8910	0.512	0.0000	0.0000	0
2019/03/26	2030	01/08/2019	8.35	Put	Bond Future	6,671.0200	6.6710	6,943.8400	6.9438	4.090	0	0	0
2019/03/26	2030	01/08/2019	8.35	Call	Bond Future	143.7500	0.1438	120.6400	0.1206	(16.077)	0	0	2,025
2019/03/26	2030	01/08/2019	9.22	Put	Bond Future	2,359.4300	2.3594	2,521.7900	2.5218	6.881	0	0	0
2019/03/26	2030	01/08/2019	9.22	Call	Bond Future	1,507.7300	1.5077	1,374.1600	1.3742	(8.859)	0	0	5,400
2019/03/26	2030	01/08/2019	9.69	Call	Bond Future	3,157.1900	3.1572	2,955.1500	2.9551	(6.399)	0	0	0
2019/03/26	2030	01/08/2019	9.69	Put	Bond Future	1,124.4500	1.1244	1,218.3400	1.2183	8.350	0	0	5,400
2019/03/26	2030	01/08/2019	9.68	Put	Bond Future	1,143.7100	1.1437	1,238.8700	1.2389	8.320	0	0	4,800
2019/03/26	2030	01/08/2019	9.15	Call	Bond Future	1,312.4600	1.3125	1,190.0500	1.1900	(9.327)	0	0	2,025
2019/03/26	2030	01/08/2019	9.92	Call	Bond Future	4,167.5100	4.1675	3,939.6700	3.9397	(5.467)	0	0	0
2019/03/26	2030	01/08/2019	9.90	Put	Bond Future	793.1300	0.7931	863.2100	0.8632	8.836	0	0	0
2019/03/26	2030	01/08/2019	8.67	Call	Bond Future	388.1800	0.3882	336.4300	0.3364	(13.331)	0	0	5,400
2019/03/26	2030	01/08/2019	9.91	Call	Bond Future	4,121.5700	4.1216	3,894.7100	3.8947	(5.504)	0	0	0
2019/03/26	2030	01/08/2019	9.27	Put	Bond Future	2,194.2300	2.1942	2,348.6900	2.3487	7.039	0	0	0
2019/03/26	2030	01/08/2019	9.27	Call	Bond Future	1,655.2600	1.6553	1,513.7900	1.5138	(8.547)	0	0	4,800
2019/03/26	2030	01/08/2019	8.77	Put	Bond Future	4,246.6100	4.2466	4,478.3100	4.4783	5.456	0	0	0
2019/03/26	2030	01/08/2019	8.77	Call	Bond Future	515.5100	0.5155	451.2800	0.4513	(12.460)	0	0	4,800
2019/03/26	2030	01/08/2019	9.92	Put	Bond Future	767.2500	0.7672	835.3400	0.8353	8.875	0	0	0
2019/03/26	2030	01/08/2019	9.90	Call	Bond Future	4,075.5900	4.0756	3,849.7400	3.8497	(5.542)	0	0	0
2019/03/26	2030	07/11/2019	9.49	Put	Bond Future	2,513.6200	2.5136	2,652.6800	2.6527	5.532	0	0	0
2019/03/26	2030	07/11/2019			Bond Future	9.4122	93.0967	9.4635	92.7860	0.545	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	2030	07/11/2019	9.48	Call	Bond Future	2,950.5700	2.9506	2,780.0100	2.7800	(5.781)	0	0	0
2019/03/26	2030	07/11/2019	9.48	Put	Bond Future	2,539.9500	2.5400	2,680.1000	2.6801	5.518	0	0	0
2019/03/26	2030	07/11/2019	9.49	Call	Bond Future	2,984.6200	2.9846	2,812.9700	2.8130	(5.751)	0	0	0
2019/03/26	2030	07/11/2019	9.47	Call	Bond Future	2,917.0000	2.9170	2,747.5400	2.7475	(5.809)	0	0	0
2019/03/26	2030	07/11/2019	9.47	Put	Bond Future	2,566.8000	2.5668	2,708.0500	2.7081	5.503	0	0	0
2019/03/26	2032	02/05/2019	9.62	Put	Bond Future	883.8900	0.8839	982.2800	0.9823	11.131	0	0	0
2019/03/26	2032	02/05/2019	9.61	Call	Bond Future	1,493.0400	1.4930	1,325.5100	1.3255	(11.221)	0	0	0
2019/03/26	2032	02/05/2019			Bond Future	9.5247	91.4657	9.5639	91.1974	0.412	0.0000	0.0000	42,602
2019/03/26	2032	02/05/2019	9.62	Call	Bond Future	1,533.8700	1.5339	1,363.9700	1.3640	(11.077)	0	0	0
2019/03/26	2032	02/05/2019	9.61	Put	Bond Future	910.9500	0.9109	1,011.7100	1.0117	11.061	0	0	0
2019/03/26	2032	02/05/2019	9.63	Call	Bond Future	1,575.1400	1.5751	1,402.8900	1.4029	(10.936)	0	0	0
2019/03/26	2032	02/05/2019	9.63	Put	Bond Future	857.3500	0.8573	953.3900	0.9534	11.202	0	0	0
2019/03/26	2032	01/08/2019	10.10	Call	Bond Future	4,306.5100	4.3065	4,091.8600	4.0919	(4.984)	0	0	0
2019/03/26	2032	01/08/2019	10.11	Put	Bond Future	930.9200	0.9309	1,000.1300	1.0001	7.435	0	0	0
2019/03/26	2032	01/08/2019			Bond Future	9.5885	93.1742	9.6308	92.8894	0.441	0.0000	0.0000	0
2019/03/26	2032	01/08/2019	10.10	Put	Bond Future	945.7700	0.9458	1,015.9400	1.0159	7.419	0	0	0
2019/03/26	2032	01/08/2019	10.11	Call	Bond Future	4,355.6100	4.3556	4,140.0000	4.1400	(4.950)	0	0	0
2019/03/26	2032	01/08/2019	10.09	Call	Bond Future	4,257.7400	4.2577	4,044.0800	4.0441	(5.018)	0	0	0
2019/03/26	2032	01/08/2019	10.09	Put	Bond Future	961.0200	0.9610	1,032.1800	1.0322	7.405	0	0	0
2019/03/26	2032	07/11/2019	9.71	Call	Bond Future	3,253.0700	3.2531	3,087.8100	3.0878	(5.080)	0	0	0
2019/03/26	2032	07/11/2019	9.70	Put	Bond Future	2,884.7800	2.8848	3,019.8500	3.0199	4.682	0	0	0
2019/03/26	2032	07/11/2019			Bond Future	9.6498	90.9620	9.6950	90.6627	0.468	0.0000	0.0000	0
2019/03/26	2032	07/11/2019	9.72	Call	Bond Future	3,288.9700	3.2890	3,122.6900	3.1227	(5.056)	0	0	0
2019/03/26	2032	07/11/2019	9.72	Put	Bond Future	2,824.4700	2.8245	2,957.4800	2.9575	4.709	0	0	0
2019/03/26	2032	07/11/2019	9.71	Put	Bond Future	2,854.5000	2.8545	2,988.5300	2.9885	4.695	0	0	0
2019/03/26	2032	07/11/2019	9.70	Call	Bond Future	3,217.3600	3.2174	3,053.1400	3.0531	(5.104)	0	0	0
2019/03/26	2033	02/05/2019			Bond Future	102.6513	102.6513	102.6382	102.6382	(0.013)	0.0000	0.0000	6,090
2019/03/26	2033	01/08/2019			Bond Future	104.5938	104.5938	104.5676	104.5676	(0.025)	0.0000	0.0000	0
2019/03/26	2033	07/11/2019			Bond Future	105.6261	105.6261	105.5896	105.5896	(0.035)	0.0000	0.0000	0
2019/03/26	2037	02/05/2019	9.81	Put	Bond Future	1,256.2000	1.2562	1,426.2800	1.4263	13.539	0	0	0
2019/03/26	2037	02/05/2019			Bond Future	9.7912	91.4620	9.8406	91.0854	0.504	0.0000	0.0000	52,038
2019/03/26	2037	02/05/2019	9.80	Call	Bond Future	1,359.2600	1.3593	1,156.2800	1.1563	(14.933)	0	0	0
2019/03/26	2037	02/05/2019	9.80	Put	Bond Future	1,291.9700	1.2920	1,465.5700	1.4656	13.437	0	0	0
2019/03/26	2037	02/05/2019	9.81	Call	Bond Future	1,399.8600	1.3999	1,193.3600	1.1934	(14.751)	0	0	0
2019/03/26	2037	02/05/2019	9.79	Call	Bond Future	1,319.4300	1.3194	1,119.9800	1.1200	(15.116)	0	0	0
2019/03/26	2037	02/05/2019	9.79	Put	Bond Future	1,328.6100	1.3286	1,505.7400	1.5057	13.332	0	0	0
2019/03/26	2037	01/08/2019	10.31	Call	Bond Future	4,507.4200	4.5074	4,221.3400	4.2213	(6.347)	0	0	0
2019/03/26	2037	01/08/2019			Bond Future	9.8588	88.9152	9.9113	88.5201	0.533	0.0000	0.0000	0
2019/03/26	2037	01/08/2019	10.29	Call	Bond Future	4,402.3100	4.4023	4,119.1400	4.1191	(6.432)	0	0	0
2019/03/26	2037	01/08/2019	10.29	Put	Bond Future	1,236.6900	1.2367	1,348.6100	1.3486	9.050	0	0	0
2019/03/26	2037	01/08/2019	10.31	Put	Bond Future	1,199.2000	1.1992	1,308.2100	1.3082	9.090	0	0	0
2019/03/26	2037	01/08/2019	10.30	Call	Bond Future	4,454.7700	4.4548	4,170.1400	4.1701	(6.389)	0	0	0
2019/03/26	2037	01/08/2019	10.30	Put	Bond Future	1,217.8100	1.2178	1,328.2700	1.3283	9.070	0	0	0
2019/03/26	2037	07/11/2019	9.97	Call	Bond Future	3,670.5000	3.6705	3,445.7600	3.4458	(6.123)	0	0	0
2019/03/26	2037	07/11/2019			Bond Future	9.9184	90.7775	9.9738	90.3657	0.559	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
2019/03/26	2037	07/11/2019	9.95	Call	Bond Future	3,591.1300		3.5911	3,369.2000	3.3692	(6.180)	0	0	0
2019/03/26	2037	07/11/2019	9.95	Put	Bond Future	3,355.7600		3.3558	3,545.5500	3.5456	5.656	0	0	0
2019/03/26	2037	07/11/2019	9.97	Put	Bond Future	3,286.8400		3.2868	3,473.8200	3.4738	5.689	0	0	0
2019/03/26	2037	07/11/2019	9.96	Call	Bond Future	3,630.5700		3.6306	3,407.2400	3.4072	(6.151)	0	0	0
2019/03/26	2037	07/11/2019	9.96	Put	Bond Future	3,321.0100		3.3210	3,509.4000	3.5094	5.673	0	0	0
2019/03/26	2038	02/05/2019			Bond Future	122.1375		122.1375	122.1220	122.1220	(0.013)	0.0000	0.0000	11,059
2019/03/26	2038	01/08/2019			Bond Future	122.8097		122.8097	122.7786	122.7786	(0.025)	0.0000	0.0000	0
2019/03/26	2038	07/11/2019			Bond Future	125.4118		125.4118	125.3688	125.3688	(0.034)	0.0000	0.0000	0
2019/03/26	2040	02/05/2019	9.89	Call	Bond Future	1,318.9600		1.3190	1,149.2400	1.1492	(12.868)	0	0	0
2019/03/26	2040	02/05/2019	9.88	Put	Bond Future	1,495.5100		1.4955	1,649.0500	1.6491	10.267	0	0	0
2019/03/26	2040	02/05/2019	9.60	Call	Bond Future	424.7100		0.4247	344.7000	0.3447	(18.839)	0	0	1,150
2019/03/26	2040	02/05/2019			Bond Future	9.9065		94.4413	9.9458	94.1212	0.396	0.0000	0.0000	23,819
2019/03/26	2040	02/05/2019	9.90	Call	Bond Future	1,360.4000		1.3604	1,187.5800	1.1876	(12.704)	0	0	0
2019/03/26	2040	02/05/2019	9.90	Put	Bond Future	1,413.7700		1.4138	1,561.1000	1.5611	10.421	0	0	0
2019/03/26	2040	02/05/2019	10.20	Put	Bond Future	550.6400		0.5506	619.0900	0.6191	12.431	0	0	0
2019/03/26	2040	02/05/2019	10.20	Call	Bond Future	2,902.5300		2.9025	2,650.8300	2.6508	(8.672)	0	0	1,150
2019/03/26	2040	02/05/2019	9.60	Put	Bond Future	2,988.1900		2.9882	3,228.3300	3.2283	8.036	0	0	0
2019/03/26	2040	02/05/2019	9.89	Put	Bond Future	1,454.2800		1.4543	1,604.7100	1.6047	10.344	0	0	0
2019/03/26	2040	02/05/2019	9.88	Call	Bond Future	1,278.1200		1.2781	1,111.5100	1.1115	(13.036)	0	0	0
2019/03/26	2040	01/08/2019	10.36	Call	Bond Future	4,494.0900		4.4941	4,255.7500	4.2557	(5.303)	0	0	0
2019/03/26	2040	01/08/2019	10.37	Put	Bond Future	1,446.1800		1.4462	1,544.5800	1.5446	6.804	0	0	0
2019/03/26	2040	01/08/2019			Bond Future	9.9750		91.6999	10.0170	91.3619	0.421	0.0000	0.0000	0
2019/03/26	2040	01/08/2019	10.36	Put	Bond Future	1,468.1400		1.4681	1,567.8100	1.5678	6.789	0	0	0
2019/03/26	2040	01/08/2019	10.37	Call	Bond Future	4,548.5800		4.5486	4,308.9700	4.3090	(5.268)	0	0	0
2019/03/26	2040	01/08/2019	10.38	Call	Bond Future	4,603.4600		4.6035	4,362.5900	4.3626	(5.232)	0	0	0
2019/03/26	2040	01/08/2019	10.38	Put	Bond Future	1,424.7300		1.4247	1,521.8700	1.5219	6.818	0	0	0
2019/03/26	2040	07/11/2019	10.03	Call	Bond Future	3,726.2200		3.7262	3,537.3900	3.5374	(5.068)	0	0	0
2019/03/26	2040	07/11/2019	10.04	Put	Bond Future	3,734.5500		3.7345	3,898.2300	3.8982	4.383	0	0	0
2019/03/26	2040	07/11/2019			Bond Future	10.0358		93.6204	10.0803	93.2667	0.443	0.0000	0.0000	0
2019/03/26	2040	07/11/2019	10.03	Put	Bond Future	3,772.8300		3.7728	3,937.7200	3.9377	4.370	0	0	0
2019/03/26	2040	07/11/2019	10.04	Call	Bond Future	3,767.7400		3.7677	3,577.7000	3.5777	(5.044)	0	0	0
2019/03/26	2040	07/11/2019	10.05	Call	Bond Future	3,809.4600		3.8095	3,618.2200	3.6182	(5.020)	0	0	0
2019/03/26	2040	07/11/2019	10.05	Put	Bond Future	3,696.5900		3.6966	3,859.0700	3.8591	4.395	0	0	0
2019/03/26	2044	02/05/2019	9.90	Call	Bond Future	1,454.8200		1.4548	1,292.8500	1.2928	(11.133)	0	0	0
2019/03/26	2044	02/05/2019			Bond Future	9.8898		91.8280	9.9240	91.5420	0.346	0.0000	0.0000	38,103
2019/03/26	2044	02/05/2019	9.90	Put	Bond Future	1,369.1200		1.3691	1,493.1100	1.4931	9.056	0	0	0
2019/03/26	2044	02/05/2019	9.91	Call	Bond Future	1,499.1600		1.4992	1,334.4600	1.3345	(10.986)	0	0	0
2019/03/26	2044	02/05/2019	9.92	Put	Bond Future	1,291.5200		1.2915	1,410.0700	1.4101	9.179	0	0	0
2019/03/26	2044	02/05/2019	9.91	Put	Bond Future	1,329.8900		1.3299	1,451.1500	1.4512	9.118	0	0	0
2019/03/26	2044	02/05/2019	9.92	Call	Bond Future	1,544.2200		1.5442	1,376.8100	1.3768	(10.841)	0	0	0
2019/03/26	2044	01/08/2019	9.86	Put	Bond Future	3,054.2400		3.0542	3,208.1800	3.2082	5.040	0	0	0
2019/03/26	2044	01/08/2019	10.53	Call	Bond Future	5,667.4200		5.6674	5,432.1900	5.4322	(4.151)	0	0	0
2019/03/26	2044	01/08/2019	10.40	Put	Bond Future	1,351.5300		1.3515	1,432.1400	1.4321	5.964	0	0	0
2019/03/26	2044	01/08/2019			Bond Future	9.9542		89.1629	9.9910	88.8600	0.369	0.0000	0.0000	0
2019/03/26	2044	01/08/2019	10.39	Call	Bond Future	4,858.5100		4.8585	4,637.3400	4.6373	(4.552)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	2044	01/08/2019	10.39	Put	Bond Future	1,372.2800	1.3723	1,453.9700	1.4540	5.953	0	0	0
2019/03/26	2044	01/08/2019	9.86	Call	Bond Future	2,268.6500	2.2687	2,119.7300	2.1197	(6.564)	0	0	100
2019/03/26	2044	01/08/2019	10.53	Put	Bond Future	1,109.8700	1.1099	1,177.5000	1.1775	6.094	0	0	100
2019/03/26	2044	01/08/2019	10.40	Call	Bond Future	4,915.0400	4.9150	4,692.7900	4.6928	(4.522)	0	0	0
2019/03/26	2044	01/08/2019	9.36	Put	Bond Future	5,851.3200	5.8513	6,085.8400	6.0858	4.008	0	0	0
2019/03/26	2044	01/08/2019	9.36	Call	Bond Future	697.7300	0.6977	629.3900	0.6294	(9.795)	0	0	100
2019/03/26	2044	01/08/2019	10.38	Call	Bond Future	4,801.9800	4.8020	4,581.8900	4.5819	(4.583)	0	0	0
2019/03/26	2044	01/08/2019	10.38	Put	Bond Future	1,393.1600	1.3932	1,475.9300	1.4759	5.941	0	0	0
2019/03/26	2044	07/11/2019	10.07	Put	Bond Future	3,591.7900	3.5918	3,731.2700	3.7313	3.883	0	0	0
2019/03/26	2044	07/11/2019			Bond Future	10.0113	91.0303	10.0502	90.7127	0.389	0.0000	0.0000	0
2019/03/26	2044	07/11/2019	10.06	Call	Bond Future	4,026.4000	4.0264	3,849.3900	3.8494	(4.396)	0	0	0
2019/03/26	2044	07/11/2019	10.06	Put	Bond Future	3,629.4900	3.6295	3,770.0400	3.7700	3.872	0	0	0
2019/03/26	2044	07/11/2019	10.07	Call	Bond Future	4,069.8900	4.0699	3,891.8100	3.8918	(4.376)	0	0	0
2019/03/26	2044	07/11/2019	10.05	Call	Bond Future	3,982.8300	3.9828	3,806.9000	3.8069	(4.417)	0	0	0
2019/03/26	2044	07/11/2019	10.05	Put	Bond Future	3,667.2300	3.6672	3,808.8600	3.8089	3.862	0	0	0
2019/03/26	2046	02/05/2019			Bond Future	113.7733	113.7733	113.7591	113.7591	(0.012)	0.0000	0.0000	12,523
2019/03/26	2046	01/08/2019			Bond Future	115.9264	115.9264	115.8977	115.8977	(0.025)	0.0000	0.0000	0
2019/03/26	2046	07/11/2019			Bond Future	116.6421	116.6421	116.6021	116.6021	(0.034)	0.0000	0.0000	0
2019/03/26	2050	02/05/2019			Bond Future	119.5813	119.5813	119.0759	119.0759	(0.423)	0.0000	0.0000	10,684
2019/03/26	2050	01/08/2019			Bond Future	120.0264	120.0264	119.4964	119.4964	(0.442)	0.0000	0.0000	0
2019/03/26	2050	07/11/2019			Bond Future	122.5695	122.5695	122.0173	122.0173	(0.450)	0.0000	0.0000	0
2019/03/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	AL37	02/05/2019			Index Future	629.2260	629.2260	628.6350	628.6350	(0.094)	0.0000	0.0000	0
2019/03/26	AL37	01/08/2019			Index Future	640.9770	640.9770	640.2980	640.2980	(0.106)	0.0000	0.0000	0
2019/03/26	AL37	07/11/2019			Index Future	654.3910	654.3910	653.6380	653.6380	(0.115)	0.0000	0.0000	0
2019/03/26	AL7T	02/05/2019			Index Future	725.7070	725.7070	724.1700	724.1700	(0.212)	0.0000	0.0000	0
2019/03/26	AL7T	01/08/2019			Index Future	739.2600	739.2600	737.6050	737.6050	(0.224)	0.0000	0.0000	0
2019/03/26	AL7T	07/11/2019			Index Future	754.7310	754.7310	752.9720	752.9720	(0.233)	0.0000	0.0000	0
2019/03/26	ALBI	02/05/2019			Index Future	655.8410	655.8410	654.0960	654.0960	(0.266)	0.0000	0.0000	900
2019/03/26	ALBI	01/08/2019			Index Future	668.0890	668.0890	666.2310	666.2310	(0.278)	0.0000	0.0000	20
2019/03/26	ALBI	07/11/2019			Index Future	682.0700	682.0700	680.1120	680.1120	(0.287)	0.0000	0.0000	0
2019/03/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C303	28/02/2033			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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/26	ES33	02/05/2019			Bond Future	10.9829	76.1808	11.0268	75.9264	0.400	0.0000	0.0000	350
2019/03/26	ES33	01/08/2019			Bond Future	11.0904	77.6038	11.1376	77.3350	0.425	0.0000	0.0000	0
2019/03/26	ES33	07/11/2019			Bond Future	11.2027	75.4323	11.2530	75.1509	0.449	0.0000	0.0000	0
2019/03/26	ES42	02/05/2019			Bond Future	11.2646	77.7102	11.3034	77.4551	0.345	0.0000	0.0000	4,919
2019/03/26	ES42	01/08/2019			Bond Future	11.3709	79.1619	11.4126	78.8922	0.367	0.0000	0.0000	0
2019/03/26	ES42	07/11/2019			Bond Future	11.4822	76.5530	11.5267	76.2702	0.388	0.0000	0.0000	0
2019/03/26	GOVI	02/05/2019	647.87	Call	GOVI	13,800.0000	1.3800	0.0000	0.0000	(100.000)	0	0	0
2019/03/26	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	4,400.0000	0.4400	100.000	0	0	0
2019/03/26	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	4,200.0000	0.4200	100.000	0	0	0
2019/03/26	GOVI	02/05/2019			GOVI	649.2500	649.2500	647.4400	647.4400	(0.279)	0.0000	0.0000	448
2019/03/26	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	4,300.0000	0.4300	100.000	0	0	0
2019/03/26	GOVI	02/05/2019	647.88	Call	GOVI	13,700.0000	1.3700	0.0000	0.0000	(100.000)	0	0	0
2019/03/26	GOVI	02/05/2019	647.86	Call	GOVI	13,900.0000	1.3900	0.0000	0.0000	(100.000)	0	0	0
2019/03/26	GOVI	01/08/2019	638.68	Call	GOVI	226,950.0000	22.6950	207,720.0000	20.7720	(8.473)	0	0	0
2019/03/26	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	GOVI	01/08/2019			GOVI	661.3750	661.3750	659.4520	659.4520	(0.291)	0.0000	0.0000	0
2019/03/26	GOVI	01/08/2019	638.69	Call	GOVI	226,850.0000	22.6850	207,620.0000	20.7620	(8.477)	0	0	0
2019/03/26	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	GOVI	01/08/2019	638.67	Call	GOVI	227,050.0000	22.7050	207,820.0000	20.7820	(8.470)	0	0	0
2019/03/26	GOVI	07/11/2019	672.90	Call	GOVI	23,160.0000	2.3160	2,910.0000	0.2910	(87.435)	0	0	0
2019/03/26	GOVI	07/11/2019			GOVI	675.2160	675.2160	673.1910	673.1910	(0.300)	0.0000	0.0000	0
2019/03/26	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	GOVI	07/11/2019	672.91	Call	GOVI	23,060.0000	2.3060	2,810.0000	0.2810	(87.814)	0	0	0
2019/03/26	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	GOVI	07/11/2019	672.92	Call	GOVI	22,960.0000	2.2960	2,710.0000	0.2710	(88.197)	0	0	0
2019/03/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/26	IGOV	02/05/2019			Index Future	256.3020	256.3020	256.1340	256.1340	(0.066)	0.0000	0.0000	733
2019/03/26	IGOV	01/08/2019			Index Future	261.1510	261.1510	260.9490	260.9490	(0.077)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	IGOV	07/11/2019			Index Future	266.6820	266.6820	266.4520	266.4520	(0.086)	0.0000	0.0000	0
2019/03/26	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/03/26	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/26	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/26	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/26	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8100	102.8100	0.010	0.0000	0.0000	0
2019/03/26	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.8000	98.8000	0.010	0.0000	0.0000	0
2019/03/26	IS02	22/06/2020			Interest Rate Swap	102.3400	102.3400	102.3500	102.3500	0.010	0.0000	0.0000	0
2019/03/26	IS02	21/09/2020			Interest Rate Swap	99.3100	99.3100	99.3200	99.3200	0.010	0.0000	0.0000	0
2019/03/26	IS05	17/12/2020			Interest Rate Swap	96.0700	96.0700	96.0900	96.0900	0.021	0.0000	0.0000	0
2019/03/26	IS05	16/03/2021			Interest Rate Swap	95.2400	95.2400	95.2300	95.2300	(0.010)	0.0000	0.0000	0
2019/03/26	IS05	15/06/2021			Interest Rate Swap	94.3500	94.3500	94.3300	94.3300	(0.021)	0.0000	0.0000	0
2019/03/26	IS05	21/09/2021			Interest Rate Swap	94.4100	94.4100	94.4100	94.4100	0.000	0.0000	0.0000	0
2019/03/26	IS05	21/12/2021			Interest Rate Swap	96.5000	96.5000	96.5300	96.5300	0.031	0.0000	0.0000	51
2019/03/26	IS05	15/03/2022			Interest Rate Swap	96.5500	96.5500	96.6000	96.6000	0.052	0.0000	0.0000	0
2019/03/26	IS05	21/06/2022			Interest Rate Swap	97.6600	97.6600	97.7200	97.7200	0.061	0.0000	0.0000	0
2019/03/26	IS05	20/09/2022			Interest Rate Swap	101.5300	101.5300	101.5800	101.5800	0.049	0.0000	0.0000	0
2019/03/26	IS05	20/12/2022			Interest Rate Swap	102.7200	102.7200	102.7800	102.7800	0.058	0.0000	0.0000	0
2019/03/26	IS05	22/03/2023			Interest Rate Swap	96.0200	96.0200	96.0800	96.0800	0.062	0.0000	0.0000	0
2019/03/26	IS05	20/06/2023			Interest Rate Swap	102.0300	102.0300	102.0900	102.0900	0.059	0.0000	0.0000	0
2019/03/26	IS05	19/09/2023			Interest Rate Swap	97.4700	97.4700	97.5300	97.5300	0.062	0.0000	0.0000	0
2019/03/26	IS10	17/12/2025			Interest Rate Swap	93.7300	93.7300	93.8600	93.8600	0.139	0.0000	0.0000	0
2019/03/26	IS10	16/03/2026			Interest Rate Swap	90.6700	90.6700	90.8100	90.8100	0.154	0.0000	0.0000	0
2019/03/26	IS10	15/06/2026			Interest Rate Swap	89.3600	89.3600	89.5100	89.5100	0.168	0.0000	0.0000	0
2019/03/26	IS10	21/09/2026			Interest Rate Swap	91.5000	91.5000	91.6500	91.6500	0.164	0.0000	0.0000	0
2019/03/26	IS10	21/12/2026			Interest Rate Swap	95.3000	95.3000	95.4500	95.4500	0.157	0.0000	0.0000	0
2019/03/26	IS10	15/03/2027			Interest Rate Swap	93.8400	93.8400	93.9900	93.9900	0.160	0.0000	0.0000	0
2019/03/26	IS10	21/06/2027			Interest Rate Swap	95.9100	95.9100	96.0700	96.0700	0.167	0.0000	0.0000	0
2019/03/26	IS10	20/09/2027			Interest Rate Swap	101.3900	101.3900	101.5500	101.5500	0.158	0.0000	0.0000	0
2019/03/26	IS10	20/12/2027			Interest Rate Swap	101.7400	101.7400	101.9100	101.9100	0.167	0.0000	0.0000	0
2019/03/26	IS10	22/03/2028			Interest Rate Swap	95.2000	95.2000	95.3800	95.3800	0.189	0.0000	0.0000	0
2019/03/26	IS10	20/06/2028			Interest Rate Swap	102.4500	102.4500	102.6200	102.6200	0.166	0.0000	0.0000	0
2019/03/26	IS10	19/09/2028			Interest Rate Swap	95.9700	95.9700	96.1400	96.1400	0.177	0.0000	0.0000	0
2019/03/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/26	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/26	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/26	R023	02/05/2019	8.45	Call	Bond Future	1,910.3000	1.9103	1,818.6100	1.8186	(4.800)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	R023	02/05/2019	8.44	Put	Bond Future	20.1000		0.0201	23.1300	0.0231	15.075	0	0	0
2019/03/26	R023	02/05/2019			Bond Future	7.8589		101.0615	7.8882	100.9670	0.372	0.0000	0.0000	66,612
2019/03/26	R023	02/05/2019	8.46	Call	Bond Future	1,941.0200		1.9410	1,849.1800	1.8492	(4.732)	0	0	0
2019/03/26	R023	02/05/2019	8.46	Put	Bond Future	18.2500		0.0183	20.9800	0.0210	14.959	0	0	0
2019/03/26	R023	02/05/2019	8.45	Put	Bond Future	19.1500		0.0192	22.0300	0.0220	15.039	0	0	0
2019/03/26	R023	02/05/2019	8.44	Call	Bond Future	1,879.6300		1.8796	1,788.0900	1.7881	(4.870)	0	0	0
2019/03/26	R023	01/08/2019	8.95	Call	Bond Future	3,299.5600		3.2996	3,198.4600	3.1985	(3.064)	0	0	0
2019/03/26	R023	01/08/2019			Bond Future	7.8776		102.9493	7.9134	102.8402	0.454	0.0000	0.0000	0
2019/03/26	R023	01/08/2019	8.93	Call	Bond Future	3,243.8900		3.2439	3,143.0800	3.1431	(3.108)	0	0	0
2019/03/26	R023	01/08/2019	8.93	Put	Bond Future	94.4000		0.0944	102.6700	0.1027	8.761	0	0	0
2019/03/26	R023	01/08/2019	8.95	Put	Bond Future	91.4100		0.0914	99.3900	0.0994	8.730	0	0	0
2019/03/26	R023	01/08/2019	8.94	Call	Bond Future	3,271.7600		3.2718	3,170.8100	3.1708	(3.085)	0	0	0
2019/03/26	R023	01/08/2019	8.94	Put	Bond Future	92.9400		0.0929	101.0700	0.1011	8.748	0	0	0
2019/03/26	R023	07/11/2019	7.98	Call	Bond Future	1,196.9900		1.1970	1,129.6600	1.1297	(5.625)	0	0	0
2019/03/26	R023	07/11/2019			Bond Future	7.8814		101.1695	7.9238	101.0488	0.538	0.0000	0.0000	0
2019/03/26	R023	07/11/2019	7.98	Put	Bond Future	916.4900		0.9165	969.9000	0.9699	5.828	0	0	0
2019/03/26	R023	07/11/2019	7.99	Call	Bond Future	1,214.5100		1.2145	1,146.6700	1.1467	(5.586)	0	0	0
2019/03/26	R023	07/11/2019	8.00	Call	Bond Future	1,232.1600		1.2322	1,163.8100	1.1638	(5.547)	0	0	0
2019/03/26	R023	07/11/2019	8.00	Put	Bond Future	894.8600		0.8949	947.2500	0.9472	5.855	0	0	0
2019/03/26	R023	07/11/2019	7.99	Put	Bond Future	905.6100		0.9056	958.5100	0.9585	5.841	0	0	0
2019/03/26	R035	02/05/2019	9.74	Put	Bond Future	1,219.0300		1.2190	1,368.0300	1.3680	12.223	0	0	0
2019/03/26	R035	02/05/2019			Bond Future	9.7196		94.8631	9.7639	94.5274	0.456	0.0000	0.0000	80,715
2019/03/26	R035	02/05/2019	9.74	Call	Bond Future	1,374.0800		1.3741	1,187.3700	1.1874	(13.588)	0	0	0
2019/03/26	R035	02/05/2019	9.75	Call	Bond Future	1,415.0400		1.4150	1,225.1700	1.2252	(13.418)	0	0	0
2019/03/26	R035	02/05/2019	9.75	Put	Bond Future	1,184.2700		1.1843	1,330.1100	1.3301	12.315	0	0	0
2019/03/26	R035	02/05/2019	9.73	Call	Bond Future	1,333.7800		1.3338	1,150.2400	1.1502	(13.761)	0	0	0
2019/03/26	R035	02/05/2019	9.73	Put	Bond Future	1,254.5400		1.2545	1,406.7100	1.4067	12.130	0	0	0
2019/03/26	R035	01/08/2019	10.23	Call	Bond Future	4,506.6600		4.5067	4,251.1200	4.2511	(5.670)	0	0	0
2019/03/26	R035	01/08/2019	10.22	Put	Bond Future	1,268.9200		1.2689	1,368.6400	1.3686	7.859	0	0	0
2019/03/26	R035	01/08/2019			Bond Future	9.7835		96.6351	9.8309	96.2811	0.484	0.0000	0.0000	0
2019/03/26	R035	01/08/2019	10.24	Call	Bond Future	4,558.9900		4.5590	4,302.1800	4.3022	(5.633)	0	0	0
2019/03/26	R035	01/08/2019	10.24	Put	Bond Future	1,231.3400		1.2313	1,328.5100	1.3285	7.891	0	0	0
2019/03/26	R035	01/08/2019	10.23	Put	Bond Future	1,249.9900		1.2500	1,348.4300	1.3484	7.875	0	0	0
2019/03/26	R035	01/08/2019	10.22	Call	Bond Future	4,454.5200		4.4545	4,200.2600	4.2003	(5.708)	0	0	0
2019/03/26	R035	07/11/2019	9.88	Call	Bond Future	3,516.2600		3.5163	3,316.2000	3.3162	(5.690)	0	0	0
2019/03/26	R035	07/11/2019	9.89	Call	Bond Future	3,555.5600		3.5556	3,354.2200	3.3542	(5.663)	0	0	0
2019/03/26	R035	07/11/2019	9.87	Put	Bond Future	3,317.0400		3.3170	3,488.3900	3.4884	5.166	0	0	0
2019/03/26	R035	07/11/2019			Bond Future	9.8483		94.1520	9.8986	93.7819	0.511	0.0000	0.0000	0
2019/03/26	R035	07/11/2019	9.89	Put	Bond Future	3,248.3500		3.2483	3,417.1400	3.4171	5.196	0	0	0
2019/03/26	R035	07/11/2019	9.87	Call	Bond Future	3,477.1700		3.4772	3,278.3900	3.2784	(5.717)	0	0	0
2019/03/26	R035	07/11/2019	9.88	Put	Bond Future	3,282.5500		3.2825	3,452.6200	3.4526	5.181	0	0	0
2019/03/26	R186	02/05/2019	9.02	Call	Bond Future	1,943.1100		1.9431	1,807.3500	1.8074	(6.987)	0	0	0
2019/03/26	R186	02/05/2019	9.01	Put	Bond Future	361.8100		0.3618	396.0500	0.3960	9.464	0	0	0
2019/03/26	R186	02/05/2019	10.07	Call	Bond Future	7,381.3500		7.3813	7,212.6400	7.2126	(2.286)	0	0	0
2019/03/26	R186	02/05/2019	9.96	Put	Bond Future	3.7600		0.0038	4.0600	0.0041	7.979	0	0	90
2019/03/26	R186	02/05/2019	9.75	Call	Bond Future	5,674.7300		5.6747	5,507.1300	5.5071	(2.953)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	R186	02/05/2019	9.25	Put	Bond Future	139.3000	0.1393	153.0500	0.1530	9.871	0	0	0
2019/03/26	R186	02/05/2019	8.65	Put	Bond Future	1,203.1000	1.2031	1,293.9700	1.2940	7.553	0	0	0
2019/03/26	R186	02/05/2019			Bond Future	8.7434	113.5585	8.7725	113.3896	0.332	8.7560	8.7560	89,056
2019/03/26	R186	02/05/2019	9.03	Call	Bond Future	1,987.3900	1.9874	1,850.5100	1.8505	(6.887)	0	0	0
2019/03/26	R186	02/05/2019	9.03	Put	Bond Future	335.7800	0.3358	367.7400	0.3677	9.518	0	0	0
2019/03/26	R186	02/05/2019	8.65	Call	Bond Future	657.6900	0.6577	579.7200	0.5797	(11.855)	0	0	3,250
2019/03/26	R186	02/05/2019	9.02	Put	Bond Future	348.5900	0.3486	381.6700	0.3817	9.490	0	0	0
2019/03/26	R186	02/05/2019	9.01	Call	Bond Future	1,899.2100	1.8992	1,764.6100	1.7646	(7.087)	0	0	0
2019/03/26	R186	02/05/2019	9.30	Call	Bond Future	3,291.0800	3.2911	3,133.3700	3.1334	(4.792)	0	0	200
2019/03/26	R186	02/05/2019	10.07	Put	Bond Future	1.7500	0.0018	1.8800	0.0019	7.429	0	0	200
2019/03/26	R186	02/05/2019	9.96	Call	Bond Future	6,796.5900	6.7966	6,628.0500	6.6280	(2.480)	0	0	0
2019/03/26	R186	02/05/2019	9.20	Put	Bond Future	171.5800	0.1716	188.4600	0.1885	9.838	0	0	0
2019/03/26	R186	02/05/2019	9.75	Put	Bond Future	14.3900	0.0144	15.6300	0.0156	8.617	0	0	7,000
2019/03/26	R186	02/05/2019	10.02	Put	Bond Future	2.4900	0.0025	2.6800	0.0027	7.631	0	0	3,250
2019/03/26	R186	02/05/2019	9.25	Call	Bond Future	3,036.8600	3.0369	2,881.7700	2.8818	(5.107)	0	0	3,250
2019/03/26	R186	02/05/2019	8.90	Call	Bond Future	1,448.9100	1.4489	1,328.8300	1.3288	(8.288)	0	0	0
2019/03/26	R186	02/05/2019	8.70	Put	Bond Future	1,040.2800	1.0403	1,122.1700	1.1222	7.872	0	0	0
2019/03/26	R186	02/05/2019	8.70	Call	Bond Future	787.2500	0.7872	700.3000	0.7003	(11.045)	0	0	200
2019/03/26	R186	02/05/2019	9.30	Put	Bond Future	112.9600	0.1130	124.0900	0.1241	9.853	0	0	0
2019/03/26	R186	02/05/2019	9.20	Call	Bond Future	2,787.6200	2.7876	2,635.6600	2.6357	(5.451)	0	0	90
2019/03/26	R186	02/05/2019	8.62	Put	Bond Future	1,308.2800	1.3083	1,404.5400	1.4045	7.358	0	0	0
2019/03/26	R186	02/05/2019	8.62	Call	Bond Future	586.9600	0.5870	514.3800	0.5144	(12.365)	0	0	90
2019/03/26	R186	02/05/2019	8.50	Put	Bond Future	1,783.1200	1.7831	1,900.1900	1.9002	6.565	0	0	0
2019/03/26	R186	02/05/2019	8.50	Call	Bond Future	354.5000	0.3545	302.7300	0.3027	(14.604)	0	0	7,000
2019/03/26	R186	02/05/2019	9.00	Put	Bond Future	375.5700	0.3756	410.9900	0.4110	9.431	0	0	7,500
2019/03/26	R186	02/05/2019	9.00	Call	Bond Future	1,855.8100	1.8558	1,722.3900	1.7224	(7.189)	0	0	7,000
2019/03/26	R186	02/05/2019	10.02	Call	Bond Future	7,115.9200	7.1159	6,947.2700	6.9473	(2.370)	0	0	0
2019/03/26	R186	02/05/2019	8.80	Put	Bond Future	761.6500	0.7617	826.1400	0.8261	8.467	0	0	0
2019/03/26	R186	02/05/2019	8.80	Call	Bond Future	1,090.3600	1.0904	986.0100	0.9860	(9.570)	0	0	7,500
2019/03/26	R186	02/05/2019	9.05	Call	Bond Future	2,076.8900	2.0769	1,937.8500	1.9378	(6.695)	0	0	0
2019/03/26	R186	02/05/2019	9.05	Put	Bond Future	311.2400	0.3112	341.0400	0.3410	9.575	0	0	3,250
2019/03/26	R186	02/05/2019	8.90	Put	Bond Future	542.4500	0.5424	591.2100	0.5912	8.989	0	0	8,250
2019/03/26	R186	01/08/2019	10.08	Put	Bond Future	154.4000	0.1544	165.1700	0.1652	6.975	0	0	6,000
2019/03/26	R186	01/08/2019	9.54	Call	Bond Future	4,571.4800	4.5715	4,415.6300	4.4156	(3.409)	0	0	0
2019/03/26	R186	01/08/2019			Bond Future	8.7999	110.3803	8.8329	110.1941	0.375	0.0000	0.0000	10
2019/03/26	R186	01/08/2019	8.30	Put	Bond Future	3,458.1600	3.4582	3,594.8600	3.5949	3.953	0	0	0
2019/03/26	R186	01/08/2019	8.30	Call	Bond Future	583.8400	0.5838	534.3600	0.5344	(8.475)	0	0	6,000
2019/03/26	R186	01/08/2019	9.05	Put	Bond Future	1,126.2900	1.1263	1,189.5000	1.1895	5.612	0	0	0
2019/03/26	R186	01/08/2019	9.05	Call	Bond Future	2,528.1800	2.5282	2,405.2100	2.4052	(4.864)	0	0	6,000
2019/03/26	R186	01/08/2019	9.52	Call	Bond Future	4,480.8600	4.4809	4,325.9900	4.3260	(3.456)	0	0	0
2019/03/26	R186	01/08/2019	9.52	Put	Bond Future	506.6500	0.5066	537.9600	0.5380	6.180	0	0	0
2019/03/26	R186	01/08/2019	10.08	Call	Bond Future	7,090.1600	7.0902	6,914.7500	6.9148	(2.474)	0	0	0
2019/03/26	R186	01/08/2019	9.54	Put	Bond Future	489.5900	0.4896	519.9200	0.5199	6.195	0	0	0
2019/03/26	R186	01/08/2019	9.53	Call	Bond Future	4,526.0300	4.5260	4,370.6600	4.3707	(3.433)	0	0	0
2019/03/26	R186	01/08/2019	9.53	Put	Bond Future	497.9600	0.4980	528.7700	0.5288	6.187	0	0	0
2019/03/26	R186	07/11/2019	8.94	Call	Bond Future	2,581.0500	2.5811	2,468.1400	2.4681	(4.375)	0	0	0
2019/03/26	R186	07/11/2019			Bond Future	8.8480	112.6916	8.8846	112.4912	0.414	0.0000	0.0000	0
2019/03/26	R186	07/11/2019	8.94	Put	Bond Future	2,078.3800	2.0784	2,165.9000	2.1659	4.211	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	R186	07/11/2019	8.95	Call	Bond Future	2,613.1900		2.6132	2,499.5400	2.4995	(4.349)	0	0	0
2019/03/26	R186	07/11/2019	8.96	Put	Bond Future	2,034.0200		2.0340	2,120.0600	2.1201	4.230	0	0	0
2019/03/26	R186	07/11/2019	8.95	Put	Bond Future	2,056.0900		2.0561	2,142.8700	2.1429	4.221	0	0	0
2019/03/26	R186	07/11/2019	8.96	Call	Bond Future	2,645.5300		2.6455	2,531.1400	2.5311	(4.324)	0	0	0
2019/03/26	R197	02/05/2019			Bond Future	300.0443		300.0443	300.0052	300.0052	(0.013)	0.0000	0.0000	2,350
2019/03/26	R197	01/08/2019			Bond Future	298.1674		298.1674	298.0900	298.0900	(0.026)	0.0000	0.0000	40
2019/03/26	R197	07/11/2019			Bond Future	304.4852		304.4852	304.3783	304.3783	(0.035)	0.0000	0.0000	0
2019/03/26	R202	02/05/2019			Bond Future	233.7087		233.7087	233.6792	233.6792	(0.013)	0.0000	0.0000	8,706
2019/03/26	R202	01/08/2019			Bond Future	234.1186		234.1186	234.0592	234.0592	(0.025)	0.0000	0.0000	0
2019/03/26	R202	07/11/2019			Bond Future	239.0788		239.0788	238.9964	238.9964	(0.034)	0.0000	0.0000	0
2019/03/26	R207	02/05/2019	7.63	Call	Bond Future	792.5000		0.7925	787.2500	0.7872	(0.662)	0	0	0
2019/03/26	R207	02/05/2019			Bond Future	6.4395		102.7686	6.4473	102.7633	0.122	0.0000	0.0000	6,013
2019/03/26	R207	02/05/2019	7.61	Call	Bond Future	779.2700		0.7793	774.0200	0.7740	(0.674)	0	0	0
2019/03/26	R207	02/05/2019	7.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	R207	02/05/2019	7.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	R207	02/05/2019	7.62	Call	Bond Future	785.8900		0.7859	780.6400	0.7806	(0.668)	0	0	0
2019/03/26	R207	02/05/2019	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	R207	01/08/2019	7.34	Put	Bond Future	0.0400		0.0000	0.0500	0.0001	25.000	0	0	0
2019/03/26	R207	01/08/2019	7.33	Call	Bond Future	686.9300		0.6869	668.6800	0.6687	(2.657)	0	0	0
2019/03/26	R207	01/08/2019			Bond Future	5.7486		101.0469	5.7903	101.0286	0.727	0.0000	0.0000	50
2019/03/26	R207	01/08/2019	7.34	Call	Bond Future	691.2500		0.6913	673.0000	0.6730	(2.640)	0	0	0
2019/03/26	R207	01/08/2019	7.33	Put	Bond Future	0.0400		0.0000	0.0500	0.0001	25.000	0	0	0
2019/03/26	R207	01/08/2019	7.35	Call	Bond Future	695.5600		0.6956	677.3100	0.6773	(2.624)	0	0	0
2019/03/26	R207	01/08/2019	7.35	Put	Bond Future	0.0400		0.0000	0.0500	0.0001	25.000	0	0	0
2019/03/26	R207	07/11/2019	2.08	Put	Bond Future	91.8200		0.0918	116.8100	0.1168	27.216	0	0	0
2019/03/26	R207	07/11/2019			Bond Future	2.5555		103.1627	2.7118	103.1346	6.117	0.0000	0.0000	0
2019/03/26	R207	07/11/2019	2.07	Call	Bond Future	5.8700		0.0059	2.8200	0.0028	(51.959)	0	0	0
2019/03/26	R207	07/11/2019	2.07	Put	Bond Future	93.3700		0.0934	118.4700	0.1185	26.882	0	0	0
2019/03/26	R207	07/11/2019	2.08	Call	Bond Future	6.1200		0.0061	2.9600	0.0030	(51.634)	0	0	0
2019/03/26	R207	07/11/2019	2.06	Call	Bond Future	5.6100		0.0056	2.6900	0.0027	(52.050)	0	0	0
2019/03/26	R207	07/11/2019	2.06	Put	Bond Future	94.9200		0.0949	120.1500	0.1202	26.580	0	0	0
2019/03/26	R208	02/05/2019	8.03	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	R208	02/05/2019	8.02	Call	Bond Future	1,772.2200		1.7722	1,812.8000	1.8128	2.290	0	0	0
2019/03/26	R208	02/05/2019			Bond Future	6.9932		100.2475	6.9700	100.2881	(0.332)	0.0000	0.0000	15,704
2019/03/26	R208	02/05/2019	8.03	Call	Bond Future	1,789.2800		1.7893	1,829.8600	1.8299	2.268	0	0	0
2019/03/26	R208	02/05/2019	8.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	R208	02/05/2019	8.04	Call	Bond Future	1,806.3300		1.8063	1,846.9100	1.8469	2.247	0	0	0
2019/03/26	R208	02/05/2019	8.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/26	R208	01/08/2019	8.16	Call	Bond Future	1,921.2000		1.9212	1,948.8400	1.9488	1.439	0	0	0
2019/03/26	R208	01/08/2019	8.17	Put	Bond Future	10.6200		0.0106	9.6300	0.0096	(9.322)	0	0	0
2019/03/26	R208	01/08/2019			Bond Future	6.8989		102.1200	6.8802	102.1487	(0.271)	0.0000	0.0000	0
2019/03/26	R208	01/08/2019	8.16	Put	Bond Future	11.0500		0.0110	10.0200	0.0100	(9.321)	0	0	0
2019/03/26	R208	01/08/2019	8.17	Call	Bond Future	1,935.7200		1.9357	1,963.4000	1.9634	1.430	0	0	0
2019/03/26	R208	01/08/2019	8.15	Call	Bond Future	1,906.6900		1.9067	1,934.3000	1.9343	1.448	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	R208	01/08/2019	8.15	Put	Bond Future	11.4900	0.0115	10.4300	0.0104	(9.225)	0	0	0
2019/03/26	R208	07/11/2019	6.83	Call	Bond Future	440.7300	0.4407	451.5900	0.4516	2.464	0	0	0
2019/03/26	R208	07/11/2019	6.82	Put	Bond Future	272.1100	0.2721	263.0100	0.2630	(3.344)	0	0	0
2019/03/26	R208	07/11/2019			Bond Future	6.6970	100.8519	6.6818	100.8718	(0.228)	0.0000	0.0000	0
2019/03/26	R208	07/11/2019	6.84	Call	Bond Future	449.1800	0.4492	460.1600	0.4602	2.444	0	0	0
2019/03/26	R208	07/11/2019	6.84	Put	Bond Future	263.3000	0.2633	254.4300	0.2544	(3.369)	0	0	0
2019/03/26	R208	07/11/2019	6.83	Put	Bond Future	267.8300	0.2678	258.8400	0.2588	(3.357)	0	0	0
2019/03/26	R208	07/11/2019	6.82	Call	Bond Future	432.0200	0.4320	442.7700	0.4428	2.488	0	0	0
2019/03/26	R209	02/05/2019	9.70	Put	Bond Future	991.0400	0.9910	1,113.4800	1.1135	12.355	0	0	0
2019/03/26	R209	02/05/2019			Bond Future	9.6614	72.4786	9.7058	72.1912	0.459	0.0000	0.0000	101,926
2019/03/26	R209	02/05/2019	9.69	Call	Bond Future	1,205.4800	1.2055	1,043.2100	1.0432	(13.461)	0	0	0
2019/03/26	R209	02/05/2019	9.69	Put	Bond Future	1,020.4500	1.0205	1,145.5700	1.1456	12.261	0	0	0
2019/03/26	R209	02/05/2019	10.50	Call	Bond Future	5,214.9800	5.2150	4,937.1900	4.9372	(5.327)	0	0	0
2019/03/26	R209	02/05/2019	10.71	Call	Bond Future	6,385.8700	6.3859	6,102.5300	6.1025	(4.437)	0	0	0
2019/03/26	R209	02/05/2019	9.70	Call	Bond Future	1,240.7100	1.2407	1,075.7600	1.0758	(13.295)	0	0	0
2019/03/26	R209	02/05/2019	10.50	Put	Bond Future	59.5000	0.0595	69.1000	0.0691	16.134	0	0	11,560
2019/03/26	R209	02/05/2019	10.71	Put	Bond Future	25.2400	0.0252	29.2900	0.0293	16.046	0	0	760
2019/03/26	R209	02/05/2019	9.95	Put	Bond Future	446.6300	0.4466	511.1100	0.5111	14.437	0	0	0
2019/03/26	R209	02/05/2019	9.95	Call	Bond Future	2,285.0100	2.2850	2,062.1000	2.0621	(9.755)	0	0	760
2019/03/26	R209	02/05/2019	9.68	Call	Bond Future	1,170.7100	1.1707	1,011.1400	1.0111	(13.630)	0	0	0
2019/03/26	R209	02/05/2019	9.68	Put	Bond Future	1,050.4100	1.0504	1,178.2300	1.1782	12.169	0	0	0
2019/03/26	R209	02/05/2019	9.35	Put	Bond Future	2,405.1400	2.4051	2,622.4700	2.6225	9.036	0	0	0
2019/03/26	R209	02/05/2019	9.35	Call	Bond Future	340.5700	0.3406	270.5100	0.2705	(20.571)	0	0	760
2019/03/26	R209	01/08/2019	10.15	Put	Bond Future	1,091.4200	1.0914	1,176.4900	1.1765	7.794	0	0	0
2019/03/26	R209	01/08/2019	9.30	Call	Bond Future	925.6700	0.9257	830.7000	0.8307	(10.260)	0	0	7,560
2019/03/26	R209	01/08/2019	10.17	Call	Bond Future	3,876.5800	3.8766	3,657.5500	3.6575	(5.650)	0	0	0
2019/03/26	R209	01/08/2019			Bond Future	9.7183	73.8324	9.7654	73.5305	0.485	0.0000	0.0000	0
2019/03/26	R209	01/08/2019	10.15	Call	Bond Future	3,787.8200	3.7878	3,570.9600	3.5710	(5.725)	0	0	0
2019/03/26	R209	01/08/2019	10.17	Put	Bond Future	1,058.8900	1.0589	1,141.7900	1.1418	7.829	0	0	0
2019/03/26	R209	01/08/2019	9.30	Put	Bond Future	3,687.5600	3.6876	3,894.5200	3.8945	5.612	0	0	0
2019/03/26	R209	01/08/2019	9.80	Put	Bond Future	1,855.6000	1.8556	1,985.6500	1.9856	7.009	0	0	0
2019/03/26	R209	01/08/2019	10.16	Put	Bond Future	1,075.0400	1.0750	1,159.0200	1.1590	7.812	0	0	0
2019/03/26	R209	01/08/2019	10.46	Call	Bond Future	5,227.2200	5.2272	4,981.5500	4.9815	(4.700)	0	0	0
2019/03/26	R209	01/08/2019	10.46	Put	Bond Future	685.6000	0.6856	741.8600	0.7419	8.206	0	0	7,560
2019/03/26	R209	01/08/2019	9.80	Call	Bond Future	2,377.6000	2.3776	2,205.7200	2.2057	(7.229)	0	0	7,560
2019/03/26	R209	01/08/2019	10.16	Call	Bond Future	3,832.1200	3.8321	3,614.1700	3.6142	(5.687)	0	0	0
2019/03/26	R209	07/11/2019	9.82	Call	Bond Future	3,148.7000	3.1487	2,975.7300	2.9757	(5.493)	0	0	0
2019/03/26	R209	07/11/2019			Bond Future	9.7729	72.2245	9.8226	71.9095	0.509	0.0000	0.0000	0
2019/03/26	R209	07/11/2019	9.80	Call	Bond Future	3,080.4100	3.0804	2,909.5700	2.9096	(5.546)	0	0	0
2019/03/26	R209	07/11/2019	9.80	Put	Bond Future	2,908.3300	2.9083	3,052.4500	3.0525	4.955	0	0	0
2019/03/26	R209	07/11/2019	9.82	Put	Bond Future	2,850.1600	2.8502	2,992.1500	2.9921	4.982	0	0	0
2019/03/26	R209	07/11/2019	9.81	Call	Bond Future	3,114.3600	3.1144	2,942.4500	2.9425	(5.520)	0	0	0
2019/03/26	R209	07/11/2019	9.81	Put	Bond Future	2,879.0100	2.8790	3,022.0600	3.0221	4.969	0	0	0
2019/03/26	R210	02/05/2019			Bond Future	184.8949	184.8949	184.7983	184.7983	(0.052)	0.0000	0.0000	1,628
2019/03/26	R210	01/08/2019			Bond Future	188.3938	188.3938	188.2722	188.2722	(0.065)	0.0000	0.0000	0
2019/03/26	R210	07/11/2019			Bond Future	189.7472	189.7472	189.6054	189.6054	(0.075)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	R212	02/05/2019			Bond Future	156.9365	156.9365	156.8945	156.8945	(0.027)	0.0000	0.0000	7,946
2019/03/26	R212	01/08/2019			Bond Future	157.6864	157.6864	157.6239	157.6239	(0.040)	0.0000	0.0000	0
2019/03/26	R212	07/11/2019			Bond Future	161.0275	161.0275	160.9489	160.9489	(0.049)	0.0000	0.0000	0
2019/03/26	R213	02/05/2019	9.49	Call	Bond Future	1,297.9800	1.2980	1,147.7300	1.1477	(11.576)	0	0	0
2019/03/26	R213	02/05/2019	9.48	Put	Bond Future	846.0800	0.8461	941.7300	0.9417	11.305	0	0	0
2019/03/26	R213	02/05/2019			Bond Future	9.4128	84.2877	9.4521	84.0441	0.417	0.0000	0.0000	29,177
2019/03/26	R213	02/05/2019	9.50	Call	Bond Future	1,334.3400	1.3343	1,181.8600	1.1819	(11.427)	0	0	0
2019/03/26	R213	02/05/2019	9.50	Put	Bond Future	794.9700	0.7950	886.1300	0.8861	11.467	0	0	0
2019/03/26	R213	02/05/2019	9.49	Put	Bond Future	820.2300	0.8202	913.6200	0.9136	11.386	0	0	0
2019/03/26	R213	02/05/2019	9.48	Call	Bond Future	1,262.1400	1.2621	1,114.1500	1.1142	(11.725)	0	0	0
2019/03/26	R213	01/08/2019	9.99	Put	Bond Future	869.0200	0.8690	932.7100	0.9327	7.329	0	0	0
2019/03/26	R213	01/08/2019	9.98	Call	Bond Future	3,911.9400	3.9119	3,717.7100	3.7177	(4.965)	0	0	0
2019/03/26	R213	01/08/2019			Bond Future	9.4723	85.8622	9.5147	85.6034	0.448	0.0000	0.0000	0
2019/03/26	R213	01/08/2019	9.99	Call	Bond Future	3,956.1100	3.9561	3,761.0000	3.7610	(4.932)	0	0	0
2019/03/26	R213	01/08/2019	9.98	Put	Bond Future	883.0000	0.8830	947.5700	0.9476	7.313	0	0	0
2019/03/26	R213	01/08/2019	10.00	Call	Bond Future	4,000.6000	4.0006	3,804.6100	3.8046	(4.899)	0	0	0
2019/03/26	R213	01/08/2019	10.00	Put	Bond Future	855.4200	0.8554	918.2300	0.9182	7.343	0	0	0
2019/03/26	R213	07/11/2019	9.59	Put	Bond Future	2,614.7900	2.6148	2,736.8200	2.7368	4.667	0	0	0
2019/03/26	R213	07/11/2019	9.58	Call	Bond Future	2,929.7800	2.9298	2,780.8200	2.7808	(5.084)	0	0	0
2019/03/26	R213	07/11/2019			Bond Future	9.5319	84.1055	9.5772	83.8335	0.475	0.0000	0.0000	0
2019/03/26	R213	07/11/2019	9.59	Call	Bond Future	2,963.2300	2.9632	2,813.3300	2.8133	(5.059)	0	0	0
2019/03/26	R213	07/11/2019	9.58	Put	Bond Future	2,641.2000	2.6412	2,764.1700	2.7642	4.656	0	0	0
2019/03/26	R213	07/11/2019	9.60	Call	Bond Future	2,996.5800	2.9966	2,845.7500	2.8457	(5.033)	0	0	0
2019/03/26	R213	07/11/2019	9.60	Put	Bond Future	2,588.3500	2.5883	2,709.4500	2.7094	4.679	0	0	0
2019/03/26	R214	02/05/2019	9.87	Call	Bond Future	1,155.4700	1.1555	1,011.3200	1.0113	(12.475)	0	0	0
2019/03/26	R214	02/05/2019	9.85	Call	Bond Future	1,087.4500	1.0875	948.3100	0.9483	(12.795)	0	0	0
2019/03/26	R214	02/05/2019			Bond Future	9.8717	71.2012	9.9111	70.9374	0.399	0.0000	0.0000	21,077
2019/03/26	R214	02/05/2019	9.85	Put	Bond Future	1,233.9500	1.2339	1,358.6200	1.3586	10.103	0	0	0
2019/03/26	R214	02/05/2019	9.87	Put	Bond Future	1,167.2400	1.1672	1,286.9000	1.2869	10.252	0	0	0
2019/03/26	R214	02/05/2019	9.86	Call	Bond Future	1,121.2200	1.1212	979.5700	0.9796	(12.634)	0	0	0
2019/03/26	R214	02/05/2019	9.86	Put	Bond Future	1,200.3000	1.2003	1,322.4600	1.3225	10.177	0	0	0
2019/03/26	R214	01/08/2019	10.34	Put	Bond Future	1,192.8100	1.1928	1,272.3700	1.2724	6.670	0	0	0
2019/03/26	R214	01/08/2019			Bond Future	9.9296	72.5312	9.9715	72.2535	0.422	0.0000	0.0000	0
2019/03/26	R214	01/08/2019	10.33	Call	Bond Future	3,795.9700	3.7960	3,598.8200	3.5988	(5.194)	0	0	0
2019/03/26	R214	01/08/2019	10.33	Put	Bond Future	1,210.4600	1.2105	1,291.0300	1.2910	6.656	0	0	0
2019/03/26	R214	01/08/2019	10.34	Call	Bond Future	3,840.9200	3.8409	3,642.7600	3.6428	(5.159)	0	0	0
2019/03/26	R214	01/08/2019	10.32	Call	Bond Future	3,751.3300	3.7513	3,555.2000	3.5552	(5.228)	0	0	0
2019/03/26	R214	01/08/2019	10.32	Put	Bond Future	1,228.5100	1.2285	1,310.1000	1.3101	6.641	0	0	0
2019/03/26	R214	07/11/2019	10.02	Put	Bond Future	3,043.2800	3.0433	3,174.0000	3.1740	4.295	0	0	0
2019/03/26	R214	07/11/2019			Bond Future	9.9882	70.7493	10.0324	70.4593	0.442	0.0000	0.0000	0
2019/03/26	R214	07/11/2019	10.01	Call	Bond Future	3,217.4100	3.2174	3,059.0400	3.0590	(4.922)	0	0	0
2019/03/26	R214	07/11/2019	10.01	Put	Bond Future	3,074.0800	3.0741	3,205.7700	3.2058	4.284	0	0	0
2019/03/26	R214	07/11/2019	10.02	Call	Bond Future	3,252.2300	3.2522	3,092.8900	3.0929	(4.899)	0	0	0
2019/03/26	R214	07/11/2019	10.00	Call	Bond Future	3,182.9900	3.1830	3,025.5900	3.0256	(4.945)	0	0	0
2019/03/26	R214	07/11/2019	10.00	Put	Bond Future	3,105.3700	3.1054	3,238.0300	3.2380	4.272	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/26	R248	02/05/2019	9.90	Put	Bond Future	1,263.1500	1.2631	1,382.1200	1.3821	9.419	0	0	0
2019/03/26	R248	02/05/2019			Bond Future	9.8565	91.0684	9.8908	90.7729	0.348	0.0000	0.0000	103,755
2019/03/26	R248	02/05/2019	9.90	Call	Bond Future	1,637.9100	1.6379	1,461.3400	1.4613	(10.780)	0	0	0
2019/03/26	R248	02/05/2019	9.91	Call	Bond Future	1,686.1000	1.6861	1,506.7400	1.5067	(10.638)	0	0	0
2019/03/26	R248	02/05/2019	9.89	Put	Bond Future	1,301.5100	1.3015	1,423.2800	1.4233	9.356	0	0	0
2019/03/26	R248	02/05/2019	9.91	Put	Bond Future	1,225.6600	1.2257	1,341.8400	1.3418	9.479	0	0	0
2019/03/26	R248	02/05/2019	9.89	Call	Bond Future	1,590.4400	1.5904	1,416.6700	1.4167	(10.926)	0	0	0
2019/03/26	R248	01/08/2019	10.35	Call	Bond Future	4,979.5700	4.9796	4,750.9300	4.7509	(4.592)	0	0	0
2019/03/26	R248	01/08/2019	10.34	Put	Bond Future	1,405.4700	1.4055	1,490.4900	1.4905	6.049	0	0	0
2019/03/26	R248	01/08/2019			Bond Future	9.9137	92.7694	9.9504	92.4569	0.370	0.0000	0.0000	100
2019/03/26	R248	01/08/2019	10.36	Call	Bond Future	5,037.9000	5.0379	4,808.1400	4.8081	(4.561)	0	0	0
2019/03/26	R248	01/08/2019	10.36	Put	Bond Future	1,363.0000	1.3630	1,445.7700	1.4458	6.073	0	0	0
2019/03/26	R248	01/08/2019	10.35	Put	Bond Future	1,384.0800	1.3841	1,467.9700	1.4680	6.061	0	0	0
2019/03/26	R248	01/08/2019	10.34	Call	Bond Future	4,921.4300	4.9214	4,693.9200	4.6939	(4.623)	0	0	0
2019/03/26	R248	07/11/2019	10.02	Call	Bond Future	4,122.5300	4.1225	3,939.8300	3.9398	(4.432)	0	0	0
2019/03/26	R248	07/11/2019	10.01	Put	Bond Future	3,753.7300	3.7537	3,899.6200	3.8996	3.887	0	0	0
2019/03/26	R248	07/11/2019			Bond Future	9.9715	90.2689	10.0104	89.9414	0.390	0.0000	0.0000	0
2019/03/26	R248	07/11/2019	10.03	Call	Bond Future	4,167.5100	4.1675	3,983.6900	3.9837	(4.411)	0	0	0
2019/03/26	R248	07/11/2019	10.03	Put	Bond Future	3,675.7900	3.6758	3,819.4500	3.8194	3.908	0	0	0
2019/03/26	R248	07/11/2019	10.02	Put	Bond Future	3,714.5800	3.7146	3,859.3600	3.8594	3.898	0	0	0
2019/03/26	R248	07/11/2019	10.01	Call	Bond Future	4,077.7600	4.0778	3,896.1700	3.8962	(4.453)	0	0	0

**Total**

**948195**