



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 10/04/2019 TO 10/04/2019

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
2019/04/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	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
2019/04/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	2025	02/05/2019			Bond Future	133.6583	133.6583	133.5889	133.5889	(0.052)	0.0000	0.0000	685
2019/04/10	2025	01/08/2019			Bond Future	134.7327	134.7327	134.6608	134.6608	(0.053)	0.0000	0.0000	0
2019/04/10	2025	07/11/2019			Bond Future	137.5607	137.5607	137.4864	137.4864	(0.054)	0.0000	0.0000	0
2019/04/10	2029	02/05/2019			Bond Future	99.8341	99.8341	99.6944	99.6944	(0.140)	0.0000	0.0000	3,020
2019/04/10	2029	01/08/2019			Bond Future	101.7092	101.7092	101.5658	101.5658	(0.141)	0.0000	0.0000	0
2019/04/10	2029	07/11/2019			Bond Future	102.7525	102.7525	102.6056	102.6056	(0.143)	0.0000	0.0000	0
2019/04/10	2030	02/05/2019	9.41	Call	Bond Future	2,463.8200	2.4638	2,661.4100	2.6614	8.020	0	0	0
2019/04/10	2030	02/05/2019	8.90	Put	Bond Future	1,388.8700	1.3889	1,207.7400	1.2077	(13.042)	0	0	0
2019/04/10	2030	02/05/2019			Bond Future	9.0478	94.9977	9.0103	95.2400	(0.414)	0.0000	0.0000	43,707
2019/04/10	2030	02/05/2019	9.39	Call	Bond Future	2,356.3300	2.3563	2,550.2400	2.5502	8.229	0	0	0
2019/04/10	2030	02/05/2019	9.39	Put	Bond Future	182.0800	0.1821	133.6900	0.1337	(26.576)	0	0	0
2019/04/10	2030	02/05/2019	10.20	Call	Bond Future	7,056.9600	7.0570	7,298.8200	7.2988	3.427	0	0	0
2019/04/10	2030	02/05/2019	10.20	Put	Bond Future	0.8600	0.0009	0.4200	0.0004	(51.163)	0	0	3,000
2019/04/10	2030	02/05/2019	9.41	Put	Bond Future	164.6000	0.1646	119.8900	0.1199	(27.163)	0	0	0
2019/04/10	2030	02/05/2019	8.90	Call	Bond Future	428.1000	0.4281	489.2700	0.4893	14.289	0	0	3,000
2019/04/10	2030	02/05/2019	9.40	Call	Bond Future	2,409.8800	2.4099	2,605.6600	2.6057	8.124	0	0	3,000
2019/04/10	2030	02/05/2019	9.40	Put	Bond Future	173.1200	0.1731	126.6000	0.1266	(26.872)	0	0	0
2019/04/10	2030	01/08/2019	9.68	Call	Bond Future	4,199.3900	4.1994	4,436.6700	4.4367	5.650	0	0	0
2019/04/10	2030	01/08/2019	9.15	Put	Bond Future	1,704.3500	1.7044	1,622.6700	1.6227	(4.792)	0	0	0
2019/04/10	2030	01/08/2019	8.67	Put	Bond Future	3,504.1300	3.5041	3,367.9400	3.3679	(3.887)	0	0	0
2019/04/10	2030	01/08/2019	9.91	Put	Bond Future	434.3100	0.4343	434.7600	0.4348	0.104	0	0	0
2019/04/10	2030	01/08/2019			Bond Future	9.1065	92.7535	9.0678	92.9994	(0.426)	0.0000	0.0000	0
2019/04/10	2030	01/08/2019	8.35	Put	Bond Future	5,212.0100	5.2120	5,014.3900	5.0144	(3.792)	0	0	0
2019/04/10	2030	01/08/2019	8.35	Call	Bond Future	251.3000	0.2513	299.6000	0.2996	19.220	0	0	2,025
2019/04/10	2030	01/08/2019	9.22	Put	Bond Future	1,512.3600	1.5124	1,440.8900	1.4409	(4.726)	0	0	0
2019/04/10	2030	01/08/2019	9.22	Call	Bond Future	2,227.2200	2.2272	2,401.6700	2.4017	7.833	0	0	5,400
2019/04/10	2030	01/08/2019	9.69	Call	Bond Future	4,247.5800	4.2476	4,485.4100	4.4854	5.599	0	0	0
2019/04/10	2030	01/08/2019	9.69	Put	Bond Future	648.2800	0.6483	640.1900	0.6402	(1.248)	0	0	5,400
2019/04/10	2030	01/08/2019	9.68	Put	Bond Future	660.1900	0.6602	651.5500	0.6516	(1.309)	0	0	4,800
2019/04/10	2030	01/08/2019	9.15	Call	Bond Future	1,979.0100	1.9790	2,143.2500	2.1432	8.299	0	0	2,025
2019/04/10	2030	01/08/2019	9.92	Call	Bond Future	5,393.2600	5.3933	5,639.8200	5.6398	4.572	0	0	0
2019/04/10	2030	01/08/2019	9.90	Put	Bond Future	442.3100	0.4423	442.4500	0.4424	0.032	0	0	0
2019/04/10	2030	01/08/2019	8.67	Call	Bond Future	683.5400	0.6835	793.2700	0.7933	16.053	0	0	5,400
2019/04/10	2030	01/08/2019	9.91	Call	Bond Future	5,342.2600	5.3423	5,588.6300	5.5886	4.612	0	0	0
2019/04/10	2030	01/08/2019	9.27	Put	Bond Future	1,386.4900	1.3865	1,323.1600	1.3232	(4.568)	0	0	0
2019/04/10	2030	01/08/2019	9.27	Call	Bond Future	2,414.0800	2.4141	2,596.6700	2.5967	7.564	0	0	0
2019/04/10	2030	01/08/2019	8.77	Put	Bond Future	3,056.3300	3.0563	2,932.6900	2.9327	(4.045)	0	0	0
2019/04/10	2030	01/08/2019	8.77	Call	Bond Future	891.7900	0.8918	1,014.0700	1.0141	13.712	0	0	0
2019/04/10	2030	01/08/2019	9.92	Put	Bond Future	426.4400	0.4264	427.0800	0.4271	0.150	0	0	0
2019/04/10	2030	01/08/2019	9.90	Call	Bond Future	5,291.3300	5.2913	5,537.3900	5.5374	4.650	0	0	0
2019/04/10	2030	07/11/2019	9.49	Put	Bond Future	1,812.3000	1.8123	1,614.0800	1.6141	(10.937)	0	0	0
2019/04/10	2030	07/11/2019			Bond Future	9.1550	94.6773	9.1148	94.9277	(0.439)	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
2019/04/10	2030	07/11/2019	9.48	Call	Bond Future	3,824.8100	3.8248	3,875.8500	3.8758	1.334	0	0	0
2019/04/10	2030	07/11/2019	9.48	Put	Bond Future	1,833.5500	1.8335	1,634.1700	1.6342	(10.874)	0	0	0
2019/04/10	2030	07/11/2019	9.49	Call	Bond Future	3,863.9400	3.8639	3,916.1400	3.9161	1.351	0	0	0
2019/04/10	2030	07/11/2019	9.47	Call	Bond Future	3,785.8600	3.7859	3,835.7300	3.8357	1.317	0	0	0
2019/04/10	2030	07/11/2019	9.47	Put	Bond Future	1,855.0200	1.8550	1,654.4700	1.6545	(10.811)	0	0	0
2019/04/10	2032	02/05/2019	9.62	Put	Bond Future	209.6200	0.2096	155.1800	0.1552	(25.971)	0	0	0
2019/04/10	2032	02/05/2019	9.61	Call	Bond Future	2,520.8500	2.5209	2,727.7000	2.7277	8.206	0	0	0
2019/04/10	2032	02/05/2019			Bond Future	9.2772	93.1844	9.2398	93.4478	(0.403)	0.0000	0.0000	42,003
2019/04/10	2032	02/05/2019	9.62	Call	Bond Future	2,578.3900	2.5784	2,787.3000	2.7873	8.102	0	0	0
2019/04/10	2032	02/05/2019	9.61	Put	Bond Future	219.9700	0.2200	163.4700	0.1635	(25.685)	0	0	0
2019/04/10	2032	02/05/2019	9.63	Call	Bond Future	2,636.2200	2.6362	2,847.1600	2.8472	8.002	0	0	0
2019/04/10	2032	02/05/2019	9.63	Put	Bond Future	199.6400	0.1996	147.2300	0.1472	(26.252)	0	0	0
2019/04/10	2032	01/08/2019	10.10	Call	Bond Future	5,699.3300	5.6993	5,901.3500	5.9013	3.545	0	0	0
2019/04/10	2032	01/08/2019	10.11	Put	Bond Future	591.2900	0.5913	526.8300	0.5268	(10.902)	0	0	0
2019/04/10	2032	01/08/2019			Bond Future	9.3344	94.9116	9.2959	95.1789	(0.413)	0.0000	0.0000	0
2019/04/10	2032	01/08/2019	10.10	Put	Bond Future	601.2100	0.6012	535.9100	0.5359	(10.861)	0	0	0
2019/04/10	2032	01/08/2019	10.11	Call	Bond Future	5,753.3600	5.7534	5,956.2200	5.9562	3.526	0	0	0
2019/04/10	2032	01/08/2019	10.09	Call	Bond Future	5,645.3900	5.6454	5,846.5600	5.8466	3.563	0	0	0
2019/04/10	2032	01/08/2019	10.09	Put	Bond Future	611.2900	0.6113	545.1400	0.5451	(10.821)	0	0	0
2019/04/10	2032	07/11/2019	9.71	Call	Bond Future	4,203.8900	4.2039	4,254.1200	4.2541	1.195	0	0	0
2019/04/10	2032	07/11/2019	9.70	Put	Bond Future	2,074.0400	2.0740	1,850.6600	1.8507	(10.770)	0	0	0
2019/04/10	2032	07/11/2019			Bond Future	9.3888	92.7171	9.3490	92.9894	(0.425)	0.0000	0.0000	0
2019/04/10	2032	07/11/2019	9.72	Call	Bond Future	4,246.0100	4.2460	4,297.5100	4.2975	1.213	0	0	0
2019/04/10	2032	07/11/2019	9.72	Put	Bond Future	2,026.4500	2.0265	1,805.6100	1.8056	(10.898)	0	0	0
2019/04/10	2032	07/11/2019	9.71	Put	Bond Future	2,050.2600	2.0503	1,828.1500	1.8281	(10.833)	0	0	0
2019/04/10	2032	07/11/2019	9.70	Call	Bond Future	4,161.6800	4.1617	4,210.6400	4.2106	1.176	0	0	0
2019/04/10	2033	02/05/2019			Bond Future	101.5308	101.5308	101.4794	101.4794	(0.051)	0.0000	0.0000	6,090
2019/04/10	2033	01/08/2019			Bond Future	103.4377	103.4377	103.3843	103.3843	(0.052)	0.0000	0.0000	0
2019/04/10	2033	07/11/2019			Bond Future	104.4423	104.4423	104.3873	104.3873	(0.053)	0.0000	0.0000	0
2019/04/10	2037	02/05/2019	9.81	Put	Bond Future	378.2800	0.3783	283.7400	0.2837	(24.992)	0	0	0
2019/04/10	2037	02/05/2019			Bond Future	9.5583	93.2713	9.5158	93.6076	(0.445)	0.0000	0.0000	51,935
2019/04/10	2037	02/05/2019	9.80	Call	Bond Future	2,271.8800	2.2719	2,510.5800	2.5106	10.507	0	0	0
2019/04/10	2037	02/05/2019	9.80	Put	Bond Future	395.3000	0.3953	297.6700	0.2977	(24.698)	0	0	0
2019/04/10	2037	02/05/2019	9.81	Call	Bond Future	2,331.2300	2.3312	2,573.0200	2.5730	10.372	0	0	0
2019/04/10	2037	02/05/2019	9.79	Call	Bond Future	2,213.1500	2.2131	2,448.7000	2.4487	10.643	0	0	0
2019/04/10	2037	02/05/2019	9.79	Put	Bond Future	413.0400	0.4130	312.2600	0.3123	(24.400)	0	0	0
2019/04/10	2037	01/08/2019	10.31	Call	Bond Future	5,862.9100	5.8629	6,194.6900	6.1947	5.659	0	0	0
2019/04/10	2037	01/08/2019			Bond Future	9.6200	90.7449	9.5763	91.0865	(0.455)	0.0000	0.0000	0
2019/04/10	2037	01/08/2019	10.29	Call	Bond Future	5,745.0600	5.7451	6,076.0800	6.0761	5.762	0	0	0
2019/04/10	2037	01/08/2019	10.29	Put	Bond Future	749.7400	0.7497	739.1700	0.7392	(1.410)	0	0	0
2019/04/10	2037	01/08/2019	10.31	Put	Bond Future	724.9900	0.7250	715.1800	0.7152	(1.353)	0	0	0
2019/04/10	2037	01/08/2019	10.30	Call	Bond Future	5,803.9200	5.8039	6,135.4000	6.1354	5.711	0	0	0
2019/04/10	2037	01/08/2019	10.30	Put	Bond Future	737.2600	0.7373	727.1500	0.7272	(1.371)	0	0	0
2019/04/10	2037	07/11/2019	9.97	Call	Bond Future	4,672.6700	4.6727	4,750.9000	4.7509	1.674	0	0	0
2019/04/10	2037	07/11/2019			Bond Future	9.6741	92.6270	9.6289	92.9752	(0.467)	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
2019/04/10	2037	07/11/2019	9.95	Call	Bond Future	4,580.1100	4.5801	4,655.2900	4.6553	1.641	0	0	0
2019/04/10	2037	07/11/2019	9.95	Put	Bond Future	2,495.1500	2.4951	2,222.1400	2.2221	(10.942)	0	0	0
2019/04/10	2037	07/11/2019	9.97	Put	Bond Future	2,439.4200	2.4394	2,169.4600	2.1695	(11.067)	0	0	0
2019/04/10	2037	07/11/2019	9.96	Call	Bond Future	4,626.3000	4.6263	4,703.0000	4.7030	1.658	0	0	0
2019/04/10	2037	07/11/2019	9.96	Put	Bond Future	2,467.1500	2.4672	2,195.6600	2.1957	(11.004)	0	0	0
2019/04/10	2038	02/05/2019			Bond Future	120.3864	120.3864	120.3263	120.3263	(0.050)	0.0000	0.0000	11,111
2019/04/10	2038	01/08/2019			Bond Future	121.0322	121.0322	120.9698	120.9698	(0.052)	0.0000	0.0000	0
2019/04/10	2038	07/11/2019			Bond Future	123.5727	123.5727	123.5082	123.5082	(0.052)	0.0000	0.0000	0
2019/04/10	2040	02/05/2019	9.89	Call	Bond Future	2,418.2500	2.4182	2,747.9200	2.7479	13.633	0	0	0
2019/04/10	2040	02/05/2019	9.88	Put	Bond Future	420.4800	0.4205	297.8700	0.2979	(29.160)	0	0	0
2019/04/10	2040	02/05/2019	9.60	Call	Bond Future	909.4800	0.9095	1,090.7400	1.0907	19.930	0	0	1,150
2019/04/10	2040	02/05/2019			Bond Future	9.6483	96.5935	9.5957	97.0416	(0.545)	0.0000	0.0000	25,028
2019/04/10	2040	02/05/2019	9.90	Call	Bond Future	2,481.8100	2.4818	2,815.6300	2.8156	13.451	0	0	0
2019/04/10	2040	02/05/2019	9.90	Put	Bond Future	382.9700	0.3830	268.7600	0.2688	(29.822)	0	0	0
2019/04/10	2040	02/05/2019	9.60	Put	Bond Future	1,320.7500	1.3207	1,053.9800	1.0540	(20.198)	0	0	0
2019/04/10	2040	02/05/2019	10.20	Put	Bond Future	83.6900	0.0837	50.7200	0.0507	(39.395)	0	0	0
2019/04/10	2040	02/05/2019	10.20	Call	Bond Future	4,587.7900	4.5878	5,002.8500	5.0029	9.047	0	0	1,150
2019/04/10	2040	02/05/2019	9.89	Put	Bond Future	401.3600	0.4014	283.0000	0.2830	(29.490)	0	0	0
2019/04/10	2040	02/05/2019	9.88	Call	Bond Future	2,355.3000	2.3553	2,680.7200	2.6807	13.816	0	0	0
2019/04/10	2040	02/05/2019	10.15	Call	Bond Future	4,219.5800	4.2196	4,626.2300	4.6262	9.637	0	0	0
2019/04/10	2040	02/05/2019	10.15	Put	Bond Future	109.3000	0.1093	67.9200	0.0679	(37.859)	0	0	880
2019/04/10	2040	02/05/2019	9.65	Put	Bond Future	1,101.3600	1.1014	862.1300	0.8621	(21.721)	0	0	880
2019/04/10	2040	02/05/2019	9.65	Call	Bond Future	1,115.9600	1.1160	1,324.7600	1.3248	18.710	0	0	0
2019/04/10	2040	01/08/2019	10.36	Call	Bond Future	6,071.8500	6.0718	6,409.8200	6.4098	5.566	0	0	0
2019/04/10	2040	01/08/2019	10.37	Put	Bond Future	853.1800	0.8532	737.2100	0.7372	(13.593)	0	0	0
2019/04/10	2040	01/08/2019			Bond Future	9.7102	93.8784	9.6560	94.3339	(0.557)	0.0000	0.0000	0
2019/04/10	2040	01/08/2019	10.36	Put	Bond Future	867.4200	0.8674	749.9300	0.7499	(13.545)	0	0	0
2019/04/10	2040	01/08/2019	10.37	Call	Bond Future	6,134.0600	6.1341	6,473.5500	6.4736	5.535	0	0	0
2019/04/10	2040	01/08/2019	10.38	Call	Bond Future	6,196.5400	6.1965	6,537.5300	6.5375	5.503	0	0	0
2019/04/10	2040	01/08/2019	10.38	Put	Bond Future	839.3300	0.8393	724.8600	0.7249	(13.638)	0	0	0
2019/04/10	2040	07/11/2019	10.03	Call	Bond Future	4,913.5200	4.9135	5,046.0100	5.0460	2.696	0	0	0
2019/04/10	2040	07/11/2019	10.04	Put	Bond Future	2,725.9500	2.7260	2,395.7800	2.3958	(12.112)	0	0	0
2019/04/10	2040	07/11/2019			Bond Future	9.7647	95.8256	9.7089	96.2899	(0.571)	0.0000	0.0000	0
2019/04/10	2040	07/11/2019	10.03	Put	Bond Future	2,754.9500	2.7550	2,423.1600	2.4232	(12.043)	0	0	0
2019/04/10	2040	07/11/2019	10.04	Call	Bond Future	4,964.3200	4.9643	5,098.4300	5.0984	2.701	0	0	0
2019/04/10	2040	07/11/2019	10.05	Call	Bond Future	5,015.2900	5.0153	5,151.0300	5.1510	2.707	0	0	0
2019/04/10	2040	07/11/2019	10.05	Put	Bond Future	2,697.2400	2.6972	2,368.7000	2.3687	(12.181)	0	0	0
2019/04/10	2044	02/05/2019	9.90	Call	Bond Future	2,475.2100	2.4752	2,743.1100	2.7431	10.823	0	0	0
2019/04/10	2044	02/05/2019			Bond Future	9.6574	93.8103	9.6150	94.1799	(0.439)	0.0000	0.0000	39,759
2019/04/10	2044	02/05/2019	9.90	Put	Bond Future	407.1500	0.4072	305.4700	0.3055	(24.974)	0	0	0
2019/04/10	2044	02/05/2019	9.91	Call	Bond Future	2,540.1000	2.5401	2,811.5100	2.8115	10.685	0	0	0
2019/04/10	2044	02/05/2019	9.92	Put	Bond Future	370.5200	0.3705	275.7700	0.2758	(25.572)	0	0	0
2019/04/10	2044	02/05/2019	9.91	Put	Bond Future	388.4700	0.3885	290.3000	0.2903	(25.271)	0	0	0
2019/04/10	2044	02/05/2019	9.92	Call	Bond Future	2,605.5800	2.6056	2,880.4100	2.8804	10.548	0	0	0
2019/04/10	2044	01/08/2019	9.86	Put	Bond Future	2,048.3500	2.0484	1,870.9200	1.8709	(8.662)	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
2019/04/10	2044	01/08/2019	10.53	Call	Bond Future	7,239.8300	7.2398	7,536.8100	7.5368	4.102	0	0	0
2019/04/10	2044	01/08/2019	10.40	Put	Bond Future	836.8100	0.8368	743.9600	0.7440	(11.096)	0	0	0
2019/04/10	2044	01/08/2019			Bond Future	9.7163	91.1687	9.6727	91.5443	(0.449)	0.0000	0.0000	0
2019/04/10	2044	01/08/2019	10.39	Call	Bond Future	6,342.6300	6.3426	6,624.3600	6.6244	4.442	0	0	0
2019/04/10	2044	01/08/2019	10.39	Put	Bond Future	850.6100	0.8506	756.6900	0.7567	(11.041)	0	0	0
2019/04/10	2044	01/08/2019	9.86	Call	Bond Future	3,268.5500	3.2686	3,466.7700	3.4668	6.064	0	0	100
2019/04/10	2044	01/08/2019	10.53	Put	Bond Future	676.4900	0.6765	597.8200	0.5978	(11.629)	0	0	100
2019/04/10	2044	01/08/2019	10.40	Call	Bond Future	6,406.1100	6.4061	6,688.9100	6.6889	4.415	0	0	0
2019/04/10	2044	01/08/2019	9.36	Put	Bond Future	4,373.9200	4.3739	4,098.4900	4.0985	(6.297)	0	0	0
2019/04/10	2044	01/08/2019	9.36	Call	Bond Future	1,226.1200	1.2261	1,326.3400	1.3263	8.174	0	0	100
2019/04/10	2044	01/08/2019	10.38	Call	Bond Future	6,279.2500	6.2792	6,559.7600	6.5598	4.467	0	0	0
2019/04/10	2044	01/08/2019	10.38	Put	Bond Future	864.6400	0.8646	769.5000	0.7695	(11.003)	0	0	0
2019/04/10	2044	07/11/2019	10.07	Put	Bond Future	2,708.9900	2.7090	2,417.1500	2.4172	(10.773)	0	0	0
2019/04/10	2044	07/11/2019			Bond Future	9.7681	93.0597	9.7232	93.4425	(0.459)	0.0000	0.0000	0
2019/04/10	2044	07/11/2019	10.06	Call	Bond Future	5,164.4600	5.1645	5,253.7700	5.2538	1.729	0	0	0
2019/04/10	2044	07/11/2019	10.06	Put	Bond Future	2,738.1600	2.7382	2,444.6800	2.4447	(10.718)	0	0	0
2019/04/10	2044	07/11/2019	10.07	Call	Bond Future	5,216.4800	5.2165	5,307.4300	5.3074	1.744	0	0	0
2019/04/10	2044	07/11/2019	10.05	Call	Bond Future	5,112.6100	5.1126	5,200.5600	5.2006	1.720	0	0	0
2019/04/10	2044	07/11/2019	10.05	Put	Bond Future	2,767.6200	2.7676	2,472.7800	2.4728	(10.653)	0	0	0
2019/04/10	2046	02/05/2019			Bond Future	112.2103	112.2103	112.0497	112.0497	(0.143)	0.0000	0.0000	12,523
2019/04/10	2046	01/08/2019			Bond Future	114.3177	114.3177	114.1532	114.1532	(0.144)	0.0000	0.0000	0
2019/04/10	2046	07/11/2019			Bond Future	115.0022	115.0022	114.8336	114.8336	(0.147)	0.0000	0.0000	0
2019/04/10	2050	02/05/2019			Bond Future	117.3324	117.3324	117.0351	117.0351	(0.253)	0.0000	0.0000	10,717
2019/04/10	2050	01/08/2019			Bond Future	117.7447	117.7447	117.4407	117.4407	(0.258)	0.0000	0.0000	0
2019/04/10	2050	07/11/2019			Bond Future	120.2160	120.2160	119.9052	119.9052	(0.259)	0.0000	0.0000	0
2019/04/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	AL37	02/05/2019			Index Future	634.1920	634.1920	635.0100	635.0100	0.129	0.0000	0.0000	0
2019/04/10	AL37	01/08/2019			Index Future	645.9430	645.9430	646.7740	646.7740	0.129	0.0000	0.0000	0
2019/04/10	AL37	07/11/2019			Index Future	659.3310	659.3310	660.1780	660.1780	0.128	0.0000	0.0000	0
2019/04/10	AL7T	02/05/2019			Index Future	736.4810	736.4810	738.0880	738.0880	0.218	0.0000	0.0000	0
2019/04/10	AL7T	01/08/2019			Index Future	750.1270	750.1270	751.7610	751.7610	0.218	0.0000	0.0000	0
2019/04/10	AL7T	07/11/2019			Index Future	765.6750	765.6750	767.3410	767.3410	0.218	0.0000	0.0000	0
2019/04/10	ALBI	02/05/2019			Index Future	667.4250	667.4250	669.3790	669.3790	0.293	0.0000	0.0000	898
2019/04/10	ALBI	01/08/2019			Index Future	679.7910	679.7910	681.7790	681.7790	0.292	0.0000	0.0000	74
2019/04/10	ALBI	07/11/2019			Index Future	693.8820	693.8820	695.9090	695.9090	0.292	0.0000	0.0000	0
2019/04/10	C002	31/03/2032			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
2019/04/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C223	25/01/2023			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	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
2019/04/10	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/10	ES33	02/05/2019			Bond Future	10.7335		77.6500	10.6897	77.9122	(0.408)	0.0000	0.0000	350
2019/04/10	ES33	01/08/2019			Bond Future	10.8341		79.0892	10.7889	79.3555	(0.417)	0.0000	0.0000	0
2019/04/10	ES33	07/11/2019			Bond Future	10.9392		76.9333	10.8924	77.2047	(0.428)	0.0000	0.0000	0
2019/04/10	ES42	02/05/2019			Bond Future	11.0090		79.4256	10.9594	79.7659	(0.450)	0.0000	0.0000	4,919
2019/04/10	ES42	01/08/2019			Bond Future	11.1082		80.8979	11.0570	81.2436	(0.461)	0.0000	0.0000	0
2019/04/10	ES42	07/11/2019			Bond Future	11.2119		78.3091	11.1589	78.6614	(0.473)	0.0000	0.0000	0
2019/04/10	GOVI	02/05/2019	647.87	Call	GOVI	132,340.0000		13.2340	152,530.0000	15.2530	15.256	0	0	0
2019/04/10	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	GOVI	02/05/2019			GOVI	661.1040		661.1040	663.1230	663.1230	0.305	0.0000	0.0000	449
2019/04/10	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	GOVI	02/05/2019	647.88	Call	GOVI	132,240.0000		13.2240	152,430.0000	15.2430	15.268	0	0	0
2019/04/10	GOVI	02/05/2019	647.86	Call	GOVI	132,440.0000		13.2440	152,630.0000	15.2630	15.245	0	0	0
2019/04/10	GOVI	01/08/2019	638.68	Call	GOVI	346,730.0000		34.6730	367,280.0000	36.7280	5.927	0	0	0
2019/04/10	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	GOVI	01/08/2019			GOVI	673.3530		673.3530	675.4080	675.4080	0.305	0.0000	0.0000	2
2019/04/10	GOVI	01/08/2019	638.69	Call	GOVI	346,630.0000		34.6630	367,180.0000	36.7180	5.929	0	0	0
2019/04/10	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	GOVI	01/08/2019	638.67	Call	GOVI	346,830.0000		34.6830	367,380.0000	36.7380	5.925	0	0	0
2019/04/10	GOVI	07/11/2019	672.90	Call	GOVI	144,100.0000		14.4100	165,050.0000	16.5050	14.539	0	0	0
2019/04/10	GOVI	07/11/2019			GOVI	687.3100		687.3100	689.4050	689.4050	0.305	0.0000	0.0000	0
2019/04/10	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	GOVI	07/11/2019	672.91	Call	GOVI	144,000.0000		14.4000	164,950.0000	16.4950	14.549	0	0	0
2019/04/10	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	GOVI	07/11/2019	672.92	Call	GOVI	143,900.0000		14.3900	164,850.0000	16.4850	14.559	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
2019/04/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/10	IGOV	02/05/2019			Index Future	254.8850	254.8850	254.7610	254.7610	(0.049)	0.0000	0.0000	723
2019/04/10	IGOV	01/08/2019			Index Future	259.6700	259.6700	259.5440	259.5440	(0.049)	0.0000	0.0000	299
2019/04/10	IGOV	07/11/2019			Index Future	265.1190	265.1190	264.9890	264.9890	(0.049)	0.0000	0.0000	0
2019/04/10	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/10	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/04/10	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/10	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/04/10	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7800	102.7800	(0.010)	0.0000	0.0000	0
2019/04/10	IS02	23/03/2020			Interest Rate Swap	98.7500	98.7500	98.7400	98.7400	(0.010)	0.0000	0.0000	0
2019/04/10	IS02	22/06/2020			Interest Rate Swap	102.2800	102.2800	102.2700	102.2700	(0.010)	0.0000	0.0000	0
2019/04/10	IS02	21/09/2020			Interest Rate Swap	99.2100	99.2100	99.2000	99.2000	(0.010)	0.0000	0.0000	0
2019/04/10	IS05	17/12/2020			Interest Rate Swap	95.9600	95.9600	95.9400	95.9400	(0.021)	0.0000	0.0000	0
2019/04/10	IS05	16/03/2021			Interest Rate Swap	95.0700	95.0700	95.0500	95.0500	(0.021)	0.0000	0.0000	0
2019/04/10	IS05	15/06/2021			Interest Rate Swap	94.1400	94.1400	94.1200	94.1200	(0.021)	0.0000	0.0000	0
2019/04/10	IS05	21/09/2021			Interest Rate Swap	94.1700	94.1700	94.1500	94.1500	(0.021)	0.0000	0.0000	0
2019/04/10	IS05	21/12/2021			Interest Rate Swap	96.2500	96.2500	96.2300	96.2300	(0.021)	0.0000	0.0000	51
2019/04/10	IS05	15/03/2022			Interest Rate Swap	96.2800	96.2800	96.2600	96.2600	(0.021)	0.0000	0.0000	0
2019/04/10	IS05	21/06/2022			Interest Rate Swap	97.3600	97.3600	97.3200	97.3200	(0.041)	0.0000	0.0000	0
2019/04/10	IS05	20/09/2022			Interest Rate Swap	101.2000	101.2000	101.1500	101.1500	(0.049)	0.0000	0.0000	0
2019/04/10	IS05	20/12/2022			Interest Rate Swap	102.3700	102.3700	102.3000	102.3000	(0.068)	0.0000	0.0000	0
2019/04/10	IS05	22/03/2023			Interest Rate Swap	95.6200	95.6200	95.5300	95.5300	(0.094)	0.0000	0.0000	0
2019/04/10	IS05	20/06/2023			Interest Rate Swap	101.6100	101.6100	101.5100	101.5100	(0.098)	0.0000	0.0000	0
2019/04/10	IS05	19/09/2023			Interest Rate Swap	97.0000	97.0000	96.9000	96.9000	(0.103)	0.0000	0.0000	0
2019/04/10	IS10	17/12/2025			Interest Rate Swap	93.0600	93.0600	92.9300	92.9300	(0.140)	0.0000	0.0000	0
2019/04/10	IS10	16/03/2026			Interest Rate Swap	89.9800	89.9800	89.8400	89.8400	(0.156)	0.0000	0.0000	0
2019/04/10	IS10	15/06/2026			Interest Rate Swap	88.6600	88.6600	88.5100	88.5100	(0.169)	0.0000	0.0000	0
2019/04/10	IS10	21/09/2026			Interest Rate Swap	90.8100	90.8100	90.6500	90.6500	(0.176)	0.0000	0.0000	0
2019/04/10	IS10	21/12/2026			Interest Rate Swap	94.6100	94.6100	94.4500	94.4500	(0.169)	0.0000	0.0000	0
2019/04/10	IS10	15/03/2027			Interest Rate Swap	93.1400	93.1400	92.9700	92.9700	(0.183)	0.0000	0.0000	0
2019/04/10	IS10	21/06/2027			Interest Rate Swap	95.2100	95.2100	95.0400	95.0400	(0.179)	0.0000	0.0000	0
2019/04/10	IS10	20/09/2027			Interest Rate Swap	100.6900	100.6900	100.5200	100.5200	(0.169)	0.0000	0.0000	0
2019/04/10	IS10	20/12/2027			Interest Rate Swap	101.0300	101.0300	100.8700	100.8700	(0.158)	0.0000	0.0000	0
2019/04/10	IS10	22/03/2028			Interest Rate Swap	94.4500	94.4500	94.2800	94.2800	(0.180)	0.0000	0.0000	0
2019/04/10	IS10	20/06/2028			Interest Rate Swap	101.7100	101.7100	101.5400	101.5400	(0.167)	0.0000	0.0000	0
2019/04/10	IS10	19/09/2028			Interest Rate Swap	95.1900	95.1900	95.0100	95.0100	(0.189)	0.0000	0.0000	0
2019/04/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	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
2019/04/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/10	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/10	R023	02/05/2019	8.45	Call	Bond Future	2,666.1900	2.6662	2,785.4900	2.7855	4.475	0	0	0
2019/04/10	R023	02/05/2019	8.44	Put	Bond Future	0.8400	0.0008	1.2100	0.0012	44.048	0	0	0
2019/04/10	R023	02/05/2019			Bond Future	7.6209	101.8358	7.5845	101.9547	(0.477)	0.0000	0.0000	62,579
2019/04/10	R023	02/05/2019	8.46	Call	Bond Future	2,697.7600	2.6978	2,817.0400	2.8170	4.421	0	0	0
2019/04/10	R023	02/05/2019	8.46	Put	Bond Future	0.7400	0.0007	1.0700	0.0011	44.595	0	0	0
2019/04/10	R023	02/05/2019	8.45	Put	Bond Future	0.7900	0.0008	1.1400	0.0011	44.304	0	0	0
2019/04/10	R023	02/05/2019	8.44	Call	Bond Future	2,634.6200	2.6346	2,753.9400	2.7539	4.529	0	0	0
2019/04/10	R023	01/08/2019	8.95	Call	Bond Future	4,013.6500	4.0137	4,127.6400	4.1276	2.840	0	0	0
2019/04/10	R023	01/08/2019			Bond Future	7.6253	103.7233	7.5863	103.8435	(0.511)	0.0000	0.0000	0
2019/04/10	R023	01/08/2019	8.93	Call	Bond Future	3,957.2100	3.9572	4,070.8300	4.0708	2.871	0	0	0
2019/04/10	R023	01/08/2019	8.93	Put	Bond Future	33.7200	0.0337	27.1300	0.0271	(19.543)	0	0	0
2019/04/10	R023	01/08/2019	8.95	Put	Bond Future	31.5000	0.0315	25.2800	0.0253	(19.746)	0	0	0
2019/04/10	R023	01/08/2019	8.94	Call	Bond Future	3,985.4200	3.9854	4,099.2200	4.0992	2.855	0	0	0
2019/04/10	R023	01/08/2019	8.94	Put	Bond Future	32.6000	0.0326	26.1900	0.0262	(19.663)	0	0	0
2019/04/10	R023	07/11/2019	7.98	Call	Bond Future	1,620.7100	1.6207	1,755.3600	1.7554	8.308	0	0	0
2019/04/10	R023	07/11/2019			Bond Future	7.6127	101.9394	7.5703	102.0615	(0.557)	0.0000	0.0000	0
2019/04/10	R023	07/11/2019	7.98	Put	Bond Future	570.3000	0.5703	582.8700	0.5829	2.204	0	0	0
2019/04/10	R023	07/11/2019	7.99	Call	Bond Future	1,641.6600	1.6417	1,776.8000	1.7768	8.232	0	0	0
2019/04/10	R023	07/11/2019	8.00	Call	Bond Future	1,662.4300	1.6624	1,798.5900	1.7986	8.190	0	0	0
2019/04/10	R023	07/11/2019	8.00	Put	Bond Future	555.2200	0.5552	569.3000	0.5693	2.536	0	0	0
2019/04/10	R023	07/11/2019	7.99	Put	Bond Future	562.8500	0.5628	575.9100	0.5759	2.320	0	0	0
2019/04/10	R035	02/05/2019	9.74	Put	Bond Future	330.0600	0.3301	250.8300	0.2508	(24.005)	0	0	0
2019/04/10	R035	02/05/2019			Bond Future	9.4722	96.7705	9.4348	97.0634	(0.394)	0.0000	0.0000	80,557
2019/04/10	R035	02/05/2019	9.74	Call	Bond Future	2,392.4700	2.3925	2,606.1900	2.6062	8.933	0	0	0
2019/04/10	R035	02/05/2019	9.75	Call	Bond Future	2,452.7400	2.4527	2,669.2200	2.6692	8.826	0	0	0
2019/04/10	R035	02/05/2019	9.75	Put	Bond Future	314.6100	0.3146	238.1400	0.2381	(24.306)	0	0	0
2019/04/10	R035	02/05/2019	9.73	Call	Bond Future	2,332.6700	2.3327	2,543.5700	2.5436	9.041	0	0	0
2019/04/10	R035	02/05/2019	9.73	Put	Bond Future	346.0700	0.3461	264.0200	0.2640	(23.709)	0	0	0
2019/04/10	R035	01/08/2019	10.23	Call	Bond Future	5,929.0500	5.9290	6,147.2600	6.1473	3.680	0	0	0
2019/04/10	R035	01/08/2019	10.22	Put	Bond Future	755.7300	0.7557	675.6600	0.6757	(10.595)	0	0	0
2019/04/10	R035	01/08/2019			Bond Future	9.5298	98.5641	9.4914	98.8615	(0.403)	0.0000	0.0000	0
2019/04/10	R035	01/08/2019	10.24	Call	Bond Future	5,987.9300	5.9879	6,207.1400	6.2071	3.661	0	0	0
2019/04/10	R035	01/08/2019	10.24	Put	Bond Future	731.3400	0.7313	653.1300	0.6531	(10.694)	0	0	0
2019/04/10	R035	01/08/2019	10.23	Put	Bond Future	743.4400	0.7434	664.2300	0.6642	(10.655)	0	0	0
2019/04/10	R035	01/08/2019	10.22	Call	Bond Future	5,870.2700	5.8703	6,087.6200	6.0876	3.703	0	0	0
2019/04/10	R035	07/11/2019	9.88	Call	Bond Future	4,655.6100	4.6556	4,701.3800	4.7014	0.983	0	0	0
2019/04/10	R035	07/11/2019	9.89	Call	Bond Future	4,702.9600	4.7030	4,750.0800	4.7501	1.002	0	0	0
2019/04/10	R035	07/11/2019	9.87	Put	Bond Future	2,498.4400	2.4984	2,239.8900	2.2399	(10.348)	0	0	0
2019/04/10	R035	07/11/2019			Bond Future	9.5881	96.1022	9.5484	96.4052	(0.414)	0.0000	0.0000	0
2019/04/10	R035	07/11/2019	9.89	Put	Bond Future	2,445.6000	2.4456	2,189.7500	2.1897	(10.462)	0	0	0
2019/04/10	R035	07/11/2019	9.87	Call	Bond Future	4,608.7200	4.6087	4,653.1400	4.6531	0.964	0	0	0
2019/04/10	R035	07/11/2019	9.88	Put	Bond Future	2,471.7500	2.4718	2,214.5500	2.2146	(10.406)	0	0	0
2019/04/10	R186	02/05/2019	9.02	Call	Bond Future	3,092.8400	3.0928	3,298.3800	3.2984	6.646	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
2019/04/10	R186	02/05/2019	9.01	Put	Bond Future	48.0600	0.0481	31.4500	0.0315	(34.561)	0	0	0
2019/04/10	R186	02/05/2019	10.07	Call	Bond Future	8,832.7800	8.8328	9,054.0700	9.0541	2.505	0	0	0
2019/04/10	R186	02/05/2019	9.96	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	90
2019/04/10	R186	02/05/2019	9.75	Call	Bond Future	7,113.6400	7.1136	7,334.8600	7.3349	3.110	0	0	0
2019/04/10	R186	02/05/2019	9.25	Put	Bond Future	9.7400	0.0097	5.6200	0.0056	(42.300)	0	0	0
2019/04/10	R186	02/05/2019	8.65	Put	Bond Future	359.3600	0.3594	278.9800	0.2790	(22.368)	0	0	4,100
2019/04/10	R186	02/05/2019			Bond Future	8.4959	115.0116	8.4585	115.2329	(0.439)	0.0000	0.0000	97,288
2019/04/10	R186	02/05/2019	9.03	Call	Bond Future	3,147.1600	3.1472	3,353.5300	3.3535	6.557	0	0	0
2019/04/10	R186	02/05/2019	9.03	Put	Bond Future	42.3700	0.0424	27.4500	0.0275	(35.214)	0	0	0
2019/04/10	R186	02/05/2019	8.65	Call	Bond Future	1,267.1300	1.2671	1,408.0400	1.4080	11.120	0	0	3,250
2019/04/10	R186	02/05/2019	9.02	Put	Bond Future	45.1400	0.0451	29.3900	0.0294	(34.891)	0	0	0
2019/04/10	R186	02/05/2019	9.01	Call	Bond Future	3,038.6400	3.0386	3,243.3200	3.2433	6.736	0	0	0
2019/04/10	R186	02/05/2019	9.30	Call	Bond Future	4,638.0900	4.6381	4,856.4000	4.8564	4.707	0	0	200
2019/04/10	R186	02/05/2019	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/10	R186	02/05/2019	9.96	Call	Bond Future	8,246.0200	8.2460	8,467.3000	8.4673	2.683	0	0	0
2019/04/10	R186	02/05/2019	9.20	Put	Bond Future	13.7800	0.0138	8.1700	0.0082	(40.711)	0	0	0
2019/04/10	R186	02/05/2019	9.75	Put	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	7,000
2019/04/10	R186	02/05/2019	10.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/10	R186	02/05/2019	9.25	Call	Bond Future	4,360.4800	4.3605	4,577.6500	4.5776	4.980	0	0	3,250
2019/04/10	R186	02/05/2019	8.90	Call	Bond Future	2,453.4400	2.4534	2,645.7700	2.6458	7.839	0	0	0
2019/04/10	R186	02/05/2019	8.70	Put	Bond Future	280.3100	0.2803	212.8000	0.2128	(24.084)	0	0	4,150
2019/04/10	R186	02/05/2019	8.70	Call	Bond Future	1,480.4600	1.4805	1,634.2400	1.6342	10.387	0	0	200
2019/04/10	R186	02/05/2019	9.30	Put	Bond Future	6.7900	0.0068	3.8100	0.0038	(43.888)	0	0	0
2019/04/10	R186	02/05/2019	9.20	Call	Bond Future	4,083.0000	4.0830	4,298.6800	4.2987	5.282	0	0	90
2019/04/10	R186	02/05/2019	8.62	Put	Bond Future	414.5600	0.4146	325.9800	0.3260	(21.367)	0	0	0
2019/04/10	R186	02/05/2019	8.62	Call	Bond Future	1,146.4200	1.1464	1,279.1300	1.2791	11.576	0	0	90
2019/04/10	R186	02/05/2019	8.50	Put	Bond Future	700.6600	0.7007	577.3600	0.5774	(17.598)	0	0	0
2019/04/10	R186	02/05/2019	8.50	Call	Bond Future	725.2200	0.7252	823.2100	0.8232	13.512	0	0	7,000
2019/04/10	R186	02/05/2019	9.00	Put	Bond Future	51.1600	0.0512	33.6500	0.0337	(34.226)	0	0	7,500
2019/04/10	R186	02/05/2019	9.00	Call	Bond Future	2,984.5800	2.9846	3,188.3600	3.1884	6.828	0	0	7,000
2019/04/10	R186	02/05/2019	10.02	Call	Bond Future	8,566.6100	8.5666	8,787.9000	8.7879	2.583	0	0	0
2019/04/10	R186	02/05/2019	8.80	Put	Bond Future	165.2400	0.1652	119.7700	0.1198	(27.518)	0	0	0
2019/04/10	R186	02/05/2019	8.80	Call	Bond Future	1,947.1300	1.9471	2,122.9500	2.1229	9.030	0	0	7,500
2019/04/10	R186	02/05/2019	9.05	Call	Bond Future	3,256.1400	3.2561	3,464.0500	3.4640	6.385	0	0	0
2019/04/10	R186	02/05/2019	9.05	Put	Bond Future	37.3100	0.0373	23.9300	0.0239	(35.862)	0	0	3,250
2019/04/10	R186	02/05/2019	8.90	Put	Bond Future	93.8000	0.0938	64.8400	0.0648	(30.874)	0	0	4,000
2019/04/10	R186	01/08/2019	10.08	Put	Bond Future	52.3700	0.0524	42.8600	0.0429	(18.159)	0	0	6,000
2019/04/10	R186	01/08/2019	8.38	Call	Bond Future	1,155.9500	1.1559	1,231.9000	1.2319	6.570	0	0	0
2019/04/10	R186	01/08/2019	9.54	Call	Bond Future	5,788.4400	5.7884	5,979.8100	5.9798	3.306	0	0	0
2019/04/10	R186	01/08/2019			Bond Future	8.5432	111.8444	8.5042	112.0686	(0.456)	0.0000	0.0000	110
2019/04/10	R186	01/08/2019	8.30	Put	Bond Future	2,379.8000	2.3798	2,221.7200	2.2217	(6.643)	0	0	0
2019/04/10	R186	01/08/2019	8.30	Call	Bond Future	969.5600	0.9696	1,035.7400	1.0357	6.826	0	0	6,000
2019/04/10	R186	01/08/2019	9.05	Put	Bond Future	634.3700	0.6344	566.3400	0.5663	(10.724)	0	0	0
2019/04/10	R186	01/08/2019	9.05	Call	Bond Future	3,500.3400	3.5003	3,656.5700	3.6566	4.463	0	0	6,000
2019/04/10	R186	01/08/2019	9.52	Call	Bond Future	5,693.3600	5.6934	5,883.4200	5.8834	3.338	0	0	0
2019/04/10	R186	01/08/2019	9.52	Put	Bond Future	255.0700	0.2551	220.8700	0.2209	(13.408)	0	0	0
2019/04/10	R186	01/08/2019	10.08	Call	Bond Future	8,452.2100	8.4522	8,666.9600	8.6670	2.541	0	0	0
2019/04/10	R186	01/08/2019	8.38	Put	Bond Future	2,099.7200	2.0997	1,951.4100	1.9514	(7.063)	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
2019/04/10	R186	01/08/2019	8.70	Put	Bond Future	1,213.4200		1.2134	1,106.0500	1.1061	(8.849)	0	0	0
2019/04/10	R186	01/08/2019	9.54	Put	Bond Future	242.4700		0.2425	209.5800	0.2096	(13.565)	0	0	0
2019/04/10	R186	01/08/2019	8.70	Call	Bond Future	2,110.6000		2.1106	2,227.4900	2.2275	5.538	0	0	0
2019/04/10	R186	01/08/2019	9.22	Call	Bond Future	4,265.2500		4.2652	4,436.4200	4.4364	4.013	0	0	0
2019/04/10	R186	01/08/2019	9.22	Put	Bond Future	459.5300		0.4595	406.4400	0.4064	(11.553)	0	0	0
2019/04/10	R186	01/08/2019	9.53	Call	Bond Future	5,740.8500		5.7409	5,931.5700	5.9316	3.322	0	0	0
2019/04/10	R186	01/08/2019	9.53	Put	Bond Future	248.7000		0.2487	215.1600	0.2152	(13.486)	0	0	0
2019/04/10	R186	07/11/2019	8.94	Call	Bond Future	3,511.4500		3.5114	3,567.1100	3.5671	1.585	0	0	0
2019/04/10	R186	07/11/2019			Bond Future	8.5816		114.1638	8.5407	114.3920	(0.476)	0.0000	0.0000	0
2019/04/10	R186	07/11/2019	8.94	Put	Bond Future	1,536.6100		1.5366	1,364.0300	1.3640	(11.231)	0	0	0
2019/04/10	R186	07/11/2019	8.95	Call	Bond Future	3,548.8000		3.5488	3,605.5100	3.6055	1.598	0	0	0
2019/04/10	R186	07/11/2019	8.96	Put	Bond Future	1,502.6300		1.5026	1,332.1400	1.3321	(11.346)	0	0	0
2019/04/10	R186	07/11/2019	8.95	Put	Bond Future	1,519.5300		1.5195	1,348.0000	1.3480	(11.288)	0	0	0
2019/04/10	R186	07/11/2019	8.96	Call	Bond Future	3,586.3100		3.5863	3,644.0600	3.6441	1.610	0	0	0
2019/04/10	R197	02/05/2019			Bond Future	301.0656		301.0656	300.9660	300.9660	(0.033)	0.0000	0.0000	2,500
2019/04/10	R197	01/08/2019			Bond Future	299.2698		299.2698	299.1657	299.1657	(0.035)	0.0000	0.0000	40
2019/04/10	R197	07/11/2019			Bond Future	305.5513		305.5513	305.4433	305.4433	(0.035)	0.0000	0.0000	0
2019/04/10	R202	02/05/2019			Bond Future	232.0391		232.0391	231.9217	231.9217	(0.051)	0.0000	0.0000	8,717
2019/04/10	R202	01/08/2019			Bond Future	232.4399		232.4399	232.3184	232.3184	(0.052)	0.0000	0.0000	0
2019/04/10	R202	07/11/2019			Bond Future	237.3185		237.3185	237.1930	237.1930	(0.053)	0.0000	0.0000	0
2019/04/10	R207	02/05/2019	7.63	Call	Bond Future	652.7400		0.6527	648.7100	0.6487	(0.617)	0	0	0
2019/04/10	R207	02/05/2019			Bond Future	6.6483		102.6288	6.6543	102.6248	0.091	0.0000	0.0000	6,013
2019/04/10	R207	02/05/2019	7.61	Call	Bond Future	639.5100		0.6395	635.4800	0.6355	(0.630)	0	0	0
2019/04/10	R207	02/05/2019	7.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	R207	02/05/2019	7.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	R207	02/05/2019	7.62	Call	Bond Future	646.1300		0.6461	642.1000	0.6421	(0.624)	0	0	0
2019/04/10	R207	02/05/2019	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	R207	01/08/2019	7.34	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/10	R207	01/08/2019	7.33	Call	Bond Future	529.8200		0.5298	524.7600	0.5248	(0.955)	0	0	0
2019/04/10	R207	01/08/2019			Bond Future	6.1083		100.8898	6.1199	100.8847	0.190	0.0000	0.0000	50
2019/04/10	R207	01/08/2019	7.34	Call	Bond Future	534.1400		0.5341	529.0800	0.5291	(0.947)	0	0	0
2019/04/10	R207	01/08/2019	7.33	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/10	R207	01/08/2019	7.35	Call	Bond Future	538.4500		0.5384	533.3900	0.5334	(0.940)	0	0	0
2019/04/10	R207	01/08/2019	7.35	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/10	R207	07/11/2019	2.08	Put	Bond Future	266.4000		0.2664	272.2000	0.2722	2.177	0	0	0
2019/04/10	R207	07/11/2019			Bond Future	3.5606		102.9820	3.5930	102.9763	0.909	0.0000	0.0000	0
2019/04/10	R207	07/11/2019	2.07	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/04/10	R207	07/11/2019	2.07	Put	Bond Future	268.2000		0.2682	273.9900	0.2740	2.159	0	0	0
2019/04/10	R207	07/11/2019	2.08	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/10	R207	07/11/2019	2.06	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/04/10	R207	07/11/2019	2.06	Put	Bond Future	270.0100		0.2700	275.8000	0.2758	2.144	0	0	0
2019/04/10	R208	02/05/2019	8.03	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	R208	02/05/2019	8.02	Call	Bond Future	2,060.7200		2.0607	2,057.3400	2.0573	(0.164)	0	0	0
2019/04/10	R208	02/05/2019			Bond Future	6.8283		100.5360	6.8302	100.5326	0.028	0.0000	0.0000	15,592

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
2019/04/10	R208	02/05/2019	8.03	Call	Bond Future	2,077.7800	2.0778	2,074.4000	2.0744	(0.163)	0	0	0
2019/04/10	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	R208	02/05/2019	8.04	Call	Bond Future	2,094.8300	2.0948	2,091.4500	2.0915	(0.161)	0	0	0
2019/04/10	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/10	R208	01/08/2019	8.16	Call	Bond Future	2,191.0800	2.1911	2,186.4800	2.1865	(0.210)	0	0	0
2019/04/10	R208	01/08/2019	8.17	Put	Bond Future	1.5100	0.0015	1.3100	0.0013	(13.245)	0	0	0
2019/04/10	R208	01/08/2019			Bond Future	6.7172	102.3993	6.7200	102.3950	0.042	0.0000	0.0000	0
2019/04/10	R208	01/08/2019	8.16	Put	Bond Future	1.5900	0.0016	1.3800	0.0014	(13.208)	0	0	0
2019/04/10	R208	01/08/2019	8.17	Call	Bond Future	2,205.9500	2.2059	2,201.3600	2.2014	(0.208)	0	0	0
2019/04/10	R208	01/08/2019	8.15	Call	Bond Future	2,176.2200	2.1762	2,171.6100	2.1716	(0.212)	0	0	0
2019/04/10	R208	01/08/2019	8.15	Put	Bond Future	1.6800	0.0017	1.4600	0.0015	(13.095)	0	0	0
2019/04/10	R208	07/11/2019	6.83	Call	Bond Future	593.1100	0.5931	586.1800	0.5862	(1.168)	0	0	0
2019/04/10	R208	07/11/2019	6.82	Put	Bond Future	157.5700	0.1576	155.7600	0.1558	(1.149)	0	0	0
2019/04/10	R208	07/11/2019			Bond Future	6.4939	101.1169	6.4978	101.1118	0.060	0.0000	0.0000	0
2019/04/10	R208	07/11/2019	6.84	Call	Bond Future	603.5700	0.6036	596.6400	0.5966	(1.148)	0	0	0
2019/04/10	R208	07/11/2019	6.84	Put	Bond Future	152.7400	0.1527	150.9200	0.1509	(1.192)	0	0	0
2019/04/10	R208	07/11/2019	6.83	Put	Bond Future	155.2600	0.1553	153.4400	0.1534	(1.172)	0	0	0
2019/04/10	R208	07/11/2019	6.82	Call	Bond Future	582.4300	0.5824	575.5100	0.5755	(1.188)	0	0	0
2019/04/10	R209	02/05/2019	9.70	Put	Bond Future	268.8200	0.2688	199.0700	0.1991	(25.947)	0	0	0
2019/04/10	R209	02/05/2019			Bond Future	9.4203	74.0693	9.3782	74.3525	(0.447)	0.0000	0.0000	101,889
2019/04/10	R209	02/05/2019	9.69	Call	Bond Future	2,057.7600	2.0578	2,268.6800	2.2687	10.250	0	0	0
2019/04/10	R209	02/05/2019	9.69	Put	Bond Future	281.9900	0.2820	209.6800	0.2097	(25.643)	0	0	0
2019/04/10	R209	02/05/2019	10.50	Call	Bond Future	6,748.9800	6.7490	7,030.8700	7.0309	4.177	0	0	0
2019/04/10	R209	02/05/2019	10.71	Call	Bond Future	7,951.8400	7.9518	8,234.8100	8.2348	3.559	0	0	0
2019/04/10	R209	02/05/2019	9.70	Call	Bond Future	2,109.2300	2.1092	2,322.7100	2.3227	10.121	0	0	0
2019/04/10	R209	02/05/2019	10.50	Put	Bond Future	2.7600	0.0028	1.4200	0.0014	(48.551)	0	0	11,560
2019/04/10	R209	02/05/2019	10.71	Put	Bond Future	0.4700	0.0005	0.2100	0.0002	(55.319)	0	0	760
2019/04/10	R209	02/05/2019	9.95	Put	Bond Future	75.9700	0.0760	50.6600	0.0507	(33.316)	0	0	0
2019/04/10	R209	02/05/2019	9.95	Call	Bond Future	3,505.0900	3.5051	3,763.0100	3.7630	7.358	0	0	760
2019/04/10	R209	02/05/2019	9.68	Call	Bond Future	2,006.7200	2.0067	2,214.9800	2.2150	10.378	0	0	0
2019/04/10	R209	02/05/2019	9.68	Put	Bond Future	295.6800	0.2957	220.7100	0.2207	(25.355)	0	0	0
2019/04/10	R209	02/05/2019	9.35	Put	Bond Future	1,134.7900	1.1348	952.5100	0.9525	(16.063)	0	0	0
2019/04/10	R209	02/05/2019	9.35	Call	Bond Future	660.9600	0.6610	761.9100	0.7619	15.273	0	0	760
2019/04/10	R209	01/08/2019	10.15	Put	Bond Future	660.8900	0.6609	586.8900	0.5869	(11.197)	0	0	0
2019/04/10	R209	01/08/2019	9.30	Call	Bond Future	1,464.8300	1.4648	1,565.7800	1.5658	6.892	0	0	7,560
2019/04/10	R209	01/08/2019	10.17	Call	Bond Future	5,066.9300	5.0669	5,282.5100	5.2825	4.255	0	0	0
2019/04/10	R209	01/08/2019			Bond Future	9.4717	75.4422	9.4285	75.7300	(0.457)	0.0000	0.0000	0
2019/04/10	R209	01/08/2019	10.15	Call	Bond Future	4,967.0000	4.9670	5,180.8100	5.1808	4.305	0	0	0
2019/04/10	R209	01/08/2019	10.17	Put	Bond Future	639.5300	0.6395	567.3000	0.5673	(11.294)	0	0	0
2019/04/10	R209	01/08/2019	9.30	Put	Bond Future	2,617.0100	2.6170	2,430.1500	2.4301	(7.140)	0	0	0
2019/04/10	R209	01/08/2019	9.80	Put	Bond Future	1,177.5800	1.1776	1,064.4800	1.0645	(9.604)	0	0	0
2019/04/10	R209	01/08/2019	10.16	Put	Bond Future	650.1900	0.6502	577.0100	0.5770	(11.255)	0	0	0
2019/04/10	R209	01/08/2019	10.46	Call	Bond Future	6,548.8800	6.5489	6,787.2100	6.7872	3.639	0	0	0
2019/04/10	R209	01/08/2019	10.46	Put	Bond Future	397.5500	0.3976	348.0700	0.3481	(12.446)	0	0	7,560
2019/04/10	R209	01/08/2019	9.80	Call	Bond Future	3,309.2900	3.3093	3,484.0000	3.4840	5.279	0	0	7,560
2019/04/10	R209	01/08/2019	10.16	Call	Bond Future	5,016.9800	5.0170	5,231.6100	5.2316	4.278	0	0	0
2019/04/10	R209	07/11/2019	9.82	Call	Bond Future	4,043.3300	4.0433	4,108.3600	4.1084	1.608	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
2019/04/10	R209	07/11/2019			Bond Future	9.5207	73.8530	9.4762	74.1463	(0.468)	0.0000	0.0000	0
2019/04/10	R209	07/11/2019	9.80	Call	Bond Future	3,962.2200	3.9622	4,024.9500	4.0250	1.583	0	0	0
2019/04/10	R209	07/11/2019	9.80	Put	Bond Future	2,161.6100	2.1616	1,931.0400	1.9310	(10.667)	0	0	0
2019/04/10	R209	07/11/2019	9.82	Put	Bond Future	2,116.2600	2.1163	1,887.9900	1.8880	(10.786)	0	0	0
2019/04/10	R209	07/11/2019	9.81	Call	Bond Future	4,002.8100	4.0028	4,066.5800	4.0666	1.593	0	0	0
2019/04/10	R209	07/11/2019	9.81	Put	Bond Future	2,138.9300	2.1389	1,909.4000	1.9094	(10.731)	0	0	0
2019/04/10	R210	02/05/2019			Bond Future	184.9901	184.9901	184.8951	184.8951	(0.051)	0.0000	0.0000	1,628
2019/04/10	R210	01/08/2019			Bond Future	188.4643	188.4643	188.3660	188.3660	(0.052)	0.0000	0.0000	0
2019/04/10	R210	07/11/2019			Bond Future	189.8203	189.8203	189.7189	189.7189	(0.053)	0.0000	0.0000	0
2019/04/10	R212	02/05/2019			Bond Future	157.2609	157.2609	157.1549	157.1549	(0.067)	0.0000	0.0000	8,946
2019/04/10	R212	01/08/2019			Bond Future	158.0268	158.0268	157.9173	157.9173	(0.069)	0.0000	0.0000	0
2019/04/10	R212	07/11/2019			Bond Future	161.3438	161.3438	161.2310	161.2310	(0.070)	0.0000	0.0000	0
2019/04/10	R213	02/05/2019	9.49	Call	Bond Future	2,220.5500	2.2206	2,408.3900	2.4084	8.459	0	0	0
2019/04/10	R213	02/05/2019	9.48	Put	Bond Future	200.3700	0.2004	148.6700	0.1487	(25.802)	0	0	0
2019/04/10	R213	02/05/2019			Bond Future	9.1660	85.8403	9.1288	86.0778	(0.406)	0.0000	0.0000	28,739
2019/04/10	R213	02/05/2019	9.50	Call	Bond Future	2,272.4900	2.2725	2,462.2900	2.4623	8.352	0	0	0
2019/04/10	R213	02/05/2019	9.50	Put	Bond Future	180.5800	0.1806	132.8500	0.1329	(26.431)	0	0	0
2019/04/10	R213	02/05/2019	9.49	Put	Bond Future	190.2600	0.1903	140.5700	0.1406	(26.117)	0	0	0
2019/04/10	R213	02/05/2019	9.48	Call	Bond Future	2,168.9700	2.1690	2,354.8000	2.3548	8.568	0	0	0
2019/04/10	R213	01/08/2019	9.99	Put	Bond Future	498.0800	0.4981	442.7800	0.4428	(11.103)	0	0	0
2019/04/10	R213	01/08/2019	9.98	Call	Bond Future	5,104.9500	5.1050	5,290.0100	5.2900	3.625	0	0	0
2019/04/10	R213	01/08/2019			Bond Future	9.2189	87.4313	9.1805	87.6724	(0.416)	0.0000	0.0000	0
2019/04/10	R213	01/08/2019	9.99	Call	Bond Future	5,154.3300	5.1543	5,340.1500	5.3401	3.605	0	0	0
2019/04/10	R213	01/08/2019	9.98	Put	Bond Future	506.8500	0.5069	450.7900	0.4508	(11.060)	0	0	0
2019/04/10	R213	01/08/2019	10.00	Call	Bond Future	5,203.9200	5.2039	5,390.4900	5.3905	3.585	0	0	0
2019/04/10	R213	01/08/2019	10.00	Put	Bond Future	489.5800	0.4896	435.0300	0.4350	(11.142)	0	0	0
2019/04/10	R213	07/11/2019	9.59	Put	Bond Future	1,909.3000	1.9093	1,709.1100	1.7091	(10.485)	0	0	0
2019/04/10	R213	07/11/2019	9.58	Call	Bond Future	3,803.2900	3.8033	3,847.8200	3.8478	1.171	0	0	0
2019/04/10	R213	07/11/2019			Bond Future	9.2718	85.6904	9.2321	85.9360	(0.428)	0.0000	0.0000	0
2019/04/10	R213	07/11/2019	9.59	Call	Bond Future	3,842.7100	3.8427	3,888.0900	3.8881	1.181	0	0	0
2019/04/10	R213	07/11/2019	9.58	Put	Bond Future	1,929.7400	1.9297	1,728.7000	1.7287	(10.418)	0	0	0
2019/04/10	R213	07/11/2019	9.60	Call	Bond Future	3,882.2700	3.8823	3,928.7400	3.9287	1.197	0	0	0
2019/04/10	R213	07/11/2019	9.60	Put	Bond Future	1,889.0700	1.8891	1,689.9700	1.6900	(10.540)	0	0	0
2019/04/10	R214	02/05/2019	9.87	Call	Bond Future	2,017.6700	2.0177	2,257.1900	2.2572	11.871	0	0	0
2019/04/10	R214	02/05/2019	9.85	Call	Bond Future	1,915.1200	1.9151	2,148.4400	2.1484	12.183	0	0	0
2019/04/10	R214	02/05/2019			Bond Future	9.6255	72.8886	9.5784	73.2194	(0.490)	0.0000	0.0000	21,077
2019/04/10	R214	02/05/2019	9.85	Put	Bond Future	374.1800	0.3742	276.7800	0.2768	(26.030)	0	0	0
2019/04/10	R214	02/05/2019	9.87	Put	Bond Future	342.0000	0.3420	250.8000	0.2508	(26.667)	0	0	0
2019/04/10	R214	02/05/2019	9.86	Call	Bond Future	1,966.1500	1.9662	2,202.6000	2.2026	12.026	0	0	0
2019/04/10	R214	02/05/2019	9.86	Put	Bond Future	357.7900	0.3578	263.5200	0.2635	(26.348)	0	0	0
2019/04/10	R214	01/08/2019	10.34	Put	Bond Future	731.2000	0.7312	643.3300	0.6433	(12.017)	0	0	0
2019/04/10	R214	01/08/2019			Bond Future	9.6778	74.2396	9.6294	74.5758	(0.500)	0.0000	0.0000	0
2019/04/10	R214	01/08/2019	10.33	Call	Bond Future	5,036.7600	5.0368	5,283.9500	5.2839	4.908	0	0	0
2019/04/10	R214	01/08/2019	10.33	Put	Bond Future	742.8500	0.7428	653.8800	0.6539	(11.977)	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
2019/04/10	R214	01/08/2019	10.34	Call	Bond Future	5,087.7100		5.0877	5,336.0000	5.3360	4.880	0	0	0
2019/04/10	R214	01/08/2019	10.32	Call	Bond Future	4,986.0400		4.9860	5,232.1000	5.2321	4.935	0	0	0
2019/04/10	R214	01/08/2019	10.32	Put	Bond Future	754.8200		0.7548	664.7200	0.6647	(11.937)	0	0	0
2019/04/10	R214	07/11/2019	10.02	Put	Bond Future	2,265.3400		2.2653	2,011.5800	2.0116	(11.202)	0	0	0
2019/04/10	R214	07/11/2019			Bond Future	9.7308		72.4791	9.6809	72.8218	(0.512)	0.0000	0.0000	0
2019/04/10	R214	07/11/2019	10.01	Call	Bond Future	4,162.1500		4.1621	4,249.9000	4.2499	2.108	0	0	0
2019/04/10	R214	07/11/2019	10.01	Put	Bond Future	2,289.0700		2.2891	2,034.1000	2.0341	(11.139)	0	0	0
2019/04/10	R214	07/11/2019	10.02	Call	Bond Future	4,204.0400		4.2040	4,293.0000	4.2930	2.116	0	0	0
2019/04/10	R214	07/11/2019	10.00	Call	Bond Future	4,120.6100		4.1206	4,206.9400	4.2069	2.095	0	0	0
2019/04/10	R214	07/11/2019	10.00	Put	Bond Future	2,313.2400		2.3132	2,056.8500	2.0569	(11.084)	0	0	0
2019/04/10	R248	02/05/2019	9.90	Put	Bond Future	363.1200		0.3631	263.5800	0.2636	(27.412)	0	0	0
2019/04/10	R248	02/05/2019			Bond Future	9.6103		93.2399	9.5631	93.6664	(0.491)	0.0000	0.0000	101,161
2019/04/10	R248	02/05/2019	9.90	Call	Bond Future	2,909.3700		2.9094	3,236.3300	3.2363	11.238	0	0	0
2019/04/10	R248	02/05/2019	9.91	Call	Bond Future	2,978.8600		2.9789	3,309.2800	3.3093	11.092	0	0	0
2019/04/10	R248	02/05/2019	9.89	Put	Bond Future	379.8900		0.3799	276.8200	0.2768	(27.132)	0	0	0
2019/04/10	R248	02/05/2019	9.91	Put	Bond Future	346.9300		0.3469	250.8500	0.2509	(27.694)	0	0	0
2019/04/10	R248	02/05/2019	9.89	Call	Bond Future	2,840.3100		2.8403	3,163.7400	3.1637	11.387	0	0	0
2019/04/10	R248	01/08/2019	10.35	Call	Bond Future	6,624.8100		6.6248	6,958.3400	6.9583	5.035	0	0	0
2019/04/10	R248	01/08/2019	10.34	Put	Bond Future	844.6300		0.8446	743.3500	0.7433	(11.991)	0	0	0
2019/04/10	R248	01/08/2019			Bond Future	9.6618		94.9681	9.6134	95.4015	(0.501)	0.0000	0.0000	100
2019/04/10	R248	01/08/2019	10.36	Call	Bond Future	6,690.4900		6.6905	7,025.3500	7.0253	5.005	0	0	0
2019/04/10	R248	01/08/2019	10.36	Put	Bond Future	816.9400		0.8169	718.3400	0.7183	(12.069)	0	0	0
2019/04/10	R248	01/08/2019	10.35	Put	Bond Future	830.6700		0.8307	730.7400	0.7307	(12.030)	0	0	0
2019/04/10	R248	01/08/2019	10.34	Call	Bond Future	6,559.2400		6.5592	6,891.4200	6.8914	5.064	0	0	0
2019/04/10	R248	07/11/2019	10.02	Call	Bond Future	5,376.9800		5.3770	5,506.2900	5.5063	2.405	0	0	0
2019/04/10	R248	07/11/2019	10.01	Put	Bond Future	2,773.0500		2.7731	2,458.5300	2.4585	(11.342)	0	0	0
2019/04/10	R248	07/11/2019			Bond Future	9.7138		92.4951	9.6639	92.9370	(0.513)	0.0000	0.0000	0
2019/04/10	R248	07/11/2019	10.03	Call	Bond Future	5,431.1600		5.4312	5,562.3200	5.5623	2.415	0	0	0
2019/04/10	R248	07/11/2019	10.03	Put	Bond Future	2,713.2900		2.7133	2,402.4800	2.4025	(11.455)	0	0	0
2019/04/10	R248	07/11/2019	10.02	Put	Bond Future	2,742.8800		2.7429	2,430.2200	2.4302	(11.399)	0	0	0
2019/04/10	R248	07/11/2019	10.01	Call	Bond Future	5,323.2300		5.3232	5,450.6800	5.4507	2.394	0	0	0

**Total**

**946379**