



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/04/2019 TO 18/04/2019

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
2019/04/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	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
2019/04/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	2025	02/05/2019			Bond Future	134.3820	134.3820	134.7191	134.7191	0.251	0.0000	0.0000	643
2019/04/18	2025	01/08/2019			Bond Future	135.4472	135.4472	135.7901	135.7901	0.253	0.0000	0.0000	1,010
2019/04/18	2025	07/11/2019			Bond Future	138.2594	138.2594	138.6091	138.6091	0.253	0.0000	0.0000	0
2019/04/18	2025	06/02/2020			Bond Future	139.5418	139.5418	139.8984	139.8984	0.256	0.0000	0.0000	0
2019/04/18	2029	02/05/2019			Bond Future	100.6964	100.6964	101.2179	101.2179	0.518	0.0000	0.0000	2,954
2019/04/18	2029	01/08/2019			Bond Future	102.5705	102.5705	103.1013	103.1013	0.518	0.0000	0.0000	3,930
2019/04/18	2029	07/11/2019			Bond Future	103.6088	103.6088	104.1505	104.1505	0.523	0.0000	0.0000	0
2019/04/18	2029	06/02/2020			Bond Future	105.6713	105.6713	106.2237	106.2237	0.523	0.0000	0.0000	0
2019/04/18	2030	02/05/2019	9.41	Call	Bond Future	2,513.4400	2.5134	2,692.1100	2.6921	7.109	0	0	0
2019/04/18	2030	02/05/2019	8.90	Put	Bond Future	1,139.1400	1.1391	985.5600	0.9856	(13.482)	0	0	0
2019/04/18	2030	02/05/2019			Bond Future	9.0245	95.1482	8.9936	95.3483	(0.342)	0.0000	0.0000	38,615
2019/04/18	2030	02/05/2019	9.39	Call	Bond Future	2,398.3000	2.3983	2,574.3100	2.5743	7.339	0	0	0
2019/04/18	2030	02/05/2019	9.39	Put	Bond Future	73.5500	0.0736	49.4400	0.0494	(32.780)	0	0	0
2019/04/18	2030	02/05/2019	10.20	Call	Bond Future	7,206.6300	7.2066	7,406.7300	7.4067	2.777	0	0	0
2019/04/18	2030	02/05/2019	10.20	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	3,000
2019/04/18	2030	02/05/2019	9.41	Put	Bond Future	63.7200	0.0637	42.2700	0.0423	(33.663)	0	0	0
2019/04/18	2030	02/05/2019	8.90	Call	Bond Future	328.8700	0.3289	375.4100	0.3754	14.151	0	0	3,000
2019/04/18	2030	02/05/2019	9.40	Call	Bond Future	2,455.7200	2.4557	2,633.1000	2.6331	7.223	0	0	3,000
2019/04/18	2030	02/05/2019	9.40	Put	Bond Future	68.4600	0.0685	45.7200	0.0457	(33.216)	0	0	0
2019/04/18	2030	01/08/2019	8.67	Put	Bond Future	3,344.8700	3.3449	3,191.0300	3.1910	(4.599)	0	0	0
2019/04/18	2030	01/08/2019	9.15	Put	Bond Future	1,563.8900	1.5639	1,465.2400	1.4652	(6.308)	0	0	0
2019/04/18	2030	01/08/2019	9.68	Call	Bond Future	4,246.1300	4.2461	4,402.3800	4.4024	3.680	0	0	0
2019/04/18	2030	01/08/2019	9.91	Put	Bond Future	364.1900	0.3642	331.4400	0.3314	(8.993)	0	0	0
2019/04/18	2030	01/08/2019			Bond Future	9.0849	92.8906	9.0529	93.0940	(0.352)	0.0000	0.0000	19,382
2019/04/18	2030	01/08/2019	8.35	Put	Bond Future	5,056.6900	5.0567	4,875.0500	4.8750	(3.592)	0	0	0
2019/04/18	2030	01/08/2019	8.35	Call	Bond Future	233.0400	0.2330	254.8400	0.2548	9.355	0	0	2,025
2019/04/18	2030	01/08/2019	9.69	Call	Bond Future	4,295.2500	4.2952	4,452.2300	4.4522	3.655	0	0	0
2019/04/18	2030	01/08/2019	9.69	Put	Bond Future	558.8900	0.5589	512.4300	0.5124	(8.313)	0	0	5,400
2019/04/18	2030	01/08/2019	9.22	Put	Bond Future	1,377.7700	1.3778	1,287.0900	1.2871	(6.582)	0	0	0
2019/04/18	2030	01/08/2019	9.22	Call	Bond Future	2,229.6900	2.2297	2,342.4500	2.3425	5.057	0	0	5,400
2019/04/18	2030	01/08/2019	8.67	Call	Bond Future	661.3400	0.6613	710.9400	0.7109	7.500	0	0	5,400
2019/04/18	2030	01/08/2019	9.15	Call	Bond Future	1,975.6100	1.9756	2,080.4000	2.0804	5.304	0	0	2,025
2019/04/18	2030	01/08/2019	9.68	Put	Bond Future	569.8700	0.5699	522.6800	0.5227	(8.281)	0	0	4,800
2019/04/18	2030	01/08/2019	9.92	Call	Bond Future	5,461.0200	5.4610	5,632.2300	5.6322	3.135	0	0	0
2019/04/18	2030	01/08/2019	9.90	Put	Bond Future	371.3800	0.3714	338.0900	0.3381	(8.964)	0	0	0
2019/04/18	2030	01/08/2019	9.91	Call	Bond Future	5,409.2000	5.4092	5,579.8900	5.5799	3.156	0	0	0
2019/04/18	2030	01/08/2019	8.77	Put	Bond Future	2,898.1600	2.8982	2,755.2500	2.7552	(4.931)	0	0	0
2019/04/18	2030	01/08/2019	8.77	Call	Bond Future	870.6800	0.8707	931.2100	0.9312	6.952	0	0	0
2019/04/18	2030	01/08/2019	9.27	Put	Bond Future	1,256.3600	1.2564	1,171.2300	1.1712	(6.776)	0	0	0
2019/04/18	2030	01/08/2019	9.27	Call	Bond Future	2,421.0100	2.4210	2,539.3200	2.5393	4.887	0	0	0
2019/04/18	2030	01/08/2019	9.92	Put	Bond Future	357.1400	0.3571	324.9100	0.3249	(9.024)	0	0	0
2019/04/18	2030	01/08/2019	9.90	Call	Bond Future	5,357.4600	5.3575	5,527.6100	5.5276	3.176	0	0	0

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2019/04/18	2030	07/11/2019	9.49	Put	Bond Future	1,611.5700	1.6116	1,533.4400	1.5334	(4.848)	0	0	0
2019/04/18	2030	07/11/2019			Bond Future	9.1360	94.7958	9.1027	95.0033	(0.364)	0.0000	0.0000	0
2019/04/18	2030	07/11/2019	9.48	Call	Bond Future	3,741.7800	3.7418	3,870.3600	3.8704	3.436	0	0	0
2019/04/18	2030	07/11/2019	9.48	Put	Bond Future	1,631.9900	1.6320	1,553.1400	1.5531	(4.832)	0	0	0
2019/04/18	2030	07/11/2019	9.49	Call	Bond Future	3,781.7400	3.7817	3,911.0400	3.9110	3.419	0	0	0
2019/04/18	2030	07/11/2019	9.47	Call	Bond Future	3,701.9900	3.7020	3,829.8400	3.8298	3.454	0	0	0
2019/04/18	2030	07/11/2019	9.47	Put	Bond Future	1,652.6200	1.6526	1,573.0400	1.5730	(4.815)	0	0	0
2019/04/18	2030	06/02/2020	9.14	Call	Bond Future	3,097.0600	3.0971	3,199.6500	3.1996	3.312	0	0	0
2019/04/18	2030	06/02/2020	9.15	Put	Bond Future	3,296.8300	3.2968	3,188.7300	3.1887	(3.279)	0	0	0
2019/04/18	2030	06/02/2020			Bond Future	9.1773	92.6523	9.1428	92.8636	(0.376)	0.0000	0.0000	0
2019/04/18	2030	06/02/2020	9.14	Put	Bond Future	3,325.5100	3.3255	3,216.7700	3.2168	(3.270)	0	0	0
2019/04/18	2030	06/02/2020	9.15	Call	Bond Future	3,129.7200	3.1297	3,232.9500	3.2330	3.298	0	0	0
2019/04/18	2030	06/02/2020	9.16	Call	Bond Future	3,162.5400	3.1625	3,266.4100	3.2664	3.284	0	0	0
2019/04/18	2030	06/02/2020	9.16	Put	Bond Future	3,268.3700	3.2684	3,160.9100	3.1609	(3.288)	0	0	0
2019/04/18	2032	02/05/2019	9.62	Put	Bond Future	90.5900	0.0906	64.4900	0.0645	(28.811)	0	0	0
2019/04/18	2032	02/05/2019	9.61	Call	Bond Future	2,524.4200	2.5244	2,679.1300	2.6791	6.129	0	0	0
2019/04/18	2032	02/05/2019			Bond Future	9.2592	93.3110	9.2334	93.4933	(0.279)	0.0000	0.0000	23,120
2019/04/18	2032	02/05/2019	9.62	Call	Bond Future	2,585.9700	2.5860	2,742.1100	2.7421	6.038	0	0	0
2019/04/18	2032	02/05/2019	9.61	Put	Bond Future	96.9300	0.0969	69.4000	0.0694	(28.402)	0	0	0
2019/04/18	2032	02/05/2019	9.63	Call	Bond Future	2,647.7700	2.6478	2,805.3000	2.8053	5.950	0	0	0
2019/04/18	2032	02/05/2019	9.63	Put	Bond Future	84.5800	0.0846	59.8700	0.0599	(29.215)	0	0	0
2019/04/18	2032	01/08/2019	10.10	Call	Bond Future	5,666.0800	5.6661	5,817.3100	5.8173	2.669	0	0	0
2019/04/18	2032	01/08/2019	10.11	Put	Bond Future	446.4300	0.4464	412.9200	0.4129	(7.506)	0	0	0
2019/04/18	2032	01/08/2019			Bond Future	9.3181	95.0245	9.2914	95.2098	(0.286)	0.0000	0.0000	18,550
2019/04/18	2032	01/08/2019	10.10	Put	Bond Future	455.0100	0.4550	420.9800	0.4210	(7.479)	0	0	0
2019/04/18	2032	01/08/2019	10.11	Call	Bond Future	5,721.4500	5.7214	5,873.2000	5.8732	2.652	0	0	0
2019/04/18	2032	01/08/2019	10.09	Call	Bond Future	5,610.6800	5.6107	5,761.3800	5.7614	2.686	0	0	0
2019/04/18	2032	01/08/2019	10.09	Put	Bond Future	463.6300	0.4636	429.0700	0.4291	(7.454)	0	0	0
2019/04/18	2032	07/11/2019	9.71	Call	Bond Future	4,093.8400	4.0938	4,208.9000	4.2089	2.811	0	0	0
2019/04/18	2032	07/11/2019	9.70	Put	Bond Future	1,869.3000	1.8693	1,794.8100	1.7948	(3.985)	0	0	0
2019/04/18	2032	07/11/2019			Bond Future	9.3751	92.8110	9.3474	92.9999	(0.295)	0.0000	0.0000	0
2019/04/18	2032	07/11/2019	9.72	Call	Bond Future	4,136.7400	4.1367	4,252.4500	4.2525	2.797	0	0	0
2019/04/18	2032	07/11/2019	9.72	Put	Bond Future	1,823.2500	1.8232	1,750.0800	1.7501	(4.013)	0	0	0
2019/04/18	2032	07/11/2019	9.71	Put	Bond Future	1,846.2800	1.8463	1,772.4600	1.7725	(3.998)	0	0	0
2019/04/18	2032	07/11/2019	9.70	Call	Bond Future	4,050.8700	4.0509	4,165.2600	4.1653	2.824	0	0	0
2019/04/18	2032	06/02/2020	9.40	Put	Bond Future	3,701.7100	3.7017	3,602.6200	3.6026	(2.677)	0	0	0
2019/04/18	2032	06/02/2020			Bond Future	9.4212	94.6382	9.3927	94.8307	(0.303)	0.0000	0.0000	0
2019/04/18	2032	06/02/2020	9.39	Call	Bond Future	3,524.1300	3.5241	3,616.9300	3.6169	2.633	0	0	0
2019/04/18	2032	06/02/2020	9.39	Put	Bond Future	3,734.5300	3.7345	3,634.8700	3.6349	(2.669)	0	0	0
2019/04/18	2032	06/02/2020	9.40	Call	Bond Future	3,558.7500	3.5588	3,652.1200	3.6521	2.624	0	0	0
2019/04/18	2032	06/02/2020	9.38	Call	Bond Future	3,489.6800	3.4897	3,581.9000	3.5819	2.643	0	0	0
2019/04/18	2032	06/02/2020	9.38	Put	Bond Future	3,767.5900	3.7676	3,667.3500	3.6674	(2.661)	0	0	0
2019/04/18	2033	02/05/2019			Bond Future	102.7736	102.7736	103.6134	103.6134	0.817	0.0000	0.0000	2,184
2019/04/18	2033	01/08/2019			Bond Future	104.6865	104.6865	105.5414	105.5414	0.817	0.0000	0.0000	6,090
2019/04/18	2033	07/11/2019			Bond Future	105.6937	105.6937	106.5661	106.5661	0.825	0.0000	0.0000	0
2019/04/18	2033	06/02/2020			Bond Future	107.7977	107.7977	108.6874	108.6874	0.825	0.0000	0.0000	0

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2019/04/18	2037	02/05/2019	9.81	Put	Bond Future	216.6000	0.2166	136.1000	0.1361	(37.165)	0	0	0
2019/04/18	2037	02/05/2019			Bond Future	9.5699	93.1801	9.5189	93.5829	(0.533)	0.0000	0.0000	39,167
2019/04/18	2037	02/05/2019	9.80	Call	Bond Future	2,016.0800	2.0161	2,334.2300	2.3342	15.781	0	0	0
2019/04/18	2037	02/05/2019	9.80	Put	Bond Future	230.6900	0.2307	146.0600	0.1461	(36.686)	0	0	0
2019/04/18	2037	02/05/2019	9.81	Call	Bond Future	2,078.3600	2.0784	2,400.6400	2.4006	15.506	0	0	0
2019/04/18	2037	02/05/2019	9.79	Call	Bond Future	1,954.5000	1.9545	2,268.3800	2.2684	16.059	0	0	0
2019/04/18	2037	02/05/2019	9.79	Put	Bond Future	245.5800	0.2456	156.6800	0.1567	(36.200)	0	0	0
2019/04/18	2037	01/08/2019	10.31	Call	Bond Future	5,701.2100	5.7012	6,028.7800	6.0288	5.746	0	0	0
2019/04/18	2037	01/08/2019			Bond Future	9.6340	90.6360	9.5815	91.0459	(0.546)	0.0000	0.0000	25,570
2019/04/18	2037	01/08/2019	10.29	Call	Bond Future	5,582.8800	5.5829	5,907.9700	5.9080	5.823	0	0	0
2019/04/18	2037	01/08/2019	10.29	Put	Bond Future	696.4400	0.6964	611.6700	0.6117	(12.172)	0	0	0
2019/04/18	2037	01/08/2019	10.31	Put	Bond Future	672.1700	0.6722	589.8800	0.5899	(12.242)	0	0	0
2019/04/18	2037	01/08/2019	10.30	Call	Bond Future	5,641.9800	5.6420	5,968.3200	5.9683	5.784	0	0	0
2019/04/18	2037	01/08/2019	10.30	Put	Bond Future	684.2000	0.6842	600.6800	0.6007	(12.207)	0	0	0
2019/04/18	2037	07/11/2019	9.97	Call	Bond Future	4,401.0900	4.4011	4,656.2700	4.6563	5.798	0	0	0
2019/04/18	2037	07/11/2019			Bond Future	9.6913	92.4951	9.6370	92.9131	(0.560)	0.0000	0.0000	0
2019/04/18	2037	07/11/2019	9.95	Call	Bond Future	4,308.5600	4.3086	4,560.8600	4.5609	5.856	0	0	0
2019/04/18	2037	07/11/2019	9.95	Put	Bond Future	2,355.5100	2.3555	2,189.8000	2.1898	(7.035)	0	0	0
2019/04/18	2037	07/11/2019	9.97	Put	Bond Future	2,299.7500	2.2997	2,136.9200	2.1369	(7.080)	0	0	0
2019/04/18	2037	07/11/2019	9.96	Call	Bond Future	4,354.7300	4.3547	4,608.4700	4.6085	5.827	0	0	0
2019/04/18	2037	07/11/2019	9.96	Put	Bond Future	2,327.4900	2.3275	2,163.2200	2.1632	(7.058)	0	0	0
2019/04/18	2037	06/02/2020	9.67	Call	Bond Future	3,929.4100	3.9294	4,140.0900	4.1401	5.362	0	0	0
2019/04/18	2037	06/02/2020	9.66	Put	Bond Future	4,500.7200	4.5007	4,284.0200	4.2840	(4.815)	0	0	0
2019/04/18	2037	06/02/2020			Bond Future	9.7399	90.0557	9.6839	90.4818	(0.575)	0.0000	0.0000	0
2019/04/18	2037	06/02/2020	9.68	Call	Bond Future	3,967.6800	3.9677	4,179.6000	4.1796	5.341	0	0	0
2019/04/18	2037	06/02/2020	9.68	Put	Bond Future	4,424.0100	4.4240	4,209.7900	4.2098	(4.842)	0	0	0
2019/04/18	2037	06/02/2020	9.67	Put	Bond Future	4,462.2300	4.4622	4,246.7700	4.2468	(4.829)	0	0	0
2019/04/18	2037	06/02/2020	9.66	Call	Bond Future	3,891.3100	3.8913	4,100.7500	4.1007	5.382	0	0	0
2019/04/18	2038	02/05/2019			Bond Future	120.5853	120.5853	121.4567	121.4567	0.723	0.0000	0.0000	10,413
2019/04/18	2038	01/08/2019			Bond Future	121.2143	121.2143	122.1015	122.1015	0.732	0.0000	0.0000	9,422
2019/04/18	2038	07/11/2019			Bond Future	123.7309	123.7309	124.6365	124.6365	0.732	0.0000	0.0000	0
2019/04/18	2038	06/02/2020			Bond Future	124.5407	124.5407	125.4638	125.4638	0.741	0.0000	0.0000	0
2019/04/18	2040	02/05/2019	9.89	Call	Bond Future	2,207.5000	2.2075	2,551.1700	2.5512	15.568	0	0	0
2019/04/18	2040	02/05/2019	9.88	Put	Bond Future	261.9300	0.2619	167.3200	0.1673	(36.120)	0	0	0
2019/04/18	2040	02/05/2019	9.60	Call	Bond Future	669.2400	0.6692	838.6400	0.8386	25.312	0	0	1,150
2019/04/18	2040	02/05/2019			Bond Future	9.6548	96.5380	9.6039	96.9717	(0.528)	0.0000	0.0000	16,022
2019/04/18	2040	02/05/2019	9.90	Call	Bond Future	2,274.5000	2.2745	2,622.5400	2.6225	15.302	0	0	0
2019/04/18	2040	02/05/2019	9.90	Put	Bond Future	231.2300	0.2312	145.5000	0.1455	(37.076)	0	0	0
2019/04/18	2040	02/05/2019	9.60	Put	Bond Future	1,136.0800	1.1361	871.7100	0.8717	(23.270)	0	0	0
2019/04/18	2040	02/05/2019	10.20	Put	Bond Future	28.2500	0.0283	14.0100	0.0140	(50.407)	0	0	0
2019/04/18	2040	02/05/2019	10.20	Call	Bond Future	4,476.7800	4.4768	4,896.3100	4.8963	9.371	0	0	1,150
2019/04/18	2040	02/05/2019	9.89	Put	Bond Future	246.1800	0.2462	156.0800	0.1561	(36.599)	0	0	0
2019/04/18	2040	02/05/2019	9.88	Call	Bond Future	2,141.1800	2.1412	2,480.3400	2.4803	15.840	0	0	0
2019/04/18	2040	02/05/2019	10.15	Call	Bond Future	4,095.9000	4.0959	4,509.7600	4.5098	10.104	0	0	0
2019/04/18	2040	02/05/2019	10.15	Put	Bond Future	41.1900	0.0412	21.2800	0.0213	(48.337)	0	0	880

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
2019/04/18	2040	02/05/2019	9.65	Put	Bond Future	908.2000	0.9082	677.2400	0.6772	(25.431)	0	0	880
2019/04/18	2040	02/05/2019	9.65	Call	Bond Future	867.2300	0.8672	1,070.0400	1.0700	23.386	0	0	0
2019/04/18	2040	01/08/2019	10.36	Call	Bond Future	5,925.0100	5.9250	6,271.7300	6.2717	5.852	0	0	0
2019/04/18	2040	01/08/2019	10.37	Put	Bond Future	779.8900	0.7799	686.5800	0.6866	(11.965)	0	0	0
2019/04/18	2040	01/08/2019			Bond Future	9.7189	93.8053	9.6664	94.2467	(0.540)	0.0000	0.0000	16,547
2019/04/18	2040	01/08/2019	10.36	Put	Bond Future	793.7100	0.7937	699.0300	0.6990	(11.929)	0	0	0
2019/04/18	2040	01/08/2019	10.37	Call	Bond Future	5,987.6400	5.9876	6,335.7300	6.3357	5.813	0	0	0
2019/04/18	2040	01/08/2019	10.38	Call	Bond Future	6,050.5400	6.0505	6,399.9700	6.4000	5.775	0	0	0
2019/04/18	2040	01/08/2019	10.38	Put	Bond Future	766.4600	0.7665	674.4900	0.6745	(11.999)	0	0	0
2019/04/18	2040	07/11/2019	10.03	Call	Bond Future	4,639.7600	4.6398	4,910.6900	4.9107	5.839	0	0	0
2019/04/18	2040	07/11/2019	10.04	Put	Bond Future	2,548.2400	2.5482	2,370.4500	2.3704	(6.977)	0	0	0
2019/04/18	2040	07/11/2019			Bond Future	9.7763	95.7294	9.7221	96.1797	(0.555)	0.0000	0.0000	0
2019/04/18	2040	07/11/2019	10.03	Put	Bond Future	2,577.4100	2.5774	2,398.0800	2.3981	(6.958)	0	0	0
2019/04/18	2040	07/11/2019	10.04	Call	Bond Future	4,690.3900	4.6904	4,962.8600	4.9629	5.809	0	0	0
2019/04/18	2040	07/11/2019	10.05	Call	Bond Future	4,741.2200	4.7412	5,015.2100	5.0152	5.779	0	0	0
2019/04/18	2040	07/11/2019	10.05	Put	Bond Future	2,519.3900	2.5194	2,343.1200	2.3431	(6.997)	0	0	0
2019/04/18	2040	06/02/2020	9.76	Call	Bond Future	4,201.1900	4.2012	4,429.0500	4.4290	5.424	0	0	0
2019/04/18	2040	06/02/2020			Bond Future	9.8253	93.1031	9.7695	93.5621	(0.568)	0.0000	0.0000	0
2019/04/18	2040	06/02/2020	9.74	Call	Bond Future	4,119.0500	4.1190	4,344.1900	4.3442	5.466	0	0	0
2019/04/18	2040	06/02/2020	9.74	Put	Bond Future	4,821.6400	4.8216	4,587.8100	4.5878	(4.850)	0	0	0
2019/04/18	2040	06/02/2020	9.76	Put	Bond Future	4,738.3400	4.7383	4,507.2300	4.5072	(4.877)	0	0	0
2019/04/18	2040	06/02/2020	9.75	Call	Bond Future	4,160.1900	4.1602	4,386.7000	4.3867	5.445	0	0	0
2019/04/18	2040	06/02/2020	9.75	Put	Bond Future	4,780.0000	4.7800	4,547.5400	4.5475	(4.863)	0	0	0
2019/04/18	2044	02/05/2019	9.90	Call	Bond Future	2,188.8900	2.1889	2,610.7400	2.6107	19.272	0	0	0
2019/04/18	2044	02/05/2019			Bond Future	9.6744	93.6628	9.6134	94.1937	(0.630)	0.0000	0.0000	24,898
2019/04/18	2044	02/05/2019	9.90	Put	Bond Future	268.3500	0.2684	159.2800	0.1593	(40.645)	0	0	0
2019/04/18	2044	02/05/2019	9.91	Call	Bond Future	2,256.3900	2.2564	2,683.5300	2.6835	18.930	0	0	0
2019/04/18	2044	02/05/2019	9.92	Put	Bond Future	237.0300	0.2370	138.3500	0.1384	(41.632)	0	0	0
2019/04/18	2044	02/05/2019	9.91	Put	Bond Future	252.2800	0.2523	148.5000	0.1485	(41.137)	0	0	0
2019/04/18	2044	02/05/2019	9.92	Call	Bond Future	2,324.5700	2.3246	2,756.8100	2.7568	18.594	0	0	0
2019/04/18	2044	01/08/2019	9.86	Put	Bond Future	2,008.3900	2.0084	1,779.1600	1.7792	(11.414)	0	0	0
2019/04/18	2044	01/08/2019	10.53	Call	Bond Future	7,024.9900	7.0250	7,474.5700	7.4746	6.400	0	0	0
2019/04/18	2044	01/08/2019	10.40	Put	Bond Future	785.9300	0.7859	676.1900	0.6762	(13.963)	0	0	0
2019/04/18	2044	01/08/2019			Bond Future	9.7357	91.0025	9.6729	91.5428	(0.645)	0.0000	0.0000	13,146
2019/04/18	2044	01/08/2019	10.39	Call	Bond Future	6,125.4500	6.1254	6,554.3700	6.5544	7.002	0	0	0
2019/04/18	2044	01/08/2019	10.39	Put	Bond Future	799.6100	0.7996	688.2600	0.6883	(13.926)	0	0	0
2019/04/18	2044	01/08/2019	9.86	Call	Bond Future	3,062.4100	3.0624	3,373.4500	3.3735	10.157	0	0	100
2019/04/18	2044	01/08/2019	10.53	Put	Bond Future	627.8300	0.6278	537.1400	0.5371	(14.445)	0	0	100
2019/04/18	2044	01/08/2019	10.40	Call	Bond Future	6,189.0500	6.1890	6,619.5800	6.6196	6.956	0	0	0
2019/04/18	2044	01/08/2019	9.36	Put	Bond Future	4,398.5100	4.3985	4,019.3600	4.0194	(8.620)	0	0	0
2019/04/18	2044	01/08/2019	9.36	Call	Bond Future	1,084.5300	1.0845	1,245.6500	1.2456	14.856	0	0	100
2019/04/18	2044	01/08/2019	10.38	Call	Bond Future	6,061.9500	6.0620	6,489.2600	6.4893	7.049	0	0	0
2019/04/18	2044	01/08/2019	10.38	Put	Bond Future	813.5200	0.8135	700.5600	0.7006	(13.885)	0	0	0
2019/04/18	2044	07/11/2019	10.07	Put	Bond Future	2,569.7500	2.5698	2,358.0500	2.3581	(8.238)	0	0	0
2019/04/18	2044	07/11/2019			Bond Future	9.7905	92.8691	9.7258	93.4203	(0.661)	0.0000	0.0000	0
2019/04/18	2044	07/11/2019	10.06	Call	Bond Future	4,834.7600	4.8348	5,172.4600	5.1725	6.985	0	0	0
2019/04/18	2044	07/11/2019	10.06	Put	Bond Future	2,599.0700	2.5991	2,385.5400	2.3855	(8.216)	0	0	0

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2019/04/18	2044	07/11/2019	10.07	Call	Bond Future	4,886.6300	4.8866	5,226.1600	5.2262	6.948	0	0	0
2019/04/18	2044	07/11/2019	10.05	Call	Bond Future	4,783.3600	4.7834	5,119.2000	5.1192	7.021	0	0	0
2019/04/18	2044	07/11/2019	10.05	Put	Bond Future	2,628.9800	2.6290	2,413.5900	2.4136	(8.193)	0	0	0
2019/04/18	2044	06/02/2020	9.77	Put	Bond Future	4,871.3300	4.8713	4,591.2100	4.5912	(5.750)	0	0	0
2019/04/18	2044	06/02/2020			Bond Future	9.8373	90.3118	9.7707	90.8737	(0.677)	0.0000	0.0000	0
2019/04/18	2044	06/02/2020	9.77	Call	Bond Future	4,303.7100	4.3037	4,585.5300	4.5855	6.548	0	0	0
2019/04/18	2044	06/02/2020	9.78	Call	Bond Future	4,345.6300	4.3456	4,629.1000	4.6291	6.523	0	0	0
2019/04/18	2044	06/02/2020	9.76	Put	Bond Future	4,914.1200	4.9141	4,632.3400	4.6323	(5.734)	0	0	0
2019/04/18	2044	06/02/2020	9.78	Put	Bond Future	4,828.5300	4.8285	4,550.0600	4.5501	(5.767)	0	0	0
2019/04/18	2044	06/02/2020	9.76	Call	Bond Future	4,261.6500	4.2617	4,541.8100	4.5418	6.574	0	0	0
2019/04/18	2046	02/05/2019			Bond Future	112.8222	112.8222	113.0142	113.0142	0.170	0.0000	0.0000	11,310
2019/04/18	2046	01/08/2019			Bond Future	114.9219	114.9219	115.1173	115.1173	0.170	0.0000	0.0000	4,753
2019/04/18	2046	07/11/2019			Bond Future	115.5931	115.5931	115.7923	115.7923	0.172	0.0000	0.0000	0
2019/04/18	2046	06/02/2020			Bond Future	117.8944	117.8944	118.0974	118.0974	0.172	0.0000	0.0000	0
2019/04/18	2050	02/05/2019			Bond Future	117.8160	117.8160	119.3744	119.3744	1.323	0.0000	0.0000	10,666
2019/04/18	2050	01/08/2019			Bond Future	118.2174	118.2174	119.8046	119.8046	1.343	0.0000	0.0000	5,112
2019/04/18	2050	07/11/2019			Bond Future	120.6718	120.6718	122.2917	122.2917	1.342	0.0000	0.0000	0
2019/04/18	2050	06/02/2020			Bond Future	121.2374	121.2374	122.8894	122.8894	1.363	0.0000	0.0000	0
2019/04/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	AL37	02/05/2019			Index Future	633.9870	633.9870	634.1190	634.1190	0.021	0.0000	0.0000	0
2019/04/18	AL37	01/08/2019			Index Future	645.6330	645.6330	645.7650	645.7650	0.020	0.0000	0.0000	0
2019/04/18	AL37	07/11/2019			Index Future	658.8730	658.8730	659.0070	659.0070	0.020	0.0000	0.0000	0
2019/04/18	AL37	06/02/2020			Index Future	671.8390	671.8390	671.9740	671.9740	0.020	0.0000	0.0000	0
2019/04/18	AL7T	02/05/2019			Index Future	737.5750	737.5750	738.3840	738.3840	0.110	0.0000	0.0000	0
2019/04/18	AL7T	01/08/2019			Index Future	751.1250	751.1250	751.9460	751.9460	0.109	0.0000	0.0000	0
2019/04/18	AL7T	07/11/2019			Index Future	766.5280	766.5280	767.3640	767.3640	0.109	0.0000	0.0000	0
2019/04/18	AL7T	06/02/2020			Index Future	781.6120	781.6120	782.4640	782.4640	0.109	0.0000	0.0000	0
2019/04/18	ALBI	02/05/2019			Index Future	667.3840	667.3840	669.2970	669.2970	0.287	0.0000	0.0000	370
2019/04/18	ALBI	01/08/2019			Index Future	679.6440	679.6440	681.5900	681.5900	0.286	0.0000	0.0000	794
2019/04/18	ALBI	07/11/2019			Index Future	693.5810	693.5810	695.5660	695.5660	0.286	0.0000	0.0000	0
2019/04/18	ALBI	06/02/2020			Index Future	707.2300	707.2300	709.2530	709.2530	0.286	0.0000	0.0000	0
2019/04/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/04/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/18	ES33	02/05/2019			Bond Future	10.7352	77.6400	10.6888	77.9178	(0.432)	0.0000	0.0000	0
2019/04/18	ES33	01/08/2019			Bond Future	10.8381	79.0657	10.7901	79.3483	(0.443)	0.0000	0.0000	350
2019/04/18	ES33	07/11/2019			Bond Future	10.9464	76.8917	10.8966	77.1799	(0.455)	0.0000	0.0000	0
2019/04/18	ES33	06/02/2020			Bond Future	11.0449	78.4055	10.9933	78.6993	(0.467)	0.0000	0.0000	0
2019/04/18	ES42	02/05/2019			Bond Future	11.0099	79.4196	10.9535	79.8069	(0.512)	0.0000	0.0000	0
2019/04/18	ES42	01/08/2019			Bond Future	11.1111	80.8780	11.0528	81.2722	(0.525)	0.0000	0.0000	4,919
2019/04/18	ES42	07/11/2019			Bond Future	11.2178	78.2704	11.1573	78.6725	(0.539)	0.0000	0.0000	0
2019/04/18	ES42	06/02/2020			Bond Future	11.3109	79.8117	11.2484	80.2215	(0.553)	0.0000	0.0000	0
2019/04/18	GOVI	02/05/2019	647.87	Call	GOVI	131,260.0000	13.1260	151,200.0000	15.1200	15.191	0	0	0
2019/04/18	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	02/05/2019			GOVI	660.9960	660.9960	662.9900	662.9900	0.302	0.0000	0.0000	134
2019/04/18	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	02/05/2019	647.88	Call	GOVI	131,160.0000	13.1160	151,100.0000	15.1100	15.203	0	0	0
2019/04/18	GOVI	02/05/2019	647.86	Call	GOVI	131,360.0000	13.1360	151,300.0000	15.1300	15.180	0	0	0
2019/04/18	GOVI	01/08/2019	638.68	Call	GOVI	344,590.0000	34.4590	364,870.0000	36.4870	5.885	0	0	0
2019/04/18	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	01/08/2019			GOVI	673.1390	673.1390	675.1670	675.1670	0.301	0.0000	0.0000	388
2019/04/18	GOVI	01/08/2019	638.69	Call	GOVI	344,490.0000	34.4490	364,770.0000	36.4770	5.887	0	0	0
2019/04/18	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	01/08/2019	638.67	Call	GOVI	344,690.0000	34.4690	364,970.0000	36.4970	5.884	0	0	0
2019/04/18	GOVI	07/11/2019	672.90	Call	GOVI	140,430.0000	14.0430	161,110.0000	16.1110	14.726	0	0	0
2019/04/18	GOVI	07/11/2019			GOVI	686.9430	686.9430	689.0110	689.0110	0.301	0.0000	0.0000	0
2019/04/18	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	07/11/2019	672.91	Call	GOVI	140,330.0000	14.0330	161,010.0000	16.1010	14.737	0	0	0
2019/04/18	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	07/11/2019	672.92	Call	GOVI	140,230.0000	14.0230	160,910.0000	16.0910	14.747	0	0	0
2019/04/18	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	06/02/2020	703.15	Put	GOVI	26,890.0000	2.6890	5,810.0000	0.5810	(78.393)	0	0	0
2019/04/18	GOVI	06/02/2020			GOVI	700.4610	700.4610	702.5690	702.5690	0.301	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
2019/04/18	GOVI	06/02/2020	703.14	Put	GOVI	26,790.0000	2.6790	5,710.0000	0.5710	(78.686)	0	0	0
2019/04/18	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	GOVI	06/02/2020	703.13	Put	GOVI	26,690.0000	2.6690	5,610.0000	0.5610	(78.981)	0	0	0
2019/04/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/18	IGOV	02/05/2019			Index Future	256.5850	256.5850	257.7570	257.7570	0.457	0.0000	0.0000	316
2019/04/18	IGOV	01/08/2019			Index Future	261.3630	261.3630	262.5550	262.5550	0.456	0.0000	0.0000	718
2019/04/18	IGOV	07/11/2019			Index Future	266.7890	266.7890	268.0060	268.0060	0.456	0.0000	0.0000	0
2019/04/18	IGOV	06/02/2020			Index Future	272.1010	272.1010	273.3410	273.3410	0.456	0.0000	0.0000	0
2019/04/18	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/18	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/18	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/18	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/04/18	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/04/18	IS02	23/03/2020			Interest Rate Swap	98.7500	98.7500	98.7600	98.7600	0.010	0.0000	0.0000	0
2019/04/18	IS02	22/06/2020			Interest Rate Swap	102.2900	102.2900	102.2900	102.2900	0.000	0.0000	0.0000	0
2019/04/18	IS02	21/09/2020			Interest Rate Swap	99.2300	99.2300	99.2400	99.2400	0.010	0.0000	0.0000	0
2019/04/18	IS05	17/12/2020			Interest Rate Swap	95.9800	95.9800	95.9900	95.9900	0.010	0.0000	0.0000	0
2019/04/18	IS05	16/03/2021			Interest Rate Swap	95.1100	95.1100	95.1100	95.1100	0.000	0.0000	0.0000	0
2019/04/18	IS05	15/06/2021			Interest Rate Swap	94.1900	94.1900	94.1900	94.1900	0.000	0.0000	0.0000	0
2019/04/18	IS05	21/09/2021			Interest Rate Swap	94.2300	94.2300	94.2200	94.2200	(0.011)	0.0000	0.0000	0
2019/04/18	IS05	21/12/2021			Interest Rate Swap	96.3100	96.3100	96.3000	96.3000	(0.010)	0.0000	0.0000	51
2019/04/18	IS05	15/03/2022			Interest Rate Swap	96.3400	96.3400	96.3300	96.3300	(0.010)	0.0000	0.0000	0
2019/04/18	IS05	21/06/2022			Interest Rate Swap	97.4200	97.4200	97.4100	97.4100	(0.010)	0.0000	0.0000	0
2019/04/18	IS05	20/09/2022			Interest Rate Swap	101.2600	101.2600	101.2500	101.2500	(0.010)	0.0000	0.0000	0
2019/04/18	IS05	20/12/2022			Interest Rate Swap	102.4300	102.4300	102.4200	102.4200	(0.010)	0.0000	0.0000	0
2019/04/18	IS05	22/03/2023			Interest Rate Swap	95.6800	95.6800	95.6700	95.6700	(0.010)	0.0000	0.0000	0
2019/04/18	IS05	20/06/2023			Interest Rate Swap	101.6700	101.6700	101.6600	101.6600	(0.010)	0.0000	0.0000	0
2019/04/18	IS05	19/09/2023			Interest Rate Swap	97.0600	97.0600	97.0600	97.0600	0.000	0.0000	0.0000	0
2019/04/18	IS10	17/12/2025			Interest Rate Swap	93.2100	93.2100	93.1800	93.1800	(0.032)	0.0000	0.0000	0
2019/04/18	IS10	16/03/2026			Interest Rate Swap	90.1500	90.1500	90.1200	90.1200	(0.033)	0.0000	0.0000	0
2019/04/18	IS10	15/06/2026			Interest Rate Swap	88.8400	88.8400	88.8000	88.8000	(0.045)	0.0000	0.0000	0
2019/04/18	IS10	21/09/2026			Interest Rate Swap	90.9800	90.9800	90.9500	90.9500	(0.033)	0.0000	0.0000	0
2019/04/18	IS10	21/12/2026			Interest Rate Swap	94.7800	94.7800	94.7600	94.7600	(0.021)	0.0000	0.0000	0
2019/04/18	IS10	15/03/2027			Interest Rate Swap	93.3100	93.3100	93.3000	93.3000	(0.011)	0.0000	0.0000	0
2019/04/18	IS10	21/06/2027			Interest Rate Swap	95.3800	95.3800	95.3700	95.3700	(0.010)	0.0000	0.0000	0
2019/04/18	IS10	20/09/2027			Interest Rate Swap	100.8700	100.8700	100.8500	100.8500	(0.020)	0.0000	0.0000	0
2019/04/18	IS10	20/12/2027			Interest Rate Swap	101.2100	101.2100	101.2000	101.2000	(0.010)	0.0000	0.0000	0
2019/04/18	IS10	22/03/2028			Interest Rate Swap	94.6400	94.6400	94.6200	94.6200	(0.021)	0.0000	0.0000	0
2019/04/18	IS10	20/06/2028			Interest Rate Swap	101.8900	101.8900	101.8700	101.8700	(0.020)	0.0000	0.0000	0
2019/04/18	IS10	19/09/2028			Interest Rate Swap	95.3700	95.3700	95.3500	95.3500	(0.021)	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
2019/04/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/18	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/18	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/18	R023	02/05/2019	8.45	Call	Bond Future	2,573.3400	2.5733	2,590.8200	2.5908	0.679	0	0	0
2019/04/18	R023	02/05/2019	8.44	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2019/04/18	R023	02/05/2019			Bond Future	7.6491	101.7437	7.6437	101.7612	(0.070)	0.0000	0.0000	34,298
2019/04/18	R023	02/05/2019	8.46	Call	Bond Future	2,604.9600	2.6050	2,622.4300	2.6224	0.671	0	0	0
2019/04/18	R023	02/05/2019	8.46	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2019/04/18	R023	02/05/2019	8.45	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2019/04/18	R023	02/05/2019	8.44	Call	Bond Future	2,541.7300	2.5417	2,559.2000	2.5592	0.687	0	0	0
2019/04/18	R023	01/08/2019	8.95	Call	Bond Future	3,896.4600	3.8965	3,912.7300	3.9127	0.418	0	0	0
2019/04/18	R023	01/08/2019			Bond Future	7.6614	103.6120	7.6557	103.6295	(0.074)	0.0000	0.0000	30,512
2019/04/18	R023	01/08/2019	8.93	Call	Bond Future	3,839.7500	3.8398	3,855.9500	3.8560	0.422	0	0	0
2019/04/18	R023	01/08/2019	8.93	Put	Bond Future	27.5100	0.0275	26.2300	0.0262	(4.653)	0	0	0
2019/04/18	R023	01/08/2019	8.95	Put	Bond Future	25.5600	0.0256	24.3500	0.0244	(4.734)	0	0	0
2019/04/18	R023	01/08/2019	8.94	Call	Bond Future	3,868.0900	3.8681	3,884.3200	3.8843	0.420	0	0	0
2019/04/18	R023	01/08/2019	8.94	Put	Bond Future	26.5200	0.0265	25.2700	0.0253	(4.713)	0	0	0
2019/04/18	R023	07/11/2019	7.98	Call	Bond Future	1,501.8200	1.5018	1,511.1000	1.5111	0.618	0	0	0
2019/04/18	R023	07/11/2019			Bond Future	7.6602	101.8027	7.6541	101.8204	(0.080)	0.0000	0.0000	0
2019/04/18	R023	07/11/2019	7.98	Put	Bond Future	588.1000	0.5881	579.7000	0.5797	(1.428)	0	0	0
2019/04/18	R023	07/11/2019	7.99	Call	Bond Future	1,522.3300	1.5223	1,531.6800	1.5317	0.614	0	0	0
2019/04/18	R023	07/11/2019	8.00	Call	Bond Future	1,542.6600	1.5427	1,552.0900	1.5521	0.611	0	0	0
2019/04/18	R023	07/11/2019	8.00	Put	Bond Future	572.1400	0.5721	563.8900	0.5639	(1.442)	0	0	0
2019/04/18	R023	07/11/2019	7.99	Put	Bond Future	580.2100	0.5802	571.8800	0.5719	(1.436)	0	0	0
2019/04/18	R023	06/02/2020	7.54	Call	Bond Future	918.2000	0.9182	924.7700	0.9248	0.716	0	0	0
2019/04/18	R023	06/02/2020			Bond Future	7.6371	103.8066	7.6305	103.8244	(0.087)	0.0000	0.0000	0
2019/04/18	R023	06/02/2020	7.52	Call	Bond Future	888.7500	0.8888	895.1800	0.8952	0.723	0	0	0
2019/04/18	R023	06/02/2020	7.52	Put	Bond Future	1,203.2000	1.2032	1,191.7800	1.1918	(0.949)	0	0	0
2019/04/18	R023	06/02/2020	7.54	Put	Bond Future	1,178.8700	1.1789	1,167.5900	1.1676	(0.957)	0	0	0
2019/04/18	R023	06/02/2020	7.53	Call	Bond Future	903.4200	0.9034	909.9200	0.9099	0.719	0	0	0
2019/04/18	R023	06/02/2020	7.53	Put	Bond Future	1,190.9800	1.1910	1,179.6300	1.1796	(0.953)	0	0	0
2019/04/18	R035	02/05/2019	9.74	Put	Bond Future	217.0100	0.2170	137.2400	0.1372	(36.759)	0	0	0
2019/04/18	R035	02/05/2019			Bond Future	9.4943	96.5971	9.4434	96.9958	(0.536)	0.0000	0.0000	48,826
2019/04/18	R035	02/05/2019	9.74	Call	Bond Future	2,106.0800	2.1061	2,425.0300	2.4250	15.144	0	0	0
2019/04/18	R035	02/05/2019	9.75	Call	Bond Future	2,168.5600	2.1686	2,491.4100	2.4914	14.888	0	0	0
2019/04/18	R035	02/05/2019	9.75	Put	Bond Future	203.7700	0.2038	127.9000	0.1279	(37.233)	0	0	0
2019/04/18	R035	02/05/2019	9.73	Call	Bond Future	2,044.1700	2.0442	2,359.1000	2.3591	15.406	0	0	0
2019/04/18	R035	02/05/2019	9.73	Put	Bond Future	230.9100	0.2309	147.1200	0.1471	(36.287)	0	0	0
2019/04/18	R035	01/08/2019	10.23	Call	Bond Future	5,697.6700	5.6977	6,019.2100	6.0192	5.643	0	0	0
2019/04/18	R035	01/08/2019	10.22	Put	Bond Future	717.5900	0.7176	632.2600	0.6323	(11.891)	0	0	0
2019/04/18	R035	01/08/2019			Bond Future	9.5549	98.3710	9.5023	98.7766	(0.550)	0.0000	0.0000	14,661

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2019/04/18	R035	01/08/2019	10.24	Call	Bond Future	5,756.5600		5.7566	6,079.3100	6.0793	5.607	0	0	0
2019/04/18	R035	01/08/2019	10.24	Put	Bond Future	693.0500		0.6931	610.1600	0.6102	(11.960)	0	0	0
2019/04/18	R035	01/08/2019	10.23	Put	Bond Future	705.1400		0.7051	621.0400	0.6210	(11.927)	0	0	0
2019/04/18	R035	01/08/2019	10.22	Call	Bond Future	5,639.0500		5.6390	5,959.3600	5.9594	5.680	0	0	0
2019/04/18	R035	07/11/2019	9.88	Call	Bond Future	4,237.2100		4.2372	4,487.9700	4.4880	5.918	0	0	0
2019/04/18	R035	07/11/2019	9.89	Call	Bond Future	4,283.3800		4.2834	4,535.5900	4.5356	5.888	0	0	0
2019/04/18	R035	07/11/2019	9.87	Put	Bond Future	2,299.9400		2.2999	2,135.4200	2.1354	(7.153)	0	0	0
2019/04/18	R035	07/11/2019			Bond Future	9.6169		95.8832	9.5626	96.2970	(0.565)	0.0000	0.0000	0
2019/04/18	R035	07/11/2019	9.89	Put	Bond Future	2,245.0100		2.2450	2,083.3800	2.0834	(7.200)	0	0	0
2019/04/18	R035	07/11/2019	9.87	Call	Bond Future	4,191.2300		4.1912	4,440.5500	4.4406	5.949	0	0	0
2019/04/18	R035	07/11/2019	9.88	Put	Bond Future	2,272.3400		2.2723	2,109.2600	2.1093	(7.177)	0	0	0
2019/04/18	R035	06/02/2020	9.60	Call	Bond Future	3,825.1900		3.8252	4,032.6900	4.0327	5.425	0	0	0
2019/04/18	R035	06/02/2020	9.61	Put	Bond Future	4,318.3900		4.3184	4,105.3400	4.1053	(4.934)	0	0	0
2019/04/18	R035	06/02/2020			Bond Future	9.6707		97.7707	9.6145	98.1925	(0.581)	0.0000	0.0000	0
2019/04/18	R035	06/02/2020	9.60	Put	Bond Future	4,356.3100		4.3563	4,142.0200	4.1420	(4.919)	0	0	0
2019/04/18	R035	06/02/2020	9.61	Call	Bond Future	3,862.6900		3.8627	4,071.4300	4.0714	5.404	0	0	0
2019/04/18	R035	06/02/2020	9.59	Call	Bond Future	3,787.5100		3.7875	3,993.7700	3.9938	5.446	0	0	0
2019/04/18	R035	06/02/2020	9.59	Put	Bond Future	4,394.1400		4.3941	4,178.6100	4.1786	(4.905)	0	0	0
2019/04/18	R186	02/05/2019	9.02	Call	Bond Future	3,248.5600		3.2486	3,279.8800	3.2799	0.964	0	0	0
2019/04/18	R186	02/05/2019	9.01	Put	Bond Future	10.1400		0.0101	7.4900	0.0075	(26.134)	0	0	0
2019/04/18	R186	02/05/2019	10.07	Call	Bond Future	9,024.4000		9.0244	9,058.1700	9.0582	0.374	0	0	0
2019/04/18	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/18	R186	02/05/2019	9.75	Call	Bond Future	7,305.1400		7.3051	7,338.9100	7.3389	0.462	0	0	0
2019/04/18	R186	02/05/2019	9.25	Put	Bond Future	0.9400		0.0009	0.6000	0.0006	(36.170)	0	0	0
2019/04/18	R186	02/05/2019	8.65	Put	Bond Future	186.6400		0.1866	165.0000	0.1650	(11.595)	0	0	4,100
2019/04/18	R186	02/05/2019			Bond Future	8.4635		115.2033	8.4578	115.2370	(0.067)	0.0000	0.0000	87,758
2019/04/18	R186	02/05/2019	9.03	Call	Bond Future	3,304.8200		3.3048	3,336.3200	3.3363	0.953	0	0	0
2019/04/18	R186	02/05/2019	9.03	Put	Bond Future	8.4100		0.0084	6.1400	0.0061	(26.992)	0	0	0
2019/04/18	R186	02/05/2019	8.65	Call	Bond Future	1,286.0300		1.2860	1,298.1600	1.2982	0.943	0	0	3,250
2019/04/18	R186	02/05/2019	9.02	Put	Bond Future	9.2400		0.0092	6.7900	0.0068	(26.515)	0	0	0
2019/04/18	R186	02/05/2019	9.01	Call	Bond Future	3,192.3400		3.1923	3,223.4600	3.2235	0.975	0	0	0
2019/04/18	R186	02/05/2019	9.30	Call	Bond Future	4,823.4700		4.8235	4,857.0200	4.8570	0.696	0	0	200
2019/04/18	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/18	R186	02/05/2019	9.96	Call	Bond Future	8,437.6300		8.4376	8,471.4000	8.4714	0.400	0	0	0
2019/04/18	R186	02/05/2019	9.20	Put	Bond Future	1.5800		0.0016	1.0400	0.0010	(34.177)	0	0	0
2019/04/18	R186	02/05/2019	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,000
2019/04/18	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/18	R186	02/05/2019	9.25	Call	Bond Future	4,543.3000		4.5433	4,576.7300	4.5767	0.736	0	0	3,250
2019/04/18	R186	02/05/2019	8.90	Call	Bond Future	2,578.4000		2.5784	2,606.3900	2.6064	1.086	0	0	0
2019/04/18	R186	02/05/2019	8.70	Put	Bond Future	131.5800		0.1316	114.0400	0.1140	(13.330)	0	0	0
2019/04/18	R186	02/05/2019	8.70	Call	Bond Future	1,523.3500		1.5234	1,539.5800	1.5396	1.065	0	0	200
2019/04/18	R186	02/05/2019	9.30	Put	Bond Future	0.5500		0.0006	0.3300	0.0003	(40.000)	0	0	0
2019/04/18	R186	02/05/2019	9.20	Call	Bond Future	4,262.4200		4.2624	4,295.6500	4.2956	0.780	0	0	90
2019/04/18	R186	02/05/2019	8.62	Put	Bond Future	227.7500		0.2277	203.6000	0.2036	(10.604)	0	0	0
2019/04/18	R186	02/05/2019	8.62	Call	Bond Future	1,151.2300		1.1512	1,160.8500	1.1608	0.836	0	0	90
2019/04/18	R186	02/05/2019	8.50	Put	Bond Future	466.2400		0.4662	432.6900	0.4327	(7.196)	0	0	0
2019/04/18	R186	02/05/2019	8.50	Call	Bond Future	682.4200		0.6824	682.6400	0.6826	0.032	0	0	7,000

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
2019/04/18	R186	02/05/2019	9.00	Put	Bond Future	11.1100	0.0111	8.2600	0.0083	(25.653)	0	0	7,500
2019/04/18	R186	02/05/2019	9.00	Call	Bond Future	3,136.1500	3.1362	3,167.0700	3.1671	0.986	0	0	7,000
2019/04/18	R186	02/05/2019	10.02	Call	Bond Future	8,758.2300	8.7582	8,792.0000	8.7920	0.386	0	0	0
2019/04/18	R186	02/05/2019	8.80	Put	Bond Future	61.8100	0.0618	51.2100	0.0512	(17.149)	0	0	0
2019/04/18	R186	02/05/2019	8.80	Call	Bond Future	2,035.3200	2.0353	2,058.4900	2.0585	1.138	0	0	7,500
2019/04/18	R186	02/05/2019	9.05	Call	Bond Future	3,417.4200	3.4174	3,449.2500	3.4493	0.931	0	0	0
2019/04/18	R186	02/05/2019	9.05	Put	Bond Future	6.9700	0.0070	5.0300	0.0050	(27.834)	0	0	3,250
2019/04/18	R186	02/05/2019	8.90	Put	Bond Future	27.1400	0.0271	21.3600	0.0214	(21.297)	0	0	4,000
2019/04/18	R186	01/08/2019	10.08	Put	Bond Future	37.0400	0.0370	35.2200	0.0352	(4.914)	0	0	6,000
2019/04/18	R186	01/08/2019	8.38	Call	Bond Future	1,166.2500	1.1663	1,173.7400	1.1737	0.642	0	0	0
2019/04/18	R186	01/08/2019	9.54	Call	Bond Future	5,914.7200	5.9147	5,942.1700	5.9422	0.464	0	0	0
2019/04/18	R186	01/08/2019			Bond Future	8.5127	112.0202	8.5068	112.0541	(0.069)	0.0000	0.0000	35,084
2019/04/18	R186	01/08/2019	8.30	Put	Bond Future	2,207.7700	2.2078	2,179.9300	2.1799	(1.261)	0	0	0
2019/04/18	R186	01/08/2019	8.30	Call	Bond Future	973.3100	0.9733	979.4200	0.9794	0.628	0	0	6,000
2019/04/18	R186	01/08/2019	9.05	Put	Bond Future	540.6700	0.5407	527.3500	0.5273	(2.464)	0	0	0
2019/04/18	R186	01/08/2019	9.05	Call	Bond Future	3,582.4200	3.5824	3,603.0500	3.6031	0.576	0	0	6,000
2019/04/18	R186	01/08/2019	9.52	Call	Bond Future	5,817.8300	5.8178	5,845.0200	5.8450	0.467	0	0	0
2019/04/18	R186	01/08/2019	9.52	Put	Bond Future	203.7600	0.2038	197.0000	0.1970	(3.318)	0	0	0
2019/04/18	R186	01/08/2019	10.08	Call	Bond Future	8,612.6600	8.6127	8,644.7900	8.6448	0.373	0	0	0
2019/04/18	R186	01/08/2019	8.38	Put	Bond Future	1,934.2400	1.9342	1,907.7800	1.9078	(1.368)	0	0	0
2019/04/18	R186	01/08/2019	8.70	Put	Bond Future	1,080.7000	1.0807	1,060.6000	1.0606	(1.860)	0	0	4,150
2019/04/18	R186	01/08/2019	9.54	Put	Bond Future	192.9700	0.1930	186.4700	0.1865	(3.368)	0	0	0
2019/04/18	R186	01/08/2019	8.70	Call	Bond Future	2,153.6600	2.1537	2,167.5100	2.1675	0.643	0	0	0
2019/04/18	R186	01/08/2019	9.22	Call	Bond Future	4,364.4000	4.3644	4,387.7700	4.3878	0.535	0	0	0
2019/04/18	R186	01/08/2019	9.22	Put	Bond Future	382.9000	0.3829	372.3200	0.3723	(2.763)	0	0	0
2019/04/18	R186	01/08/2019	9.53	Call	Bond Future	5,866.2300	5.8662	5,893.5500	5.8936	0.466	0	0	0
2019/04/18	R186	01/08/2019	9.53	Put	Bond Future	198.3000	0.1983	191.6700	0.1917	(3.343)	0	0	0
2019/04/18	R186	07/11/2019	8.94	Call	Bond Future	3,466.6400	3.4666	3,484.1900	3.4842	0.506	0	0	0
2019/04/18	R186	07/11/2019	8.23	Call	Bond Future	1,289.1300	1.2891	1,297.1600	1.2972	0.623	0	0	5,000
2019/04/18	R186	07/11/2019			Bond Future	8.5540	114.3175	8.5478	114.3519	(0.072)	0.0000	0.0000	0
2019/04/18	R186	07/11/2019	8.94	Put	Bond Future	1,338.0900	1.3381	1,321.1800	1.3212	(1.264)	0	0	0
2019/04/18	R186	07/11/2019	8.73	Call	Bond Future	2,700.6400	2.7006	2,715.4300	2.7154	0.548	0	0	0
2019/04/18	R186	07/11/2019	8.73	Put	Bond Future	1,723.5300	1.7235	1,703.8600	1.7039	(1.141)	0	0	5,000
2019/04/18	R186	07/11/2019	8.96	Put	Bond Future	1,305.9700	1.3060	1,289.3200	1.2893	(1.275)	0	0	0
2019/04/18	R186	07/11/2019	8.23	Put	Bond Future	3,117.8100	3.1178	3,091.3800	3.0914	(0.848)	0	0	0
2019/04/18	R186	07/11/2019	8.95	Call	Bond Future	3,504.9200	3.5049	3,522.6000	3.5226	0.504	0	0	0
2019/04/18	R186	07/11/2019	8.96	Call	Bond Future	3,543.3600	3.5434	3,561.1700	3.5612	0.503	0	0	0
2019/04/18	R186	07/11/2019	8.95	Put	Bond Future	1,321.9400	1.3219	1,305.1600	1.3052	(1.269)	0	0	0
2019/04/18	R186	06/02/2020	8.57	Call	Bond Future	2,569.5900	2.5696	2,582.9700	2.5830	0.521	0	0	0
2019/04/18	R186	06/02/2020			Bond Future	8.5819	111.2592	8.5754	111.2941	(0.075)	0.0000	0.0000	0
2019/04/18	R186	06/02/2020	8.55	Call	Bond Future	2,508.1800	2.5082	2,521.3400	2.5213	0.525	0	0	0
2019/04/18	R186	06/02/2020	8.55	Put	Bond Future	2,681.2300	2.6812	2,659.4200	2.6594	(0.813)	0	0	0
2019/04/18	R186	06/02/2020	8.57	Put	Bond Future	2,634.0700	2.6341	2,612.4800	2.6125	(0.820)	0	0	0
2019/04/18	R186	06/02/2020	8.56	Call	Bond Future	2,538.6000	2.5386	2,551.8700	2.5519	0.523	0	0	0
2019/04/18	R186	06/02/2020	8.56	Put	Bond Future	2,657.3500	2.6574	2,635.6500	2.6356	(0.817)	0	0	0
2019/04/18	R197	02/05/2019			Bond Future	302.6072	302.6072	302.6747	302.6747	0.022	0.0000	0.0000	2,500
2019/04/18	R197	01/08/2019			Bond Future	300.7897	300.7897	300.8573	300.8573	0.022	0.0000	0.0000	2,500

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2019/04/18	R197	07/11/2019			Bond Future	307.0347	307.0347	307.1031	307.1031	0.022	0.0000	0.0000	0
2019/04/18	R197	06/02/2020			Bond Future	305.5004	305.5004	305.5698	305.5698	0.023	0.0000	0.0000	0
2019/04/18	R202	02/05/2019			Bond Future	234.1980	234.1980	236.0228	236.0228	0.779	0.0000	0.0000	7,085
2019/04/18	R202	01/08/2019			Bond Future	234.5999	234.5999	236.4576	236.4576	0.792	0.0000	0.0000	9,006
2019/04/18	R202	07/11/2019			Bond Future	239.4706	239.4706	241.3666	241.3666	0.792	0.0000	0.0000	0
2019/04/18	R202	06/02/2020			Bond Future	240.1761	240.1761	242.1095	242.1095	0.805	0.0000	0.0000	0
2019/04/18	R207	02/05/2019	7.63	Call	Bond Future	609.1500	0.6091	608.0800	0.6081	(0.176)	0	0	0
2019/04/18	R207	02/05/2019			Bond Future	6.7135	102.5852	6.7151	102.5841	0.024	0.0000	0.0000	6,013
2019/04/18	R207	02/05/2019	7.61	Call	Bond Future	595.9200	0.5959	594.8500	0.5948	(0.180)	0	0	0
2019/04/18	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	R207	02/05/2019	7.62	Call	Bond Future	602.5400	0.6025	601.4700	0.6015	(0.178)	0	0	0
2019/04/18	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	R207	01/08/2019	7.34	Put	Bond Future	1.1300	0.0011	1.1100	0.0011	(1.770)	0	0	0
2019/04/18	R207	01/08/2019	7.33	Call	Bond Future	469.1500	0.4691	467.6800	0.4677	(0.313)	0	0	0
2019/04/18	R207	01/08/2019			Bond Future	6.2503	100.8279	6.2536	100.8265	0.054	0.0000	0.0000	50
2019/04/18	R207	01/08/2019	7.34	Call	Bond Future	473.4100	0.4734	471.9300	0.4719	(0.313)	0	0	0
2019/04/18	R207	01/08/2019	7.33	Put	Bond Future	1.1900	0.0012	1.1800	0.0012	(0.840)	0	0	0
2019/04/18	R207	01/08/2019	7.35	Call	Bond Future	477.6600	0.4777	476.1800	0.4762	(0.310)	0	0	0
2019/04/18	R207	01/08/2019	7.35	Put	Bond Future	1.0700	0.0011	1.0500	0.0011	(1.869)	0	0	0
2019/04/18	R207	07/11/2019	2.08	Put	Bond Future	352.6800	0.3527	354.3700	0.3544	0.479	0	0	0
2019/04/18	R207	07/11/2019			Bond Future	4.0419	102.8958	4.0513	102.8941	0.233	0.0000	0.0000	0
2019/04/18	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	R207	07/11/2019	2.07	Put	Bond Future	354.4800	0.3545	356.1700	0.3562	0.477	0	0	0
2019/04/18	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	R207	07/11/2019	2.06	Put	Bond Future	356.2900	0.3563	357.9800	0.3580	0.474	0	0	0
2019/04/18	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	R208	02/05/2019	8.02	Call	Bond Future	2,080.1300	2.0801	2,105.8700	2.1059	1.237	0	0	0
2019/04/18	R208	02/05/2019			Bond Future	6.8172	100.5554	6.8026	100.5811	(0.215)	0.0000	0.0000	14,469
2019/04/18	R208	02/05/2019	8.03	Call	Bond Future	2,097.1900	2.0972	2,122.9300	2.1229	1.227	0	0	0
2019/04/18	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	R208	02/05/2019	8.04	Call	Bond Future	2,114.2400	2.1142	2,139.9800	2.1400	1.217	0	0	0
2019/04/18	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/18	R208	01/08/2019	8.16	Call	Bond Future	2,194.4900	2.1945	2,220.0500	2.2200	1.165	0	0	0
2019/04/18	R208	01/08/2019	8.17	Put	Bond Future	2.3300	0.0023	2.0500	0.0021	(12.017)	0	0	0
2019/04/18	R208	01/08/2019			Bond Future	6.7155	102.4019	6.6988	102.4277	(0.250)	0.0000	0.0000	2,606
2019/04/18	R208	01/08/2019	8.16	Put	Bond Future	2.4500	0.0025	2.1600	0.0022	(11.837)	0	0	0
2019/04/18	R208	01/08/2019	8.17	Call	Bond Future	2,209.3200	2.2093	2,234.8900	2.2349	1.157	0	0	0
2019/04/18	R208	01/08/2019	8.15	Call	Bond Future	2,179.6600	2.1797	2,205.2100	2.2052	1.172	0	0	0
2019/04/18	R208	01/08/2019	8.15	Put	Bond Future	2.5700	0.0026	2.2700	0.0023	(11.673)	0	0	0
2019/04/18	R208	07/11/2019	6.83	Call	Bond Future	570.6500	0.5706	588.4700	0.5885	3.123	0	0	0
2019/04/18	R208	07/11/2019	6.82	Put	Bond Future	155.6800	0.1557	147.1700	0.1472	(5.466)	0	0	0
2019/04/18	R208	07/11/2019			Bond Future	6.5096	101.0964	6.4895	101.1226	(0.308)	0.0000	0.0000	0
2019/04/18	R208	07/11/2019	6.84	Call	Bond Future	581.0400	0.5810	598.9900	0.5990	3.089	0	0	0

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2019/04/18	R208	07/11/2019	6.84	Put	Bond Future	150.7100	0.1507	142.4600	0.1425	(5.474)	0	0	0
2019/04/18	R208	07/11/2019	6.83	Put	Bond Future	153.3000	0.1533	144.9200	0.1449	(5.466)	0	0	0
2019/04/18	R208	07/11/2019	6.82	Call	Bond Future	560.0400	0.5600	577.7300	0.5777	3.159	0	0	0
2019/04/18	R208	06/02/2020	6.13	Put	Bond Future	337.3100	0.3373	323.1100	0.3231	(4.210)	0	0	0
2019/04/18	R208	06/02/2020	6.12	Call	Bond Future	287.2000	0.2872	299.4300	0.2994	4.258	0	0	0
2019/04/18	R208	06/02/2020			Bond Future	6.1707	103.0864	6.1463	103.1129	(0.397)	0.0000	0.0000	0
2019/04/18	R208	06/02/2020	6.13	Call	Bond Future	293.0900	0.2931	305.4600	0.3055	4.221	0	0	0
2019/04/18	R208	06/02/2020	6.12	Put	Bond Future	342.2900	0.3423	327.9500	0.3280	(4.189)	0	0	0
2019/04/18	R208	06/02/2020	6.14	Call	Bond Future	298.6600	0.2987	311.1800	0.3112	4.192	0	0	0
2019/04/18	R208	06/02/2020	6.14	Put	Bond Future	332.0200	0.3320	317.9700	0.3180	(4.232)	0	0	0
2019/04/18	R209	02/05/2019	9.70	Put	Bond Future	157.4600	0.1575	101.5400	0.1015	(35.514)	0	0	0
2019/04/18	R209	02/05/2019			Bond Future	9.4283	74.0161	9.3825	74.3238	(0.486)	0.0000	0.0000	32,935
2019/04/18	R209	02/05/2019	9.69	Call	Bond Future	1,890.4400	1.8904	2,139.3200	2.1393	13.165	0	0	0
2019/04/18	R209	02/05/2019	9.69	Put	Bond Future	167.8700	0.1679	109.0300	0.1090	(35.051)	0	0	0
2019/04/18	R209	02/05/2019	10.50	Call	Bond Future	6,693.2500	6.6933	7,000.8200	7.0008	4.595	0	0	0
2019/04/18	R209	02/05/2019	10.71	Call	Bond Future	7,898.1900	7.8982	8,205.8900	8.2059	3.896	0	0	0
2019/04/18	R209	02/05/2019	9.70	Call	Bond Future	1,944.6700	1.9447	2,196.4700	2.1965	12.948	0	0	0
2019/04/18	R209	02/05/2019	10.50	Put	Bond Future	0.2300	0.0002	0.0800	0.0001	(65.217)	0	0	11,560
2019/04/18	R209	02/05/2019	10.71	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	760
2019/04/18	R209	02/05/2019	9.95	Put	Bond Future	27.5600	0.0276	14.7600	0.0148	(46.444)	0	0	0
2019/04/18	R209	02/05/2019	9.95	Call	Bond Future	3,403.4800	3.4035	3,698.4000	3.6984	8.665	0	0	760
2019/04/18	R209	02/05/2019	9.68	Call	Bond Future	1,836.7000	1.8367	2,082.5500	2.0825	13.385	0	0	0
2019/04/18	R209	02/05/2019	9.68	Put	Bond Future	178.8600	0.1789	116.9900	0.1170	(34.591)	0	0	0
2019/04/18	R209	02/05/2019	9.35	Put	Bond Future	997.8000	0.9978	795.9100	0.7959	(20.234)	0	0	0
2019/04/18	R209	02/05/2019	9.35	Call	Bond Future	470.7700	0.4708	576.6000	0.5766	22.480	0	0	760
2019/04/18	R209	01/08/2019	10.15	Put	Bond Future	610.3200	0.6103	544.1900	0.5442	(10.835)	0	0	0
2019/04/18	R209	01/08/2019	9.30	Call	Bond Future	1,358.2200	1.3582	1,482.2200	1.4822	9.130	0	0	7,560
2019/04/18	R209	01/08/2019	10.17	Call	Bond Future	4,950.0000	4.9500	5,198.8300	5.1988	5.027	0	0	0
2019/04/18	R209	01/08/2019			Bond Future	9.4818	75.3752	9.4347	75.6883	(0.497)	0.0000	0.0000	69,981
2019/04/18	R209	01/08/2019	10.15	Call	Bond Future	4,849.5300	4.8495	5,096.4900	5.0965	5.092	0	0	0
2019/04/18	R209	01/08/2019	10.17	Put	Bond Future	589.5000	0.5895	525.2400	0.5252	(10.901)	0	0	0
2019/04/18	R209	01/08/2019	9.30	Put	Bond Future	2,577.3000	2.5773	2,388.2100	2.3882	(7.337)	0	0	0
2019/04/18	R209	01/08/2019	9.80	Put	Bond Future	1,121.3000	1.1213	1,014.0200	1.0140	(9.567)	0	0	0
2019/04/18	R209	01/08/2019	10.16	Put	Bond Future	599.8800	0.5999	534.6900	0.5347	(10.867)	0	0	0
2019/04/18	R209	01/08/2019	10.46	Call	Bond Future	6,440.1200	6.4401	6,711.3000	6.7113	4.211	0	0	0
2019/04/18	R209	01/08/2019	10.46	Put	Bond Future	355.6900	0.3557	313.7800	0.3138	(11.783)	0	0	7,560
2019/04/18	R209	01/08/2019	9.80	Call	Bond Future	3,186.1100	3.1861	3,391.9200	3.3919	6.460	0	0	7,560
2019/04/18	R209	01/08/2019	10.16	Call	Bond Future	4,899.7700	4.8998	5,147.6700	5.1477	5.059	0	0	0
2019/04/18	R209	07/11/2019	9.82	Call	Bond Future	3,828.5100	3.8285	4,023.1300	4.0231	5.083	0	0	0
2019/04/18	R209	07/11/2019			Bond Future	9.5337	73.7678	9.4851	74.0872	(0.510)	0.0000	0.0000	0
2019/04/18	R209	07/11/2019	9.80	Call	Bond Future	3,747.2700	3.7473	3,939.7500	3.9398	5.137	0	0	0
2019/04/18	R209	07/11/2019	9.80	Put	Bond Future	2,031.8600	2.0319	1,904.9600	1.9050	(6.246)	0	0	0
2019/04/18	R209	07/11/2019	9.82	Put	Bond Future	1,986.6400	1.9866	1,861.8800	1.8619	(6.280)	0	0	0
2019/04/18	R209	07/11/2019	9.81	Call	Bond Future	3,787.9100	3.7879	3,981.4700	3.9815	5.110	0	0	0
2019/04/18	R209	07/11/2019	9.81	Put	Bond Future	2,009.2300	2.0092	1,883.4100	1.8834	(6.262)	0	0	0
2019/04/18	R209	06/02/2020	9.52	Put	Bond Future	3,721.0300	3.7210	3,556.9300	3.5569	(4.410)	0	0	0
2019/04/18	R209	06/02/2020			Bond Future	9.5761	75.2200	9.5261	75.5455	(0.522)	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
2019/04/18	R209	06/02/2020	9.51	Call	Bond Future	3,322.7700		3.3228	3,483.2400	3.4832	4.829	0	0	0
2019/04/18	R209	06/02/2020	9.51	Put	Bond Future	3,753.7500		3.7538	3,588.6800	3.5887	(4.397)	0	0	0
2019/04/18	R209	06/02/2020	9.52	Call	Bond Future	3,355.4800		3.3555	3,516.9200	3.5169	4.811	0	0	0
2019/04/18	R209	06/02/2020	9.50	Call	Bond Future	3,290.2000		3.2902	3,449.7200	3.4497	4.848	0	0	0
2019/04/18	R209	06/02/2020	9.50	Put	Bond Future	3,786.7000		3.7867	3,620.6800	3.6207	(4.384)	0	0	0
2019/04/18	R210	02/05/2019			Bond Future	186.5028		186.5028	186.5439	186.5439	0.022	0.0000	0.0000	2,251
2019/04/18	R210	01/08/2019			Bond Future	189.9739		189.9739	190.0151	190.0151	0.022	0.0000	0.0000	2,142
2019/04/18	R210	07/11/2019			Bond Future	191.3187		191.3187	191.3604	191.3604	0.022	0.0000	0.0000	0
2019/04/18	R210	06/02/2020			Bond Future	195.1274		195.1274	195.1697	195.1697	0.022	0.0000	0.0000	0
2019/04/18	R212	02/05/2019			Bond Future	157.6619		157.6619	157.9238	157.9238	0.166	0.0000	0.0000	7,946
2019/04/18	R212	01/08/2019			Bond Future	158.4085		158.4085	158.6746	158.6746	0.168	0.0000	0.0000	1,526
2019/04/18	R212	07/11/2019			Bond Future	161.6974		161.6974	161.9688	161.9688	0.168	0.0000	0.0000	0
2019/04/18	R212	06/02/2020			Bond Future	162.6768		162.6768	162.9534	162.9534	0.170	0.0000	0.0000	0
2019/04/18	R213	02/05/2019	9.49	Call	Bond Future	2,252.9600		2.2530	2,394.4000	2.3944	6.278	0	0	0
2019/04/18	R213	02/05/2019	9.48	Put	Bond Future	85.4800		0.0855	60.7800	0.0608	(28.896)	0	0	0
2019/04/18	R213	02/05/2019			Bond Future	9.1436		85.9835	9.1178	86.1483	(0.282)	0.0000	0.0000	27,702
2019/04/18	R213	02/05/2019	9.50	Call	Bond Future	2,308.9200		2.3089	2,451.6900	2.4517	6.183	0	0	0
2019/04/18	R213	02/05/2019	9.50	Put	Bond Future	73.7800		0.0738	51.8100	0.0518	(29.778)	0	0	0
2019/04/18	R213	02/05/2019	9.49	Put	Bond Future	79.4400		0.0794	56.1400	0.0561	(29.330)	0	0	0
2019/04/18	R213	02/05/2019	9.48	Call	Bond Future	2,197.3100		2.1973	2,337.3500	2.3374	6.373	0	0	0
2019/04/18	R213	01/08/2019	9.99	Put	Bond Future	423.1100		0.4231	392.0300	0.3920	(7.346)	0	0	0
2019/04/18	R213	01/08/2019	9.98	Call	Bond Future	5,160.2600		5.1603	5,296.1800	5.2962	2.634	0	0	0
2019/04/18	R213	01/08/2019			Bond Future	9.1980		87.5624	9.1714	87.7299	(0.289)	0.0000	0.0000	1,819
2019/04/18	R213	01/08/2019	9.99	Call	Bond Future	5,210.4500		5.2104	5,346.8400	5.3468	2.618	0	0	0
2019/04/18	R213	01/08/2019	9.98	Put	Bond Future	431.0700		0.4311	399.5200	0.3995	(7.319)	0	0	0
2019/04/18	R213	01/08/2019	10.00	Call	Bond Future	5,260.8300		5.2608	5,397.6800	5.3977	2.601	0	0	0
2019/04/18	R213	01/08/2019	10.00	Put	Bond Future	415.4000		0.4154	384.7800	0.3848	(7.371)	0	0	0
2019/04/18	R213	07/11/2019	9.59	Put	Bond Future	1,707.8800		1.7079	1,640.8000	1.6408	(3.928)	0	0	0
2019/04/18	R213	07/11/2019	9.58	Call	Bond Future	3,715.4400		3.7154	3,818.5100	3.8185	2.774	0	0	0
2019/04/18	R213	07/11/2019			Bond Future	9.2533		85.8048	9.2257	85.9755	(0.298)	0.0000	0.0000	0
2019/04/18	R213	07/11/2019	9.59	Call	Bond Future	3,755.6100		3.7556	3,859.2500	3.8593	2.760	0	0	0
2019/04/18	R213	07/11/2019	9.58	Put	Bond Future	1,727.5700		1.7276	1,659.9200	1.6599	(3.916)	0	0	0
2019/04/18	R213	07/11/2019	9.60	Call	Bond Future	3,795.9300		3.7959	3,900.1400	3.9001	2.745	0	0	0
2019/04/18	R213	07/11/2019	9.60	Put	Bond Future	1,688.4100		1.6884	1,621.9000	1.6219	(3.939)	0	0	0
2019/04/18	R213	06/02/2020	9.26	Put	Bond Future	3,400.0500		3.4000	3,309.4400	3.3094	(2.665)	0	0	0
2019/04/18	R213	06/02/2020	9.27	Call	Bond Future	3,189.1700		3.1892	3,273.0500	3.2731	2.630	0	0	0
2019/04/18	R213	06/02/2020			Bond Future	9.2999		87.4938	9.2714	87.6677	(0.307)	0.0000	0.0000	0
2019/04/18	R213	06/02/2020	9.28	Call	Bond Future	3,221.8500		3.2219	3,306.2400	3.3062	2.619	0	0	0
2019/04/18	R213	06/02/2020	9.28	Put	Bond Future	3,343.1900		3.3432	3,253.6000	3.2536	(2.680)	0	0	0
2019/04/18	R213	06/02/2020	9.26	Call	Bond Future	3,156.6500		3.1567	3,240.0200	3.2400	2.641	0	0	0
2019/04/18	R213	06/02/2020	9.27	Put	Bond Future	3,371.5100		3.3715	3,281.4100	3.2814	(2.672)	0	0	0
2019/04/18	R214	02/05/2019	9.87	Call	Bond Future	1,833.6700		1.8337	2,144.0200	2.1440	16.925	0	0	0
2019/04/18	R214	02/05/2019	9.85	Call	Bond Future	1,725.9900		1.7260	2,028.3100	2.0283	17.516	0	0	0
2019/04/18	R214	02/05/2019			Bond Future	9.6334		72.8339	9.5775	73.2252	(0.580)	0.0000	0.0000	11,003

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
2019/04/18	R214	02/05/2019	9.85	Put	Bond Future	239.7800	0.2398	150.8100	0.1508	(37.105)	0	0	0
2019/04/18	R214	02/05/2019	9.87	Put	Bond Future	212.7300	0.2127	131.7900	0.1318	(38.048)	0	0	0
2019/04/18	R214	02/05/2019	9.86	Call	Bond Future	1,779.5500	1.7796	2,085.9400	2.0859	17.217	0	0	0
2019/04/18	R214	02/05/2019	9.86	Put	Bond Future	225.9200	0.2259	141.0200	0.1410	(37.580)	0	0	0
2019/04/18	R214	01/08/2019	10.34	Put	Bond Future	672.5700	0.6726	587.6900	0.5877	(12.620)	0	0	0
2019/04/18	R214	01/08/2019			Bond Future	9.6877	74.1714	9.6303	74.5696	(0.593)	0.0000	0.0000	4,114
2019/04/18	R214	01/08/2019	10.33	Call	Bond Future	4,909.6400	4.9096	5,221.7200	5.2217	6.356	0	0	0
2019/04/18	R214	01/08/2019	10.33	Put	Bond Future	683.9400	0.6839	597.8500	0.5978	(12.587)	0	0	0
2019/04/18	R214	01/08/2019	10.34	Call	Bond Future	4,960.8700	4.9609	5,274.1600	5.2742	6.315	0	0	0
2019/04/18	R214	01/08/2019	10.32	Call	Bond Future	4,858.6100	4.8586	5,169.4800	5.1695	6.398	0	0	0
2019/04/18	R214	01/08/2019	10.32	Put	Bond Future	695.6000	0.6956	608.3000	0.6083	(12.550)	0	0	0
2019/04/18	R214	07/11/2019	10.02	Put	Bond Future	2,122.6200	2.1226	1,964.8700	1.9649	(7.432)	0	0	0
2019/04/18	R214	07/11/2019			Bond Future	9.7433	72.3929	9.6842	72.7992	(0.607)	0.0000	0.0000	0
2019/04/18	R214	07/11/2019	10.01	Call	Bond Future	3,933.1700	3.9332	4,180.3400	4.1803	6.284	0	0	0
2019/04/18	R214	07/11/2019	10.01	Put	Bond Future	2,146.2600	2.1463	1,987.1700	1.9872	(7.412)	0	0	0
2019/04/18	R214	07/11/2019	10.02	Call	Bond Future	3,975.1500	3.9751	4,223.6600	4.2237	6.252	0	0	0
2019/04/18	R214	07/11/2019	10.00	Call	Bond Future	3,891.5500	3.8915	4,137.3700	4.1374	6.317	0	0	0
2019/04/18	R214	07/11/2019	10.00	Put	Bond Future	2,170.3500	2.1703	2,009.9100	2.0099	(7.392)	0	0	0
2019/04/18	R214	06/02/2020	9.73	Call	Bond Future	3,614.7900	3.6148	3,822.4300	3.8224	5.744	0	0	0
2019/04/18	R214	06/02/2020			Bond Future	9.7914	73.8180	9.7306	74.2321	(0.621)	0.0000	0.0000	0
2019/04/18	R214	06/02/2020	9.71	Call	Bond Future	3,547.0400	3.5470	3,752.3000	3.7523	5.787	0	0	0
2019/04/18	R214	06/02/2020	9.71	Put	Bond Future	4,102.2600	4.1023	3,893.3900	3.8934	(5.092)	0	0	0
2019/04/18	R214	06/02/2020	9.73	Put	Bond Future	4,033.0300	4.0330	3,826.5400	3.8265	(5.120)	0	0	0
2019/04/18	R214	06/02/2020	9.72	Call	Bond Future	3,580.9800	3.5810	3,787.4200	3.7874	5.765	0	0	0
2019/04/18	R214	06/02/2020	9.72	Put	Bond Future	4,067.6600	4.0677	3,859.9700	3.8600	(5.106)	0	0	0
2019/04/18	R248	02/05/2019	9.90	Put	Bond Future	179.7700	0.1798	108.5900	0.1086	(39.595)	0	0	0
2019/04/18	R248	02/05/2019			Bond Future	9.6132	93.2135	9.5624	93.6730	(0.529)	0.0000	0.0000	86,735
2019/04/18	R248	02/05/2019	9.90	Call	Bond Future	2,699.6300	2.6996	3,087.9700	3.0880	14.385	0	0	0
2019/04/18	R248	02/05/2019	9.91	Call	Bond Future	2,773.6700	2.7737	3,165.8200	3.1658	14.138	0	0	0
2019/04/18	R248	02/05/2019	9.89	Put	Bond Future	192.1300	0.1921	116.9900	0.1170	(39.109)	0	0	0
2019/04/18	R248	02/05/2019	9.91	Put	Bond Future	168.1300	0.1681	100.7600	0.1008	(40.070)	0	0	0
2019/04/18	R248	02/05/2019	9.89	Call	Bond Future	2,626.1600	2.6262	3,010.5400	3.0105	14.637	0	0	0
2019/04/18	R248	01/08/2019	10.35	Call	Bond Future	6,505.9100	6.5059	6,880.8500	6.8809	5.763	0	0	0
2019/04/18	R248	01/08/2019	10.34	Put	Bond Future	768.0900	0.7681	674.0400	0.6740	(12.245)	0	0	0
2019/04/18	R248	01/08/2019			Bond Future	9.6666	94.9252	9.6144	95.3928	(0.541)	0.0000	0.0000	31,621
2019/04/18	R248	01/08/2019	10.36	Call	Bond Future	6,572.1000	6.5721	6,948.4000	6.9484	5.726	0	0	0
2019/04/18	R248	01/08/2019	10.36	Put	Bond Future	741.4200	0.7414	650.1100	0.6501	(12.316)	0	0	0
2019/04/18	R248	01/08/2019	10.35	Put	Bond Future	754.6400	0.7546	661.9700	0.6620	(12.280)	0	0	0
2019/04/18	R248	01/08/2019	10.34	Call	Bond Future	6,439.8300	6.4398	6,813.3900	6.8134	5.801	0	0	0
2019/04/18	R248	07/11/2019	10.02	Call	Bond Future	5,117.9500	5.1180	5,413.8300	5.4138	5.781	0	0	0
2019/04/18	R248	07/11/2019	10.01	Put	Bond Future	2,578.5500	2.5786	2,395.7300	2.3957	(7.090)	0	0	0
2019/04/18	R248	07/11/2019			Bond Future	9.7212	92.4302	9.6673	92.9073	(0.554)	0.0000	0.0000	0
2019/04/18	R248	07/11/2019	10.03	Call	Bond Future	5,172.4400	5.1724	5,469.9100	5.4699	5.751	0	0	0
2019/04/18	R248	07/11/2019	10.03	Put	Bond Future	2,519.4000	2.5194	2,339.7800	2.3398	(7.129)	0	0	0
2019/04/18	R248	07/11/2019	10.02	Put	Bond Future	2,548.6800	2.5487	2,367.4700	2.3675	(7.110)	0	0	0
2019/04/18	R248	07/11/2019	10.01	Call	Bond Future	5,063.9000	5.0639	5,358.1700	5.3582	5.811	0	0	0
2019/04/18	R248	06/02/2020	9.71	Put	Bond Future	5,055.2500	5.0552	4,811.9800	4.8120	(4.812)	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
2019/04/18	R248	06/02/2020			Bond Future	9.7682	94.2498	9.7128	94.7361	(0.568)	0.0000	0.0000	0
2019/04/18	R248	06/02/2020	9.71	Call	Bond Future	4,544.5100	4.5445	4,787.5600	4.7876	5.348	0	0	0
2019/04/18	R248	06/02/2020	9.70	Put	Bond Future	5,099.8500	5.0999	4,855.1500	4.8551	(4.798)	0	0	0
2019/04/18	R248	06/02/2020	9.72	Call	Bond Future	4,588.6900	4.5887	4,833.1600	4.8332	5.328	0	0	0
2019/04/18	R248	06/02/2020	9.72	Put	Bond Future	5,011.3300	5.0113	4,769.4800	4.7695	(4.826)	0	0	0
2019/04/18	R248	06/02/2020	9.70	Call	Bond Future	4,500.8700	4.5009	4,742.4900	4.7425	5.368	0	0	0
Total													1051737