



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 14/05/2019 TO 14/05/2019

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
2019/05/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	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
2019/05/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	2025	01/08/2019			Bond Future	136.6863	136.6863	136.7062	136.7062	0.015	0.0000	0.0000	1,622
2019/05/14	2025	07/11/2019			Bond Future	139.5101	139.5101	139.5300	139.5300	0.014	0.0000	0.0000	0
2019/05/14	2025	06/02/2020			Bond Future	140.7937	140.7937	140.8138	140.8138	0.014	0.0000	0.0000	0
2019/05/14	2029	01/08/2019			Bond Future	103.8005	103.8005	103.7700	103.7700	(0.029)	0.0000	0.0000	4,180
2019/05/14	2029	07/11/2019			Bond Future	104.8537	104.8537	104.8223	104.8223	(0.030)	0.0000	0.0000	0
2019/05/14	2029	06/02/2020			Bond Future	106.9231	106.9231	106.8910	106.8910	(0.030)	0.0000	0.0000	0
2019/05/14	2030	01/08/2019	9.91	Put	Bond Future	311.4000	0.3114	278.6300	0.2786	(10.523)	0	0	0
2019/05/14	2030	01/08/2019	9.68	Call	Bond Future	3,536.2500	3.5363	3,686.3500	3.6863	4.245	0	0	0
2019/05/14	2030	01/08/2019	8.67	Put	Bond Future	3,700.8400	3.7008	3,532.5300	3.5325	(4.548)	0	0	0
2019/05/14	2030	01/08/2019	9.15	Put	Bond Future	1,656.0000	1.6560	1,544.7200	1.5447	(6.720)	0	0	0
2019/05/14	2030	01/08/2019			Bond Future	9.1910	92.2210	9.1591	92.4212	(0.346)	0.0000	0.0000	49,379
2019/05/14	2030	01/08/2019	8.35	Put	Bond Future	5,582.9700	5.5830	5,393.0300	5.3930	(3.402)	0	0	0
2019/05/14	2030	01/08/2019	8.35	Call	Bond Future	89.7400	0.0897	99.9600	0.1000	11.388	0	0	2,025
2019/05/14	2030	01/08/2019	9.22	Put	Bond Future	1,442.0600	1.4421	1,339.9300	1.3399	(7.082)	0	0	0
2019/05/14	2030	01/08/2019	9.22	Call	Bond Future	1,624.4000	1.6244	1,722.4300	1.7224	6.035	0	0	5,400
2019/05/14	2030	01/08/2019	9.69	Call	Bond Future	3,584.4400	3.5844	3,735.4200	3.7354	4.212	0	0	0
2019/05/14	2030	01/08/2019	9.69	Put	Bond Future	517.6600	0.5177	468.4800	0.4685	(9.500)	0	0	5,400
2019/05/14	2030	01/08/2019	9.91	Call	Bond Future	4,686.8300	4.6868	4,854.2200	4.8542	3.571	0	0	0
2019/05/14	2030	01/08/2019	9.92	Call	Bond Future	4,738.5100	4.7385	4,906.5300	4.9065	3.546	0	0	0
2019/05/14	2030	01/08/2019	9.90	Put	Bond Future	318.8400	0.3188	285.4400	0.2854	(10.475)	0	0	0
2019/05/14	2030	01/08/2019	9.68	Put	Bond Future	529.5700	0.5296	479.5100	0.4795	(9.453)	0	0	4,800
2019/05/14	2030	01/08/2019	8.67	Call	Bond Future	347.7300	0.3477	379.5800	0.3796	9.159	0	0	5,400
2019/05/14	2030	01/08/2019	9.15	Call	Bond Future	1,398.1400	1.3981	1,487.0200	1.4870	6.357	0	0	2,025
2019/05/14	2030	01/08/2019	9.92	Put	Bond Future	304.2100	0.3042	272.0700	0.2721	(10.565)	0	0	0
2019/05/14	2030	01/08/2019	9.90	Call	Bond Future	4,635.3400	4.6353	4,802.1000	4.8021	3.598	0	0	0
2019/05/14	2030	01/08/2019	8.77	Put	Bond Future	3,192.2000	3.1922	3,034.0100	3.0340	(4.956)	0	0	0
2019/05/14	2030	01/08/2019	8.77	Call	Bond Future	495.1400	0.4951	537.1100	0.5371	8.476	0	0	0
2019/05/14	2030	01/08/2019	9.27	Put	Bond Future	1,302.6100	1.3026	1,206.9600	1.2070	(7.343)	0	0	0
2019/05/14	2030	01/08/2019	9.27	Call	Bond Future	1,797.6800	1.7977	1,902.1900	1.9022	5.814	0	0	0
2019/05/14	2030	07/11/2019	9.49	Put	Bond Future	1,753.9200	1.7539	1,668.8200	1.6688	(4.852)	0	0	0
2019/05/14	2030	07/11/2019	9.76	Put	Bond Future	1,253.1800	1.2532	1,187.1200	1.1871	(5.271)	0	0	5,500
2019/05/14	2030	07/11/2019			Bond Future	9.2478	94.1028	9.2148	94.3068	(0.357)	0.0000	0.0000	0
2019/05/14	2030	07/11/2019	9.10	Put	Bond Future	2,838.3200	2.8383	2,721.0400	2.7210	(4.132)	0	0	0
2019/05/14	2030	07/11/2019	9.10	Call	Bond Future	1,920.7600	1.9208	2,007.5000	2.0075	4.516	0	0	5,500
2019/05/14	2030	07/11/2019	9.48	Call	Bond Future	3,193.4200	3.1934	3,311.5700	3.3116	3.700	0	0	0
2019/05/14	2030	07/11/2019	9.48	Put	Bond Future	1,776.6500	1.7766	1,690.7800	1.6908	(4.833)	0	0	0
2019/05/14	2030	07/11/2019	8.60	Put	Bond Future	4,868.6900	4.8687	4,710.0300	4.7100	(3.259)	0	0	0
2019/05/14	2030	07/11/2019	8.60	Call	Bond Future	756.7800	0.7568	802.1400	0.8021	5.994	0	0	5,500
2019/05/14	2030	07/11/2019	9.49	Call	Bond Future	3,231.0700	3.2311	3,349.9900	3.3500	3.681	0	0	0
2019/05/14	2030	07/11/2019	9.76	Call	Bond Future	4,340.3500	4.3404	4,478.3100	4.4783	3.179	0	0	0
2019/05/14	2030	07/11/2019	8.57	Put	Bond Future	5,014.4000	5.0144	4,853.4800	4.8535	(3.209)	0	0	0
2019/05/14	2030	07/11/2019	9.47	Call	Bond Future	3,155.9800	3.1560	3,273.3500	3.2733	3.719	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
2019/05/14	2030	07/11/2019	9.47	Put	Bond Future	1,799.6300	1.7996	1,712.9800	1.7130	(4.815)	0	0	0
2019/05/14	2030	07/11/2019	9.12	Put	Bond Future	2,772.1200	2.7721	2,656.5500	2.6565	(4.169)	0	0	0
2019/05/14	2030	07/11/2019	9.12	Call	Bond Future	1,979.3900	1.9794	2,067.8400	2.0678	4.469	0	0	20,631
2019/05/14	2030	07/11/2019	9.70	Call	Bond Future	4,083.7100	4.0837	4,217.7300	4.2177	3.282	0	0	0
2019/05/14	2030	07/11/2019	9.70	Put	Bond Future	1,351.0100	1.3510	1,281.0100	1.2810	(5.181)	0	0	20,631
2019/05/14	2030	07/11/2019	8.57	Call	Bond Future	706.2600	0.7063	749.3600	0.7494	6.103	0	0	20,631
2019/05/14	2030	06/02/2020	9.14	Call	Bond Future	2,467.6000	2.4676	2,559.7900	2.5598	3.736	0	0	0
2019/05/14	2030	06/02/2020	9.15	Put	Bond Future	3,387.7700	3.3878	3,272.8500	3.2729	(3.392)	0	0	0
2019/05/14	2030	06/02/2020			Bond Future	9.2961	91.9293	9.2618	92.1372	(0.369)	0.0000	0.0000	0
2019/05/14	2030	06/02/2020	9.14	Put	Bond Future	3,419.0200	3.4190	3,303.4000	3.3034	(3.382)	0	0	0
2019/05/14	2030	06/02/2020	9.15	Call	Bond Future	2,497.6900	2.4977	2,590.5800	2.5906	3.719	0	0	0
2019/05/14	2030	06/02/2020	9.16	Call	Bond Future	2,527.6500	2.5276	2,621.2300	2.6212	3.702	0	0	0
2019/05/14	2030	06/02/2020	9.16	Put	Bond Future	3,356.4500	3.3564	3,242.2200	3.2422	(3.403)	0	0	0
2019/05/14	2032	01/08/2019	10.10	Call	Bond Future	4,817.0100	4.8170	4,933.6200	4.9336	2.421	0	0	0
2019/05/14	2032	01/08/2019	10.11	Put	Bond Future	398.6900	0.3987	369.1500	0.3691	(7.409)	0	0	0
2019/05/14	2032	01/08/2019			Bond Future	9.4344	94.2227	9.4130	94.3693	(0.227)	0.0000	0.0000	41,085
2019/05/14	2032	01/08/2019	10.10	Put	Bond Future	407.7700	0.4078	377.7100	0.3777	(7.372)	0	0	0
2019/05/14	2032	01/08/2019	10.11	Call	Bond Future	4,871.8800	4.8719	4,989.0100	4.9890	2.404	0	0	0
2019/05/14	2032	01/08/2019	10.09	Call	Bond Future	4,762.1600	4.7622	4,878.2400	4.8782	2.438	0	0	0
2019/05/14	2032	01/08/2019	10.09	Put	Bond Future	416.9400	0.4169	386.3500	0.3863	(7.337)	0	0	0
2019/05/14	2032	07/11/2019	9.71	Call	Bond Future	3,483.4700	3.4835	3,565.8400	3.5658	2.365	0	0	0
2019/05/14	2032	07/11/2019	9.70	Put	Bond Future	2,089.7400	2.0897	2,022.1900	2.0222	(3.232)	0	0	0
2019/05/14	2032	07/11/2019			Bond Future	9.4971	91.9831	9.4750	92.1325	(0.233)	0.0000	0.0000	0
2019/05/14	2032	07/11/2019	9.72	Call	Bond Future	3,523.5300	3.5235	3,606.4600	3.6065	2.354	0	0	0
2019/05/14	2032	07/11/2019	9.72	Put	Bond Future	2,037.9800	2.0380	1,971.5500	1.9716	(3.260)	0	0	0
2019/05/14	2032	07/11/2019	9.71	Put	Bond Future	2,063.8500	2.0638	1,996.8600	1.9969	(3.246)	0	0	0
2019/05/14	2032	07/11/2019	9.70	Call	Bond Future	3,443.3700	3.4434	3,525.1800	3.5252	2.376	0	0	0
2019/05/14	2032	06/02/2020	9.40	Put	Bond Future	3,809.3700	3.8094	3,723.0400	3.7230	(2.266)	0	0	0
2019/05/14	2032	06/02/2020			Bond Future	9.5500	93.7779	9.5271	93.9301	(0.240)	0.0000	0.0000	0
2019/05/14	2032	06/02/2020	9.39	Call	Bond Future	2,774.0500	2.7740	2,839.3800	2.8394	2.355	0	0	0
2019/05/14	2032	06/02/2020	9.39	Put	Bond Future	3,844.7500	3.8448	3,757.9200	3.7579	(2.258)	0	0	0
2019/05/14	2032	06/02/2020	9.40	Call	Bond Future	2,806.1100	2.8061	2,871.9400	2.8719	2.346	0	0	0
2019/05/14	2032	06/02/2020	9.38	Call	Bond Future	2,742.1800	2.7422	2,807.0200	2.8070	2.365	0	0	0
2019/05/14	2032	06/02/2020	9.38	Put	Bond Future	3,880.3900	3.8804	3,793.0700	3.7931	(2.250)	0	0	0
2019/05/14	2033	01/08/2019			Bond Future	105.7742	105.7742	105.6652	105.6652	(0.103)	0.0000	0.0000	6,090
2019/05/14	2033	07/11/2019			Bond Future	106.7932	106.7932	106.6816	106.6816	(0.104)	0.0000	0.0000	0
2019/05/14	2033	06/02/2020			Bond Future	108.9010	108.9010	108.7870	108.7870	(0.105)	0.0000	0.0000	0
2019/05/14	2037	01/08/2019	10.31	Call	Bond Future	4,794.5300	4.7945	4,821.7700	4.8218	0.568	0	0	0
2019/05/14	2037	01/08/2019			Bond Future	9.7434	89.7928	9.7374	89.8383	(0.061)	0.0000	0.0000	42,490
2019/05/14	2037	01/08/2019	10.29	Call	Bond Future	4,677.9700	4.6780	4,704.7200	4.7047	0.572	0	0	0
2019/05/14	2037	01/08/2019	10.29	Put	Bond Future	634.7700	0.6348	616.0000	0.6160	(2.957)	0	0	0
2019/05/14	2037	01/08/2019	10.31	Put	Bond Future	608.7300	0.6087	590.4500	0.5905	(3.003)	0	0	0
2019/05/14	2037	01/08/2019	10.30	Call	Bond Future	4,736.1600	4.7362	4,763.1600	4.7632	0.570	0	0	0
2019/05/14	2037	01/08/2019	10.30	Put	Bond Future	621.6200	0.6216	603.1000	0.6031	(2.979)	0	0	0
2019/05/14	2037	07/11/2019	9.97	Call	Bond Future	3,760.4100	3.7604	3,778.6400	3.7786	0.485	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
2019/05/14	2037	07/11/2019			Bond Future	9.8055	91.6251	9.7993	91.6714	(0.062)	0.0000	0.0000	0
2019/05/14	2037	07/11/2019	9.95	Call	Bond Future	3,674.0000	3.6740	3,691.8600	3.6919	0.486	0	0	0
2019/05/14	2037	07/11/2019	9.95	Put	Bond Future	2,590.9500	2.5910	2,562.5900	2.5626	(1.095)	0	0	0
2019/05/14	2037	07/11/2019	9.97	Put	Bond Future	2,529.0700	2.5291	2,501.0800	2.5011	(1.107)	0	0	0
2019/05/14	2037	07/11/2019	9.96	Call	Bond Future	3,717.0900	3.7171	3,735.1400	3.7351	0.486	0	0	0
2019/05/14	2037	07/11/2019	9.96	Put	Bond Future	2,559.8500	2.5599	2,531.6800	2.5317	(1.100)	0	0	0
2019/05/14	2037	06/02/2020	9.67	Call	Bond Future	3,022.4900	3.0225	3,037.3100	3.0373	0.490	0	0	0
2019/05/14	2037	06/02/2020	9.66	Put	Bond Future	4,499.3300	4.4993	4,466.9900	4.4670	(0.719)	0	0	0
2019/05/14	2037	06/02/2020			Bond Future	9.8599	89.1527	9.8536	89.1998	(0.064)	0.0000	0.0000	0
2019/05/14	2037	06/02/2020	9.68	Call	Bond Future	3,058.2500	3.0582	3,073.2200	3.0732	0.489	0	0	0
2019/05/14	2037	06/02/2020	9.68	Put	Bond Future	4,417.5600	4.4176	4,385.5100	4.3855	(0.726)	0	0	0
2019/05/14	2037	06/02/2020	9.67	Put	Bond Future	4,458.2900	4.4583	4,426.0900	4.4261	(0.722)	0	0	0
2019/05/14	2037	06/02/2020	9.66	Call	Bond Future	2,986.9400	2.9869	3,001.6200	3.0016	0.491	0	0	0
2019/05/14	2038	01/08/2019			Bond Future	122.6976	122.6976	122.7170	122.7170	0.016	0.0000	0.0000	11,598
2019/05/14	2038	07/11/2019			Bond Future	125.2326	125.2326	125.2519	125.2519	0.015	0.0000	0.0000	0
2019/05/14	2038	06/02/2020			Bond Future	126.0506	126.0506	126.0703	126.0703	0.016	0.0000	0.0000	0
2019/05/14	2040	01/08/2019	10.37	Put	Bond Future	650.7500	0.6508	614.1900	0.6142	(5.618)	0	0	0
2019/05/14	2040	01/08/2019	10.36	Call	Bond Future	4,846.9400	4.8469	4,943.6300	4.9436	1.995	0	0	0
2019/05/14	2040	01/08/2019			Bond Future	9.8333	92.8556	9.8170	92.9895	(0.165)	0.0000	0.0000	28,687
2019/05/14	2040	01/08/2019	10.37	Call	Bond Future	4,908.8600	4.9089	5,006.1400	5.0061	1.982	0	0	0
2019/05/14	2040	01/08/2019	10.36	Put	Bond Future	665.2800	0.6653	628.1300	0.6281	(5.584)	0	0	0
2019/05/14	2040	01/08/2019	10.38	Call	Bond Future	4,971.0800	4.9711	5,068.9500	5.0689	1.969	0	0	0
2019/05/14	2040	01/08/2019	10.38	Put	Bond Future	636.6400	0.6366	600.6700	0.6007	(5.650)	0	0	0
2019/05/14	2040	07/11/2019	9.80	Put	Bond Future	3,641.9400	3.6419	3,562.2600	3.5623	(2.188)	0	0	0
2019/05/14	2040	07/11/2019	9.30	Put	Bond Future	6,254.0500	6.2540	6,147.8700	6.1479	(1.698)	0	0	0
2019/05/14	2040	07/11/2019	10.04	Put	Bond Future	2,729.4200	2.7294	2,662.6200	2.6626	(2.447)	0	0	0
2019/05/14	2040	07/11/2019	10.03	Call	Bond Future	3,846.5100	3.8465	3,915.4800	3.9155	1.793	0	0	0
2019/05/14	2040	07/11/2019			Bond Future	9.8956	94.7506	9.8788	94.8869	(0.169)	0.0000	0.0000	0
2019/05/14	2040	07/11/2019	9.80	Call	Bond Future	2,858.9800	2.8590	2,915.5900	2.9156	1.980	0	0	1,260
2019/05/14	2040	07/11/2019	9.30	Call	Bond Future	1,198.6800	1.1987	1,228.7900	1.2288	2.512	0	0	1,260
2019/05/14	2040	07/11/2019	10.04	Call	Bond Future	3,892.7500	3.8927	3,962.2400	3.9622	1.785	0	0	0
2019/05/14	2040	07/11/2019	10.03	Put	Bond Future	2,762.9800	2.7630	2,695.6600	2.6957	(2.436)	0	0	0
2019/05/14	2040	07/11/2019	10.05	Call	Bond Future	3,938.9600	3.9390	4,008.9700	4.0090	1.777	0	0	0
2019/05/14	2040	07/11/2019	10.05	Put	Bond Future	2,695.9500	2.6960	2,629.6700	2.6297	(2.459)	0	0	0
2019/05/14	2040	06/02/2020	9.76	Call	Bond Future	3,280.6700	3.2807	3,337.5200	3.3375	1.733	0	0	0
2019/05/14	2040	06/02/2020			Bond Future	9.9503	92.0886	9.9331	92.2273	(0.173)	0.0000	0.0000	0
2019/05/14	2040	06/02/2020	9.74	Call	Bond Future	3,204.6100	3.2046	3,260.5700	3.2606	1.746	0	0	0
2019/05/14	2040	06/02/2020	9.74	Put	Bond Future	4,921.7400	4.9217	4,838.9200	4.8389	(1.683)	0	0	0
2019/05/14	2040	06/02/2020	9.76	Put	Bond Future	4,832.3600	4.8324	4,750.4300	4.7504	(1.695)	0	0	0
2019/05/14	2040	06/02/2020	9.75	Call	Bond Future	3,242.8400	3.2428	3,299.2500	3.2993	1.740	0	0	0
2019/05/14	2040	06/02/2020	9.75	Put	Bond Future	4,877.1900	4.8772	4,794.8200	4.7948	(1.689)	0	0	0
2019/05/14	2044	01/08/2019	10.40	Put	Bond Future	623.8800	0.6239	588.3000	0.5883	(5.703)	0	0	0
2019/05/14	2044	01/08/2019	9.86	Put	Bond Future	1,979.3300	1.9793	1,902.4800	1.9025	(3.883)	0	0	0
2019/05/14	2044	01/08/2019	10.53	Call	Bond Future	6,020.2800	6.0203	6,128.1900	6.1282	1.792	0	0	0
2019/05/14	2044	01/08/2019	9.39	Call	Bond Future	592.8100	0.5928	614.4800	0.6145	3.655	0	0	228

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
2019/05/14	2044	01/08/2019			Bond Future	9.8351	90.1577	9.8189	90.2943	(0.165)	0.0000	0.0000	41,437
2019/05/14	2044	01/08/2019	10.39	Call	Bond Future	5,118.8800	5.1189	5,219.2800	5.2193	1.961	0	0	0
2019/05/14	2044	01/08/2019	10.39	Put	Bond Future	637.8300	0.6378	601.6700	0.6017	(5.669)	0	0	0
2019/05/14	2044	01/08/2019	10.40	Call	Bond Future	5,182.2100	5.1822	5,283.1900	5.2832	1.949	0	0	0
2019/05/14	2044	01/08/2019	9.86	Call	Bond Future	2,188.5600	2.1886	2,248.2700	2.2483	2.728	0	0	100
2019/05/14	2044	01/08/2019	10.53	Put	Bond Future	467.9100	0.4679	439.2600	0.4393	(6.123)	0	0	100
2019/05/14	2044	01/08/2019	9.39	Put	Bond Future	4,479.6400	4.4796	4,364.7500	4.3648	(2.565)	0	0	0
2019/05/14	2044	01/08/2019	9.74	Put	Bond Future	2,490.1400	2.4901	2,402.8200	2.4028	(3.507)	0	0	0
2019/05/14	2044	01/08/2019	10.38	Call	Bond Future	5,055.6000	5.0556	5,155.4100	5.1554	1.974	0	0	0
2019/05/14	2044	01/08/2019	10.38	Put	Bond Future	651.9600	0.6520	615.2100	0.6152	(5.637)	0	0	0
2019/05/14	2044	01/08/2019	9.36	Put	Bond Future	4,687.9000	4.6879	4,571.0700	4.5711	(2.492)	0	0	0
2019/05/14	2044	01/08/2019	9.36	Call	Bond Future	529.1300	0.5291	548.8600	0.5489	3.729	0	0	100
2019/05/14	2044	01/08/2019	9.74	Call	Bond Future	1,682.2400	1.6822	1,731.4800	1.7315	2.927	0	0	228
2019/05/14	2044	01/08/2019	10.27	Call	Bond Future	4,373.3100	4.3733	4,466.1200	4.4661	2.122	0	0	0
2019/05/14	2044	01/08/2019	10.27	Put	Bond Future	829.0300	0.8290	785.2800	0.7853	(5.277)	0	0	228
2019/05/14	2044	07/11/2019	10.07	Put	Bond Future	2,680.0400	2.6800	2,613.6900	2.6137	(2.476)	0	0	0
2019/05/14	2044	07/11/2019	10.52	Call	Bond Future	6,508.0100	6.5080	6,602.0100	6.6020	1.444	0	0	0
2019/05/14	2044	07/11/2019	9.74	Put	Bond Future	3,987.3900	3.9874	3,902.9000	3.9029	(2.119)	0	0	0
2019/05/14	2044	07/11/2019			Bond Future	9.8942	91.9976	9.8776	92.1367	(0.168)	0.0000	0.0000	0
2019/05/14	2044	07/11/2019	10.06	Call	Bond Future	4,077.7100	4.0777	4,149.8800	4.1499	1.770	0	0	0
2019/05/14	2044	07/11/2019	10.06	Put	Bond Future	2,713.4700	2.7135	2,646.5800	2.6466	(2.465)	0	0	0
2019/05/14	2044	07/11/2019	10.52	Put	Bond Future	1,535.4000	1.5354	1,490.3400	1.4903	(2.935)	0	0	328
2019/05/14	2044	07/11/2019	10.07	Call	Bond Future	4,125.4700	4.1255	4,198.1800	4.1982	1.762	0	0	0
2019/05/14	2044	07/11/2019	9.19	Call	Bond Future	952.3700	0.9524	977.7000	0.9777	2.660	0	0	328
2019/05/14	2044	07/11/2019	9.74	Call	Bond Future	2,686.1800	2.6862	2,740.7500	2.7407	2.032	0	0	328
2019/05/14	2044	07/11/2019	10.05	Call	Bond Future	4,030.1800	4.0302	4,101.8200	4.1018	1.778	0	0	0
2019/05/14	2044	07/11/2019	10.05	Put	Bond Future	2,747.2500	2.7473	2,679.8300	2.6798	(2.454)	0	0	0
2019/05/14	2044	07/11/2019	9.19	Put	Bond Future	7,159.0000	7.1590	7,045.2700	7.0453	(1.589)	0	0	0
2019/05/14	2044	06/02/2020	9.74	Call	Bond Future	3,293.4900	3.2935	3,350.9200	3.3509	1.744	0	0	328
2019/05/14	2044	06/02/2020	10.78	Put	Bond Future	1,867.6200	1.8676	1,824.8300	1.8248	(2.291)	0	0	328
2019/05/14	2044	06/02/2020	9.77	Put	Bond Future	4,882.7300	4.8827	4,799.8600	4.7999	(1.697)	0	0	0
2019/05/14	2044	06/02/2020			Bond Future	9.9460	89.4072	9.9289	89.5488	(0.172)	0.0000	0.0000	0
2019/05/14	2044	06/02/2020	9.09	Put	Bond Future	8,801.7300	8.8017	8,688.4700	8.6885	(1.287)	0	0	0
2019/05/14	2044	06/02/2020	9.09	Call	Bond Future	1,246.1800	1.2462	1,274.6000	1.2746	2.281	0	0	328
2019/05/14	2044	06/02/2020	9.74	Put	Bond Future	5,020.6900	5.0207	4,936.4400	4.9364	(1.678)	0	0	0
2019/05/14	2044	06/02/2020	9.77	Call	Bond Future	3,410.4700	3.4105	3,469.2800	3.4693	1.724	0	0	0
2019/05/14	2044	06/02/2020	10.78	Call	Bond Future	8,327.8500	8.3278	8,426.7400	8.4267	1.187	0	0	0
2019/05/14	2044	06/02/2020	9.78	Call	Bond Future	3,449.9100	3.4499	3,509.1800	3.5092	1.718	0	0	0
2019/05/14	2044	06/02/2020	9.76	Put	Bond Future	4,928.6700	4.9287	4,845.3400	4.8453	(1.691)	0	0	0
2019/05/14	2044	06/02/2020	9.78	Put	Bond Future	4,837.4500	4.8375	4,755.0400	4.7550	(1.704)	0	0	0
2019/05/14	2044	06/02/2020	9.76	Call	Bond Future	3,371.5600	3.3716	3,429.9100	3.4299	1.731	0	0	0
2019/05/14	2046	01/08/2019			Bond Future	116.4387	116.4387	116.3482	116.3482	(0.078)	0.0000	0.0000	12,658
2019/05/14	2046	07/11/2019			Bond Future	117.1294	117.1294	117.0367	117.0367	(0.079)	0.0000	0.0000	0
2019/05/14	2046	06/02/2020			Bond Future	119.4412	119.4412	119.3466	119.3466	(0.079)	0.0000	0.0000	0
2019/05/14	2050	01/08/2019			Bond Future	119.5727	119.5727	119.2203	119.2203	(0.295)	0.0000	0.0000	10,989
2019/05/14	2050	07/11/2019			Bond Future	122.0428	122.0428	121.6830	121.6830	(0.295)	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
2019/05/14	2050	06/02/2020			Bond Future	122.6151	122.6151	122.2479	122.2479	(0.299)	0.0000	0.0000	0
2019/05/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	AL37	01/08/2019			Index Future	645.5370	645.5370	646.3040	646.3040	0.119	0.0000	0.0000	0
2019/05/14	AL37	07/11/2019			Index Future	658.7010	658.7010	659.4820	659.4820	0.119	0.0000	0.0000	0
2019/05/14	AL37	06/02/2020			Index Future	671.5460	671.5460	672.3410	672.3410	0.118	0.0000	0.0000	0
2019/05/14	AL7T	01/08/2019			Index Future	747.6790	747.6790	749.1560	749.1560	0.198	0.0000	0.0000	0
2019/05/14	AL7T	07/11/2019			Index Future	762.9260	762.9260	764.4310	764.4310	0.197	0.0000	0.0000	0
2019/05/14	AL7T	06/02/2020			Index Future	777.8030	777.8030	779.3360	779.3360	0.197	0.0000	0.0000	0
2019/05/14	ALBI	01/08/2019			Index Future	675.4230	675.4230	676.3950	676.3950	0.144	0.0000	0.0000	975
2019/05/14	ALBI	07/11/2019			Index Future	689.1960	689.1960	690.1870	690.1870	0.144	0.0000	0.0000	0
2019/05/14	ALBI	06/02/2020			Index Future	702.6360	702.6360	703.6450	703.6450	0.144	0.0000	0.0000	0
2019/05/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C186	21/12/2026			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
2019/05/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/14	ES33	01/08/2019			Bond Future	10.9335	78.5080	10.9065	78.6654	(0.247)	0.0000	0.0000	350
2019/05/14	ES33	07/11/2019			Bond Future	11.0469	76.3146	11.0189	76.4750	(0.254)	0.0000	0.0000	0
2019/05/14	ES33	06/02/2020			Bond Future	11.1514	77.8037	11.1223	77.9670	(0.260)	0.0000	0.0000	0
2019/05/14	ES42	01/08/2019			Bond Future	11.2118	80.2053	11.1797	80.4190	(0.287)	0.0000	0.0000	4,919
2019/05/14	ES42	07/11/2019			Bond Future	11.3236	77.5755	11.2902	77.7934	(0.295)	0.0000	0.0000	0
2019/05/14	ES42	06/02/2020			Bond Future	11.4225	79.0895	11.3880	79.3115	(0.302)	0.0000	0.0000	0
2019/05/14	GOVI	01/08/2019	638.68	Call	GOVI	300,120.0000	30.0120	309,900.0000	30.9900	3.259	0	0	0
2019/05/14	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2019/05/14	GOVI	01/08/2019			GOVI	668.6920		668.6920	669.6700	669.6700	0.146	0.0000	0.0000	444
2019/05/14	GOVI	01/08/2019	638.69	Call	GOVI	300,020.0000		30.0020	309,800.0000	30.9800	3.260	0	0	0
2019/05/14	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	GOVI	01/08/2019	638.67	Call	GOVI	300,220.0000		30.0220	310,000.0000	31.0000	3.258	0	0	0
2019/05/14	GOVI	07/11/2019	672.90	Call	GOVI	94,280.0000		9.4280	104,240.0000	10.4240	10.564	0	0	0
2019/05/14	GOVI	07/11/2019			GOVI	682.3280		682.3280	683.3240	683.3240	0.146	0.0000	0.0000	0
2019/05/14	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	GOVI	07/11/2019	672.91	Call	GOVI	94,180.0000		9.4180	104,140.0000	10.4140	10.575	0	0	0
2019/05/14	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	GOVI	07/11/2019	672.92	Call	GOVI	94,080.0000		9.4080	104,040.0000	10.4040	10.587	0	0	0
2019/05/14	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	GOVI	06/02/2020	703.15	Put	GOVI	75,160.0000		7.5160	65,010.0000	6.5010	(13.505)	0	0	0
2019/05/14	GOVI	06/02/2020			GOVI	695.6340		695.6340	696.6490	696.6490	0.146	0.0000	0.0000	0
2019/05/14	GOVI	06/02/2020	703.14	Put	GOVI	75,060.0000		7.5060	64,910.0000	6.4910	(13.523)	0	0	0
2019/05/14	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	GOVI	06/02/2020	703.13	Put	GOVI	74,960.0000		7.4960	64,810.0000	6.4810	(13.541)	0	0	0
2019/05/14	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/14	IGOV	01/08/2019			Index Future	263.6340		263.6340	263.5230	263.5230	(0.042)	0.0000	0.0000	815
2019/05/14	IGOV	07/11/2019			Index Future	269.0790		269.0790	268.9650	268.9650	(0.042)	0.0000	0.0000	219
2019/05/14	IGOV	06/02/2020			Index Future	274.3880		274.3880	274.2710	274.2710	(0.043)	0.0000	0.0000	0
2019/05/14	IS01	20/06/2019			Interest Rate Swap	102.0100		102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/14	IS01	19/09/2019			Interest Rate Swap	99.8700		99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/14	IS02	21/06/2019			Interest Rate Swap	99.7400		99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/14	IS02	20/09/2019			Interest Rate Swap	101.8700		101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/14	IS02	20/12/2019			Interest Rate Swap	102.8000		102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/05/14	IS02	23/03/2020			Interest Rate Swap	98.7700		98.7700	98.7600	98.7600	(0.010)	0.0000	0.0000	0
2019/05/14	IS02	22/06/2020			Interest Rate Swap	102.3100		102.3100	102.3100	102.3100	0.000	0.0000	0.0000	0
2019/05/14	IS02	21/09/2020			Interest Rate Swap	99.2500		99.2500	99.2500	99.2500	0.000	0.0000	0.0000	0
2019/05/14	IS05	17/12/2020			Interest Rate Swap	96.0000		96.0000	95.9900	95.9900	(0.010)	0.0000	0.0000	0
2019/05/14	IS05	16/03/2021			Interest Rate Swap	95.1200		95.1200	95.1100	95.1100	(0.011)	0.0000	0.0000	0
2019/05/14	IS05	15/06/2021			Interest Rate Swap	94.1900		94.1900	94.1900	94.1900	0.000	0.0000	0.0000	0
2019/05/14	IS05	21/09/2021			Interest Rate Swap	94.2400		94.2400	94.2300	94.2300	(0.011)	0.0000	0.0000	0
2019/05/14	IS05	21/12/2021			Interest Rate Swap	96.3300		96.3300	96.3100	96.3100	(0.021)	0.0000	0.0000	51
2019/05/14	IS05	15/03/2022			Interest Rate Swap	96.3700		96.3700	96.3400	96.3400	(0.031)	0.0000	0.0000	0
2019/05/14	IS05	21/06/2022			Interest Rate Swap	97.4500		97.4500	97.4300	97.4300	(0.021)	0.0000	0.0000	0
2019/05/14	IS05	20/09/2022			Interest Rate Swap	101.2900		101.2900	101.2700	101.2700	(0.020)	0.0000	0.0000	0
2019/05/14	IS05	20/12/2022			Interest Rate Swap	102.4500		102.4500	102.4400	102.4400	(0.010)	0.0000	0.0000	0
2019/05/14	IS05	22/03/2023			Interest Rate Swap	95.7100		95.7100	95.6900	95.6900	(0.021)	0.0000	0.0000	0
2019/05/14	IS05	20/06/2023			Interest Rate Swap	101.7000		101.7000	101.6900	101.6900	(0.010)	0.0000	0.0000	0
2019/05/14	IS05	19/09/2023			Interest Rate Swap	97.1000		97.1000	97.1000	97.1000	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
2019/05/14	IS10	17/12/2025			Interest Rate Swap	93.2300	93.2300	93.2700	93.2700	0.043	0.0000	0.0000	0
2019/05/14	IS10	16/03/2026			Interest Rate Swap	90.1700	90.1700	90.2000	90.2000	0.033	0.0000	0.0000	0
2019/05/14	IS10	15/06/2026			Interest Rate Swap	88.8500	88.8500	88.8900	88.8900	0.045	0.0000	0.0000	0
2019/05/14	IS10	21/09/2026			Interest Rate Swap	91.0000	91.0000	91.0300	91.0300	0.033	0.0000	0.0000	0
2019/05/14	IS10	21/12/2026			Interest Rate Swap	94.8000	94.8000	94.8300	94.8300	0.032	0.0000	0.0000	0
2019/05/14	IS10	15/03/2027			Interest Rate Swap	93.3200	93.3200	93.3600	93.3600	0.043	0.0000	0.0000	0
2019/05/14	IS10	21/06/2027			Interest Rate Swap	95.3900	95.3900	95.4400	95.4400	0.052	0.0000	0.0000	0
2019/05/14	IS10	20/09/2027			Interest Rate Swap	100.8800	100.8800	100.9400	100.9400	0.059	0.0000	0.0000	0
2019/05/14	IS10	20/12/2027			Interest Rate Swap	101.2300	101.2300	101.3000	101.3000	0.069	0.0000	0.0000	0
2019/05/14	IS10	22/03/2028			Interest Rate Swap	94.6700	94.6700	94.7400	94.7400	0.074	0.0000	0.0000	0
2019/05/14	IS10	20/06/2028			Interest Rate Swap	101.9300	101.9300	102.0000	102.0000	0.069	0.0000	0.0000	0
2019/05/14	IS10	19/09/2028			Interest Rate Swap	95.4100	95.4100	95.4800	95.4800	0.073	0.0000	0.0000	0
2019/05/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/14	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/14	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/14	R023	01/08/2019	8.95	Call	Bond Future	3,878.0700	3.8781	3,976.0500	3.9761	2.527	0	0	0
2019/05/14	R023	01/08/2019			Bond Future	7.6623	103.6092	7.6299	103.7090	(0.423)	0.0000	0.0000	56,858
2019/05/14	R023	01/08/2019	8.93	Call	Bond Future	3,820.3800	3.8204	3,918.2100	3.9182	2.561	0	0	0
2019/05/14	R023	01/08/2019	8.93	Put	Bond Future	10.9100	0.0109	8.9500	0.0090	(17.965)	0	0	0
2019/05/14	R023	01/08/2019	8.95	Put	Bond Future	9.9400	0.0099	8.1300	0.0081	(18.209)	0	0	0
2019/05/14	R023	01/08/2019	8.94	Call	Bond Future	3,849.2100	3.8492	3,947.1200	3.9471	2.544	0	0	0
2019/05/14	R023	01/08/2019	8.94	Put	Bond Future	10.4100	0.0104	8.5300	0.0085	(18.060)	0	0	0
2019/05/14	R023	07/11/2019	7.98	Call	Bond Future	1,427.9700	1.4280	1,493.3100	1.4933	4.576	0	0	0
2019/05/14	R023	07/11/2019			Bond Future	7.6649	101.7893	7.6296	101.8909	(0.461)	0.0000	0.0000	0
2019/05/14	R023	07/11/2019	7.99	Call	Bond Future	1,448.5700	1.4486	1,514.3400	1.5143	4.540	0	0	0
2019/05/14	R023	07/11/2019	7.98	Put	Bond Future	527.6400	0.5276	491.4100	0.4914	(6.866)	0	0	0
2019/05/14	R023	07/11/2019	7.99	Put	Bond Future	519.8400	0.5198	484.0400	0.4840	(6.887)	0	0	0
2019/05/14	R023	07/11/2019	8.00	Call	Bond Future	1,469.0200	1.4690	1,535.2100	1.5352	4.506	0	0	0
2019/05/14	R023	07/11/2019	8.00	Put	Bond Future	511.8900	0.5119	476.5100	0.4765	(6.912)	0	0	0
2019/05/14	R023	06/02/2020	7.54	Call	Bond Future	842.1200	0.8421	888.4700	0.8885	5.504	0	0	0
2019/05/14	R023	06/02/2020			Bond Future	7.6488	103.7752	7.6103	103.8786	(0.505)	0.0000	0.0000	0
2019/05/14	R023	06/02/2020	7.52	Call	Bond Future	813.6700	0.8137	859.1100	0.8591	5.585	0	0	0
2019/05/14	R023	06/02/2020	7.52	Put	Bond Future	1,159.4800	1.1595	1,101.5100	1.1015	(5.000)	0	0	0
2019/05/14	R023	06/02/2020	7.54	Put	Bond Future	1,134.1500	1.1342	1,077.0900	1.0771	(5.031)	0	0	0
2019/05/14	R023	06/02/2020	7.53	Call	Bond Future	828.0100	0.8280	873.9100	0.8739	5.543	0	0	0
2019/05/14	R023	06/02/2020	7.53	Put	Bond Future	1,146.9300	1.1469	1,089.4200	1.0894	(5.014)	0	0	0
2019/05/14	R035	01/08/2019	10.23	Call	Bond Future	4,880.7900	4.8808	4,940.9800	4.9410	1.233	0	0	0
2019/05/14	R035	01/08/2019	10.22	Put	Bond Future	548.8800	0.5489	524.5100	0.5245	(4.440)	0	0	0
2019/05/14	R035	01/08/2019			Bond Future	9.6395	97.7225	9.6285	97.8067	(0.115)	0.0000	0.0000	59,436
2019/05/14	R035	01/08/2019	10.24	Call	Bond Future	4,939.8500	4.9399	5,000.4200	5.0004	1.226	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
2019/05/14	R035	01/08/2019	10.24	Put	Bond Future	524.7800		0.5248	501.1800	0.5012	(4.497)	0	0	0
2019/05/14	R035	01/08/2019	10.23	Put	Bond Future	536.7000		0.5367	512.7200	0.5127	(4.468)	0	0	0
2019/05/14	R035	01/08/2019	10.22	Call	Bond Future	4,821.9000		4.8219	4,881.7000	4.8817	1.240	0	0	0
2019/05/14	R035	07/11/2019	9.88	Call	Bond Future	3,719.5800		3.7196	3,761.3800	3.7614	1.124	0	0	0
2019/05/14	R035	07/11/2019	9.89	Call	Bond Future	3,763.3800		3.7634	3,805.5200	3.8055	1.120	0	0	0
2019/05/14	R035	07/11/2019	9.87	Put	Bond Future	2,456.3100		2.4563	2,412.0800	2.4121	(1.801)	0	0	0
2019/05/14	R035	07/11/2019	10.21	Put	Bond Future	1,613.7800		1.6138	1,580.0800	1.5801	(2.088)	0	0	3,500
2019/05/14	R035	07/11/2019			Bond Future	9.7059		95.2116	9.6945	95.2973	(0.118)	0.0000	0.0000	0
2019/05/14	R035	07/11/2019	9.89	Put	Bond Future	2,396.6100		2.3966	2,353.0400	2.3530	(1.818)	0	0	0
2019/05/14	R035	07/11/2019	9.87	Call	Bond Future	3,676.0000		3.6760	3,717.4800	3.7175	1.128	0	0	0
2019/05/14	R035	07/11/2019	8.92	Put	Bond Future	6,906.7200		6.9067	6,832.7800	6.8328	(1.071)	0	0	0
2019/05/14	R035	07/11/2019	8.92	Call	Bond Future	723.6100		0.7236	735.3800	0.7354	1.627	0	0	3,500
2019/05/14	R035	07/11/2019	9.52	Put	Bond Future	3,724.4900		3.7245	3,668.4700	3.6685	(1.504)	0	0	0
2019/05/14	R035	07/11/2019	9.52	Call	Bond Future	2,313.3000		2.3133	2,342.9900	2.3430	1.283	0	0	3,500
2019/05/14	R035	07/11/2019	9.88	Put	Bond Future	2,426.3100		2.4263	2,382.4000	2.3824	(1.810)	0	0	0
2019/05/14	R035	07/11/2019	10.21	Call	Bond Future	5,287.5800		5.2876	5,339.5900	5.3396	0.984	0	0	0
2019/05/14	R035	06/02/2020	9.60	Call	Bond Future	3,102.5500		3.1025	3,136.4800	3.1365	1.094	0	0	0
2019/05/14	R035	06/02/2020	9.61	Put	Bond Future	4,295.0500		4.2950	4,242.1400	4.2421	(1.232)	0	0	0
2019/05/14	R035	06/02/2020			Bond Future	9.7649		97.0693	9.7531	97.1564	(0.120)	0.0000	0.0000	0
2019/05/14	R035	06/02/2020	9.60	Put	Bond Future	4,335.0600		4.3351	4,281.8800	4.2819	(1.227)	0	0	0
2019/05/14	R035	06/02/2020	9.61	Call	Bond Future	3,137.9600		3.1380	3,172.1600	3.1722	1.090	0	0	0
2019/05/14	R035	06/02/2020	9.59	Call	Bond Future	3,067.3500		3.0674	3,101.0000	3.1010	1.097	0	0	0
2019/05/14	R035	06/02/2020	9.59	Put	Bond Future	4,375.3700		4.3754	4,321.9100	4.3219	(1.222)	0	0	0
2019/05/14	R186	01/08/2019	9.54	Call	Bond Future	5,528.9100		5.5289	5,754.9200	5.7549	4.088	0	0	0
2019/05/14	R186	01/08/2019	10.08	Put	Bond Future	16.9700		0.0170	13.4900	0.0135	(20.507)	0	0	6,000
2019/05/14	R186	01/08/2019	8.38	Call	Bond Future	818.0300		0.8180	905.2300	0.9052	10.660	0	0	0
2019/05/14	R186	01/08/2019			Bond Future	8.5651		111.7182	8.5227	111.9620	(0.495)	0.0000	0.0000	111,532
2019/05/14	R186	01/08/2019	9.52	Call	Bond Future	5,427.2800		5.4273	5,652.4300	5.6524	4.148	0	0	0
2019/05/14	R186	01/08/2019	9.52	Put	Bond Future	115.1500		0.1152	96.5000	0.0965	(16.196)	0	0	0
2019/05/14	R186	01/08/2019	8.30	Put	Bond Future	2,186.8100		2.1868	2,017.1100	2.0171	(7.760)	0	0	0
2019/05/14	R186	01/08/2019	8.30	Call	Bond Future	650.4100		0.6504	724.5100	0.7245	11.393	0	0	6,000
2019/05/14	R186	01/08/2019	9.05	Put	Bond Future	403.0400		0.4030	349.6000	0.3496	(13.259)	0	0	0
2019/05/14	R186	01/08/2019	9.05	Call	Bond Future	3,142.8500		3.1429	3,333.2100	3.3332	6.057	0	0	6,000
2019/05/14	R186	01/08/2019	9.54	Put	Bond Future	109.1000		0.1091	91.3100	0.0913	(16.306)	0	0	0
2019/05/14	R186	01/08/2019	10.08	Call	Bond Future	8,290.6500		8.2907	8,530.9700	8.5310	2.899	0	0	0
2019/05/14	R186	01/08/2019	8.38	Put	Bond Future	1,887.9600		1.8880	1,731.3600	1.7314	(8.295)	0	0	0
2019/05/14	R186	01/08/2019	8.70	Put	Bond Future	962.8100		0.9628	860.5000	0.8605	(10.626)	0	0	6,200
2019/05/14	R186	01/08/2019	9.53	Call	Bond Future	5,478.0400		5.4780	5,703.6300	5.7036	4.118	0	0	0
2019/05/14	R186	01/08/2019	9.53	Put	Bond Future	112.0500		0.1121	93.8400	0.0938	(16.252)	0	0	0
2019/05/14	R186	01/08/2019	8.70	Call	Bond Future	1,733.8300		1.7338	1,875.3200	1.8753	8.161	0	0	0
2019/05/14	R186	01/08/2019	9.22	Call	Bond Future	3,937.2100		3.9372	4,143.8900	4.1439	5.249	0	0	0
2019/05/14	R186	01/08/2019	9.22	Put	Bond Future	257.6500		0.2577	220.5300	0.2205	(14.407)	0	0	0
2019/05/14	R186	07/11/2019	8.94	Call	Bond Future	3,051.7800		3.0518	3,209.7500	3.2098	5.176	0	0	0
2019/05/14	R186	07/11/2019	8.23	Call	Bond Future	996.6400		0.9966	1,076.5500	1.0766	8.018	0	0	5,000
2019/05/14	R186	07/11/2019			Bond Future	8.6114		113.9974	8.5668	114.2459	(0.518)	0.0000	0.0000	0
2019/05/14	R186	07/11/2019	8.94	Put	Bond Future	1,243.2800		1.2433	1,152.7600	1.1528	(7.281)	0	0	0
2019/05/14	R186	07/11/2019	8.73	Call	Bond Future	2,323.6700		2.3237	2,460.1200	2.4601	5.872	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
2019/05/14	R186	07/11/2019	8.73	Put	Bond Future	1,666.6100		1.6666	1,554.5700	1.5546	(6.723)	0	0	5,000
2019/05/14	R186	07/11/2019	8.96	Put	Bond Future	1,208.2600		1.2083	1,119.6700	1.1197	(7.332)	0	0	0
2019/05/14	R186	07/11/2019	8.23	Put	Bond Future	3,145.3700		3.1454	2,976.7900	2.9768	(5.360)	0	0	0
2019/05/14	R186	07/11/2019	8.95	Call	Bond Future	3,088.5900		3.0886	3,247.5300	3.2475	5.146	0	0	0
2019/05/14	R186	07/11/2019	8.96	Call	Bond Future	3,125.6000		3.1256	3,285.5000	3.2855	5.116	0	0	0
2019/05/14	R186	07/11/2019	8.95	Put	Bond Future	1,225.6600		1.2257	1,136.1100	1.1361	(7.306)	0	0	0
2019/05/14	R186	06/02/2020	8.57	Call	Bond Future	2,195.8100		2.1958	2,315.9100	2.3159	5.470	0	0	0
2019/05/14	R186	06/02/2020			Bond Future	8.6458		110.9134	8.5990	111.1666	(0.542)	0.0000	0.0000	0
2019/05/14	R186	06/02/2020	8.55	Call	Bond Future	2,138.8300		2.1388	2,257.0900	2.2571	5.529	0	0	0
2019/05/14	R186	06/02/2020	8.55	Put	Bond Future	2,657.6500		2.6576	2,522.7400	2.5227	(5.076)	0	0	0
2019/05/14	R186	06/02/2020	8.57	Put	Bond Future	2,606.0600		2.6061	2,472.9900	2.4730	(5.106)	0	0	0
2019/05/14	R186	06/02/2020	8.56	Call	Bond Future	2,167.0400		2.1670	2,286.2200	2.2862	5.500	0	0	0
2019/05/14	R186	06/02/2020	8.56	Put	Bond Future	2,631.5600		2.6316	2,497.5700	2.4976	(5.092)	0	0	0
2019/05/14	R197	01/08/2019			Bond Future	303.2138		303.2138	303.2564	303.2564	0.014	0.0000	0.0000	2,507
2019/05/14	R197	07/11/2019			Bond Future	309.4777		309.4777	309.5205	309.5205	0.014	0.0000	0.0000	0
2019/05/14	R197	06/02/2020			Bond Future	307.9399		307.9399	307.9831	307.9831	0.014	0.0000	0.0000	0
2019/05/14	R202	01/08/2019			Bond Future	238.0723		238.0723	238.1088	238.1088	0.015	0.0000	0.0000	9,390
2019/05/14	R202	07/11/2019			Bond Future	242.9903		242.9903	243.0271	243.0271	0.015	0.0000	0.0000	0
2019/05/14	R202	06/02/2020			Bond Future	243.7248		243.7248	243.7618	243.7618	0.015	0.0000	0.0000	0
2019/05/14	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	R207	01/08/2019	7.33	Call	Bond Future	735.8500		0.7358	733.1300	0.7331	(0.370)	0	0	0
2019/05/14	R207	01/08/2019			Bond Future	5.6367		101.0958	5.6429	101.0931	0.110	0.0000	0.0000	4,891
2019/05/14	R207	01/08/2019	7.34	Call	Bond Future	740.1700		0.7402	737.4500	0.7375	(0.367)	0	0	0
2019/05/14	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	R207	01/08/2019	7.35	Call	Bond Future	744.4800		0.7445	741.7600	0.7418	(0.365)	0	0	0
2019/05/14	R207	01/08/2019	7.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/14	R207	07/11/2019	2.08	Put	Bond Future	93.6100		0.0936	96.3100	0.0963	2.884	0	0	0
2019/05/14	R207	07/11/2019			Bond Future	2.5791		103.1585	2.5961	103.1554	0.657	0.0000	0.0000	0
2019/05/14	R207	07/11/2019	2.07	Call	Bond Future	3.4700		0.0035	3.1400	0.0031	(9.510)	0	0	0
2019/05/14	R207	07/11/2019	2.07	Put	Bond Future	95.2200		0.0952	97.9400	0.0979	2.857	0	0	0
2019/05/14	R207	07/11/2019	2.08	Call	Bond Future	3.6600		0.0037	3.3100	0.0033	(9.563)	0	0	0
2019/05/14	R207	07/11/2019	2.06	Call	Bond Future	3.2900		0.0033	2.9800	0.0030	(9.422)	0	0	0
2019/05/14	R207	07/11/2019	2.06	Put	Bond Future	96.8500		0.0969	99.5900	0.0996	2.829	0	0	0
2019/05/14	R208	01/08/2019	8.16	Call	Bond Future	2,557.8700		2.5579	2,573.6000	2.5736	0.615	0	0	0
2019/05/14	R208	01/08/2019	8.17	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/14	R208	01/08/2019			Bond Future	6.4786		102.7677	6.4684	102.7834	(0.157)	0.0000	0.0000	10,880
2019/05/14	R208	01/08/2019	8.16	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/14	R208	01/08/2019	8.17	Call	Bond Future	2,572.8200		2.5728	2,588.5500	2.5886	0.611	0	0	0
2019/05/14	R208	01/08/2019	8.15	Call	Bond Future	2,542.9200		2.5429	2,558.6500	2.5587	0.619	0	0	0
2019/05/14	R208	01/08/2019	8.15	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/05/14	R208	07/11/2019	6.83	Call	Bond Future	849.6400		0.8496	862.3400	0.8623	1.495	0	0	0
2019/05/14	R208	07/11/2019	6.82	Put	Bond Future	70.7400		0.0707	67.6000	0.0676	(4.439)	0	0	0
2019/05/14	R208	07/11/2019			Bond Future	6.2326		101.4590	6.2206	101.4748	(0.193)	0.0000	0.0000	0
2019/05/14	R208	07/11/2019	6.84	Call	Bond Future	861.3700		0.8614	874.1100	0.8741	1.479	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
2019/05/14	R208	07/11/2019	6.84	Put	Bond Future	68.3700	0.0684	65.3300	0.0653	(4.446)	0	0	0
2019/05/14	R208	07/11/2019	6.83	Put	Bond Future	69.6200	0.0696	66.5400	0.0665	(4.424)	0	0	0
2019/05/14	R208	07/11/2019	6.82	Call	Bond Future	837.7700	0.8378	850.4100	0.8504	1.509	0	0	0
2019/05/14	R208	06/02/2020	6.13	Put	Bond Future	142.7700	0.1428	137.2400	0.1372	(3.873)	0	0	0
2019/05/14	R208	06/02/2020	6.12	Call	Bond Future	442.7800	0.4428	453.1100	0.4531	2.333	0	0	0
2019/05/14	R208	06/02/2020			Bond Future	5.8472	103.4385	5.8325	103.4545	(0.250)	0.0000	0.0000	0
2019/05/14	R208	06/02/2020	6.13	Call	Bond Future	450.7200	0.4507	461.1400	0.4611	2.312	0	0	0
2019/05/14	R208	06/02/2020	6.12	Put	Bond Future	145.7000	0.1457	140.0800	0.1401	(3.857)	0	0	0
2019/05/14	R208	06/02/2020	6.14	Call	Bond Future	459.0300	0.4590	469.5400	0.4695	2.290	0	0	0
2019/05/14	R208	06/02/2020	6.14	Put	Bond Future	140.2200	0.1402	134.7800	0.1348	(3.880)	0	0	0
2019/05/14	R209	01/08/2019	10.17	Call	Bond Future	4,133.0200	4.1330	4,183.7100	4.1837	1.226	0	0	0
2019/05/14	R209	01/08/2019	10.15	Put	Bond Future	494.2900	0.4943	472.8700	0.4729	(4.333)	0	0	0
2019/05/14	R209	01/08/2019	9.30	Call	Bond Future	801.9500	0.8019	816.4100	0.8164	1.803	0	0	7,560
2019/05/14	R209	01/08/2019			Bond Future	9.5883	74.6749	9.5773	74.7463	(0.114)	0.0000	0.0000	87,926
2019/05/14	R209	01/08/2019	10.17	Put	Bond Future	472.8900	0.4729	452.1200	0.4521	(4.392)	0	0	0
2019/05/14	R209	01/08/2019	10.15	Call	Bond Future	4,033.1300	4.0331	4,083.1700	4.0832	1.241	0	0	0
2019/05/14	R209	01/08/2019	10.16	Put	Bond Future	483.4800	0.4835	462.3900	0.4624	(4.362)	0	0	0
2019/05/14	R209	01/08/2019	9.30	Put	Bond Future	2,721.4000	2.7214	2,664.4000	2.6644	(2.095)	0	0	0
2019/05/14	R209	01/08/2019	9.80	Put	Bond Future	1,061.0300	1.0610	1,025.7200	1.0257	(3.328)	0	0	0
2019/05/14	R209	01/08/2019	10.16	Call	Bond Future	4,083.0000	4.0830	4,133.3700	4.1334	1.234	0	0	0
2019/05/14	R209	01/08/2019	9.80	Call	Bond Future	2,425.4700	2.4255	2,461.6200	2.4616	1.490	0	0	7,560
2019/05/14	R209	01/08/2019	10.46	Call	Bond Future	5,632.3100	5.6323	5,690.8500	5.6909	1.039	0	0	0
2019/05/14	R209	01/08/2019	10.46	Put	Bond Future	248.2500	0.2482	235.3300	0.2353	(5.204)	0	0	7,560
2019/05/14	R209	07/11/2019	9.82	Call	Bond Future	3,200.6000	3.2006	3,236.2000	3.2362	1.112	0	0	0
2019/05/14	R209	07/11/2019			Bond Future	9.6448	73.0453	9.6335	73.1181	(0.117)	0.0000	0.0000	0
2019/05/14	R209	07/11/2019	9.80	Call	Bond Future	3,126.1000	3.1261	3,161.1400	3.1611	1.121	0	0	0
2019/05/14	R209	07/11/2019	9.80	Put	Bond Future	2,133.1900	2.1332	2,095.4300	2.0954	(1.770)	0	0	0
2019/05/14	R209	07/11/2019	9.82	Put	Bond Future	2,081.2300	2.0812	2,044.0300	2.0440	(1.787)	0	0	0
2019/05/14	R209	07/11/2019	9.81	Call	Bond Future	3,163.1600	3.1632	3,198.4700	3.1985	1.116	0	0	0
2019/05/14	R209	07/11/2019	9.81	Put	Bond Future	2,106.9800	2.1070	2,069.4900	2.0695	(1.779)	0	0	0
2019/05/14	R209	06/02/2020	9.52	Put	Bond Future	3,771.6600	3.7717	3,726.3400	3.7263	(1.202)	0	0	0
2019/05/14	R209	06/02/2020			Bond Future	9.6924	74.4706	9.6808	74.5447	(0.119)	0.0000	0.0000	0
2019/05/14	R209	06/02/2020	9.51	Call	Bond Future	2,626.1000	2.6261	2,654.6100	2.6546	1.086	0	0	0
2019/05/14	R209	06/02/2020	9.51	Put	Bond Future	3,806.4300	3.8064	3,760.8800	3.7609	(1.197)	0	0	0
2019/05/14	R209	06/02/2020	9.52	Call	Bond Future	2,656.7600	2.6568	2,685.5000	2.6855	1.082	0	0	0
2019/05/14	R209	06/02/2020	9.50	Call	Bond Future	2,595.3700	2.5954	2,623.6400	2.6236	1.089	0	0	0
2019/05/14	R209	06/02/2020	9.50	Put	Bond Future	3,841.2200	3.8412	3,795.4300	3.7954	(1.192)	0	0	0
2019/05/14	R210	01/08/2019			Bond Future	191.3257	191.3257	191.3540	191.3540	0.015	0.0000	0.0000	3,142
2019/05/14	R210	07/11/2019			Bond Future	192.6788	192.6788	192.7073	192.7073	0.015	0.0000	0.0000	0
2019/05/14	R210	06/02/2020			Bond Future	196.4818	196.4818	196.5106	196.5106	0.015	0.0000	0.0000	0
2019/05/14	R212	01/08/2019			Bond Future	159.6681	159.6681	159.5643	159.5643	(0.065)	0.0000	0.0000	6,690
2019/05/14	R212	07/11/2019			Bond Future	162.9668	162.9668	162.8605	162.8605	(0.065)	0.0000	0.0000	0
2019/05/14	R212	06/02/2020			Bond Future	163.9437	163.9437	163.8350	163.8350	(0.066)	0.0000	0.0000	0
2019/05/14	R213	01/08/2019	9.99	Put	Bond Future	367.3200	0.3673	340.4600	0.3405	(7.312)	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
2019/05/14	R213	01/08/2019	9.98	Call	Bond Future	4,435.4900	4.4355	4,540.8800	4.5409	2.376	0	0	0
2019/05/14	R213	01/08/2019			Bond Future	9.3051	86.8932	9.2838	87.0259	(0.229)	0.0000	0.0000	17,140
2019/05/14	R213	01/08/2019	9.99	Call	Bond Future	4,485.4100	4.4854	4,591.2700	4.5913	2.360	0	0	0
2019/05/14	R213	01/08/2019	9.98	Put	Bond Future	375.5500	0.3755	348.2200	0.3482	(7.277)	0	0	0
2019/05/14	R213	01/08/2019	10.00	Call	Bond Future	4,535.5300	4.5355	4,641.8500	4.6419	2.344	0	0	0
2019/05/14	R213	01/08/2019	10.00	Put	Bond Future	359.3500	0.3594	332.9500	0.3330	(7.347)	0	0	0
2019/05/14	R213	07/11/2019	9.59	Put	Bond Future	1,772.6400	1.7726	1,713.0900	1.7131	(3.359)	0	0	0
2019/05/14	R213	07/11/2019	9.58	Call	Bond Future	3,091.6900	3.0917	3,166.7500	3.1668	2.428	0	0	0
2019/05/14	R213	07/11/2019			Bond Future	9.3658	85.1130	9.3437	85.2481	(0.236)	0.0000	0.0000	0
2019/05/14	R213	07/11/2019	9.59	Call	Bond Future	3,128.5600	3.1286	3,204.1500	3.2042	2.416	0	0	0
2019/05/14	R213	07/11/2019	9.58	Put	Bond Future	1,795.6300	1.7956	1,735.5500	1.7356	(3.346)	0	0	0
2019/05/14	R213	07/11/2019	9.60	Call	Bond Future	3,165.6100	3.1656	3,241.7200	3.2417	2.404	0	0	0
2019/05/14	R213	07/11/2019	9.60	Put	Bond Future	1,749.9000	1.7499	1,690.8700	1.6909	(3.373)	0	0	0
2019/05/14	R213	06/02/2020	9.26	Put	Bond Future	3,402.4300	3.4024	3,323.7800	3.3238	(2.312)	0	0	0
2019/05/14	R213	06/02/2020	9.27	Call	Bond Future	2,468.4900	2.4685	2,527.9400	2.5279	2.408	0	0	0
2019/05/14	R213	06/02/2020			Bond Future	9.4189	86.7736	9.3961	86.9112	(0.243)	0.0000	0.0000	0
2019/05/14	R213	06/02/2020	9.28	Call	Bond Future	2,498.3300	2.4983	2,558.2400	2.5582	2.398	0	0	0
2019/05/14	R213	06/02/2020	9.28	Put	Bond Future	3,339.8700	3.3399	3,262.1500	3.2621	(2.327)	0	0	0
2019/05/14	R213	06/02/2020	9.26	Call	Bond Future	2,438.8300	2.4388	2,497.8100	2.4978	2.418	0	0	0
2019/05/14	R213	06/02/2020	9.27	Put	Bond Future	3,371.0300	3.3710	3,292.8500	3.2929	(2.319)	0	0	0
2019/05/14	R214	01/08/2019	10.34	Put	Bond Future	614.0500	0.6141	582.0900	0.5821	(5.205)	0	0	0
2019/05/14	R214	01/08/2019			Bond Future	9.7989	73.4097	9.7829	73.5189	(0.164)	0.0000	0.0000	10,672
2019/05/14	R214	01/08/2019	10.33	Call	Bond Future	4,090.3300	4.0903	4,167.0900	4.1671	1.877	0	0	0
2019/05/14	R214	01/08/2019	10.33	Put	Bond Future	626.3200	0.6263	593.9000	0.5939	(5.176)	0	0	0
2019/05/14	R214	01/08/2019	10.34	Call	Bond Future	4,140.6600	4.1407	4,217.8800	4.2179	1.865	0	0	0
2019/05/14	R214	01/08/2019	10.32	Call	Bond Future	4,040.2500	4.0402	4,116.5300	4.1165	1.888	0	0	0
2019/05/14	R214	01/08/2019	10.32	Put	Bond Future	638.9300	0.6389	606.0300	0.6060	(5.149)	0	0	0
2019/05/14	R214	07/11/2019	10.02	Put	Bond Future	2,253.7200	2.2537	2,199.7600	2.1998	(2.394)	0	0	0
2019/05/14	R214	07/11/2019			Bond Future	9.8591	71.6082	9.8426	71.7195	(0.168)	0.0000	0.0000	0
2019/05/14	R214	07/11/2019	10.01	Call	Bond Future	3,283.3400	3.2833	3,340.2100	3.3402	1.732	0	0	0
2019/05/14	R214	07/11/2019	10.01	Put	Bond Future	2,281.1500	2.2812	2,226.7600	2.2268	(2.384)	0	0	0
2019/05/14	R214	07/11/2019	10.02	Call	Bond Future	3,321.5300	3.3215	3,378.8300	3.3788	1.725	0	0	0
2019/05/14	R214	07/11/2019	10.00	Call	Bond Future	3,245.3300	3.2453	3,301.7900	3.3018	1.740	0	0	0
2019/05/14	R214	07/11/2019	10.00	Put	Bond Future	2,308.8500	2.3088	2,254.0500	2.2541	(2.373)	0	0	0
2019/05/14	R214	06/02/2020	9.73	Call	Bond Future	2,792.6700	2.7927	2,839.4400	2.8394	1.675	0	0	0
2019/05/14	R214	06/02/2020			Bond Future	9.9125	73.0053	9.8955	73.1186	(0.172)	0.0000	0.0000	0
2019/05/14	R214	06/02/2020	9.71	Call	Bond Future	2,728.9200	2.7289	2,774.9600	2.7750	1.687	0	0	0
2019/05/14	R214	06/02/2020	9.71	Put	Bond Future	4,096.8000	4.0968	4,029.5200	4.0295	(1.642)	0	0	0
2019/05/14	R214	06/02/2020	9.73	Put	Bond Future	4,023.5700	4.0236	3,957.0200	3.9570	(1.654)	0	0	0
2019/05/14	R214	06/02/2020	9.72	Call	Bond Future	2,760.5800	2.7606	2,806.9900	2.8070	1.681	0	0	0
2019/05/14	R214	06/02/2020	9.72	Put	Bond Future	4,059.9200	4.0599	3,993.0100	3.9930	(1.648)	0	0	0
2019/05/14	R248	01/08/2019	10.35	Call	Bond Future	5,482.9000	5.4829	5,586.3500	5.5863	1.887	0	0	0
2019/05/14	R248	01/08/2019	10.34	Put	Bond Future	685.0100	0.6850	647.1700	0.6472	(5.524)	0	0	0
2019/05/14	R248	01/08/2019			Bond Future	9.7730	93.9860	9.7570	94.1268	(0.164)	0.0000	0.0000	103,254
2019/05/14	R248	01/08/2019	10.36	Call	Bond Future	5,548.3700	5.5484	5,652.4000	5.6524	1.875	0	0	0
2019/05/14	R248	01/08/2019	10.36	Put	Bond Future	656.8500	0.6569	620.1700	0.6202	(5.584)	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
2019/05/14	R248	01/08/2019	10.35	Put	Bond Future	670.7900	0.6708	633.5300	0.6335	(5.555)	0	0	0
2019/05/14	R248	01/08/2019	10.34	Call	Bond Future	5,417.5900	5.4176	5,520.4600	5.5205	1.899	0	0	0
2019/05/14	R248	07/11/2019	10.02	Call	Bond Future	4,292.6200	4.2926	4,368.5400	4.3685	1.769	0	0	0
2019/05/14	R248	07/11/2019	10.01	Put	Bond Future	2,725.5600	2.7256	2,657.5500	2.6575	(2.495)	0	0	0
2019/05/14	R248	07/11/2019			Bond Future	9.8320	91.4623	9.8154	91.6057	(0.168)	0.0000	0.0000	48
2019/05/14	R248	07/11/2019	10.03	Call	Bond Future	4,342.7400	4.3427	4,419.2200	4.4192	1.761	0	0	0
2019/05/14	R248	07/11/2019	10.03	Put	Bond Future	2,657.6400	2.6576	2,590.7400	2.5907	(2.517)	0	0	0
2019/05/14	R248	07/11/2019	10.02	Put	Bond Future	2,691.2900	2.6913	2,623.8300	2.6238	(2.507)	0	0	0
2019/05/14	R248	07/11/2019	10.01	Call	Bond Future	4,242.9700	4.2430	4,318.3400	4.3183	1.776	0	0	0
2019/05/14	R248	06/02/2020	9.71	Put	Bond Future	5,004.7300	5.0047	4,919.2600	4.9193	(1.708)	0	0	0
2019/05/14	R248	06/02/2020			Bond Future	9.8842	93.2468	9.8672	93.3929	(0.172)	0.0000	0.0000	0
2019/05/14	R248	06/02/2020	9.71	Call	Bond Future	3,491.0200	3.4910	3,551.6000	3.5516	1.735	0	0	0
2019/05/14	R248	06/02/2020	9.70	Put	Bond Future	5,051.8400	5.0518	4,965.8900	4.9659	(1.701)	0	0	0
2019/05/14	R248	06/02/2020	9.72	Call	Bond Future	3,532.3800	3.5324	3,593.4500	3.5935	1.729	0	0	0
2019/05/14	R248	06/02/2020	9.72	Put	Bond Future	4,957.9900	4.9580	4,873.0100	4.8730	(1.714)	0	0	0
2019/05/14	R248	06/02/2020	9.70	Call	Bond Future	3,449.8900	3.4499	3,509.9900	3.5100	1.742	0	0	0

**Total**

**918649**