



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 05/06/2019 TO 05/06/2019

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
2019/06/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	2025	01/08/2019			Bond Future	135.8427	135.8427	135.7635	135.7635	(0.058)	0.0000	0.0000	1,622
2019/06/05	2025	07/11/2019			Bond Future	138.6021	138.6021	138.5205	138.5205	(0.059)	0.0000	0.0000	0
2019/06/05	2025	06/02/2020			Bond Future	139.8410	139.8410	139.7571	139.7571	(0.060)	0.0000	0.0000	0
2019/06/05	2029	01/08/2019			Bond Future	103.2664	103.2664	103.3157	103.3157	0.048	0.0000	0.0000	4,132
2019/06/05	2029	07/11/2019			Bond Future	104.2696	104.2696	104.3193	104.3193	0.048	0.0000	0.0000	0
2019/06/05	2029	06/02/2020			Bond Future	106.3108	106.3108	106.3609	106.3609	0.047	0.0000	0.0000	0
2019/06/05	2030	01/08/2019	9.91	Put	Bond Future	190.0400	0.1900	205.6600	0.2057	8.219	0	0	0
2019/06/05	2030	01/08/2019	9.68	Call	Bond Future	3,309.3700	3.3094	3,222.3800	3.2224	(2.629)	0	0	0
2019/06/05	2030	01/08/2019	8.67	Put	Bond Future	3,620.5900	3.6206	3,723.1900	3.7232	2.834	0	0	0
2019/06/05	2030	01/08/2019	9.15	Put	Bond Future	1,453.8200	1.4538	1,521.3700	1.5214	4.646	0	0	0
2019/06/05	2030	01/08/2019			Bond Future	9.2013	92.1561	9.2194	92.0426	0.197	0.0000	0.0000	49,807
2019/06/05	2030	01/08/2019	8.35	Put	Bond Future	5,596.6800	5.5967	5,708.0600	5.7081	1.990	0	0	0
2019/06/05	2030	01/08/2019	8.35	Call	Bond Future	38.5600	0.0386	36.4400	0.0364	(5.498)	0	0	2,025
2019/06/05	2030	01/08/2019	9.22	Put	Bond Future	1,235.3200	1.2353	1,296.6500	1.2966	4.965	0	0	0
2019/06/05	2030	01/08/2019	9.22	Call	Bond Future	1,352.7700	1.3528	1,300.6000	1.3006	(3.857)	0	0	5,400
2019/06/05	2030	01/08/2019	9.69	Call	Bond Future	3,359.1800	3.3592	3,271.7100	3.2717	(2.604)	0	0	0
2019/06/05	2030	01/08/2019	9.69	Put	Bond Future	357.2900	0.3573	383.3200	0.3833	7.285	0	0	5,400
2019/06/05	2030	01/08/2019	9.91	Call	Bond Future	4,500.5800	4.5006	4,402.7000	4.4027	(2.175)	0	0	0
2019/06/05	2030	01/08/2019	9.92	Call	Bond Future	4,553.9800	4.5540	4,455.7200	4.4557	(2.158)	0	0	0
2019/06/05	2030	01/08/2019	9.90	Put	Bond Future	195.6700	0.1957	211.6800	0.2117	8.182	0	0	0
2019/06/05	2030	01/08/2019	9.68	Put	Bond Future	367.5800	0.3676	394.0900	0.3941	7.212	0	0	4,800
2019/06/05	2030	01/08/2019	8.67	Call	Bond Future	202.5900	0.2026	191.6900	0.1917	(5.380)	0	0	5,400
2019/06/05	2030	01/08/2019	9.15	Call	Bond Future	1,131.0700	1.1311	1,085.1200	1.0851	(4.063)	0	0	2,025
2019/06/05	2030	01/08/2019	9.92	Put	Bond Future	184.5700	0.1846	199.8100	0.1998	8.257	0	0	0
2019/06/05	2030	01/08/2019	9.90	Call	Bond Future	4,447.2800	4.4473	4,349.7900	4.3498	(2.192)	0	0	0
2019/06/05	2030	01/08/2019	8.77	Put	Bond Future	3,076.7800	3.0768	3,173.7900	3.1738	3.153	0	0	0
2019/06/05	2030	01/08/2019	8.77	Call	Bond Future	314.8300	0.3148	298.3400	0.2983	(5.238)	0	0	0
2019/06/05	2030	01/08/2019	9.27	Put	Bond Future	1,094.9700	1.0950	1,151.8600	1.1519	5.196	0	0	0
2019/06/05	2030	01/08/2019	9.27	Call	Bond Future	1,525.1500	1.5251	1,468.5400	1.4685	(3.712)	0	0	0
2019/06/05	2030	07/11/2019	9.49	Put	Bond Future	1,616.3700	1.6164	1,688.4500	1.6884	4.459	0	0	0
2019/06/05	2030	07/11/2019	9.76	Put	Bond Future	1,118.7500	1.1188	1,178.4900	1.1785	5.340	0	0	5,500
2019/06/05	2030	07/11/2019			Bond Future	9.2638	94.0042	9.2827	93.8879	0.204	0.0000	0.0000	0
2019/06/05	2030	07/11/2019	9.10	Put	Bond Future	2,713.7400	2.7137	2,805.1000	2.8051	3.367	0	0	0
2019/06/05	2030	07/11/2019	9.10	Call	Bond Future	1,697.6000	1.6976	1,672.6300	1.6726	(1.471)	0	0	5,500
2019/06/05	2030	07/11/2019	9.48	Call	Bond Future	2,957.3600	2.9574	2,913.6600	2.9137	(1.478)	0	0	0
2019/06/05	2030	07/11/2019	9.48	Put	Bond Future	1,639.1700	1.6392	1,711.8000	1.7118	4.431	0	0	0
2019/06/05	2030	07/11/2019	8.60	Put	Bond Future	4,813.0000	4.8130	4,921.1900	4.9212	2.248	0	0	0
2019/06/05	2030	07/11/2019	8.60	Call	Bond Future	602.5100	0.6025	594.3700	0.5944	(1.351)	0	0	5,500
2019/06/05	2030	07/11/2019	9.49	Call	Bond Future	2,994.9400	2.9949	2,950.6900	2.9507	(1.477)	0	0	0
2019/06/05	2030	07/11/2019	9.76	Call	Bond Future	4,107.3400	4.1073	4,050.7500	4.0507	(1.378)	0	0	0
2019/06/05	2030	07/11/2019	8.57	Put	Bond Future	4,964.2800	4.9643	5,073.3200	5.0733	2.196	0	0	0
2019/06/05	2030	07/11/2019	9.47	Call	Bond Future	2,919.7600	2.9198	2,876.6100	2.8766	(1.478)	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
2019/06/05	2030	07/11/2019	9.47	Put	Bond Future	1,661.9900	1.6620	1,735.1700	1.7352	4.403	0	0	0
2019/06/05	2030	07/11/2019	9.12	Put	Bond Future	2,645.8400	2.6458	2,736.4500	2.7364	3.425	0	0	0
2019/06/05	2030	07/11/2019	9.12	Call	Bond Future	1,754.5300	1.7545	1,728.8100	1.7288	(1.466)	0	0	0
2019/06/05	2030	07/11/2019	9.70	Call	Bond Future	3,848.9900	3.8490	3,795.1300	3.7951	(1.399)	0	0	0
2019/06/05	2030	07/11/2019	9.70	Put	Bond Future	1,214.8700	1.2149	1,277.3400	1.2773	5.142	0	0	0
2019/06/05	2030	07/11/2019	8.57	Call	Bond Future	557.5600	0.5576	550.2700	0.5503	(1.307)	0	0	0
2019/06/05	2030	06/02/2020	9.14	Call	Bond Future	2,221.9800	2.2220	2,202.3800	2.2024	(0.882)	0	0	0
2019/06/05	2030	06/02/2020	9.15	Put	Bond Future	3,257.2600	3.2573	3,356.3200	3.3563	3.041	0	0	0
2019/06/05	2030	06/02/2020			Bond Future	9.3153	91.8135	9.3350	91.6945	0.212	0.0000	0.0000	0
2019/06/05	2030	06/02/2020	9.14	Put	Bond Future	3,289.2300	3.2892	3,388.6900	3.3887	3.024	0	0	0
2019/06/05	2030	06/02/2020	9.15	Call	Bond Future	2,251.3500	2.2513	2,231.3500	2.2313	(0.888)	0	0	0
2019/06/05	2030	06/02/2020	9.16	Call	Bond Future	2,280.6200	2.2806	2,260.5100	2.2605	(0.882)	0	0	0
2019/06/05	2030	06/02/2020	9.16	Put	Bond Future	3,225.2500	3.2252	3,324.2000	3.3242	3.068	0	0	0
2019/06/05	2032	01/08/2019	10.10	Call	Bond Future	4,509.4200	4.5094	4,376.8500	4.3769	(2.940)	0	0	0
2019/06/05	2032	01/08/2019	10.11	Put	Bond Future	271.1300	0.2711	296.6100	0.2966	9.398	0	0	0
2019/06/05	2032	01/08/2019			Bond Future	9.4604	94.0442	9.4837	93.8856	0.246	0.0000	0.0000	41,446
2019/06/05	2032	01/08/2019	10.10	Put	Bond Future	278.6600	0.2787	304.7300	0.3047	9.355	0	0	0
2019/06/05	2032	01/08/2019	10.11	Call	Bond Future	4,565.8400	4.5658	4,432.6800	4.4327	(2.916)	0	0	0
2019/06/05	2032	01/08/2019	10.09	Call	Bond Future	4,453.1200	4.4531	4,321.1600	4.3212	(2.963)	0	0	0
2019/06/05	2032	01/08/2019	10.09	Put	Bond Future	286.3800	0.2864	313.0600	0.3131	9.316	0	0	0
2019/06/05	2032	07/11/2019	9.71	Call	Bond Future	3,132.5000	3.1325	3,064.6900	3.0647	(2.165)	0	0	0
2019/06/05	2032	07/11/2019	9.70	Put	Bond Future	1,953.6300	1.9536	2,048.8800	2.0489	4.876	0	0	0
2019/06/05	2032	07/11/2019			Bond Future	9.5290	91.7687	9.5532	91.6064	0.254	0.0000	0.0000	0
2019/06/05	2032	07/11/2019	9.72	Call	Bond Future	3,172.3400	3.1723	3,103.7900	3.1038	(2.161)	0	0	0
2019/06/05	2032	07/11/2019	9.72	Put	Bond Future	1,901.1500	1.9012	1,994.9400	1.9949	4.933	0	0	0
2019/06/05	2032	07/11/2019	9.71	Put	Bond Future	1,927.2400	1.9272	2,021.7700	2.0218	4.905	0	0	0
2019/06/05	2032	07/11/2019	9.70	Call	Bond Future	3,092.9000	3.0929	3,025.8100	3.0258	(2.169)	0	0	0
2019/06/05	2032	06/02/2020	9.40	Put	Bond Future	3,734.1700	3.7342	3,862.0400	3.8620	3.424	0	0	0
2019/06/05	2032	06/02/2020			Bond Future	9.5852	93.5445	9.6103	93.3785	0.262	0.0000	0.0000	0
2019/06/05	2032	06/02/2020	9.39	Call	Bond Future	2,466.5100	2.4665	2,428.9300	2.4289	(1.524)	0	0	0
2019/06/05	2032	06/02/2020	9.39	Put	Bond Future	3,770.6400	3.7706	3,899.0500	3.8990	3.406	0	0	0
2019/06/05	2032	06/02/2020	9.40	Call	Bond Future	2,497.4800	2.4975	2,459.3600	2.4594	(1.526)	0	0	0
2019/06/05	2032	06/02/2020	9.38	Call	Bond Future	2,435.7500	2.4357	2,398.7100	2.3987	(1.521)	0	0	0
2019/06/05	2032	06/02/2020	9.38	Put	Bond Future	3,807.3900	3.8074	3,936.3400	3.9363	3.387	0	0	0
2019/06/05	2033	01/08/2019			Bond Future	104.8769	104.8769	104.5590	104.5590	(0.303)	0.0000	0.0000	6,090
2019/06/05	2033	07/11/2019			Bond Future	105.8378	105.8378	105.5128	105.5128	(0.307)	0.0000	0.0000	0
2019/06/05	2033	06/02/2020			Bond Future	107.9095	107.9095	107.5777	107.5777	(0.308)	0.0000	0.0000	0
2019/06/05	2037	01/08/2019	10.31	Call	Bond Future	4,094.1000	4.0941	3,811.5300	3.8115	(6.902)	0	0	0
2019/06/05	2037	01/08/2019			Bond Future	9.8242	89.1765	9.8727	88.8100	0.494	0.0000	0.0000	46,825
2019/06/05	2037	01/08/2019	10.29	Call	Bond Future	3,978.2200	3.9782	3,698.9700	3.6990	(7.019)	0	0	0
2019/06/05	2037	01/08/2019	10.29	Put	Bond Future	551.2800	0.5513	638.5400	0.6385	15.829	0	0	0
2019/06/05	2037	01/08/2019	10.31	Put	Bond Future	524.5600	0.5246	608.5000	0.6085	16.002	0	0	0
2019/06/05	2037	01/08/2019	10.30	Call	Bond Future	4,036.0500	4.0361	3,755.1800	3.7552	(6.959)	0	0	0
2019/06/05	2037	01/08/2019	10.30	Put	Bond Future	537.7700	0.5378	623.4100	0.6234	15.925	0	0	0
2019/06/05	2037	07/11/2019	9.97	Call	Bond Future	3,066.9900	3.0670	2,892.2000	2.8922	(5.699)	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
2019/06/05	2037	07/11/2019			Bond Future	9.8933		90.9649	9.9435	90.5905	0.508	0.0000	0.0000	0
2019/06/05	2037	07/11/2019	9.95	Call	Bond Future	2,985.2200		2.9852	2,813.6700	2.8137	(5.747)	0	0	0
2019/06/05	2037	07/11/2019	9.95	Put	Bond Future	2,562.3700		2.5624	2,765.2400	2.7652	7.917	0	0	0
2019/06/05	2037	07/11/2019	9.97	Put	Bond Future	2,495.8500		2.4959	2,695.4800	2.6955	7.998	0	0	0
2019/06/05	2037	07/11/2019	9.96	Call	Bond Future	3,025.9700		3.0260	2,852.8000	2.8528	(5.723)	0	0	0
2019/06/05	2037	07/11/2019	9.96	Put	Bond Future	2,528.9300		2.5289	2,730.1800	2.7302	7.958	0	0	0
2019/06/05	2037	06/02/2020	9.67	Call	Bond Future	2,504.1000		2.5041	2,381.3600	2.3814	(4.902)	0	0	0
2019/06/05	2037	06/02/2020	9.66	Put	Bond Future	4,671.2500		4.6713	4,932.0200	4.9320	5.582	0	0	0
2019/06/05	2037	06/02/2020			Bond Future	9.9524		88.4649	10.0044	88.0827	0.522	0.0000	0.0000	0
2019/06/05	2037	06/02/2020	9.68	Call	Bond Future	2,537.0800		2.5371	2,413.0600	2.4131	(4.888)	0	0	0
2019/06/05	2037	06/02/2020	9.68	Put	Bond Future	4,584.1800		4.5842	4,842.4000	4.8424	5.633	0	0	0
2019/06/05	2037	06/02/2020	9.67	Put	Bond Future	4,627.6900		4.6277	4,887.1900	4.8872	5.608	0	0	0
2019/06/05	2037	06/02/2020	9.66	Call	Bond Future	2,471.0700		2.4711	2,349.6000	2.3496	(4.916)	0	0	0
2019/06/05	2038	01/08/2019			Bond Future	122.0190		122.0190	122.0802	122.0802	0.050	0.0000	0.0000	11,677
2019/06/05	2038	07/11/2019			Bond Future	124.4976		124.4976	124.5593	124.5593	0.050	0.0000	0.0000	0
2019/06/05	2038	06/02/2020			Bond Future	125.2761		125.2761	125.3385	125.3385	0.050	0.0000	0.0000	0
2019/06/05	2040	01/08/2019	10.37	Put	Bond Future	515.8300		0.5158	598.6500	0.5987	16.056	0	0	0
2019/06/05	2040	01/08/2019	10.36	Call	Bond Future	4,299.3700		4.2994	3,988.4600	3.9885	(7.232)	0	0	0
2019/06/05	2040	01/08/2019			Bond Future	9.8834		92.4438	9.9320	92.0482	0.491	0.0000	0.0000	33,656
2019/06/05	2040	01/08/2019	10.37	Call	Bond Future	4,362.0800		4.3621	4,049.3500	4.0494	(7.169)	0	0	0
2019/06/05	2040	01/08/2019	10.36	Put	Bond Future	529.5700		0.5296	614.2100	0.6142	15.983	0	0	0
2019/06/05	2040	01/08/2019	10.38	Call	Bond Future	4,424.8900		4.4249	4,110.5900	4.1106	(7.103)	0	0	0
2019/06/05	2040	01/08/2019	10.38	Put	Bond Future	502.3100		0.5023	583.5600	0.5836	16.175	0	0	0
2019/06/05	2040	07/11/2019	9.80	Put	Bond Future	3,621.6900		3.6217	3,868.0800	3.8681	6.803	0	0	0
2019/06/05	2040	07/11/2019	9.30	Put	Bond Future	6,390.5000		6.3905	6,719.0700	6.7191	5.142	0	0	0
2019/06/05	2040	07/11/2019	10.04	Put	Bond Future	2,663.5800		2.6636	2,868.1200	2.8681	7.679	0	0	0
2019/06/05	2040	07/11/2019	10.03	Call	Bond Future	3,329.4600		3.3295	3,131.6900	3.1317	(5.940)	0	0	0
2019/06/05	2040	07/11/2019			Bond Future	9.9514		94.2977	10.0017	93.8937	0.505	0.0000	0.0000	0
2019/06/05	2040	07/11/2019	9.80	Call	Bond Future	2,385.9000		2.3859	2,228.2600	2.2283	(6.607)	0	0	1,260
2019/06/05	2040	07/11/2019	9.30	Call	Bond Future	882.3000		0.8823	806.8400	0.8068	(8.553)	0	0	1,260
2019/06/05	2040	07/11/2019	10.04	Call	Bond Future	3,374.0800		3.3741	3,174.5900	3.1746	(5.912)	0	0	0
2019/06/05	2040	07/11/2019	10.03	Put	Bond Future	2,698.7600		2.6988	2,905.0200	2.9050	7.643	0	0	0
2019/06/05	2040	07/11/2019	10.05	Call	Bond Future	3,418.7300		3.4187	3,217.7600	3.2178	(5.878)	0	0	0
2019/06/05	2040	07/11/2019	10.05	Put	Bond Future	2,628.5500		2.6286	2,831.6100	2.8316	7.725	0	0	0
2019/06/05	2040	06/02/2020	9.76	Call	Bond Future	2,837.1700		2.8372	2,689.1100	2.6891	(5.219)	0	0	0
2019/06/05	2040	06/02/2020			Bond Future	10.0099		91.6116	10.0617	91.1992	0.518	0.0000	0.0000	0
2019/06/05	2040	06/02/2020	9.74	Call	Bond Future	2,765.2500		2.7652	2,619.9900	2.6200	(5.253)	0	0	0
2019/06/05	2040	06/02/2020	9.74	Put	Bond Future	4,959.3000		4.9593	5,226.4800	5.2265	5.387	0	0	0
2019/06/05	2040	06/02/2020	9.76	Put	Bond Future	4,865.7800		4.8658	5,130.1600	5.1302	5.433	0	0	0
2019/06/05	2040	06/02/2020	9.75	Call	Bond Future	2,801.3900		2.8014	2,654.7200	2.6547	(5.236)	0	0	0
2019/06/05	2040	06/02/2020	9.75	Put	Bond Future	4,912.6600		4.9127	5,178.4300	5.1784	5.410	0	0	0
2019/06/05	2044	01/08/2019	10.40	Put	Bond Future	529.4100		0.5294	633.1400	0.6331	19.594	0	0	0
2019/06/05	2044	01/08/2019	9.86	Put	Bond Future	1,995.5300		1.9955	2,266.9900	2.2670	13.603	0	0	0
2019/06/05	2044	01/08/2019	10.53	Call	Bond Future	5,287.8100		5.2878	4,878.7500	4.8788	(7.736)	0	0	0
2019/06/05	2044	01/08/2019	9.39	Call	Bond Future	291.0000		0.2910	229.0700	0.2291	(21.282)	0	0	228

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
2019/06/05	2044	01/08/2019			Bond Future	9.9116	89.5170	9.9704	89.0295	0.593	0.0000	0.0000	42,611
2019/06/05	2044	01/08/2019	10.39	Call	Bond Future	4,383.7700	4.3838	4,002.2100	4.0022	(8.704)	0	0	0
2019/06/05	2044	01/08/2019	10.39	Put	Bond Future	543.3900	0.5434	649.3500	0.6494	19.500	0	0	0
2019/06/05	2044	01/08/2019	10.40	Call	Bond Future	4,447.0700	4.4471	4,063.2800	4.0633	(8.630)	0	0	0
2019/06/05	2044	01/08/2019	9.86	Call	Bond Future	1,564.0900	1.5641	1,348.0300	1.3480	(13.814)	0	0	100
2019/06/05	2044	01/08/2019	10.53	Put	Bond Future	376.1100	0.3761	454.5700	0.4546	20.861	0	0	100
2019/06/05	2044	01/08/2019	9.39	Put	Bond Future	4,818.5000	4.8185	5,244.0900	5.2441	8.832	0	0	0
2019/06/05	2044	01/08/2019	9.74	Put	Bond Future	2,570.2400	2.5702	2,885.6900	2.8857	12.273	0	0	0
2019/06/05	2044	01/08/2019	10.38	Call	Bond Future	4,320.6900	4.3207	3,941.2800	3.9413	(8.781)	0	0	0
2019/06/05	2044	01/08/2019	10.38	Put	Bond Future	557.7200	0.5577	665.8300	0.6658	19.384	0	0	0
2019/06/05	2044	01/08/2019	9.36	Put	Bond Future	5,050.8500	5.0508	5,483.4300	5.4834	8.564	0	0	0
2019/06/05	2044	01/08/2019	9.36	Call	Bond Future	251.4100	0.2514	196.4700	0.1965	(21.853)	0	0	100
2019/06/05	2044	01/08/2019	9.74	Call	Bond Future	1,121.6700	1.1217	949.6000	0.9496	(15.341)	0	0	228
2019/06/05	2044	01/08/2019	10.27	Call	Bond Future	3,643.3700	3.6434	3,290.9000	3.2909	(9.674)	0	0	0
2019/06/05	2044	01/08/2019	10.27	Put	Bond Future	739.7600	0.7398	874.8100	0.8748	18.256	0	0	228
2019/06/05	2044	07/11/2019	10.07	Put	Bond Future	2,701.6700	2.7017	2,952.1500	2.9521	9.271	0	0	0
2019/06/05	2044	07/11/2019	10.52	Call	Bond Future	5,773.0500	5.7730	5,441.7700	5.4418	(5.738)	0	0	0
2019/06/05	2044	07/11/2019	9.74	Put	Bond Future	4,106.3100	4.1063	4,427.8000	4.4278	7.829	0	0	0
2019/06/05	2044	07/11/2019			Bond Future	9.9770	91.3123	10.0377	90.8145	0.609	0.0000	0.0000	0
2019/06/05	2044	07/11/2019	10.06	Call	Bond Future	3,416.4600	3.4165	3,171.2900	3.1713	(7.176)	0	0	0
2019/06/05	2044	07/11/2019	10.06	Put	Bond Future	2,737.5300	2.7375	2,990.1300	2.9901	9.227	0	0	0
2019/06/05	2044	07/11/2019	10.52	Put	Bond Future	1,485.7500	1.4857	1,652.2400	1.6522	11.206	0	0	328
2019/06/05	2044	07/11/2019	10.07	Call	Bond Future	3,461.7900	3.4618	3,214.5000	3.2145	(7.143)	0	0	0
2019/06/05	2044	07/11/2019	9.19	Call	Bond Future	630.4100	0.6304	560.3400	0.5603	(11.115)	0	0	328
2019/06/05	2044	07/11/2019	9.74	Call	Bond Future	2,119.7900	2.1198	1,943.5100	1.9435	(8.316)	0	0	328
2019/06/05	2044	07/11/2019	10.05	Call	Bond Future	3,371.1800	3.3712	3,128.1300	3.1281	(7.210)	0	0	0
2019/06/05	2044	07/11/2019	10.05	Put	Bond Future	2,773.5600	2.7736	3,028.2800	3.0283	9.184	0	0	0
2019/06/05	2044	07/11/2019	9.19	Put	Bond Future	7,522.3500	7.5224	7,950.0500	7.9500	5.686	0	0	0
2019/06/05	2044	06/02/2020	9.74	Call	Bond Future	2,738.3600	2.7384	2,561.7700	2.5618	(6.449)	0	0	328
2019/06/05	2044	06/02/2020	10.78	Put	Bond Future	1,846.4800	1.8465	2,018.3500	2.0184	9.308	0	0	328
2019/06/05	2044	06/02/2020	9.77	Put	Bond Future	5,032.8900	5.0329	5,359.0900	5.3591	6.481	0	0	0
2019/06/05	2044	06/02/2020			Bond Future	10.0331	88.6938	10.0958	88.1858	0.625	0.0000	0.0000	0
2019/06/05	2044	06/02/2020	9.09	Put	Bond Future	9,185.6900	9.1857	9,616.5000	9.6165	4.690	0	0	0
2019/06/05	2044	06/02/2020	9.09	Call	Bond Future	916.7400	0.9167	839.5900	0.8396	(8.416)	0	0	328
2019/06/05	2044	06/02/2020	9.74	Put	Bond Future	5,178.9600	5.1790	5,510.3300	5.5103	6.398	0	0	0
2019/06/05	2044	06/02/2020	9.77	Call	Bond Future	2,847.2300	2.8472	2,665.4700	2.6655	(6.384)	0	0	0
2019/06/05	2044	06/02/2020	10.78	Call	Bond Future	7,593.3100	7.5933	7,257.2200	7.2572	(4.426)	0	0	0
2019/06/05	2044	06/02/2020	9.78	Call	Bond Future	2,883.8200	2.8838	2,700.3300	2.7003	(6.363)	0	0	0
2019/06/05	2044	06/02/2020	9.76	Put	Bond Future	5,081.4000	5.0814	5,409.3200	5.4093	6.453	0	0	0
2019/06/05	2044	06/02/2020	9.78	Put	Bond Future	4,984.7600	4.9848	5,309.2300	5.3092	6.509	0	0	0
2019/06/05	2044	06/02/2020	9.76	Call	Bond Future	2,810.8900	2.8109	2,630.8500	2.6308	(6.405)	0	0	0
2019/06/05	2046	01/08/2019			Bond Future	115.3189	115.3189	114.9492	114.9492	(0.321)	0.0000	0.0000	12,658
2019/06/05	2046	07/11/2019			Bond Future	115.9417	115.9417	115.5640	115.5640	(0.326)	0.0000	0.0000	0
2019/06/05	2046	06/02/2020			Bond Future	118.2114	118.2114	117.8257	117.8257	(0.326)	0.0000	0.0000	0
2019/06/05	2050	01/08/2019			Bond Future	119.2357	119.2357	118.8052	118.8052	(0.361)	0.0000	0.0000	10,989
2019/06/05	2050	07/11/2019			Bond Future	121.6577	121.6577	121.2178	121.2178	(0.362)	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
2019/06/05	2050	06/02/2020			Bond Future	122.2028	122.2028	121.7534	121.7534	(0.368)	0.0000	0.0000	0
2019/06/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	AL37	01/08/2019			Index Future	649.6190	649.6190	649.6790	649.6790	0.009	0.0000	0.0000	0
2019/06/05	AL37	07/11/2019			Index Future	662.6420	662.6420	662.7020	662.7020	0.009	0.0000	0.0000	0
2019/06/05	AL37	06/02/2020			Index Future	675.4550	675.4550	675.5150	675.5150	0.009	0.0000	0.0000	0
2019/06/05	AL7T	01/08/2019			Index Future	749.3540	749.3540	748.7490	748.7490	(0.081)	0.0000	0.0000	0
2019/06/05	AL7T	07/11/2019			Index Future	764.3760	764.3760	763.7570	763.7570	(0.081)	0.0000	0.0000	0
2019/06/05	AL7T	06/02/2020			Index Future	779.1570	779.1570	778.5240	778.5240	(0.081)	0.0000	0.0000	0
2019/06/05	ALBI	01/08/2019			Index Future	673.9400	673.9400	672.0730	672.0730	(0.277)	0.0000	0.0000	973
2019/06/05	ALBI	07/11/2019			Index Future	687.4490	687.4490	685.5440	685.5440	(0.277)	0.0000	0.0000	0
2019/06/05	ALBI	06/02/2020			Index Future	700.7430	700.7430	698.7990	698.7990	(0.277)	0.0000	0.0000	0
2019/06/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	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
2019/06/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/05	ES33	01/08/2019			Bond Future	10.9849	78.2102	11.0322	77.9373	0.431	0.0000	0.0000	350
2019/06/05	ES33	07/11/2019			Bond Future	11.1049	75.9841	11.1542	75.7053	0.444	0.0000	0.0000	0
2019/06/05	ES33	06/02/2020			Bond Future	11.2138	77.4544	11.2649	77.1697	0.456	0.0000	0.0000	0
2019/06/05	ES42	01/08/2019			Bond Future	11.2379	80.0326	11.2904	79.6867	0.467	0.0000	0.0000	4,919
2019/06/05	ES42	07/11/2019			Bond Future	11.3549	77.3717	11.4096	77.0185	0.481	0.0000	0.0000	0
2019/06/05	ES42	06/02/2020			Bond Future	11.4569	78.8692	11.5136	78.5087	0.494	0.0000	0.0000	0
2019/06/05	GOVI	01/08/2019	638.68	Call	GOVI	283,030.0000	28.3030	263,300.0000	26.3300	(6.971)	0	0	0
2019/06/05	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/05	GOVI	01/08/2019			GOVI	666.9830	666.9830	665.0100	665.0100	(0.296)	0.0000	0.0000	442
2019/06/05	GOVI	01/08/2019	638.69	Call	GOVI	282,930.0000	28.2930	263,200.0000	26.3200	(6.973)	0	0	0
2019/06/05	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	GOVI	01/08/2019	638.67	Call	GOVI	283,130.0000	28.3130	263,400.0000	26.3400	(6.969)	0	0	0
2019/06/05	GOVI	07/11/2019	672.90	Call	GOVI	74,530.0000	7.4530	54,400.0000	5.4400	(27.009)	0	0	0
2019/06/05	GOVI	07/11/2019			GOVI	680.3530	680.3530	678.3400	678.3400	(0.296)	0.0000	0.0000	0
2019/06/05	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	GOVI	07/11/2019	672.91	Call	GOVI	74,430.0000	7.4430	54,300.0000	5.4300	(27.046)	0	0	0
2019/06/05	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	GOVI	07/11/2019	672.92	Call	GOVI	74,330.0000	7.4330	54,200.0000	5.4200	(27.082)	0	0	0
2019/06/05	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	GOVI	06/02/2020	703.15	Put	GOVI	96,410.0000	9.6410	116,950.0000	11.6950	21.305	0	0	0
2019/06/05	GOVI	06/02/2020			GOVI	693.5090	693.5090	691.4550	691.4550	(0.296)	0.0000	0.0000	0
2019/06/05	GOVI	06/02/2020	703.14	Put	GOVI	96,310.0000	9.6310	116,850.0000	11.6850	21.327	0	0	0
2019/06/05	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	GOVI	06/02/2020	703.13	Put	GOVI	96,210.0000	9.6210	116,750.0000	11.6750	21.349	0	0	0
2019/06/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/05	IGOV	01/08/2019			Index Future	262.3490	262.3490	262.1250	262.1250	(0.085)	0.0000	0.0000	815
2019/06/05	IGOV	07/11/2019			Index Future	267.6770	267.6770	267.4470	267.4470	(0.086)	0.0000	0.0000	218
2019/06/05	IGOV	06/02/2020			Index Future	272.9160	272.9160	272.6810	272.6810	(0.086)	0.0000	0.0000	0
2019/06/05	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/05	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/06/05	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/05	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/06/05	IS02	20/12/2019			Interest Rate Swap	102.7300	102.7300	102.7200	102.7200	(0.010)	0.0000	0.0000	0
2019/06/05	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.5800	98.5800	(0.020)	0.0000	0.0000	0
2019/06/05	IS02	22/06/2020			Interest Rate Swap	102.0700	102.0700	102.0200	102.0200	(0.049)	0.0000	0.0000	0
2019/06/05	IS02	21/09/2020			Interest Rate Swap	98.9200	98.9200	98.8500	98.8500	(0.071)	0.0000	0.0000	0
2019/06/05	IS05	17/12/2020			Interest Rate Swap	95.5800	95.5800	95.4900	95.4900	(0.094)	0.0000	0.0000	0
2019/06/05	IS05	16/03/2021			Interest Rate Swap	94.6300	94.6300	94.5100	94.5100	(0.127)	0.0000	0.0000	0
2019/06/05	IS05	15/06/2021			Interest Rate Swap	93.6400	93.6400	93.4900	93.4900	(0.160)	0.0000	0.0000	0
2019/06/05	IS05	21/09/2021			Interest Rate Swap	93.6200	93.6200	93.4600	93.4600	(0.171)	0.0000	0.0000	0
2019/06/05	IS05	21/12/2021			Interest Rate Swap	95.6400	95.6400	95.4800	95.4800	(0.167)	0.0000	0.0000	51
2019/06/05	IS05	15/03/2022			Interest Rate Swap	95.6100	95.6100	95.4600	95.4600	(0.157)	0.0000	0.0000	0
2019/06/05	IS05	21/06/2022			Interest Rate Swap	96.6400	96.6400	96.4900	96.4900	(0.155)	0.0000	0.0000	0
2019/06/05	IS05	20/09/2022			Interest Rate Swap	100.4300	100.4300	100.2800	100.2800	(0.149)	0.0000	0.0000	0
2019/06/05	IS05	20/12/2022			Interest Rate Swap	101.5600	101.5600	101.4100	101.4100	(0.148)	0.0000	0.0000	0
2019/06/05	IS05	22/03/2023			Interest Rate Swap	94.7400	94.7400	94.5900	94.5900	(0.158)	0.0000	0.0000	0
2019/06/05	IS05	20/06/2023			Interest Rate Swap	100.7200	100.7200	100.5700	100.5700	(0.149)	0.0000	0.0000	0
2019/06/05	IS05	19/09/2023			Interest Rate Swap	96.0600	96.0600	95.9200	95.9200	(0.146)	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
2019/06/05	IS10	17/12/2025			Interest Rate Swap	91.9500	91.9500	91.8500	91.8500	(0.109)	0.0000	0.0000	0
2019/06/05	IS10	16/03/2026			Interest Rate Swap	88.8300	88.8300	88.7500	88.7500	(0.090)	0.0000	0.0000	0
2019/06/05	IS10	15/06/2026			Interest Rate Swap	87.4900	87.4900	87.4100	87.4100	(0.091)	0.0000	0.0000	0
2019/06/05	IS10	21/09/2026			Interest Rate Swap	89.6400	89.6400	89.5600	89.5600	(0.089)	0.0000	0.0000	0
2019/06/05	IS10	21/12/2026			Interest Rate Swap	93.4600	93.4600	93.3900	93.3900	(0.075)	0.0000	0.0000	0
2019/06/05	IS10	15/03/2027			Interest Rate Swap	91.9700	91.9700	91.9000	91.9000	(0.076)	0.0000	0.0000	0
2019/06/05	IS10	21/06/2027			Interest Rate Swap	94.0600	94.0600	93.9900	93.9900	(0.074)	0.0000	0.0000	0
2019/06/05	IS10	20/09/2027			Interest Rate Swap	99.5600	99.5600	99.5000	99.5000	(0.060)	0.0000	0.0000	0
2019/06/05	IS10	20/12/2027			Interest Rate Swap	99.9000	99.9000	99.8500	99.8500	(0.050)	0.0000	0.0000	0
2019/06/05	IS10	22/03/2028			Interest Rate Swap	93.2800	93.2800	93.2300	93.2300	(0.054)	0.0000	0.0000	0
2019/06/05	IS10	20/06/2028			Interest Rate Swap	100.5700	100.5700	100.5400	100.5400	(0.030)	0.0000	0.0000	0
2019/06/05	IS10	19/09/2028			Interest Rate Swap	94.0000	94.0000	93.9600	93.9600	(0.043)	0.0000	0.0000	0
2019/06/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/05	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/05	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/05	R023	01/08/2019	8.95	Call	Bond Future	4,509.5000	4.5095	4,527.0000	4.5270	0.388	0	0	0
2019/06/05	R023	01/08/2019			Bond Future	7.4550	104.2496	7.4494	104.2670	(0.075)	0.0000	0.0000	56,943
2019/06/05	R023	01/08/2019	8.93	Call	Bond Future	4,450.9800	4.4510	4,468.4800	4.4685	0.393	0	0	0
2019/06/05	R023	01/08/2019	8.93	Put	Bond Future	1.1200	0.0011	1.2200	0.0012	8.929	0	0	0
2019/06/05	R023	01/08/2019	8.95	Put	Bond Future	0.9800	0.0010	1.0800	0.0011	10.204	0	0	0
2019/06/05	R023	01/08/2019	8.94	Call	Bond Future	4,480.2400	4.4802	4,497.7400	4.4977	0.391	0	0	0
2019/06/05	R023	01/08/2019	8.94	Put	Bond Future	1.0500	0.0011	1.1500	0.0012	9.524	0	0	0
2019/06/05	R023	07/11/2019	7.98	Call	Bond Future	1,852.4800	1.8525	1,850.6600	1.8507	(0.098)	0	0	0
2019/06/05	R023	07/11/2019			Bond Future	7.4506	102.4073	7.4447	102.4244	(0.079)	0.0000	0.0000	0
2019/06/05	R023	07/11/2019	7.99	Call	Bond Future	1,875.8400	1.8758	1,874.1900	1.8742	(0.088)	0	0	0
2019/06/05	R023	07/11/2019	7.98	Put	Bond Future	334.1600	0.3342	315.2000	0.3152	(5.674)	0	0	0
2019/06/05	R023	07/11/2019	7.99	Put	Bond Future	329.1200	0.3291	310.3300	0.3103	(5.709)	0	0	0
2019/06/05	R023	07/11/2019	8.00	Call	Bond Future	1,899.2800	1.8993	1,897.8000	1.8978	(0.078)	0	0	0
2019/06/05	R023	07/11/2019	8.00	Put	Bond Future	324.1600	0.3242	305.5400	0.3055	(5.744)	0	0	0
2019/06/05	R023	06/02/2020	7.54	Call	Bond Future	1,143.5700	1.1436	1,126.7100	1.1267	(1.474)	0	0	0
2019/06/05	R023	06/02/2020			Bond Future	7.4207	104.3885	7.4144	104.4054	(0.084)	0.0000	0.0000	0
2019/06/05	R023	06/02/2020	7.52	Call	Bond Future	1,109.2500	1.1092	1,092.8500	1.0928	(1.478)	0	0	0
2019/06/05	R023	06/02/2020	7.52	Put	Bond Future	841.7100	0.8417	808.4200	0.8084	(3.955)	0	0	0
2019/06/05	R023	06/02/2020	7.54	Put	Bond Future	822.2500	0.8222	788.5000	0.7885	(4.105)	0	0	0
2019/06/05	R023	06/02/2020	7.53	Call	Bond Future	1,126.5200	1.1265	1,109.5500	1.1095	(1.506)	0	0	0
2019/06/05	R023	06/02/2020	7.53	Put	Bond Future	832.0900	0.8321	798.2300	0.7982	(4.069)	0	0	0
2019/06/05	R035	01/08/2019	10.23	Call	Bond Future	4,180.4900	4.1805	3,892.7300	3.8927	(6.883)	0	0	0
2019/06/05	R035	01/08/2019	10.22	Put	Bond Future	471.0800	0.4711	551.1200	0.5511	16.991	0	0	0
2019/06/05	R035	01/08/2019			Bond Future	9.7216	97.1001	9.7703	96.7340	0.501	0.0000	0.0000	65,619
2019/06/05	R035	01/08/2019	10.24	Call	Bond Future	4,239.5400	4.2395	3,950.1200	3.9501	(6.827)	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
2019/06/05	R035	01/08/2019	10.24	Put	Bond Future	446.9100		0.4469	523.6100	0.5236	17.162	0	0	0
2019/06/05	R035	01/08/2019	10.23	Put	Bond Future	458.8400		0.4588	537.2000	0.5372	17.078	0	0	0
2019/06/05	R035	01/08/2019	10.22	Call	Bond Future	4,121.6600		4.1217	3,835.5800	3.8356	(6.941)	0	0	0
2019/06/05	R035	07/11/2019	9.88	Call	Bond Future	3,095.6400		3.0956	2,922.7400	2.9227	(5.585)	0	0	0
2019/06/05	R035	07/11/2019	9.89	Call	Bond Future	3,137.0400		3.1370	2,962.5300	2.9625	(5.563)	0	0	0
2019/06/05	R035	07/11/2019	9.87	Put	Bond Future	2,502.8900		2.5029	2,705.5900	2.7056	8.099	0	0	0
2019/06/05	R035	07/11/2019	10.21	Put	Bond Future	1,597.3600		1.5974	1,749.2500	1.7493	9.509	0	0	3,500
2019/06/05	R035	07/11/2019			Bond Future	9.7954		94.5435	9.8459	94.1695	0.516	0.0000	0.0000	0
2019/06/05	R035	07/11/2019	9.89	Put	Bond Future	2,438.3400		2.4383	2,637.8200	2.6378	8.181	0	0	0
2019/06/05	R035	07/11/2019	9.87	Call	Bond Future	3,054.5100		3.0545	2,883.2200	2.8832	(5.608)	0	0	0
2019/06/05	R035	07/11/2019	8.92	Put	Bond Future	7,308.4800		7.3085	7,644.0600	7.6441	4.592	0	0	0
2019/06/05	R035	07/11/2019	8.92	Call	Bond Future	457.3000		0.4573	418.8900	0.4189	(8.399)	0	0	3,500
2019/06/05	R035	07/11/2019	9.52	Put	Bond Future	3,875.2400		3.8752	4,132.8000	4.1328	6.646	0	0	0
2019/06/05	R035	07/11/2019	9.52	Call	Bond Future	1,795.9800		1.7960	1,679.5500	1.6796	(6.483)	0	0	3,500
2019/06/05	R035	07/11/2019	9.88	Put	Bond Future	2,470.4400		2.4704	2,671.5300	2.6715	8.140	0	0	0
2019/06/05	R035	07/11/2019	10.21	Call	Bond Future	4,603.0900		4.6031	4,380.9900	4.3810	(4.825)	0	0	0
2019/06/05	R035	06/02/2020	9.60	Call	Bond Future	2,577.8000		2.5778	2,454.6300	2.4546	(4.778)	0	0	0
2019/06/05	R035	06/02/2020	9.61	Put	Bond Future	4,464.1200		4.4641	4,721.8300	4.7218	5.773	0	0	0
2019/06/05	R035	06/02/2020			Bond Future	9.8595		96.3728	9.9118	95.9910	0.531	0.0000	0.0000	0
2019/06/05	R035	06/02/2020	9.60	Put	Bond Future	4,506.8400		4.5068	4,765.5000	4.7655	5.739	0	0	0
2019/06/05	R035	06/02/2020	9.61	Call	Bond Future	2,610.5000		2.6105	2,486.3800	2.4864	(4.755)	0	0	0
2019/06/05	R035	06/02/2020	9.59	Call	Bond Future	2,545.0100		2.5450	2,423.1000	2.4231	(4.790)	0	0	0
2019/06/05	R035	06/02/2020	9.59	Put	Bond Future	4,549.5600		4.5496	4,809.4800	4.8095	5.713	0	0	0
2019/06/05	R186	01/08/2019	9.54	Call	Bond Future	6,034.7600		6.0348	6,016.0400	6.0160	(0.310)	0	0	0
2019/06/05	R186	01/08/2019	10.08	Put	Bond Future	2.3200		0.0023	2.2800	0.0023	(1.724)	0	0	6,000
2019/06/05	R186	01/08/2019	8.55	Put	Bond Future	888.6700		0.8887	894.0300	0.8940	0.603	0	0	3,100
2019/06/05	R186	01/08/2019	8.38	Call	Bond Future	872.5200		0.8725	862.1000	0.8621	(1.194)	0	0	0
2019/06/05	R186	01/08/2019			Bond Future	8.4649		112.2959	8.4681	112.2773	0.038	0.0000	0.0000	130,396
2019/06/05	R186	01/08/2019	9.52	Call	Bond Future	5,930.5700		5.9306	5,911.8400	5.9118	(0.316)	0	0	0
2019/06/05	R186	01/08/2019	9.52	Put	Bond Future	40.8000		0.0408	40.6300	0.0406	(0.417)	0	0	0
2019/06/05	R186	01/08/2019	8.30	Put	Bond Future	1,639.8900		1.6399	1,649.4200	1.6494	0.581	0	0	0
2019/06/05	R186	01/08/2019	8.30	Call	Bond Future	681.1300		0.6811	672.1000	0.6721	(1.326)	0	0	6,000
2019/06/05	R186	01/08/2019	9.05	Put	Bond Future	199.6100		0.1996	200.4200	0.2004	0.406	0	0	0
2019/06/05	R186	01/08/2019	9.05	Call	Bond Future	3,517.0600		3.5171	3,499.3100	3.4993	(0.505)	0	0	6,000
2019/06/05	R186	01/08/2019	9.54	Put	Bond Future	37.3100		0.0373	37.1500	0.0371	(0.429)	0	0	0
2019/06/05	R186	01/08/2019	10.08	Call	Bond Future	8,853.6400		8.8536	8,835.0400	8.8350	(0.210)	0	0	0
2019/06/05	R186	01/08/2019	8.55	Call	Bond Future	1,379.3100		1.3793	1,366.1100	1.3661	(0.957)	0	0	0
2019/06/05	R186	01/08/2019	8.38	Put	Bond Future	1,364.8100		1.3648	1,372.9500	1.3729	0.596	0	0	0
2019/06/05	R186	01/08/2019	8.70	Put	Bond Future	583.9200		0.5839	587.2700	0.5873	0.574	0	0	3,100
2019/06/05	R186	01/08/2019	9.53	Call	Bond Future	5,982.6600		5.9827	5,963.9300	5.9639	(0.313)	0	0	0
2019/06/05	R186	01/08/2019	9.53	Put	Bond Future	39.0300		0.0390	38.8600	0.0389	(0.436)	0	0	0
2019/06/05	R186	01/08/2019	9.22	Call	Bond Future	4,371.8500		4.3719	4,354.0000	4.3540	(0.408)	0	0	0
2019/06/05	R186	01/08/2019	9.22	Put	Bond Future	114.6500		0.1146	115.3600	0.1154	0.619	0	0	0
2019/06/05	R186	01/08/2019	8.70	Call	Bond Future	1,932.5800		1.9326	1,917.3700	1.9174	(0.787)	0	0	0
2019/06/05	R186	07/11/2019	8.94	Call	Bond Future	3,364.4900		3.3645	3,357.9100	3.3579	(0.196)	0	0	0
2019/06/05	R186	07/11/2019	8.23	Call	Bond Future	1,123.6000		1.1236	1,122.1500	1.1222	(0.129)	0	0	5,000
2019/06/05	R186	07/11/2019			Bond Future	8.5129		114.5476	8.5164	114.5279	0.041	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
2019/06/05	R186	07/11/2019	8.94	Put	Bond Future	1,005.8400	1.0058	1,018.9100	1.0189	1.299	0	0	0
2019/06/05	R186	07/11/2019	8.73	Call	Bond Future	2,569.7900	2.5698	2,563.7000	2.5637	(0.237)	0	0	0
2019/06/05	R186	07/11/2019	8.73	Put	Bond Future	1,362.5800	1.3626	1,376.1400	1.3761	0.995	0	0	5,000
2019/06/05	R186	07/11/2019	8.95	Call	Bond Future	3,404.2900	3.4043	3,397.6000	3.3976	(0.197)	0	0	0
2019/06/05	R186	07/11/2019	8.96	Put	Bond Future	976.7700	0.9768	989.8800	0.9899	1.342	0	0	0
2019/06/05	R186	07/11/2019	8.23	Put	Bond Future	2,722.1800	2.7222	2,740.3800	2.7404	0.669	0	0	0
2019/06/05	R186	07/11/2019	8.95	Put	Bond Future	991.2100	0.9912	1,004.1700	1.0042	1.307	0	0	0
2019/06/05	R186	07/11/2019	8.96	Call	Bond Future	3,444.2600	3.4443	3,437.7200	3.4377	(0.190)	0	0	0
2019/06/05	R186	06/02/2020	8.57	Call	Bond Future	2,375.7700	2.3758	2,377.1300	2.3771	0.057	0	0	0
2019/06/05	R186	06/02/2020			Bond Future	8.5456	111.4560	8.5494	111.4353	0.045	0.0000	0.0000	0
2019/06/05	R186	06/02/2020	8.55	Call	Bond Future	2,315.0900	2.3151	2,315.8900	2.3159	0.035	0	0	0
2019/06/05	R186	06/02/2020	8.55	Put	Bond Future	2,291.2900	2.2913	2,312.7900	2.3128	0.938	0	0	0
2019/06/05	R186	06/02/2020	8.57	Put	Bond Future	2,243.4000	2.2434	2,265.4600	2.2655	0.983	0	0	0
2019/06/05	R186	06/02/2020	8.56	Call	Bond Future	2,345.5200	2.3455	2,346.2400	2.3462	0.031	0	0	0
2019/06/05	R186	06/02/2020	8.56	Put	Bond Future	2,267.4200	2.2674	2,288.8400	2.2888	0.945	0	0	0
2019/06/05	R197	01/08/2019			Bond Future	303.1466	303.1466	303.2803	303.2803	0.044	0.0000	0.0000	2,507
2019/06/05	R197	07/11/2019			Bond Future	309.3041	309.3041	309.4389	309.4389	0.044	0.0000	0.0000	0
2019/06/05	R197	06/02/2020			Bond Future	307.6945	307.6945	307.8303	307.8303	0.044	0.0000	0.0000	0
2019/06/05	R202	01/08/2019			Bond Future	235.3381	235.3381	235.5860	235.5860	0.105	0.0000	0.0000	9,459
2019/06/05	R202	07/11/2019			Bond Future	240.1181	240.1181	240.3701	240.3701	0.105	0.0000	0.0000	0
2019/06/05	R202	06/02/2020			Bond Future	240.7477	240.7477	241.0033	241.0033	0.106	0.0000	0.0000	0
2019/06/05	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	R207	01/08/2019	7.33	Call	Bond Future	598.5700	0.5986	591.5900	0.5916	(1.166)	0	0	0
2019/06/05	R207	01/08/2019			Bond Future	5.9507	100.9585	5.9667	100.9516	0.269	0.0000	0.0000	4,891
2019/06/05	R207	01/08/2019	7.34	Call	Bond Future	602.8900	0.6029	595.9100	0.5959	(1.158)	0	0	0
2019/06/05	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	R207	01/08/2019	7.35	Call	Bond Future	607.2000	0.6072	600.2200	0.6002	(1.150)	0	0	0
2019/06/05	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	R207	07/11/2019	2.08	Put	Bond Future	265.3800	0.2654	273.1100	0.2731	2.913	0	0	0
2019/06/05	R207	07/11/2019			Bond Future	3.5550	102.9831	3.5981	102.9753	1.212	0.0000	0.0000	0
2019/06/05	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	R207	07/11/2019	2.07	Put	Bond Future	267.1800	0.2672	274.9100	0.2749	2.893	0	0	0
2019/06/05	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	R207	07/11/2019	2.06	Put	Bond Future	268.9900	0.2690	276.7200	0.2767	2.874	0	0	0
2019/06/05	R208	01/08/2019	8.16	Call	Bond Future	2,606.0800	2.6061	2,617.0800	2.6171	0.422	0	0	0
2019/06/05	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	R208	01/08/2019			Bond Future	6.4474	102.8159	6.4403	102.8269	(0.110)	0.0000	0.0000	10,880
2019/06/05	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	R208	01/08/2019	8.17	Call	Bond Future	2,621.0300	2.6210	2,632.0300	2.6320	0.420	0	0	0
2019/06/05	R208	01/08/2019	8.15	Call	Bond Future	2,591.1300	2.5911	2,602.1300	2.6021	0.425	0	0	0
2019/06/05	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/05	R208	07/11/2019	6.83	Call	Bond Future	851.6900	0.8517	862.3000	0.8623	1.246	0	0	0
2019/06/05	R208	07/11/2019	6.82	Put	Bond Future	59.1300	0.0591	58.8300	0.0588	(0.507)	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
2019/06/05	R208	07/11/2019			Bond Future	6.2221	101.4729	6.2140	101.4835	(0.130)	0.0000	0.0000	0
2019/06/05	R208	07/11/2019	6.84	Call	Bond Future	863.5200	0.8635	874.1300	0.8741	1.229	0	0	0
2019/06/05	R208	07/11/2019	6.84	Put	Bond Future	56.6400	0.0566	56.6600	0.0567	0.035	0	0	0
2019/06/05	R208	07/11/2019	6.83	Put	Bond Future	57.7900	0.0578	57.8100	0.0578	0.035	0	0	0
2019/06/05	R208	07/11/2019	6.82	Call	Bond Future	840.0400	0.8400	850.3300	0.8503	1.225	0	0	0
2019/06/05	R208	06/02/2020	6.13	Put	Bond Future	133.4300	0.1334	151.2800	0.1513	13.378	0	0	0
2019/06/05	R208	06/02/2020	6.12	Call	Bond Future	431.0700	0.4311	458.6100	0.4586	6.389	0	0	0
2019/06/05	R208	06/02/2020			Bond Future	5.8493	103.4362	5.8399	103.4464	(0.160)	0.0000	0.0000	0
2019/06/05	R208	06/02/2020	6.13	Call	Bond Future	439.0500	0.4391	467.1100	0.4671	6.391	0	0	0
2019/06/05	R208	06/02/2020	6.12	Put	Bond Future	136.3200	0.1363	153.6500	0.1537	12.713	0	0	0
2019/06/05	R208	06/02/2020	6.14	Call	Bond Future	447.3700	0.4474	475.3400	0.4753	6.252	0	0	0
2019/06/05	R208	06/02/2020	6.14	Put	Bond Future	130.8900	0.1309	148.6500	0.1487	13.569	0	0	0
2019/06/05	R209	01/08/2019	10.17	Call	Bond Future	3,495.2100	3.4952	3,249.3900	3.2494	(7.033)	0	0	0
2019/06/05	R209	01/08/2019	10.15	Put	Bond Future	432.4300	0.4324	503.6900	0.5037	16.479	0	0	0
2019/06/05	R209	01/08/2019	9.30	Call	Bond Future	444.7600	0.4448	379.6900	0.3797	(14.630)	0	0	7,560
2019/06/05	R209	01/08/2019			Bond Future	9.6768	74.0995	9.7256	73.7853	0.504	0.0000	0.0000	89,217
2019/06/05	R209	01/08/2019	10.17	Put	Bond Future	410.4200	0.4104	478.8200	0.4788	16.666	0	0	0
2019/06/05	R209	01/08/2019	10.15	Call	Bond Future	3,395.9300	3.3959	3,152.9700	3.1530	(7.154)	0	0	0
2019/06/05	R209	01/08/2019	10.16	Put	Bond Future	421.2500	0.4213	491.1100	0.4911	16.584	0	0	0
2019/06/05	R209	01/08/2019	9.30	Put	Bond Future	2,939.5500	2.9395	3,188.7000	3.1887	8.476	0	0	0
2019/06/05	R209	01/08/2019	9.80	Put	Bond Future	1,046.7100	1.0467	1,183.7000	1.1837	13.088	0	0	0
2019/06/05	R209	01/08/2019	10.16	Call	Bond Future	3,445.4300	3.4454	3,201.0700	3.2011	(7.092)	0	0	0
2019/06/05	R209	01/08/2019	9.80	Call	Bond Future	1,835.8100	1.8358	1,658.5800	1.6586	(9.654)	0	0	7,560
2019/06/05	R209	01/08/2019	10.46	Call	Bond Future	4,998.9600	4.9990	4,720.7000	4.7207	(5.566)	0	0	0
2019/06/05	R209	01/08/2019	10.46	Put	Bond Future	190.2400	0.1902	226.2000	0.2262	18.902	0	0	7,560
2019/06/05	R209	07/11/2019	9.82	Call	Bond Future	2,657.9400	2.6579	2,508.8700	2.5089	(5.608)	0	0	0
2019/06/05	R209	07/11/2019			Bond Future	9.7401	72.4329	9.7906	72.1119	0.518	0.0000	0.0000	0
2019/06/05	R209	07/11/2019	9.80	Call	Bond Future	2,587.6400	2.5876	2,441.3100	2.4413	(5.655)	0	0	0
2019/06/05	R209	07/11/2019	9.80	Put	Bond Future	2,207.1500	2.2072	2,381.8200	2.3818	7.914	0	0	0
2019/06/05	R209	07/11/2019	9.82	Put	Bond Future	2,150.9900	2.1510	2,322.9200	2.3229	7.993	0	0	0
2019/06/05	R209	07/11/2019	9.81	Call	Bond Future	2,622.7700	2.6228	2,475.0700	2.4751	(5.631)	0	0	0
2019/06/05	R209	07/11/2019	9.81	Put	Bond Future	2,179.0100	2.1790	2,352.3100	2.3523	7.953	0	0	0
2019/06/05	R209	06/02/2020	9.52	Put	Bond Future	3,933.5000	3.9335	4,156.1500	4.1562	5.660	0	0	0
2019/06/05	R209	06/02/2020			Bond Future	9.7925	73.8345	9.8445	73.5069	0.532	0.0000	0.0000	0
2019/06/05	R209	06/02/2020	9.51	Call	Bond Future	2,154.0800	2.1541	2,050.2000	2.0502	(4.822)	0	0	0
2019/06/05	R209	06/02/2020	9.51	Put	Bond Future	3,970.5600	3.9706	4,194.3000	4.1943	5.635	0	0	0
2019/06/05	R209	06/02/2020	9.52	Call	Bond Future	2,182.4500	2.1825	2,077.4800	2.0775	(4.810)	0	0	0
2019/06/05	R209	06/02/2020	9.50	Call	Bond Future	2,125.9100	2.1259	2,022.8800	2.0229	(4.846)	0	0	0
2019/06/05	R209	06/02/2020	9.50	Put	Bond Future	4,007.9100	4.0079	4,232.5000	4.2325	5.604	0	0	0
2019/06/05	R210	01/08/2019			Bond Future	190.4531	190.4531	190.5438	190.5438	0.048	0.0000	0.0000	2,142
2019/06/05	R210	07/11/2019			Bond Future	191.7147	191.7147	191.8063	191.8063	0.048	0.0000	0.0000	0
2019/06/05	R210	06/02/2020			Bond Future	195.4679	195.4679	195.5602	195.5602	0.047	0.0000	0.0000	0
2019/06/05	R212	01/08/2019			Bond Future	159.9956	159.9956	159.9418	159.9418	(0.034)	0.0000	0.0000	6,690
2019/06/05	R212	07/11/2019			Bond Future	163.2457	163.2457	163.1899	163.1899	(0.034)	0.0000	0.0000	0
2019/06/05	R212	06/02/2020			Bond Future	164.1951	164.1951	164.1373	164.1373	(0.035)	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
2019/06/05	R213	01/08/2019	9.99	Put	Bond Future	238.9200	0.2389	260.8300	0.2608	9.170	0	0	0
2019/06/05	R213	01/08/2019	9.98	Call	Bond Future	4,199.8900	4.1999	4,077.2200	4.0772	(2.921)	0	0	0
2019/06/05	R213	01/08/2019			Bond Future	9.3221	86.7875	9.3455	86.6424	0.251	0.0000	0.0000	17,378
2019/06/05	R213	01/08/2019	9.99	Call	Bond Future	4,251.3800	4.2514	4,128.1900	4.1282	(2.898)	0	0	0
2019/06/05	R213	01/08/2019	9.98	Put	Bond Future	245.5800	0.2456	268.0100	0.2680	9.133	0	0	0
2019/06/05	R213	01/08/2019	10.00	Call	Bond Future	4,303.0500	4.3031	4,179.3600	4.1794	(2.874)	0	0	0
2019/06/05	R213	01/08/2019	10.00	Put	Bond Future	232.5000	0.2325	253.9100	0.2539	9.209	0	0	0
2019/06/05	R213	07/11/2019	9.59	Put	Bond Future	1,729.6200	1.7296	1,739.9200	1.7399	0.596	0	0	0
2019/06/05	R213	07/11/2019	9.58	Call	Bond Future	2,910.5300	2.9105	2,773.9000	2.7739	(4.694)	0	0	0
2019/06/05	R213	07/11/2019			Bond Future	9.3883	84.9757	9.4127	84.8272	0.260	0.0000	0.0000	0
2019/06/05	R213	07/11/2019	9.59	Call	Bond Future	2,948.2400	2.9482	2,810.0400	2.8100	(4.688)	0	0	0
2019/06/05	R213	07/11/2019	9.58	Put	Bond Future	1,751.7700	1.7518	1,763.6400	1.7636	0.678	0	0	0
2019/06/05	R213	07/11/2019	9.60	Call	Bond Future	2,985.9200	2.9859	2,846.3800	2.8464	(4.673)	0	0	0
2019/06/05	R213	07/11/2019	9.60	Put	Bond Future	1,707.5100	1.7075	1,716.4700	1.7165	0.525	0	0	0
2019/06/05	R213	06/02/2020	9.27	Call	Bond Future	2,210.2800	2.2103	2,173.1700	2.1732	(1.679)	0	0	0
2019/06/05	R213	06/02/2020	9.26	Put	Bond Future	3,298.6200	3.2986	3,413.8800	3.4139	3.494	0	0	0
2019/06/05	R213	06/02/2020			Bond Future	9.4445	86.6197	9.4699	86.4679	0.268	0.0000	0.0000	0
2019/06/05	R213	06/02/2020	9.28	Call	Bond Future	2,239.5700	2.2396	2,201.9400	2.2019	(1.680)	0	0	0
2019/06/05	R213	06/02/2020	9.28	Put	Bond Future	3,234.9500	3.2350	3,349.1700	3.3492	3.531	0	0	0
2019/06/05	R213	06/02/2020	9.27	Put	Bond Future	3,266.6600	3.2667	3,381.4000	3.3814	3.512	0	0	0
2019/06/05	R213	06/02/2020	9.26	Call	Bond Future	2,181.1800	2.1812	2,144.5900	2.1446	(1.678)	0	0	0
2019/06/05	R214	01/08/2019	10.34	Put	Bond Future	462.2900	0.4623	599.5100	0.5995	29.683	0	0	0
2019/06/05	R214	01/08/2019			Bond Future	9.8669	72.9510	9.9208	72.5903	0.546	0.0000	0.0000	10,672
2019/06/05	R214	01/08/2019	10.33	Call	Bond Future	3,479.4300	3.4794	3,258.1100	3.2581	(6.361)	0	0	0
2019/06/05	R214	01/08/2019	10.33	Put	Bond Future	474.1300	0.4741	613.4600	0.6135	29.386	0	0	0
2019/06/05	R214	01/08/2019	10.34	Call	Bond Future	3,530.1900	3.5302	3,306.7600	3.3068	(6.329)	0	0	0
2019/06/05	R214	01/08/2019	10.32	Call	Bond Future	3,428.9400	3.4289	3,209.6700	3.2097	(6.395)	0	0	0
2019/06/05	R214	01/08/2019	10.32	Put	Bond Future	486.3300	0.4863	627.7100	0.6277	29.071	0	0	0
2019/06/05	R214	07/11/2019	10.02	Put	Bond Future	2,247.2700	2.2473	2,437.0500	2.4371	8.445	0	0	0
2019/06/05	R214	07/11/2019			Bond Future	9.9329	71.1154	9.9885	70.7472	0.560	0.0000	0.0000	0
2019/06/05	R214	07/11/2019	10.01	Call	Bond Future	2,785.6500	2.7856	2,608.7300	2.6087	(6.351)	0	0	0
2019/06/05	R214	07/11/2019	10.01	Put	Bond Future	2,276.2500	2.2763	2,467.5800	2.4676	8.405	0	0	0
2019/06/05	R214	07/11/2019	10.02	Call	Bond Future	2,822.2900	2.8223	2,643.8200	2.6438	(6.324)	0	0	0
2019/06/05	R214	07/11/2019	10.00	Call	Bond Future	2,749.2200	2.7492	2,573.8500	2.5738	(6.379)	0	0	0
2019/06/05	R214	07/11/2019	10.00	Put	Bond Future	2,305.5300	2.3055	2,498.4100	2.4984	8.366	0	0	0
2019/06/05	R214	06/02/2020	9.73	Call	Bond Future	2,366.3100	2.3663	2,234.9600	2.2350	(5.551)	0	0	0
2019/06/05	R214	06/02/2020			Bond Future	9.9902	72.4913	10.0476	72.1155	0.574	0.0000	0.0000	0
2019/06/05	R214	06/02/2020	9.71	Call	Bond Future	2,306.5100	2.3065	2,177.4400	2.1774	(5.596)	0	0	0
2019/06/05	R214	06/02/2020	9.71	Put	Bond Future	4,188.3700	4.1884	4,435.1100	4.4351	5.891	0	0	0
2019/06/05	R214	06/02/2020	9.73	Put	Bond Future	4,111.1900	4.1112	4,355.6500	4.3556	5.946	0	0	0
2019/06/05	R214	06/02/2020	9.72	Call	Bond Future	2,336.3100	2.3363	2,206.2100	2.2062	(5.569)	0	0	0
2019/06/05	R214	06/02/2020	9.72	Put	Bond Future	4,149.6300	4.1496	4,395.3400	4.3953	5.921	0	0	0
2019/06/05	R248	01/08/2019	10.35	Call	Bond Future	4,531.6300	4.5316	4,168.7300	4.1687	(8.008)	0	0	0
2019/06/05	R248	01/08/2019	10.34	Put	Bond Future	547.0400	0.5470	736.4900	0.7365	34.632	0	0	0
2019/06/05	R248	01/08/2019			Bond Future	9.8667	93.1728	9.9308	92.6235	0.650	0.0000	0.0000	102,423

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
2019/06/05	R248	01/08/2019	10.36	Call	Bond Future	4,597.1400	4.5971	4,231.1600	4.2312	(7.961)	0	0	0
2019/06/05	R248	01/08/2019	10.36	Put	Bond Future	518.8900	0.5189	702.1600	0.7022	35.320	0	0	0
2019/06/05	R248	01/08/2019	10.35	Put	Bond Future	532.7900	0.5328	719.1400	0.7191	34.976	0	0	0
2019/06/05	R248	01/08/2019	10.34	Call	Bond Future	4,466.3500	4.4663	4,106.5500	4.1065	(8.056)	0	0	0
2019/06/05	R248	07/11/2019	10.02	Call	Bond Future	3,512.3300	3.5123	3,234.2200	3.2342	(7.918)	0	0	0
2019/06/05	R248	07/11/2019	10.01	Put	Bond Future	2,809.5400	2.8095	3,094.5600	3.0946	10.145	0	0	0
2019/06/05	R248	07/11/2019			Bond Future	9.9324	90.6009	9.9987	90.0402	0.667	0.0000	0.0000	48
2019/06/05	R248	07/11/2019	10.03	Call	Bond Future	3,559.3700	3.5594	3,278.8500	3.2788	(7.881)	0	0	0
2019/06/05	R248	07/11/2019	10.03	Put	Bond Future	2,735.6500	2.7356	3,015.8400	3.0158	10.242	0	0	0
2019/06/05	R248	07/11/2019	10.02	Put	Bond Future	2,772.3800	2.7724	3,054.9800	3.0550	10.193	0	0	0
2019/06/05	R248	07/11/2019	10.01	Call	Bond Future	3,465.5700	3.4656	3,189.8800	3.1899	(7.955)	0	0	0
2019/06/05	R248	06/02/2020	9.71	Put	Bond Future	5,243.9100	5.2439	5,613.3800	5.6134	7.046	0	0	0
2019/06/05	R248	06/02/2020			Bond Future	9.9894	92.3539	10.0578	91.7817	0.685	0.0000	0.0000	0
2019/06/05	R248	06/02/2020	9.71	Call	Bond Future	2,837.3100	2.8373	2,634.6000	2.6346	(7.144)	0	0	0
2019/06/05	R248	06/02/2020	9.70	Put	Bond Future	5,294.3300	5.2943	5,665.7800	5.6658	7.016	0	0	0
2019/06/05	R248	06/02/2020	9.72	Call	Bond Future	2,875.0900	2.8751	2,670.4000	2.6704	(7.119)	0	0	0
2019/06/05	R248	06/02/2020	9.72	Put	Bond Future	5,193.5900	5.1936	5,561.0800	5.5611	7.076	0	0	0
2019/06/05	R248	06/02/2020	9.70	Call	Bond Future	2,799.4900	2.7995	2,598.7600	2.5988	(7.170)	0	0	0

Total **892948**