



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 28/06/2019 TO 28/06/2019

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
2019/06/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	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
2019/06/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	2025	01/08/2019			Bond Future	136.5764	136.5764	136.6241	136.6241	0.035	0.0000	0.0000	1,622
2019/06/28	2025	07/11/2019			Bond Future	139.3117	139.3117	139.3602	139.3602	0.035	0.0000	0.0000	0
2019/06/28	2025	06/02/2020			Bond Future	140.5215	140.5215	140.5708	140.5708	0.035	0.0000	0.0000	0
2019/06/28	2029	01/08/2019			Bond Future	103.3027	103.3027	103.3122	103.3122	0.009	0.0000	0.0000	4,132
2019/06/28	2029	07/11/2019			Bond Future	104.2773	104.2773	104.2868	104.2868	0.009	0.0000	0.0000	0
2019/06/28	2029	06/02/2020			Bond Future	106.2864	106.2864	106.2960	106.2960	0.009	0.0000	0.0000	0
2019/06/28	2030	01/08/2019	9.91	Put	Bond Future	12.4100	0.0124	9.0300	0.0090	(27.236)	0	0	0
2019/06/28	2030	01/08/2019	8.67	Put	Bond Future	1,855.3700	1.8554	1,660.2900	1.6603	(10.514)	0	0	0
2019/06/28	2030	01/08/2019	9.15	Put	Bond Future	393.9200	0.3939	323.8600	0.3239	(17.785)	0	0	0
2019/06/28	2030	01/08/2019	9.68	Call	Bond Future	4,944.7900	4.9448	5,201.6800	5.2017	5.195	0	0	0
2019/06/28	2030	01/08/2019			Bond Future	8.8929	94.1196	8.8517	94.3865	(0.464)	0.0000	0.0000	74,441
2019/06/28	2030	01/08/2019	8.35	Put	Bond Future	3,656.3900	3.6564	3,404.6200	3.4046	(6.886)	0	0	0
2019/06/28	2030	01/08/2019	8.35	Call	Bond Future	61.7600	0.0618	76.8800	0.0769	24.482	0	0	2,025
2019/06/28	2030	01/08/2019	9.22	Put	Bond Future	297.5600	0.2976	241.2500	0.2413	(18.924)	0	0	0
2019/06/28	2030	01/08/2019	9.22	Call	Bond Future	2,378.5000	2.3785	2,589.0800	2.5891	8.853	0	0	5,400
2019/06/28	2030	01/08/2019	9.69	Call	Bond Future	5,003.0600	5.0031	5,260.3800	5.2604	5.143	0	0	0
2019/06/28	2030	01/08/2019	9.69	Put	Bond Future	37.6800	0.0377	28.1100	0.0281	(25.398)	0	0	5,400
2019/06/28	2030	01/08/2019	9.91	Call	Bond Future	6,286.4400	6.2864	6,549.9500	6.5500	4.192	0	0	0
2019/06/28	2030	01/08/2019	9.92	Call	Bond Future	6,344.6700	6.3447	6,608.3500	6.6084	4.156	0	0	0
2019/06/28	2030	01/08/2019	9.90	Put	Bond Future	13.0800	0.0131	9.5200	0.0095	(27.217)	0	0	0
2019/06/28	2030	01/08/2019	8.67	Call	Bond Future	400.8600	0.4009	472.6700	0.4727	17.914	0	0	5,400
2019/06/28	2030	01/08/2019	9.15	Call	Bond Future	2,034.6600	2.0347	2,231.4900	2.2315	9.674	0	0	2,025
2019/06/28	2030	01/08/2019	9.68	Put	Bond Future	39.5100	0.0395	29.5100	0.0295	(25.310)	0	0	4,800
2019/06/28	2030	01/08/2019	9.92	Put	Bond Future	11.7700	0.0118	8.5600	0.0086	(27.273)	0	0	0
2019/06/28	2030	01/08/2019	9.90	Call	Bond Future	6,228.1800	6.2282	6,491.5100	6.4915	4.228	0	0	0
2019/06/28	2030	01/08/2019	8.77	Put	Bond Future	1,421.6800	1.4217	1,252.8100	1.2528	(11.878)	0	0	0
2019/06/28	2030	01/08/2019	8.77	Call	Bond Future	623.2200	0.6232	721.2400	0.7212	15.728	0	0	0
2019/06/28	2030	01/08/2019	9.24	Call	Bond Future	2,480.1100	2.4801	2,694.2700	2.6943	8.635	0	0	0
2019/06/28	2030	01/08/2019	9.24	Put	Bond Future	273.9100	0.2739	221.1800	0.2212	(19.251)	0	0	0
2019/06/28	2030	01/08/2019	9.27	Put	Bond Future	242.3100	0.2423	194.5400	0.1945	(19.714)	0	0	0
2019/06/28	2030	01/08/2019	9.27	Call	Bond Future	2,635.9800	2.6360	2,855.1000	2.8551	8.313	0	0	0
2019/06/28	2030	01/08/2019	9.08	Call	Bond Future	1,712.2400	1.7122	1,893.4300	1.8934	10.582	0	0	0
2019/06/28	2030	01/08/2019	9.08	Put	Bond Future	514.5200	0.5145	428.8200	0.4288	(16.656)	0	0	6,570
2019/06/28	2030	07/11/2019	9.76	Put	Bond Future	581.3800	0.5814	485.5300	0.4855	(16.487)	0	0	5,500
2019/06/28	2030	07/11/2019	9.49	Put	Bond Future	883.0400	0.8830	754.4400	0.7544	(14.563)	0	0	0
2019/06/28	2030	07/11/2019			Bond Future	8.9475	95.9798	8.9046	96.2518	(0.479)	0.0000	0.0000	200
2019/06/28	2030	07/11/2019	9.48	Call	Bond Future	4,190.9900	4.1910	4,332.8600	4.3329	3.385	0	0	0
2019/06/28	2030	07/11/2019	9.48	Put	Bond Future	897.2500	0.8972	767.1200	0.7671	(14.503)	0	0	0
2019/06/28	2030	07/11/2019	8.60	Put	Bond Future	3,296.3600	3.2964	3,041.0300	3.0410	(7.746)	0	0	0
2019/06/28	2030	07/11/2019	8.60	Call	Bond Future	1,061.4200	1.0614	1,078.0900	1.0781	1.571	0	0	5,500
2019/06/28	2030	07/11/2019	9.10	Put	Bond Future	1,624.6900	1.6247	1,436.7800	1.4368	(11.566)	0	0	0
2019/06/28	2030	07/11/2019	9.10	Call	Bond Future	2,584.1000	2.5841	2,668.1900	2.6682	3.254	0	0	5,500

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2019/06/28	2030	07/11/2019	9.76	Call	Bond Future	5,545.5200	5.5455	5,721.6700	5.7217	3.176	0	0	0
2019/06/28	2030	07/11/2019	9.49	Call	Bond Future	4,237.1600	4.2372	4,380.5600	4.3806	3.384	0	0	0
2019/06/28	2030	07/11/2019	8.57	Put	Bond Future	3,424.6500	3.4246	3,165.7000	3.1657	(7.561)	0	0	0
2019/06/28	2030	07/11/2019	9.47	Call	Bond Future	4,144.7900	4.1448	4,285.3100	4.2853	3.390	0	0	0
2019/06/28	2030	07/11/2019	9.47	Put	Bond Future	911.4700	0.9115	779.9900	0.7800	(14.425)	0	0	0
2019/06/28	2030	07/11/2019	9.70	Call	Bond Future	5,247.6300	5.2476	5,417.1200	5.4171	3.230	0	0	0
2019/06/28	2030	07/11/2019	9.70	Put	Bond Future	637.9600	0.6380	535.4500	0.5355	(16.068)	0	0	0
2019/06/28	2030	07/11/2019	8.57	Call	Bond Future	993.4800	0.9935	1,006.5300	1.0065	1.314	0	0	0
2019/06/28	2030	07/11/2019	9.12	Put	Bond Future	1,575.4200	1.5754	1,390.5000	1.3905	(11.738)	0	0	0
2019/06/28	2030	07/11/2019	9.12	Call	Bond Future	2,659.6600	2.6597	2,746.7400	2.7467	3.274	0	0	0
2019/06/28	2030	06/02/2020	9.14	Call	Bond Future	3,141.7500	3.1418	3,305.7400	3.3057	5.220	0	0	0
2019/06/28	2030	06/02/2020	9.15	Put	Bond Future	2,200.2600	2.2003	2,087.9000	2.0879	(5.107)	0	0	0
2019/06/28	2030	06/02/2020			Bond Future	8.9916	93.7974	8.9471	94.0744	(0.495)	0.0000	0.0000	0
2019/06/28	2030	06/02/2020	9.14	Put	Bond Future	2,225.1600	2.2252	2,112.1200	2.1121	(5.080)	0	0	0
2019/06/28	2030	06/02/2020	9.15	Call	Bond Future	3,178.1900	3.1782	3,342.8600	3.3429	5.181	0	0	0
2019/06/28	2030	06/02/2020	9.16	Call	Bond Future	3,214.5200	3.2145	3,380.1700	3.3802	5.153	0	0	0
2019/06/28	2030	06/02/2020	9.16	Put	Bond Future	2,175.3100	2.1753	2,063.9300	2.0639	(5.120)	0	0	0
2019/06/28	2032	01/08/2019	10.10	Call	Bond Future	5,633.9500	5.6339	6,050.2400	6.0502	7.389	0	0	0
2019/06/28	2032	01/08/2019	10.11	Put	Bond Future	47.4100	0.0474	33.8900	0.0339	(28.517)	0	0	0
2019/06/28	2032	01/08/2019			Bond Future	9.2645	95.3978	9.2030	95.8282	(0.664)	0.0000	0.0000	44,151
2019/06/28	2032	01/08/2019	10.10	Put	Bond Future	49.6100	0.0496	35.5000	0.0355	(28.442)	0	0	0
2019/06/28	2032	01/08/2019	10.11	Call	Bond Future	5,695.7000	5.6957	6,112.5800	6.1126	7.319	0	0	0
2019/06/28	2032	01/08/2019	10.09	Call	Bond Future	5,572.2300	5.5722	5,987.8900	5.9879	7.459	0	0	0
2019/06/28	2032	01/08/2019	10.09	Put	Bond Future	51.9100	0.0519	37.1700	0.0372	(28.395)	0	0	0
2019/06/28	2032	07/11/2019	9.71	Call	Bond Future	3,807.5200	3.8075	4,161.6000	4.1616	9.299	0	0	0
2019/06/28	2032	07/11/2019	9.70	Put	Bond Future	1,268.9600	1.2690	1,181.4800	1.1815	(6.894)	0	0	0
2019/06/28	2032	07/11/2019			Bond Future	9.3296	93.1224	9.2658	93.5612	(0.684)	0.0000	0.0000	0
2019/06/28	2032	07/11/2019	9.72	Call	Bond Future	3,853.3400	3.8533	4,210.1700	4.2102	9.260	0	0	0
2019/06/28	2032	07/11/2019	9.72	Put	Bond Future	1,228.4600	1.2285	1,146.5100	1.1465	(6.671)	0	0	0
2019/06/28	2032	07/11/2019	9.71	Put	Bond Future	1,248.5700	1.2486	1,163.8700	1.1639	(6.784)	0	0	0
2019/06/28	2032	07/11/2019	9.70	Call	Bond Future	3,761.9200	3.7619	4,113.2200	4.1132	9.338	0	0	0
2019/06/28	2032	06/02/2020	9.40	Put	Bond Future	2,987.1600	2.9872	2,667.9000	2.6679	(10.688)	0	0	0
2019/06/28	2032	06/02/2020			Bond Future	9.3831	94.8951	9.3171	95.3421	(0.703)	0.0000	0.0000	0
2019/06/28	2032	06/02/2020	9.39	Call	Bond Future	3,065.4500	3.0655	3,191.2400	3.1912	4.103	0	0	0
2019/06/28	2032	06/02/2020	9.39	Put	Bond Future	3,019.0100	3.0190	2,697.7800	2.6978	(10.640)	0	0	0
2019/06/28	2032	06/02/2020	9.40	Call	Bond Future	3,101.0400	3.1010	3,228.8000	3.2288	4.120	0	0	0
2019/06/28	2032	06/02/2020	9.38	Call	Bond Future	3,030.0700	3.0301	3,153.8900	3.1539	4.086	0	0	0
2019/06/28	2032	06/02/2020	9.38	Put	Bond Future	3,051.1400	3.0511	2,727.9400	2.7279	(10.593)	0	0	0
2019/06/28	2033	01/08/2019			Bond Future	103.9434	103.9434	103.9533	103.9533	0.009	0.0000	0.0000	6,090
2019/06/28	2033	07/11/2019			Bond Future	104.8558	104.8558	104.8658	104.8658	0.010	0.0000	0.0000	0
2019/06/28	2033	06/02/2020			Bond Future	106.8760	106.8760	106.8861	106.8861	0.009	0.0000	0.0000	0
2019/06/28	2037	01/08/2019	10.31	Call	Bond Future	4,975.3100	4.9753	5,645.2700	5.6453	13.466	0	0	0
2019/06/28	2037	01/08/2019			Bond Future	9.6569	90.4584	9.5651	91.1745	(0.951)	0.0000	0.0000	50,342
2019/06/28	2037	01/08/2019	10.29	Call	Bond Future	4,842.9700	4.8430	5,509.5000	5.5095	13.763	0	0	0
2019/06/28	2037	01/08/2019	10.29	Put	Bond Future	134.1200	0.1341	84.6100	0.0846	(36.915)	0	0	0

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2019/06/28	2037	01/08/2019	10.31	Put	Bond Future	123.8600	0.1239	77.7800	0.0778	(37.203)	0	0	0
2019/06/28	2037	01/08/2019	10.30	Call	Bond Future	4,909.0900	4.9091	5,577.3600	5.5774	13.613	0	0	0
2019/06/28	2037	01/08/2019	10.30	Put	Bond Future	128.9000	0.1289	81.1300	0.0811	(37.060)	0	0	0
2019/06/28	2037	07/11/2019	9.97	Call	Bond Future	3,670.3700	3.6704	4,101.6100	4.1016	11.749	0	0	0
2019/06/28	2037	07/11/2019			Bond Future	9.7238	92.2463	9.6288	92.9763	(0.976)	0.0000	0.0000	0
2019/06/28	2037	07/11/2019	9.95	Call	Bond Future	3,577.5100	3.5775	4,001.3600	4.0014	11.848	0	0	0
2019/06/28	2037	07/11/2019	9.95	Put	Bond Future	1,873.2800	1.8733	1,567.1300	1.5671	(16.343)	0	0	0
2019/06/28	2037	07/11/2019	9.97	Put	Bond Future	1,817.8500	1.8178	1,519.0900	1.5191	(16.435)	0	0	0
2019/06/28	2037	07/11/2019	9.96	Call	Bond Future	3,623.8100	3.6238	4,051.4700	4.0515	11.801	0	0	0
2019/06/28	2037	07/11/2019	9.96	Put	Bond Future	1,845.3900	1.8454	1,543.0500	1.5431	(16.384)	0	0	0
2019/06/28	2037	06/02/2020	9.67	Call	Bond Future	3,100.8100	3.1008	3,344.3300	3.3443	7.853	0	0	0
2019/06/28	2037	06/02/2020	9.66	Put	Bond Future	3,987.1600	3.9872	3,483.4600	3.4835	(12.633)	0	0	0
2019/06/28	2037	06/02/2020			Bond Future	9.7813	89.7422	9.6834	90.4860	(1.001)	0.0000	0.0000	0
2019/06/28	2037	06/02/2020	9.68	Call	Bond Future	3,137.8600	3.1379	3,384.3000	3.3843	7.854	0	0	0
2019/06/28	2037	06/02/2020	9.68	Put	Bond Future	3,907.6800	3.9077	3,410.3700	3.4104	(12.726)	0	0	0
2019/06/28	2037	06/02/2020	9.67	Put	Bond Future	3,947.1200	3.9471	3,446.8900	3.4469	(12.673)	0	0	0
2019/06/28	2037	06/02/2020	9.66	Call	Bond Future	3,064.2600	3.0643	3,304.3100	3.3043	7.834	0	0	0
2019/06/28	2038	01/08/2019			Bond Future	121.4354	121.4354	121.4475	121.4475	0.010	0.0000	0.0000	11,392
2019/06/28	2038	07/11/2019			Bond Future	123.8674	123.8674	123.8797	123.8797	0.010	0.0000	0.0000	0
2019/06/28	2038	06/02/2020			Bond Future	124.5954	124.5954	124.6077	124.6077	0.010	0.0000	0.0000	0
2019/06/28	2040	01/08/2019	10.37	Put	Bond Future	179.9500	0.1800	113.8000	0.1138	(36.760)	0	0	0
2019/06/28	2040	01/08/2019	10.36	Call	Bond Future	4,580.4400	4.5804	5,616.2800	5.6163	22.614	0	0	0
2019/06/28	2040	01/08/2019			Bond Future	9.8076	93.0673	9.6752	94.1718	(1.350)	0.0000	0.0000	35,352
2019/06/28	2040	01/08/2019	10.37	Call	Bond Future	4,649.7200	4.6497	5,688.1000	5.6881	22.332	0	0	0
2019/06/28	2040	01/08/2019	10.36	Put	Bond Future	187.1200	0.1871	118.4300	0.1184	(36.709)	0	0	0
2019/06/28	2040	01/08/2019	10.38	Call	Bond Future	4,719.0800	4.7191	5,759.9400	5.7599	22.056	0	0	0
2019/06/28	2040	01/08/2019	10.38	Put	Bond Future	172.9800	0.1730	109.3100	0.1093	(36.808)	0	0	0
2019/06/28	2040	07/11/2019	9.80	Put	Bond Future	3,076.3100	3.0763	2,449.3900	2.4494	(20.379)	0	0	0
2019/06/28	2040	07/11/2019	9.30	Put	Bond Future	5,765.6800	5.7657	4,815.2700	4.8153	(16.484)	0	0	0
2019/06/28	2040	07/11/2019	10.04	Put	Bond Future	2,180.9600	2.1810	1,695.8100	1.6958	(22.245)	0	0	0
2019/06/28	2040	07/11/2019	10.03	Call	Bond Future	3,452.9700	3.4530	4,088.5800	4.0886	18.408	0	0	0
2019/06/28	2040	07/11/2019			Bond Future	9.8764	94.9067	9.7397	96.0329	(1.384)	0.0000	0.0000	0
2019/06/28	2040	07/11/2019	9.80	Call	Bond Future	2,449.4600	2.4495	2,948.7800	2.9488	20.385	0	0	1,260
2019/06/28	2040	07/11/2019	9.30	Call	Bond Future	866.4200	0.8664	1,042.2500	1.0422	20.294	0	0	1,260
2019/06/28	2040	07/11/2019	10.04	Call	Bond Future	3,500.4000	3.5004	4,141.4900	4.1415	18.315	0	0	0
2019/06/28	2040	07/11/2019	10.03	Put	Bond Future	2,213.3300	2.2133	1,722.7000	1.7227	(22.167)	0	0	0
2019/06/28	2040	07/11/2019	10.05	Call	Bond Future	3,548.1000	3.5481	4,194.6600	4.1947	18.223	0	0	0
2019/06/28	2040	07/11/2019	10.05	Put	Bond Future	2,148.9800	2.1490	1,669.3000	1.6693	(22.321)	0	0	0
2019/06/28	2040	06/02/2020	9.76	Call	Bond Future	3,052.9600	3.0530	3,456.8900	3.4569	13.231	0	0	0
2019/06/28	2040	06/02/2020			Bond Future	9.9362	92.2027	9.7952	93.3502	(1.419)	0.0000	0.0000	0
2019/06/28	2040	06/02/2020	9.74	Call	Bond Future	2,977.0400	2.9770	3,371.6200	3.3716	13.254	0	0	0
2019/06/28	2040	06/02/2020	9.74	Put	Bond Future	4,580.0600	4.5801	3,827.1300	3.8271	(16.439)	0	0	0
2019/06/28	2040	06/02/2020	9.76	Put	Bond Future	4,490.5400	4.4905	3,746.9600	3.7470	(16.559)	0	0	0
2019/06/28	2040	06/02/2020	9.75	Call	Bond Future	3,015.0200	3.0150	3,414.5700	3.4146	13.252	0	0	0
2019/06/28	2040	06/02/2020	9.75	Put	Bond Future	4,535.2600	4.5353	3,787.3000	3.7873	(16.492)	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
2019/06/28	2044	01/08/2019	10.40	Put	Bond Future	211.0300	0.2110	128.5300	0.1285	(39.094)	0	0	0
2019/06/28	2044	01/08/2019	9.86	Put	Bond Future	1,376.7600	1.3768	909.7500	0.9097	(33.921)	0	0	0
2019/06/28	2044	01/08/2019	10.53	Call	Bond Future	5,455.2200	5.4552	6,612.9600	6.6130	21.223	0	0	0
2019/06/28	2044	01/08/2019	9.39	Call	Bond Future	156.2500	0.1563	368.3800	0.3684	135.763	0	0	228
2019/06/28	2044	01/08/2019			Bond Future	9.8618	89.9330	9.7194	91.1419	(1.444)	0.0000	0.0000	40,532
2019/06/28	2044	01/08/2019	10.39	Call	Bond Future	4,475.5800	4.4756	5,598.8800	5.5989	25.098	0	0	0
2019/06/28	2044	01/08/2019	10.39	Put	Bond Future	219.2100	0.2192	133.6400	0.1336	(39.036)	0	0	0
2019/06/28	2044	01/08/2019	10.40	Call	Bond Future	4,544.6800	4.5447	5,671.0500	5.6711	24.784	0	0	0
2019/06/28	2044	01/08/2019	9.86	Call	Bond Future	1,361.3100	1.3613	2,103.1700	2.1032	54.496	0	0	100
2019/06/28	2044	01/08/2019	10.53	Put	Bond Future	127.5300	0.1275	76.4000	0.0764	(40.093)	0	0	100
2019/06/28	2044	01/08/2019	9.39	Put	Bond Future	4,267.7600	4.2678	3,271.0200	3.2710	(23.355)	0	0	0
2019/06/28	2044	01/08/2019	9.74	Put	Bond Future	1,929.8700	1.9299	1,323.9700	1.3240	(31.396)	0	0	0
2019/06/28	2044	01/08/2019	10.38	Call	Bond Future	4,406.6300	4.4066	5,526.7800	5.5268	25.420	0	0	0
2019/06/28	2044	01/08/2019	10.38	Put	Bond Future	227.6700	0.2277	138.9500	0.1389	(38.969)	0	0	0
2019/06/28	2044	01/08/2019	9.36	Put	Bond Future	4,513.2100	4.5132	3,488.2400	3.4882	(22.710)	0	0	0
2019/06/28	2044	01/08/2019	9.36	Call	Bond Future	129.7600	0.1298	313.6600	0.3137	141.723	0	0	100
2019/06/28	2044	01/08/2019	9.74	Call	Bond Future	897.2900	0.8973	1,500.2600	1.5003	67.199	0	0	228
2019/06/28	2044	01/08/2019	10.27	Call	Bond Future	3,662.4300	3.6624	4,740.5100	4.7405	29.436	0	0	0
2019/06/28	2044	01/08/2019	10.27	Put	Bond Future	342.8300	0.3428	212.0400	0.2120	(38.150)	0	0	228
2019/06/28	2044	07/11/2019	10.52	Call	Bond Future	5,874.2800	5.8743	6,809.0600	6.8091	15.913	0	0	0
2019/06/28	2044	07/11/2019	9.74	Put	Bond Future	3,665.6900	3.6657	2,916.9700	2.9170	(20.425)	0	0	0
2019/06/28	2044	07/11/2019	10.07	Put	Bond Future	2,311.5100	2.3115	1,777.3600	1.7774	(23.108)	0	0	0
2019/06/28	2044	07/11/2019			Bond Future	9.9288	91.7105	9.7818	92.9432	(1.480)	0.0000	0.0000	0
2019/06/28	2044	07/11/2019	10.52	Put	Bond Future	1,188.8200	1.1888	890.9100	0.8909	(25.059)	0	0	328
2019/06/28	2044	07/11/2019	10.06	Call	Bond Future	3,422.5900	3.4226	4,114.9900	4.1150	20.230	0	0	0
2019/06/28	2044	07/11/2019	10.06	Put	Bond Future	2,345.5000	2.3455	1,805.2100	1.8052	(23.035)	0	0	0
2019/06/28	2044	07/11/2019	9.19	Call	Bond Future	571.0200	0.5710	707.8600	0.7079	23.964	0	0	328
2019/06/28	2044	07/11/2019	9.74	Call	Bond Future	2,077.3300	2.0773	2,561.3000	2.5613	23.298	0	0	328
2019/06/28	2044	07/11/2019	10.07	Call	Bond Future	3,469.7900	3.4698	4,168.3300	4.1683	20.132	0	0	0
2019/06/28	2044	07/11/2019	9.19	Put	Bond Future	7,064.8000	7.0648	5,968.9500	5.9689	(15.511)	0	0	0
2019/06/28	2044	07/11/2019	10.05	Call	Bond Future	3,375.4700	3.3755	4,061.9000	4.0619	20.336	0	0	0
2019/06/28	2044	07/11/2019	10.05	Put	Bond Future	2,379.6900	2.3797	1,833.4300	1.8334	(22.955)	0	0	0
2019/06/28	2044	06/02/2020	9.74	Call	Bond Future	2,863.8500	2.8638	3,287.6200	3.2876	14.797	0	0	328
2019/06/28	2044	06/02/2020	10.78	Put	Bond Future	1,702.8800	1.7029	1,342.3500	1.3424	(21.172)	0	0	328
2019/06/28	2044	06/02/2020	9.77	Put	Bond Future	4,784.2600	4.7843	3,967.3700	3.9674	(17.075)	0	0	0
2019/06/28	2044	06/02/2020			Bond Future	9.9869	89.0709	9.8355	90.3269	(1.516)	0.0000	0.0000	0
2019/06/28	2044	06/02/2020	9.09	Put	Bond Future	8,864.7300	8.8647	7,722.0600	7.7221	(12.890)	0	0	0
2019/06/28	2044	06/02/2020	9.09	Call	Bond Future	972.9600	0.9730	1,086.2500	1.0863	11.644	0	0	328
2019/06/28	2044	06/02/2020	9.74	Put	Bond Future	4,927.2700	4.9273	4,095.0800	4.0951	(16.889)	0	0	0
2019/06/28	2044	06/02/2020	9.77	Call	Bond Future	2,975.7800	2.9758	3,414.8500	3.4149	14.755	0	0	0
2019/06/28	2044	06/02/2020	10.78	Call	Bond Future	7,826.8900	7.8269	8,722.3200	8.7223	11.440	0	0	0
2019/06/28	2044	06/02/2020	9.78	Call	Bond Future	3,013.4800	3.0135	3,457.5700	3.4576	14.737	0	0	0
2019/06/28	2044	06/02/2020	9.76	Put	Bond Future	4,831.9200	4.8319	4,010.0300	4.0100	(17.010)	0	0	0
2019/06/28	2044	06/02/2020	9.78	Put	Bond Future	4,737.2400	4.7372	3,925.3700	3.9254	(17.138)	0	0	0
2019/06/28	2044	06/02/2020	9.76	Call	Bond Future	2,938.5900	2.9386	3,372.6600	3.3727	14.771	0	0	0
2019/06/28	2046	01/08/2019			Bond Future	114.4007	114.4007	114.4118	114.4118	0.010	0.0000	0.0000	12,638
2019/06/28	2046	07/11/2019			Bond Future	114.9723	114.9723	114.9837	114.9837	0.010	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
2019/06/28	2046	06/02/2020			Bond Future	117.1874	117.1874	117.1989	117.1989	0.010	0.0000	0.0000	0
2019/06/28	2050	01/08/2019			Bond Future	118.2568	118.2568	118.7543	118.7543	0.421	0.0000	0.0000	11,104
2019/06/28	2050	07/11/2019			Bond Future	120.6250	120.6250	121.1326	121.1326	0.421	0.0000	0.0000	0
2019/06/28	2050	06/02/2020			Bond Future	121.1126	121.1126	121.6297	121.6297	0.427	0.0000	0.0000	0
2019/06/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	AL37	01/08/2019			Index Future	655.4470	655.4470	655.8260	655.8260	0.058	0.0000	0.0000	0
2019/06/28	AL37	07/11/2019			Index Future	668.4000	668.4000	668.7870	668.7870	0.058	0.0000	0.0000	0
2019/06/28	AL37	06/02/2020			Index Future	681.1200	681.1200	681.5120	681.5120	0.058	0.0000	0.0000	0
2019/06/28	AL7T	01/08/2019			Index Future	762.9850	762.9850	764.6020	764.6020	0.212	0.0000	0.0000	0
2019/06/28	AL7T	07/11/2019			Index Future	778.0630	778.0630	779.7110	779.7110	0.212	0.0000	0.0000	0
2019/06/28	AL7T	06/02/2020			Index Future	792.8690	792.8690	794.5480	794.5480	0.212	0.0000	0.0000	0
2019/06/28	ALBI	01/08/2019			Index Future	681.6080	681.6080	685.8230	685.8230	0.618	0.0000	0.0000	990
2019/06/28	ALBI	07/11/2019			Index Future	695.0790	695.0790	699.3760	699.3760	0.618	0.0000	0.0000	0
2019/06/28	ALBI	06/02/2020			Index Future	708.3060	708.3060	712.6840	712.6840	0.618	0.0000	0.0000	0
2019/06/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/06/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/28	ES33	01/08/2019			Bond Future	10.8070	79.2489	10.7146	79.7966	(0.855)	0.0000	0.0000	350
2019/06/28	ES33	07/11/2019			Bond Future	10.9240	77.0213	10.8280	77.5798	(0.878)	0.0000	0.0000	0
2019/06/28	ES33	06/02/2020			Bond Future	11.0304	78.4874	10.9310	79.0564	(0.901)	0.0000	0.0000	0
2019/06/28	ES42	01/08/2019			Bond Future	11.1723	80.4683	11.0394	81.3636	(1.190)	0.0000	0.0000	4,919

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
2019/06/28	ES42	07/11/2019			Bond Future	11.2903	77.7931	11.1522	78.7061	(1.223)	0.0000	0.0000	0
2019/06/28	ES42	06/02/2020			Bond Future	11.3938	79.2744	11.2510	80.2045	(1.254)	0.0000	0.0000	0
2019/06/28	GOVI	01/08/2019	638.68	Call	GOVI	360,670.0000	36.0670	404,510.0000	40.4510	12.155	0	0	0
2019/06/28	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	GOVI	01/08/2019			GOVI	674.7470	674.7470	679.1310	679.1310	0.650	0.0000	0.0000	434
2019/06/28	GOVI	01/08/2019	638.69	Call	GOVI	360,570.0000	36.0570	404,410.0000	40.4410	12.159	0	0	0
2019/06/28	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	GOVI	01/08/2019	638.67	Call	GOVI	360,770.0000	36.0770	404,610.0000	40.4610	12.152	0	0	0
2019/06/28	GOVI	07/11/2019	672.90	Call	GOVI	151,810.0000	15.1810	196,520.0000	19.6520	29.451	0	0	0
2019/06/28	GOVI	07/11/2019			GOVI	688.0810	688.0810	692.5520	692.5520	0.650	0.0000	0.0000	0
2019/06/28	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	GOVI	07/11/2019	672.91	Call	GOVI	151,710.0000	15.1710	196,420.0000	19.6420	29.471	0	0	0
2019/06/28	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	GOVI	07/11/2019	672.92	Call	GOVI	151,610.0000	15.1610	196,320.0000	19.6320	29.490	0	0	0
2019/06/28	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	25,890.0000	2.5890	100.000	0	0	0
2019/06/28	GOVI	06/02/2020	703.15	Put	GOVI	19,750.0000	1.9750	0.0000	0.0000	(100.000)	0	0	0
2019/06/28	GOVI	06/02/2020			GOVI	701.1750	701.1750	705.7290	705.7290	0.649	0.0000	0.0000	0
2019/06/28	GOVI	06/02/2020	703.14	Put	GOVI	19,650.0000	1.9650	0.0000	0.0000	(100.000)	0	0	0
2019/06/28	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	25,790.0000	2.5790	100.000	0	0	0
2019/06/28	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	25,990.0000	2.5990	100.000	0	0	0
2019/06/28	GOVI	06/02/2020	703.13	Put	GOVI	19,550.0000	1.9550	0.0000	0.0000	(100.000)	0	0	0
2019/06/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/28	IGOV	01/08/2019			Index Future	261.2210	261.2210	261.6880	261.6880	0.179	0.0000	0.0000	815
2019/06/28	IGOV	07/11/2019			Index Future	266.4530	266.4530	266.9280	266.9280	0.178	0.0000	0.0000	218
2019/06/28	IGOV	06/02/2020			Index Future	271.5860	271.5860	272.0700	272.0700	0.178	0.0000	0.0000	0
2019/06/28	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/06/28	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/06/28	IS02	20/12/2019			Interest Rate Swap	102.6900	102.6900	102.7000	102.7000	0.010	0.0000	0.0000	0
2019/06/28	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5700	98.5700	0.010	0.0000	0.0000	0
2019/06/28	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9900	101.9900	0.010	0.0000	0.0000	0
2019/06/28	IS02	21/09/2020			Interest Rate Swap	98.8100	98.8100	98.8100	98.8100	0.000	0.0000	0.0000	0
2019/06/28	IS05	17/12/2020			Interest Rate Swap	95.4300	95.4300	95.4400	95.4400	0.010	0.0000	0.0000	0
2019/06/28	IS05	16/03/2021			Interest Rate Swap	94.4400	94.4400	94.4500	94.4500	0.011	0.0000	0.0000	0
2019/06/28	IS05	15/06/2021			Interest Rate Swap	93.4000	93.4000	93.4200	93.4200	0.021	0.0000	0.0000	0
2019/06/28	IS05	21/09/2021			Interest Rate Swap	93.3400	93.3400	93.3600	93.3600	0.021	0.0000	0.0000	0
2019/06/28	IS05	21/12/2021			Interest Rate Swap	95.3300	95.3300	95.3600	95.3600	0.031	0.0000	0.0000	51
2019/06/28	IS05	15/03/2022			Interest Rate Swap	95.2700	95.2700	95.3100	95.3100	0.042	0.0000	0.0000	0
2019/06/28	IS05	21/06/2022			Interest Rate Swap	96.2500	96.2500	96.2900	96.2900	0.042	0.0000	0.0000	0
2019/06/28	IS05	20/09/2022			Interest Rate Swap	100.0100	100.0100	100.0500	100.0500	0.040	0.0000	0.0000	0
2019/06/28	IS05	20/12/2022			Interest Rate Swap	101.1000	101.1000	101.1200	101.1200	0.020	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
2019/06/28	IS05	22/03/2023			Interest Rate Swap	94.2400	94.2400	94.2500	94.2500	0.011	0.0000	0.0000	0
2019/06/28	IS05	20/06/2023			Interest Rate Swap	100.1900	100.1900	100.1900	100.1900	0.000	0.0000	0.0000	0
2019/06/28	IS05	19/09/2023			Interest Rate Swap	95.5100	95.5100	95.5000	95.5000	(0.010)	0.0000	0.0000	0
2019/06/28	IS10	17/12/2025			Interest Rate Swap	91.3100	91.3100	91.2200	91.2200	(0.099)	0.0000	0.0000	0
2019/06/28	IS10	16/03/2026			Interest Rate Swap	88.1800	88.1800	88.0900	88.0900	(0.102)	0.0000	0.0000	0
2019/06/28	IS10	15/06/2026			Interest Rate Swap	86.8300	86.8300	86.7400	86.7400	(0.104)	0.0000	0.0000	0
2019/06/28	IS10	21/09/2026			Interest Rate Swap	88.9800	88.9800	88.8800	88.8800	(0.112)	0.0000	0.0000	0
2019/06/28	IS10	21/12/2026			Interest Rate Swap	92.8100	92.8100	92.7200	92.7200	(0.097)	0.0000	0.0000	0
2019/06/28	IS10	15/03/2027			Interest Rate Swap	91.3100	91.3100	91.2200	91.2200	(0.099)	0.0000	0.0000	0
2019/06/28	IS10	21/06/2027			Interest Rate Swap	93.3900	93.3900	93.3100	93.3100	(0.086)	0.0000	0.0000	0
2019/06/28	IS10	20/09/2027			Interest Rate Swap	98.9100	98.9100	98.8300	98.8300	(0.081)	0.0000	0.0000	0
2019/06/28	IS10	20/12/2027			Interest Rate Swap	99.2500	99.2500	99.1800	99.1800	(0.071)	0.0000	0.0000	0
2019/06/28	IS10	22/03/2028			Interest Rate Swap	92.6200	92.6200	92.5300	92.5300	(0.097)	0.0000	0.0000	0
2019/06/28	IS10	20/06/2028			Interest Rate Swap	99.9400	99.9400	99.8500	99.8500	(0.090)	0.0000	0.0000	0
2019/06/28	IS10	19/09/2028			Interest Rate Swap	93.3400	93.3400	93.2500	93.2500	(0.096)	0.0000	0.0000	0
2019/06/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/28	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/28	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/28	R023	01/08/2019	8.95	Call	Bond Future	5,186.7500	5.1867	5,234.8900	5.2349	0.928	0	0	0
2019/06/28	R023	01/08/2019			Bond Future	7.2372	104.9279	7.2218	104.9760	(0.213)	0.0000	0.0000	56,435
2019/06/28	R023	01/08/2019	8.93	Call	Bond Future	5,128.0900	5.1281	5,176.2300	5.1762	0.939	0	0	0
2019/06/28	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R023	01/08/2019	8.94	Call	Bond Future	5,157.4200	5.1574	5,205.5600	5.2056	0.933	0	0	0
2019/06/28	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R023	07/11/2019	7.98	Call	Bond Future	2,363.2100	2.3632	2,376.8200	2.3768	0.576	0	0	0
2019/06/28	R023	07/11/2019			Bond Future	7.2227	103.0695	7.2060	103.1185	(0.232)	0.0000	0.0000	0
2019/06/28	R023	07/11/2019	7.99	Call	Bond Future	2,388.6900	2.3887	2,402.9700	2.4030	0.598	0	0	0
2019/06/28	R023	07/11/2019	7.98	Put	Bond Future	182.6500	0.1827	147.2700	0.1473	(19.370)	0	0	0
2019/06/28	R023	07/11/2019	7.99	Put	Bond Future	179.7300	0.1797	145.0200	0.1450	(19.312)	0	0	0
2019/06/28	R023	07/11/2019	8.00	Call	Bond Future	2,414.0700	2.4141	2,429.0400	2.4290	0.620	0	0	0
2019/06/28	R023	07/11/2019	8.00	Put	Bond Future	176.7100	0.1767	142.6900	0.1427	(19.252)	0	0	0
2019/06/28	R023	06/02/2020	7.54	Call	Bond Future	1,514.1100	1.5141	1,519.0400	1.5190	0.326	0	0	0
2019/06/28	R023	06/02/2020			Bond Future	7.1834	105.0313	7.1651	105.0810	(0.254)	0.0000	0.0000	0
2019/06/28	R023	06/02/2020	7.52	Call	Bond Future	1,473.8000	1.4738	1,477.8200	1.4778	0.273	0	0	0
2019/06/28	R023	06/02/2020	7.52	Put	Bond Future	563.4900	0.5635	517.7800	0.5178	(8.112)	0	0	0
2019/06/28	R023	06/02/2020	7.54	Put	Bond Future	550.0200	0.5500	505.2200	0.5052	(8.145)	0	0	0
2019/06/28	R023	06/02/2020	7.53	Call	Bond Future	1,493.9100	1.4939	1,498.2400	1.4982	0.290	0	0	0
2019/06/28	R023	06/02/2020	7.53	Put	Bond Future	556.7100	0.5567	511.3100	0.5113	(8.155)	0	0	0
2019/06/28	R035	01/08/2019	10.23	Call	Bond Future	5,232.7300	5.2327	5,773.5600	5.7736	10.336	0	0	0
2019/06/28	R035	01/08/2019	10.22	Put	Bond Future	94.0300	0.0940	79.5800	0.0796	(15.367)	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
2019/06/28	R035	01/08/2019			Bond Future	9.5354	98.5210	9.4638	99.0756	(0.751)	0.0000	0.0000	66,587
2019/06/28	R035	01/08/2019	10.24	Call	Bond Future	5,299.9800	5.3000	5,841.4400	5.8414	10.216	0	0	0
2019/06/28	R035	01/08/2019	10.24	Put	Bond Future	86.4500	0.0864	73.2700	0.0733	(15.246)	0	0	0
2019/06/28	R035	01/08/2019	10.23	Put	Bond Future	90.1800	0.0902	76.3700	0.0764	(15.314)	0	0	0
2019/06/28	R035	01/08/2019	10.22	Call	Bond Future	5,165.5100	5.1655	5,705.7000	5.7057	10.458	0	0	0
2019/06/28	R035	07/11/2019	10.21	Put	Bond Future	1,004.7200	1.0047	944.8700	0.9449	(5.957)	0	0	3,500
2019/06/28	R035	07/11/2019	9.88	Call	Bond Future	3,728.2300	3.7282	4,139.0300	4.1390	11.019	0	0	0
2019/06/28	R035	07/11/2019	9.89	Call	Bond Future	3,775.9200	3.7759	4,190.3100	4.1903	10.975	0	0	0
2019/06/28	R035	07/11/2019	9.87	Put	Bond Future	1,707.3700	1.7074	1,549.0300	1.5490	(9.274)	0	0	0
2019/06/28	R035	07/11/2019			Bond Future	9.6061	95.9653	9.5320	96.5308	(0.772)	0.0000	0.0000	0
2019/06/28	R035	07/11/2019	8.92	Put	Bond Future	6,002.9600	6.0030	5,538.0000	5.5380	(7.746)	0	0	0
2019/06/28	R035	07/11/2019	8.92	Call	Bond Future	573.5800	0.5736	674.1400	0.6741	17.532	0	0	3,500
2019/06/28	R035	07/11/2019	9.52	Put	Bond Future	2,860.7400	2.8607	2,580.1100	2.5801	(9.810)	0	0	0
2019/06/28	R035	07/11/2019	9.52	Call	Bond Future	2,203.2800	2.2033	2,488.1700	2.4882	12.930	0	0	3,500
2019/06/28	R035	07/11/2019	9.89	Put	Bond Future	1,655.4200	1.6554	1,504.2900	1.5043	(9.129)	0	0	0
2019/06/28	R035	07/11/2019	9.87	Call	Bond Future	3,680.7900	3.6808	4,087.9700	4.0880	11.062	0	0	0
2019/06/28	R035	07/11/2019	10.21	Call	Bond Future	5,432.2500	5.4323	5,937.9200	5.9379	9.309	0	0	0
2019/06/28	R035	07/11/2019	9.88	Put	Bond Future	1,681.2300	1.6812	1,526.5100	1.5265	(9.203)	0	0	0
2019/06/28	R035	06/02/2020	9.60	Call	Bond Future	3,174.6000	3.1746	3,332.2700	3.3323	4.967	0	0	0
2019/06/28	R035	06/02/2020	9.61	Put	Bond Future	3,646.5300	3.6465	3,230.8300	3.2308	(11.400)	0	0	0
2019/06/28	R035	06/02/2020			Bond Future	9.6678	97.7920	9.5912	98.3681	(0.792)	0.0000	0.0000	0
2019/06/28	R035	06/02/2020	9.60	Put	Bond Future	3,684.4600	3.6845	3,266.0600	3.2661	(11.356)	0	0	0
2019/06/28	R035	06/02/2020	9.61	Call	Bond Future	3,212.0900	3.2121	3,372.4600	3.3725	4.993	0	0	0
2019/06/28	R035	06/02/2020	9.59	Call	Bond Future	3,137.0200	3.1370	3,292.3100	3.2923	4.950	0	0	0
2019/06/28	R035	06/02/2020	9.59	Put	Bond Future	3,722.3900	3.7224	3,301.6100	3.3016	(11.304)	0	0	0
2019/06/28	R186	01/08/2019	9.54	Call	Bond Future	8,018.2000	8.0182	8,141.2100	8.1412	1.534	0	0	0
2019/06/28	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/06/28	R186	01/08/2019	8.55	Put	Bond Future	126.5500	0.1265	126.7600	0.1268	0.166	0	0	0
2019/06/28	R186	01/08/2019	8.38	Call	Bond Future	1,811.9500	1.8119	1,925.7200	1.9257	6.279	0	0	0
2019/06/28	R186	01/08/2019			Bond Future	8.1195	114.3164	8.0987	114.4395	(0.256)	0.0000	0.0000	129,393
2019/06/28	R186	01/08/2019	9.52	Call	Bond Future	7,910.5600	7.9106	8,033.5600	8.0336	1.555	0	0	0
2019/06/28	R186	01/08/2019	9.52	Put	Bond Future	0.2400	0.0002	0.1700	0.0002	(29.167)	0	0	0
2019/06/28	R186	01/08/2019	8.30	Put	Bond Future	402.1000	0.4021	384.0500	0.3841	(4.489)	0	0	0
2019/06/28	R186	01/08/2019	8.30	Call	Bond Future	1,463.8900	1.4639	1,568.9100	1.5689	7.174	0	0	6,000
2019/06/28	R186	01/08/2019	9.05	Put	Bond Future	8.2800	0.0083	8.2600	0.0083	(0.242)	0	0	0
2019/06/28	R186	01/08/2019	9.05	Call	Bond Future	5,346.2800	5.3463	5,469.3300	5.4693	2.302	0	0	6,000
2019/06/28	R186	01/08/2019	9.54	Put	Bond Future	0.2000	0.0002	0.1400	0.0001	(30.000)	0	0	0
2019/06/28	R186	01/08/2019	10.08	Call	Bond Future	10,871.8700	10.8719	10,994.9400	10.9949	1.132	0	0	0
2019/06/28	R186	01/08/2019	8.55	Call	Bond Future	2,637.7400	2.6377	2,761.0200	2.7610	4.674	0	0	0
2019/06/28	R186	01/08/2019	8.38	Put	Bond Future	283.6900	0.2837	274.3900	0.2744	(3.278)	0	0	0
2019/06/28	R186	01/08/2019	8.70	Put	Bond Future	59.2000	0.0592	60.8000	0.0608	2.703	0	0	3,100
2019/06/28	R186	01/08/2019	9.53	Call	Bond Future	7,964.4000	7.9644	8,087.4000	8.0874	1.544	0	0	0
2019/06/28	R186	01/08/2019	9.53	Put	Bond Future	0.2200	0.0002	0.1500	0.0002	(31.818)	0	0	0
2019/06/28	R186	01/08/2019	9.22	Call	Bond Future	6,280.6500	6.2807	6,403.1100	6.4031	1.950	0	0	0
2019/06/28	R186	01/08/2019	9.22	Put	Bond Future	2.9000	0.0029	2.2900	0.0023	(21.034)	0	0	0
2019/06/28	R186	01/08/2019	8.70	Call	Bond Future	3,428.4100	3.4284	3,553.0800	3.5531	3.636	0	0	0
2019/06/28	R186	07/11/2019	8.94	Call	Bond Future	4,833.7100	4.8337	4,865.8300	4.8658	0.664	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
2019/06/28	R186	07/11/2019	8.20	Call	Bond Future	1,835.4100	1.8354	1,810.0800	1.8101	(1.380)	0	0	0
2019/06/28	R186	07/11/2019	8.23	Call	Bond Future	1,931.4300	1.9314	1,906.8900	1.9069	(1.271)	0	0	5,000
2019/06/28	R186	07/11/2019			Bond Future	8.1549	116.5756	8.1330	116.7010	(0.268)	0.0000	0.0000	5,960
2019/06/28	R186	07/11/2019	8.94	Put	Bond Future	447.0200	0.4470	353.8100	0.3538	(20.851)	0	0	0
2019/06/28	R186	07/11/2019	8.73	Call	Bond Future	3,875.5000	3.8755	3,888.9500	3.8889	0.347	0	0	0
2019/06/28	R186	07/11/2019	8.73	Put	Bond Future	640.2500	0.6403	528.3700	0.5284	(17.474)	0	0	5,000
2019/06/28	R186	07/11/2019	8.20	Put	Bond Future	1,577.2300	1.5772	1,426.5700	1.4266	(9.552)	0	0	7,500
2019/06/28	R186	07/11/2019	8.95	Call	Bond Future	4,880.4700	4.8805	4,913.5000	4.9135	0.677	0	0	0
2019/06/28	R186	07/11/2019	8.96	Put	Bond Future	431.8100	0.4318	340.4100	0.3404	(21.167)	0	0	0
2019/06/28	R186	07/11/2019	8.23	Put	Bond Future	1,501.9700	1.5020	1,352.1000	1.3521	(9.978)	0	0	0
2019/06/28	R186	07/11/2019	8.95	Put	Bond Future	439.3500	0.4394	347.0500	0.3470	(21.008)	0	0	0
2019/06/28	R186	07/11/2019	8.96	Call	Bond Future	4,927.3400	4.9273	4,961.2700	4.9613	0.689	0	0	0
2019/06/28	R186	06/02/2020	8.57	Call	Bond Future	3,523.0900	3.5231	3,566.5400	3.5665	1.233	0	0	0
2019/06/28	R186	06/02/2020			Bond Future	8.1761	113.4875	8.1532	113.6151	(0.280)	0.0000	0.0000	0
2019/06/28	R186	06/02/2020	8.55	Call	Bond Future	3,445.6500	3.4456	3,489.2800	3.4893	1.266	0	0	0
2019/06/28	R186	06/02/2020	8.55	Put	Bond Future	1,390.3200	1.3903	1,306.3700	1.3064	(6.038)	0	0	0
2019/06/28	R186	06/02/2020	8.57	Put	Bond Future	1,359.1900	1.3592	1,275.0600	1.2751	(6.190)	0	0	0
2019/06/28	R186	06/02/2020	8.56	Call	Bond Future	3,484.3000	3.4843	3,527.8400	3.5278	1.250	0	0	0
2019/06/28	R186	06/02/2020	8.56	Put	Bond Future	1,374.6700	1.3747	1,290.6300	1.2906	(6.113)	0	0	0
2019/06/28	R197	01/08/2019			Bond Future	302.4229	302.4229	302.8063	302.8063	0.127	0.0000	0.0000	2,507
2019/06/28	R197	07/11/2019			Bond Future	308.4797	308.4797	308.8705	308.8705	0.127	0.0000	0.0000	0
2019/06/28	R197	06/02/2020			Bond Future	306.7600	306.7600	307.1580	307.1580	0.130	0.0000	0.0000	0
2019/06/28	R202	01/08/2019			Bond Future	232.8112	232.8112	233.3601	233.3601	0.236	0.0000	0.0000	9,515
2019/06/28	R202	07/11/2019			Bond Future	237.4738	237.4738	238.0332	238.0332	0.236	0.0000	0.0000	0
2019/06/28	R202	06/02/2020			Bond Future	237.9788	237.9788	238.5487	238.5487	0.240	0.0000	0.0000	0
2019/06/28	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R207	01/08/2019	7.33	Call	Bond Future	566.8500	0.5669	564.3800	0.5644	(0.436)	0	0	0
2019/06/28	R207	01/08/2019			Bond Future	6.0234	100.9268	6.0291	100.9244	0.094	0.0000	0.0000	4,891
2019/06/28	R207	01/08/2019	7.34	Call	Bond Future	571.1700	0.5712	568.7000	0.5687	(0.432)	0	0	0
2019/06/28	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R207	01/08/2019	7.35	Call	Bond Future	575.4800	0.5755	573.0100	0.5730	(0.429)	0	0	0
2019/06/28	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R207	07/11/2019	2.08	Put	Bond Future	326.9800	0.3270	329.6200	0.3296	0.807	0	0	0
2019/06/28	R207	07/11/2019			Bond Future	3.8985	102.9215	3.9132	102.9188	0.377	0.0000	0.0000	0
2019/06/28	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R207	07/11/2019	2.07	Put	Bond Future	328.7800	0.3288	331.4200	0.3314	0.803	0	0	0
2019/06/28	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R207	07/11/2019	2.06	Put	Bond Future	330.5900	0.3306	333.2300	0.3332	0.799	0	0	0
2019/06/28	R208	01/08/2019	8.16	Call	Bond Future	2,887.9300	2.8879	2,885.3700	2.8854	(0.089)	0	0	0
2019/06/28	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R208	01/08/2019			Bond Future	6.2658	103.0978	6.2674	103.0952	0.026	0.0000	0.0000	10,796
2019/06/28	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R208	01/08/2019	8.17	Call	Bond Future	2,902.8800	2.9029	2,900.3200	2.9003	(0.088)	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
2019/06/28	R208	01/08/2019	8.15	Call	Bond Future	2,872.9800	2.8730	2,870.4200	2.8704	(0.089)	0	0	0
2019/06/28	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/28	R208	07/11/2019	6.83	Call	Bond Future	1,075.3900	1.0754	1,081.2100	1.0812	0.541	0	0	0
2019/06/28	R208	07/11/2019	6.82	Put	Bond Future	23.7800	0.0238	32.4500	0.0325	36.459	0	0	0
2019/06/28	R208	07/11/2019			Bond Future	6.0258	101.7311	6.0279	101.7284	0.034	0.0000	0.0000	0
2019/06/28	R208	07/11/2019	6.84	Call	Bond Future	1,087.8500	1.0878	1,093.6200	1.0936	0.530	0	0	0
2019/06/28	R208	07/11/2019	6.84	Put	Bond Future	22.8100	0.0228	31.3000	0.0313	37.221	0	0	0
2019/06/28	R208	07/11/2019	6.83	Put	Bond Future	23.3300	0.0233	31.8700	0.0319	36.605	0	0	0
2019/06/28	R208	07/11/2019	6.82	Call	Bond Future	1,062.8500	1.0628	1,068.8000	1.0688	0.560	0	0	0
2019/06/28	R208	06/02/2020	6.13	Put	Bond Future	70.8700	0.0709	65.6800	0.0657	(7.323)	0	0	0
2019/06/28	R208	06/02/2020	6.12	Call	Bond Future	598.6200	0.5986	589.9800	0.5900	(1.443)	0	0	0
2019/06/28	R208	06/02/2020			Bond Future	5.6377	103.6674	5.6404	103.6645	0.048	0.0000	0.0000	0
2019/06/28	R208	06/02/2020	6.13	Call	Bond Future	607.7400	0.6077	599.6200	0.5996	(1.336)	0	0	0
2019/06/28	R208	06/02/2020	6.12	Put	Bond Future	72.6200	0.0726	66.9100	0.0669	(7.863)	0	0	0
2019/06/28	R208	06/02/2020	6.14	Call	Bond Future	616.9000	0.6169	609.2700	0.6093	(1.237)	0	0	0
2019/06/28	R208	06/02/2020	6.14	Put	Bond Future	69.1700	0.0692	64.4700	0.0645	(6.795)	0	0	0
2019/06/28	R209	01/08/2019	10.17	Call	Bond Future	4,170.0100	4.1700	4,736.4100	4.7364	13.583	0	0	0
2019/06/28	R209	01/08/2019	10.15	Put	Bond Future	125.0600	0.1251	81.2000	0.0812	(35.071)	0	0	0
2019/06/28	R209	01/08/2019	9.30	Call	Bond Future	469.2900	0.4693	672.6300	0.6726	43.329	0	0	7,560
2019/06/28	R209	01/08/2019			Bond Future	9.5282	75.0691	9.4365	75.6763	(0.962)	0.0000	0.0000	89,403
2019/06/28	R209	01/08/2019	10.17	Put	Bond Future	115.6700	0.1157	74.8200	0.0748	(35.316)	0	0	0
2019/06/28	R209	01/08/2019	10.15	Call	Bond Future	4,058.1100	4.0581	4,621.5000	4.6215	13.883	0	0	0
2019/06/28	R209	01/08/2019	10.16	Put	Bond Future	120.3000	0.1203	77.9500	0.0780	(35.204)	0	0	0
2019/06/28	R209	01/08/2019	9.30	Put	Bond Future	1,994.5300	1.9945	1,590.6200	1.5906	(20.251)	0	0	0
2019/06/28	R209	01/08/2019	9.80	Put	Bond Future	452.5000	0.4525	316.1200	0.3161	(30.139)	0	0	0
2019/06/28	R209	01/08/2019	10.16	Call	Bond Future	4,114.0300	4.1140	4,678.9300	4.6789	13.731	0	0	0
2019/06/28	R209	01/08/2019	9.80	Call	Bond Future	2,211.1500	2.2112	2,682.0200	2.6820	21.295	0	0	7,560
2019/06/28	R209	01/08/2019	10.46	Call	Bond Future	5,812.5000	5.8125	6,406.7300	6.4067	10.223	0	0	0
2019/06/28	R209	01/08/2019	10.46	Put	Bond Future	34.2300	0.0342	21.2100	0.0212	(38.037)	0	0	7,560
2019/06/28	R209	07/11/2019	9.82	Call	Bond Future	3,041.7000	3.0417	3,459.6800	3.4597	13.742	0	0	0
2019/06/28	R209	07/11/2019			Bond Future	9.5900	73.4006	9.4954	74.0198	(0.986)	0.0000	0.0000	0
2019/06/28	R209	07/11/2019	9.80	Call	Bond Future	2,962.8100	2.9628	3,373.3500	3.3733	13.856	0	0	0
2019/06/28	R209	07/11/2019	9.80	Put	Bond Future	1,614.6300	1.6146	1,405.9800	1.4060	(12.922)	0	0	0
2019/06/28	R209	07/11/2019	9.82	Put	Bond Future	1,567.0600	1.5671	1,365.8500	1.3659	(12.840)	0	0	0
2019/06/28	R209	07/11/2019	9.81	Call	Bond Future	3,002.2300	3.0022	3,416.4200	3.4164	13.796	0	0	0
2019/06/28	R209	07/11/2019	9.81	Put	Bond Future	1,590.7800	1.5908	1,385.7800	1.3858	(12.887)	0	0	0
2019/06/28	R209	06/02/2020	9.52	Put	Bond Future	3,341.0300	3.3410	2,954.0700	2.9541	(11.582)	0	0	0
2019/06/28	R209	06/02/2020			Bond Future	9.6414	74.7979	9.5440	75.4287	(1.010)	0.0000	0.0000	0
2019/06/28	R209	06/02/2020	9.51	Call	Bond Future	2,521.7700	2.5218	2,763.3900	2.7634	9.581	0	0	0
2019/06/28	R209	06/02/2020	9.51	Put	Bond Future	3,374.8800	3.3749	2,985.6600	2.9857	(11.533)	0	0	0
2019/06/28	R209	06/02/2020	9.52	Call	Bond Future	2,553.3500	2.5534	2,797.2300	2.7972	9.551	0	0	0
2019/06/28	R209	06/02/2020	9.50	Call	Bond Future	2,490.3900	2.4904	2,729.7400	2.7297	9.611	0	0	0
2019/06/28	R209	06/02/2020	9.50	Put	Bond Future	3,409.0200	3.4090	3,017.5300	3.0175	(11.484)	0	0	0
2019/06/28	R210	01/08/2019			Bond Future	190.1598	190.1598	191.2023	191.2023	0.548	0.0000	0.0000	2,142
2019/06/28	R210	07/11/2019			Bond Future	191.3616	191.3616	192.4247	192.4247	0.556	0.0000	0.0000	0
2019/06/28	R210	06/02/2020			Bond Future	195.0486	195.0486	196.1320	196.1320	0.555	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
2019/06/28	R212	01/08/2019			Bond Future	160.1855	160.1855	160.1976	160.1976	0.008	0.0000	0.0000	6,690
2019/06/28	R212	07/11/2019			Bond Future	163.3936	163.3936	163.4058	163.4058	0.007	0.0000	0.0000	0
2019/06/28	R212	06/02/2020			Bond Future	164.2955	164.2955	164.3077	164.3077	0.007	0.0000	0.0000	0
2019/06/28	R213	01/08/2019	9.99	Put	Bond Future	23.3500	0.0234	20.6900	0.0207	(11.392)	0	0	0
2019/06/28	R213	01/08/2019	9.98	Call	Bond Future	5,455.4400	5.4554	5,811.7000	5.8117	6.530	0	0	0
2019/06/28	R213	01/08/2019			Bond Future	9.0870	88.2642	9.0307	88.6232	(0.620)	0.0000	0.0000	17,398
2019/06/28	R213	01/08/2019	9.99	Call	Bond Future	5,512.4600	5.5125	5,868.8300	5.8688	6.465	0	0	0
2019/06/28	R213	01/08/2019	9.98	Put	Bond Future	24.4800	0.0245	21.7100	0.0217	(11.315)	0	0	0
2019/06/28	R213	01/08/2019	10.00	Call	Bond Future	5,569.4700	5.5695	5,925.9400	5.9259	6.400	0	0	0
2019/06/28	R213	01/08/2019	10.00	Put	Bond Future	22.2700	0.0223	19.7100	0.0197	(11.495)	0	0	0
2019/06/28	R213	07/11/2019	9.59	Put	Bond Future	1,042.3200	1.0423	874.8100	0.8748	(16.071)	0	0	0
2019/06/28	R213	07/11/2019	9.58	Call	Bond Future	3,698.5600	3.6986	3,895.4100	3.8954	5.322	0	0	0
2019/06/28	R213	07/11/2019			Bond Future	9.1483	86.4571	9.0898	86.8232	(0.639)	0.0000	0.0000	3,080
2019/06/28	R213	07/11/2019	9.59	Call	Bond Future	3,742.3900	3.7424	3,940.9600	3.9410	5.306	0	0	0
2019/06/28	R213	07/11/2019	9.58	Put	Bond Future	1,058.3500	1.0583	889.1200	0.8891	(15.990)	0	0	0
2019/06/28	R213	07/11/2019	9.60	Call	Bond Future	3,786.3800	3.7864	3,986.6700	3.9867	5.290	0	0	0
2019/06/28	R213	07/11/2019	9.60	Put	Bond Future	1,026.5200	1.0265	860.7300	0.8607	(16.151)	0	0	0
2019/06/28	R213	06/02/2020	9.27	Call	Bond Future	2,941.0700	2.9411	3,088.4800	3.0885	5.012	0	0	0
2019/06/28	R213	06/02/2020	9.26	Put	Bond Future	2,541.2800	2.5413	2,314.6600	2.3147	(8.918)	0	0	0
2019/06/28	R213	06/02/2020			Bond Future	9.2003	88.1027	9.1398	88.4756	(0.658)	0.0000	0.0000	0
2019/06/28	R213	06/02/2020	9.28	Call	Bond Future	2,975.5400	2.9755	3,124.3400	3.1243	5.001	0	0	0
2019/06/28	R213	06/02/2020	9.28	Put	Bond Future	2,487.9700	2.4880	2,263.8600	2.2639	(9.008)	0	0	0
2019/06/28	R213	06/02/2020	9.27	Put	Bond Future	2,514.5000	2.5145	2,289.0000	2.2890	(8.968)	0	0	0
2019/06/28	R213	06/02/2020	9.26	Call	Bond Future	2,906.7900	2.9068	3,053.0800	3.0531	5.033	0	0	0
2019/06/28	R214	01/08/2019	10.34	Put	Bond Future	183.4500	0.1834	121.2700	0.1213	(33.895)	0	0	0
2019/06/28	R214	01/08/2019			Bond Future	9.8143	73.3059	9.6821	74.2099	(1.346)	0.0000	0.0000	10,625
2019/06/28	R214	01/08/2019	10.33	Call	Bond Future	3,550.5800	3.5506	4,390.1700	4.3902	23.647	0	0	0
2019/06/28	R214	01/08/2019	10.33	Put	Bond Future	190.4000	0.1904	125.9200	0.1259	(33.866)	0	0	0
2019/06/28	R214	01/08/2019	10.34	Call	Bond Future	3,606.2300	3.6062	4,448.1200	4.4481	23.345	0	0	0
2019/06/28	R214	01/08/2019	10.32	Call	Bond Future	3,495.1300	3.4951	4,332.3400	4.3323	23.954	0	0	0
2019/06/28	R214	01/08/2019	10.32	Put	Bond Future	197.6400	0.1976	130.7800	0.1308	(33.829)	0	0	0
2019/06/28	R214	07/11/2019	10.02	Put	Bond Future	1,920.3600	1.9204	1,516.9500	1.5169	(21.007)	0	0	0
2019/06/28	R214	07/11/2019			Bond Future	9.8817	71.4569	9.7454	72.3787	(1.379)	0.0000	0.0000	0
2019/06/28	R214	07/11/2019	10.01	Call	Bond Future	2,798.6900	2.7987	3,312.7000	3.3127	18.366	0	0	0
2019/06/28	R214	07/11/2019	10.01	Put	Bond Future	1,947.8100	1.9478	1,540.0100	1.5400	(20.936)	0	0	0
2019/06/28	R214	07/11/2019	10.02	Call	Bond Future	2,836.8600	2.8369	3,355.2600	3.3553	18.274	0	0	0
2019/06/28	R214	07/11/2019	10.00	Call	Bond Future	2,760.7400	2.7607	3,270.3500	3.2704	18.459	0	0	0
2019/06/28	R214	07/11/2019	10.00	Put	Bond Future	1,975.5700	1.9756	1,563.3700	1.5634	(20.865)	0	0	0
2019/06/28	R214	06/02/2020	9.73	Call	Bond Future	2,465.3700	2.4654	2,816.4300	2.8164	14.240	0	0	0
2019/06/28	R214	06/02/2020			Bond Future	9.9408	72.8170	9.8006	73.7562	(1.411)	0.0000	0.0000	0
2019/06/28	R214	06/02/2020	9.71	Call	Bond Future	2,403.5100	2.4035	2,746.6100	2.7466	14.275	0	0	0
2019/06/28	R214	06/02/2020	9.71	Put	Bond Future	3,959.6800	3.9597	3,363.5900	3.3636	(15.054)	0	0	0
2019/06/28	R214	06/02/2020	9.73	Put	Bond Future	3,884.5600	3.8846	3,296.4300	3.2964	(15.140)	0	0	0
2019/06/28	R214	06/02/2020	9.72	Call	Bond Future	2,434.4600	2.4345	2,781.3100	2.7813	14.248	0	0	0
2019/06/28	R214	06/02/2020	9.72	Put	Bond Future	3,922.0900	3.9221	3,329.7500	3.3298	(15.103)	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
2019/06/28	R248	01/08/2019	10.35	Call	Bond Future	4,582.1400	4.5821	5,704.1000	5.7041	24.486	0	0	0
2019/06/28	R248	01/08/2019	10.34	Put	Bond Future	224.9600	0.2250	139.8500	0.1398	(37.833)	0	0	0
2019/06/28	R248	01/08/2019			Bond Future	9.8243	93.5396	9.6871	94.7436	(1.397)	0.0000	0.0000	102,804
2019/06/28	R248	01/08/2019	10.36	Call	Bond Future	4,653.3700	4.6534	5,778.2800	5.7783	24.174	0	0	0
2019/06/28	R248	01/08/2019	10.36	Put	Bond Future	208.3100	0.2083	129.1900	0.1292	(37.982)	0	0	0
2019/06/28	R248	01/08/2019	10.35	Put	Bond Future	216.4900	0.2165	134.4200	0.1344	(37.909)	0	0	0
2019/06/28	R248	01/08/2019	10.34	Call	Bond Future	4,511.0800	4.5111	5,630.0000	5.6300	24.804	0	0	0
2019/06/28	R248	07/11/2019	10.02	Call	Bond Future	3,483.6500	3.4837	4,172.2900	4.1723	19.768	0	0	0
2019/06/28	R248	07/11/2019	10.01	Put	Bond Future	2,431.2400	2.4312	1,885.8900	1.8859	(22.431)	0	0	0
2019/06/28	R248	07/11/2019			Bond Future	9.8916	90.9489	9.7500	92.1766	(1.432)	0.0000	0.0000	2,048
2019/06/28	R248	07/11/2019	10.03	Call	Bond Future	3,532.3600	3.5324	4,226.9900	4.2270	19.665	0	0	0
2019/06/28	R248	07/11/2019	10.03	Put	Bond Future	2,360.6900	2.3607	1,827.5400	1.8275	(22.584)	0	0	0
2019/06/28	R248	07/11/2019	10.02	Put	Bond Future	2,395.7500	2.3957	1,856.6100	1.8566	(22.504)	0	0	0
2019/06/28	R248	07/11/2019	10.01	Call	Bond Future	3,435.2200	3.4352	4,117.6500	4.1176	19.866	0	0	0
2019/06/28	R248	06/02/2020	9.71	Put	Bond Future	5,017.5000	5.0175	4,188.4800	4.1885	(16.523)	0	0	0
2019/06/28	R248	06/02/2020			Bond Future	9.9508	92.6800	9.8048	93.9309	(1.466)	0.0000	0.0000	0
2019/06/28	R248	06/02/2020	9.71	Call	Bond Future	2,936.9400	2.9369	3,358.9000	3.3589	14.367	0	0	0
2019/06/28	R248	06/02/2020	9.70	Put	Bond Future	5,067.0100	5.0670	4,232.6300	4.2326	(16.467)	0	0	0
2019/06/28	R248	06/02/2020	9.72	Call	Bond Future	2,975.9300	2.9759	3,403.2600	3.4033	14.360	0	0	0
2019/06/28	R248	06/02/2020	9.72	Put	Bond Future	4,968.3900	4.9684	4,144.7400	4.1447	(16.578)	0	0	0
2019/06/28	R248	06/02/2020	9.70	Call	Bond Future	2,898.2100	2.8982	3,314.8100	3.3148	14.374	0	0	0

Total

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