



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/08/2019 TO 08/08/2019

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
2019/08/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	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
2019/08/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	2025	07/11/2019			Bond Future	138.1885	138.1885	138.1502	138.1502	(0.028)	0.0000	0.0000	1,451
2019/08/08	2025	06/02/2020			Bond Future	139.2374	139.2374	139.1984	139.1984	(0.028)	0.0000	0.0000	0
2019/08/08	2025	07/05/2020			Bond Future	141.8552	141.8552	141.8153	141.8153	(0.028)	0.0000	0.0000	0
2019/08/08	2029	07/11/2019			Bond Future	102.9808	102.9808	102.9790	102.9790	(0.002)	0.0000	0.0000	4,260
2019/08/08	2029	06/02/2020			Bond Future	104.8609	104.8609	104.8591	104.8591	(0.002)	0.0000	0.0000	0
2019/08/08	2029	07/05/2020			Bond Future	105.7196	105.7196	105.7177	105.7177	(0.002)	0.0000	0.0000	0
2019/08/08	2030	07/11/2019	9.49	Put	Bond Future	826.7500	0.8267	836.0500	0.8361	1.125	0	0	0
2019/08/08	2030	07/11/2019	9.76	Put	Bond Future	489.4500	0.4895	493.9600	0.4940	0.921	0	0	5,500
2019/08/08	2030	07/11/2019			Bond Future	9.1154	94.9240	9.1251	94.8640	0.106	0.0000	0.0000	69,848
2019/08/08	2030	07/11/2019	9.48	Call	Bond Future	3,080.7500	3.0807	3,030.2900	3.0303	(1.638)	0	0	0
2019/08/08	2030	07/11/2019	9.48	Put	Bond Future	842.8100	0.8428	852.3400	0.8523	1.131	0	0	0
2019/08/08	2030	07/11/2019	8.60	Put	Bond Future	3,746.0700	3.7461	3,787.5600	3.7876	1.108	0	0	0
2019/08/08	2030	07/11/2019	8.60	Call	Bond Future	455.3300	0.4553	436.8300	0.4368	(4.063)	0	0	5,500
2019/08/08	2030	07/11/2019	9.10	Put	Bond Future	1,709.8900	1.7099	1,731.0400	1.7310	1.237	0	0	0
2019/08/08	2030	07/11/2019	9.10	Call	Bond Future	1,613.5000	1.6135	1,574.6600	1.5747	(2.407)	0	0	5,500
2019/08/08	2030	07/11/2019	9.49	Call	Bond Future	3,125.0700	3.1251	3,074.3800	3.0744	(1.622)	0	0	0
2019/08/08	2030	07/11/2019	9.76	Call	Bond Future	4,397.7900	4.3978	4,342.3100	4.3423	(1.262)	0	0	0
2019/08/08	2030	07/11/2019	8.57	Put	Bond Future	3,899.8400	3.8998	3,942.5000	3.9425	1.094	0	0	0
2019/08/08	2030	07/11/2019	9.47	Call	Bond Future	3,036.8400	3.0368	2,986.6100	2.9866	(1.654)	0	0	0
2019/08/08	2030	07/11/2019	9.47	Put	Bond Future	859.3200	0.8593	869.0800	0.8691	1.136	0	0	0
2019/08/08	2030	07/11/2019	9.70	Call	Bond Future	4,104.5400	4.1045	4,049.9100	4.0499	(1.331)	0	0	0
2019/08/08	2030	07/11/2019	9.70	Put	Bond Future	550.6700	0.5507	556.0300	0.5560	0.973	0	0	0
2019/08/08	2030	07/11/2019	8.95	Call	Bond Future	1,172.7000	1.1727	1,139.7500	1.1397	(2.810)	0	0	0
2019/08/08	2030	07/11/2019	8.95	Put	Bond Future	2,212.4800	2.2125	2,239.5200	2.2395	1.222	0	0	5,000
2019/08/08	2030	07/11/2019	8.57	Call	Bond Future	412.8700	0.4129	395.5400	0.3955	(4.197)	0	0	0
2019/08/08	2030	07/11/2019	9.12	Put	Bond Future	1,649.9700	1.6500	1,670.3800	1.6704	1.237	0	0	0
2019/08/08	2030	07/11/2019	9.12	Call	Bond Future	1,678.4100	1.6784	1,638.8300	1.6388	(2.358)	0	0	0
2019/08/08	2030	06/02/2020	9.14	Call	Bond Future	2,232.2500	2.2322	2,195.6500	2.1956	(1.640)	0	0	0
2019/08/08	2030	06/02/2020	8.40	Call	Bond Future	541.1100	0.5411	525.7000	0.5257	(2.848)	0	0	5,820
2019/08/08	2030	06/02/2020	9.15	Put	Bond Future	2,457.7800	2.4578	2,482.0400	2.4820	0.987	0	0	0
2019/08/08	2030	06/02/2020			Bond Future	9.1817	92.6255	9.1917	92.5644	0.109	0.0000	0.0000	0
2019/08/08	2030	06/02/2020	9.00	Put	Bond Future	2,934.2700	2.9343	2,962.6000	2.9626	0.965	0	0	0
2019/08/08	2030	06/02/2020	9.00	Call	Bond Future	1,814.6500	1.8147	1,781.8600	1.7819	(1.807)	0	0	5,820
2019/08/08	2030	06/02/2020	9.14	Put	Bond Future	2,487.5400	2.4875	2,512.0600	2.5121	0.986	0	0	0
2019/08/08	2030	06/02/2020	8.40	Put	Bond Future	5,487.4000	5.4874	5,533.1100	5.5331	0.833	0	0	0
2019/08/08	2030	06/02/2020	9.15	Call	Bond Future	2,263.8300	2.2638	2,226.9700	2.2270	(1.628)	0	0	0
2019/08/08	2030	06/02/2020	9.16	Call	Bond Future	2,295.6300	2.2956	2,258.5100	2.2585	(1.617)	0	0	0
2019/08/08	2030	06/02/2020	9.16	Put	Bond Future	2,428.3000	2.4283	2,452.3000	2.4523	0.988	0	0	0
2019/08/08	2030	07/05/2020	8.79	Call	Bond Future	1,651.7800	1.6518	1,624.6200	1.6246	(1.644)	0	0	0
2019/08/08	2030	07/05/2020	8.78	Put	Bond Future	4,472.0300	4.4720	4,507.4200	4.5074	0.791	0	0	0
2019/08/08	2030	07/05/2020			Bond Future	9.2452	94.3458	9.2556	94.2835	0.112	0.0000	0.0000	0
2019/08/08	2030	07/05/2020	8.80	Call	Bond Future	1,676.3500	1.6763	1,648.9600	1.6490	(1.634)	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
2019/08/08	2030	07/05/2020	8.80	Put	Bond Future	4,396.3500	4.3963	4,431.2600	4.4313	0.794	0	0	0
2019/08/08	2030	07/05/2020	8.79	Put	Bond Future	4,434.0700	4.4341	4,469.2100	4.4692	0.792	0	0	0
2019/08/08	2030	07/05/2020	8.78	Call	Bond Future	1,627.4000	1.6274	1,600.4900	1.6005	(1.654)	0	0	0
2019/08/08	2032	07/11/2019	9.71	Call	Bond Future	2,756.4200	2.7564	2,661.8700	2.6619	(3.430)	0	0	0
2019/08/08	2032	07/11/2019	9.70	Put	Bond Future	1,234.2500	1.2342	1,274.3000	1.2743	3.245	0	0	0
2019/08/08	2032	07/11/2019			Bond Future	9.4785	92.1087	9.4983	91.9748	0.209	0.0000	0.0000	50,602
2019/08/08	2032	07/11/2019	9.72	Call	Bond Future	2,799.6100	2.7996	2,704.4100	2.7044	(3.400)	0	0	0
2019/08/08	2032	07/11/2019	9.72	Put	Bond Future	1,188.4200	1.1884	1,227.1500	1.2272	3.259	0	0	0
2019/08/08	2032	07/11/2019	9.71	Put	Bond Future	1,211.1600	1.2112	1,250.5400	1.2505	3.251	0	0	0
2019/08/08	2032	07/11/2019	9.70	Call	Bond Future	2,713.5200	2.7135	2,619.6400	2.6196	(3.460)	0	0	0
2019/08/08	2032	06/02/2020	9.40	Put	Bond Future	3,189.6200	3.1896	3,257.5600	3.2576	2.130	0	0	0
2019/08/08	2032	06/02/2020			Bond Future	9.5514	93.7682	9.5720	93.6318	0.215	0.0000	0.0000	0
2019/08/08	2032	06/02/2020	9.39	Call	Bond Future	2,145.1400	2.1451	2,077.3100	2.0773	(3.162)	0	0	0
2019/08/08	2032	06/02/2020	9.39	Put	Bond Future	3,225.6000	3.2256	3,294.1200	3.2941	2.124	0	0	0
2019/08/08	2032	06/02/2020	9.40	Call	Bond Future	2,176.6000	2.1766	2,108.1900	2.1082	(3.143)	0	0	0
2019/08/08	2032	06/02/2020	9.38	Call	Bond Future	2,113.9300	2.1139	2,046.6700	2.0467	(3.182)	0	0	0
2019/08/08	2032	06/02/2020	9.38	Put	Bond Future	3,261.9000	3.2619	3,330.9900	3.3310	2.118	0	0	0
2019/08/08	2032	07/05/2020	9.19	Call	Bond Future	2,086.6900	2.0867	2,028.3100	2.0283	(2.798)	0	0	0
2019/08/08	2032	07/05/2020			Bond Future	9.6202	91.3493	9.6415	91.2103	0.222	0.0000	0.0000	0
2019/08/08	2032	07/05/2020	9.17	Call	Bond Future	2,032.9300	2.0329	1,975.4900	1.9755	(2.825)	0	0	0
2019/08/08	2032	07/05/2020	9.17	Put	Bond Future	5,037.7500	5.0377	5,119.2500	5.1193	1.618	0	0	0
2019/08/08	2032	07/05/2020	9.19	Put	Bond Future	4,955.1300	4.9551	5,035.6900	5.0357	1.626	0	0	0
2019/08/08	2032	07/05/2020	9.18	Call	Bond Future	2,059.7100	2.0597	2,001.8100	2.0018	(2.811)	0	0	0
2019/08/08	2032	07/05/2020	9.18	Put	Bond Future	4,996.3000	4.9963	5,077.3400	5.0773	1.622	0	0	0
2019/08/08	2033	07/11/2019			Bond Future	103.9662	103.9662	103.9647	103.9647	(0.001)	0.0000	0.0000	6,140
2019/08/08	2033	06/02/2020			Bond Future	105.8643	105.8643	105.8627	105.8627	(0.002)	0.0000	0.0000	0
2019/08/08	2033	07/05/2020			Bond Future	106.6588	106.6588	106.6571	106.6571	(0.002)	0.0000	0.0000	0
2019/08/08	2037	07/11/2019	9.97	Call	Bond Future	2,684.7200	2.6847	2,564.6900	2.5647	(4.471)	0	0	0
2019/08/08	2037	07/11/2019			Bond Future	9.8376	91.3826	9.8626	91.1949	0.254	0.0000	0.0000	62,399
2019/08/08	2037	07/11/2019	9.95	Call	Bond Future	2,596.9500	2.5969	2,478.9100	2.4789	(4.545)	0	0	0
2019/08/08	2037	07/11/2019	9.95	Put	Bond Future	1,756.3900	1.7564	1,826.1100	1.8261	3.970	0	0	0
2019/08/08	2037	07/11/2019	9.97	Put	Bond Future	1,695.8700	1.6959	1,763.6000	1.7636	3.994	0	0	0
2019/08/08	2037	07/11/2019	9.96	Call	Bond Future	2,640.6600	2.6407	2,521.6300	2.5216	(4.508)	0	0	0
2019/08/08	2037	07/11/2019	9.96	Put	Bond Future	1,725.9100	1.7259	1,794.6400	1.7946	3.982	0	0	0
2019/08/08	2037	06/02/2020	9.67	Call	Bond Future	2,135.8200	2.1358	2,048.9200	2.0489	(4.069)	0	0	0
2019/08/08	2037	06/02/2020	9.66	Put	Bond Future	3,998.0600	3.9981	4,103.0500	4.1031	2.626	0	0	0
2019/08/08	2037	06/02/2020			Bond Future	9.9113	88.7697	9.9371	88.5786	0.260	0.0000	0.0000	0
2019/08/08	2037	06/02/2020	9.68	Call	Bond Future	2,169.5200	2.1695	2,081.8000	2.0818	(4.043)	0	0	0
2019/08/08	2037	06/02/2020	9.68	Put	Bond Future	3,911.8600	3.9119	4,015.2100	4.0152	2.642	0	0	0
2019/08/08	2037	06/02/2020	9.67	Put	Bond Future	3,954.6500	3.9546	4,058.8200	4.0588	2.634	0	0	0
2019/08/08	2037	06/02/2020	9.66	Call	Bond Future	2,102.6400	2.1026	2,016.5600	2.0166	(4.094)	0	0	0
2019/08/08	2037	07/05/2020	9.60	Put	Bond Future	5,387.4700	5.3875	5,498.4000	5.4984	2.059	0	0	0
2019/08/08	2037	07/05/2020	9.59	Call	Bond Future	2,486.5100	2.4865	2,403.3300	2.4033	(3.345)	0	0	0
2019/08/08	2037	07/05/2020			Bond Future	9.9825	90.4185	10.0092	90.2237	0.267	0.0000	0.0000	0
2019/08/08	2037	07/05/2020	9.60	Call	Bond Future	2,517.8100	2.5178	2,433.9900	2.4340	(3.329)	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
2019/08/08	2037	07/05/2020	9.59	Put	Bond Future	5,433.0500	5.4330	5,544.6200	5.5446	2.054	0	0	0
2019/08/08	2037	07/05/2020	9.61	Call	Bond Future	2,549.3300	2.5493	2,464.8600	2.4649	(3.313)	0	0	0
2019/08/08	2037	07/05/2020	9.61	Put	Bond Future	5,342.2000	5.3422	5,452.4800	5.4525	2.064	0	0	0
2019/08/08	2038	07/11/2019			Bond Future	122.1515	122.1515	122.1499	122.1499	(0.001)	0.0000	0.0000	21,624
2019/08/08	2038	06/02/2020			Bond Future	122.7233	122.7233	122.7218	122.7218	(0.001)	0.0000	0.0000	0
2019/08/08	2038	07/05/2020			Bond Future	125.0307	125.0307	125.0289	125.0289	(0.001)	0.0000	0.0000	0
2019/08/08	2040	07/11/2019	10.04	Put	Bond Future	1,907.7400	1.9077	1,966.0600	1.9661	3.057	0	0	0
2019/08/08	2040	07/11/2019	10.03	Call	Bond Future	2,601.5600	2.6016	2,501.0500	2.5010	(3.863)	0	0	0
2019/08/08	2040	07/11/2019	9.80	Put	Bond Future	2,866.1600	2.8662	2,947.2000	2.9472	2.827	0	0	0
2019/08/08	2040	07/11/2019	9.30	Put	Bond Future	5,848.4400	5.8484	5,979.1700	5.9792	2.235	0	0	0
2019/08/08	2040	07/11/2019			Bond Future	9.9479	94.3267	9.9677	94.1670	0.199	0.0000	0.0000	44,699
2019/08/08	2040	07/11/2019	10.04	Call	Bond Future	2,647.2300	2.6472	2,545.8400	2.5458	(3.830)	0	0	0
2019/08/08	2040	07/11/2019	10.03	Put	Bond Future	1,941.8700	1.9419	2,001.0700	2.0011	3.049	0	0	0
2019/08/08	2040	07/11/2019	9.80	Call	Bond Future	1,659.3600	1.6594	1,580.6900	1.5807	(4.741)	0	0	1,260
2019/08/08	2040	07/11/2019	9.30	Call	Bond Future	369.2300	0.3692	340.2500	0.3402	(7.849)	0	0	1,260
2019/08/08	2040	07/11/2019	10.05	Call	Bond Future	2,693.4600	2.6935	2,591.2000	2.5912	(3.797)	0	0	0
2019/08/08	2040	07/11/2019	10.05	Put	Bond Future	1,874.2900	1.8743	1,931.7400	1.9317	3.065	0	0	0
2019/08/08	2040	06/02/2020	9.76	Call	Bond Future	2,260.2200	2.2602	2,185.3300	2.1853	(3.313)	0	0	0
2019/08/08	2040	06/02/2020			Bond Future	10.0218	91.5163	10.0423	91.3537	0.204	0.0000	0.0000	0
2019/08/08	2040	06/02/2020	9.74	Call	Bond Future	2,190.8200	2.1908	2,117.3300	2.1173	(3.354)	0	0	0
2019/08/08	2040	06/02/2020	9.74	Put	Bond Future	4,480.2200	4.4802	4,569.3000	4.5693	1.988	0	0	0
2019/08/08	2040	06/02/2020	9.76	Put	Bond Future	4,384.1800	4.3842	4,471.8600	4.4719	2.000	0	0	0
2019/08/08	2040	06/02/2020	9.75	Call	Bond Future	2,225.7500	2.2257	2,151.5600	2.1516	(3.333)	0	0	0
2019/08/08	2040	06/02/2020	9.75	Put	Bond Future	4,432.3700	4.4324	4,520.7500	4.5207	1.994	0	0	0
2019/08/08	2040	07/05/2020	9.75	Put	Bond Future	5,646.4200	5.6464	5,736.5800	5.7366	1.597	0	0	0
2019/08/08	2040	07/05/2020	9.74	Call	Bond Future	2,847.5700	2.8476	2,772.5600	2.7726	(2.634)	0	0	0
2019/08/08	2040	07/05/2020			Bond Future	10.0934	93.2162	10.1145	93.0504	0.209	0.0000	0.0000	0
2019/08/08	2040	07/05/2020	9.75	Call	Bond Future	2,882.3500	2.8824	2,806.7900	2.8068	(2.621)	0	0	0
2019/08/08	2040	07/05/2020	9.74	Put	Bond Future	5,694.1200	5.6941	5,784.8300	5.7848	1.593	0	0	0
2019/08/08	2040	07/05/2020	9.73	Call	Bond Future	2,813.0100	2.8130	2,738.5500	2.7386	(2.647)	0	0	0
2019/08/08	2040	07/05/2020	9.73	Put	Bond Future	5,742.1600	5.7422	5,833.4200	5.8334	1.589	0	0	0
2019/08/08	2044	07/11/2019	10.07	Put	Bond Future	2,037.8200	2.0378	2,098.9600	2.0990	3.000	0	0	0
2019/08/08	2044	07/11/2019	9.74	Put	Bond Future	3,500.6300	3.5006	3,594.1200	3.5941	2.671	0	0	0
2019/08/08	2044	07/11/2019	10.52	Call	Bond Future	5,003.7100	5.0037	4,870.3500	4.8704	(2.665)	0	0	0
2019/08/08	2044	07/11/2019			Bond Future	10.0008	91.1170	10.0206	90.9547	0.198	0.0000	0.0000	37,706
2019/08/08	2044	07/11/2019	10.06	Call	Bond Future	2,557.0200	2.5570	2,456.8000	2.4568	(3.919)	0	0	0
2019/08/08	2044	07/11/2019	10.06	Put	Bond Future	2,073.4300	2.0734	2,135.4700	2.1355	2.992	0	0	0
2019/08/08	2044	07/11/2019	10.52	Put	Bond Future	911.7500	0.9117	940.6500	0.9406	3.170	0	0	328
2019/08/08	2044	07/11/2019	10.07	Call	Bond Future	2,602.6000	2.6026	2,501.4800	2.5015	(3.885)	0	0	0
2019/08/08	2044	07/11/2019	9.19	Call	Bond Future	198.6100	0.1986	180.5400	0.1805	(9.098)	0	0	328
2019/08/08	2044	07/11/2019	9.74	Call	Bond Future	1,318.7700	1.3188	1,250.0000	1.2500	(5.215)	0	0	328
2019/08/08	2044	07/11/2019	10.05	Call	Bond Future	2,512.0100	2.5120	2,412.7000	2.4127	(3.953)	0	0	0
2019/08/08	2044	07/11/2019	10.05	Put	Bond Future	2,109.7300	2.1097	2,172.6800	2.1727	2.984	0	0	0
2019/08/08	2044	07/11/2019	9.19	Put	Bond Future	7,285.8900	7.2859	7,430.0800	7.4301	1.979	0	0	0
2019/08/08	2044	06/02/2020	9.74	Call	Bond Future	2,078.3100	2.0783	2,006.8600	2.0069	(3.438)	0	0	328

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
2019/08/08	2044	06/02/2020	10.78	Put	Bond Future	1,492.5300	1.4925	1,526.9300	1.5269	2.305	0	0	328
2019/08/08	2044	06/02/2020	9.77	Put	Bond Future	4,685.3600	4.6854	4,776.9200	4.7769	1.954	0	0	0
2019/08/08	2044	06/02/2020			Bond Future	10.0725	88.3740	10.0929	88.2089	0.203	0.0000	0.0000	0
2019/08/08	2044	06/02/2020	9.09	Put	Bond Future	9,089.6200	9.0896	9,227.7800	9.2278	1.520	0	0	0
2019/08/08	2044	06/02/2020	9.09	Call	Bond Future	500.9100	0.5009	473.9400	0.4739	(5.384)	0	0	328
2019/08/08	2044	06/02/2020	9.74	Put	Bond Future	4,838.6700	4.8387	4,932.3500	4.9324	1.936	0	0	0
2019/08/08	2044	06/02/2020	9.77	Call	Bond Future	2,179.9400	2.1799	2,106.3700	2.1064	(3.375)	0	0	0
2019/08/08	2044	06/02/2020	10.78	Call	Bond Future	6,919.6000	6.9196	6,788.8700	6.7889	(1.889)	0	0	0
2019/08/08	2044	06/02/2020	9.78	Call	Bond Future	2,214.2400	2.2142	2,139.9700	2.1400	(3.354)	0	0	0
2019/08/08	2044	06/02/2020	9.76	Put	Bond Future	4,736.4400	4.7364	4,828.7000	4.8287	1.948	0	0	0
2019/08/08	2044	06/02/2020	9.78	Put	Bond Future	4,634.9400	4.6349	4,725.8000	4.7258	1.960	0	0	0
2019/08/08	2044	06/02/2020	9.76	Call	Bond Future	2,146.1700	2.1462	2,073.3000	2.0733	(3.395)	0	0	0
2019/08/08	2044	07/05/2020	9.81	Call	Bond Future	2,896.4900	2.8965	2,819.5300	2.8195	(2.657)	0	0	0
2019/08/08	2044	07/05/2020	9.79	Put	Bond Future	5,713.7600	5.7138	5,806.1400	5.8061	1.617	0	0	0
2019/08/08	2044	07/05/2020	9.26	Call	Bond Future	1,261.6800	1.2617	1,216.7800	1.2168	(3.559)	0	0	556
2019/08/08	2044	07/05/2020			Bond Future	10.1418	90.0154	10.1628	89.8472	0.208	0.0000	0.0000	0
2019/08/08	2044	07/05/2020	9.81	Put	Bond Future	5,616.3800	5.6164	5,707.6200	5.7076	1.625	0	0	0
2019/08/08	2044	07/05/2020	9.79	Call	Bond Future	2,825.4400	2.8254	2,749.6200	2.7496	(2.683)	0	0	0
2019/08/08	2044	07/05/2020	9.80	Put	Bond Future	5,664.9000	5.6649	5,756.7000	5.7567	1.621	0	0	0
2019/08/08	2044	07/05/2020	9.26	Put	Bond Future	8,809.6300	8.8096	8,932.9300	8.9329	1.400	0	0	0
2019/08/08	2044	07/05/2020	9.91	Put	Bond Future	5,150.3500	5.1503	5,235.9300	5.2359	1.662	0	0	0
2019/08/08	2044	07/05/2020	9.80	Call	Bond Future	2,860.8600	2.8609	2,784.4600	2.7845	(2.671)	0	0	0
2019/08/08	2044	07/05/2020	9.91	Call	Bond Future	3,264.9200	3.2649	3,182.3000	3.1823	(2.531)	0	0	556
2019/08/08	2044	07/05/2020	11.02	Call	Bond Future	8,477.7300	8.4777	8,346.1900	8.3462	(1.552)	0	0	0
2019/08/08	2044	07/05/2020	11.02	Put	Bond Future	1,903.7700	1.9038	1,940.4300	1.9404	1.926	0	0	556
2019/08/08	2046	07/11/2019			Bond Future	113.1008	113.1008	113.0995	113.0995	(0.001)	0.0000	0.0000	17,994
2019/08/08	2046	06/02/2020			Bond Future	115.1655	115.1655	115.1643	115.1643	(0.001)	0.0000	0.0000	0
2019/08/08	2046	07/05/2020			Bond Future	115.5823	115.5823	115.5809	115.5809	(0.001)	0.0000	0.0000	0
2019/08/08	2050	07/11/2019			Bond Future	117.9644	117.9644	118.2018	118.2018	0.201	0.0000	0.0000	12,776
2019/08/08	2050	06/02/2020			Bond Future	118.2824	118.2824	118.5241	118.5241	0.204	0.0000	0.0000	0
2019/08/08	2050	07/05/2020			Bond Future	120.5061	120.5061	120.7525	120.7525	0.204	0.0000	0.0000	0
2019/08/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	AL37	07/11/2019			Index Future	663.2280	663.2280	662.8360	662.8360	(0.059)	0.0000	0.0000	0
2019/08/08	AL37	06/02/2020			Index Future	675.1760	675.1760	674.7780	674.7780	(0.059)	0.0000	0.0000	0
2019/08/08	AL37	07/05/2020			Index Future	687.7130	687.7130	687.3070	687.3070	(0.059)	0.0000	0.0000	0
2019/08/08	AL7T	07/11/2019			Index Future	768.4540	768.4540	767.8120	767.8120	(0.084)	0.0000	0.0000	120
2019/08/08	AL7T	06/02/2020			Index Future	782.2980	782.2980	781.6450	781.6450	(0.083)	0.0000	0.0000	0
2019/08/08	AL7T	07/05/2020			Index Future	796.8240	796.8240	796.1580	796.1580	(0.084)	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
2019/08/08	ALBI	07/11/2019			Index Future	688.4210	688.4210	687.5060	687.5060	(0.133)	0.0000	0.0000	226
2019/08/08	ALBI	06/02/2020			Index Future	700.8230	700.8230	699.8920	699.8920	(0.133)	0.0000	0.0000	0
2019/08/08	ALBI	07/05/2020			Index Future	713.8360	713.8360	712.8880	712.8880	(0.133)	0.0000	0.0000	0
2019/08/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/08/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C212	31/01/2022			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
2019/08/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/08/08	ES33	07/11/2019			Bond Future	11.0147	76.4985	11.0393	76.3580	0.223	0.0000	0.0000	350
2019/08/08	ES33	06/02/2020			Bond Future	11.1384	77.8767	11.1638	77.7337	0.229	0.0000	0.0000	0
2019/08/08	ES33	07/05/2020			Bond Future	11.2566	75.5287	11.2830	75.3830	0.235	0.0000	0.0000	0
2019/08/08	ES42	07/11/2019			Bond Future	11.3540	77.3774	11.3734	77.2518	0.171	0.0000	0.0000	4,919
2019/08/08	ES42	06/02/2020			Bond Future	11.4723	78.7714	11.4923	78.6435	0.175	0.0000	0.0000	0
2019/08/08	ES42	07/05/2020			Bond Future	11.5903	75.9695	11.6111	75.8392	0.180	0.0000	0.0000	0
2019/08/08	GOVI	07/11/2019	672.90	Call	GOVI	85,680.0000	8.5680	76,360.0000	7.6360	(10.878)	0	0	0
2019/08/08	GOVI	07/11/2019			GOVI	681.4680	681.4680	680.5360	680.5360	(0.137)	0.0000	0.0000	1,180
2019/08/08	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	GOVI	07/11/2019	672.91	Call	GOVI	85,580.0000	8.5580	76,260.0000	7.6260	(10.890)	0	0	0
2019/08/08	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	GOVI	07/11/2019	672.92	Call	GOVI	85,480.0000	8.5480	76,160.0000	7.6160	(10.903)	0	0	0
2019/08/08	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	GOVI	06/02/2020	703.15	Put	GOVI	94,050.0000	9.4050	103,540.0000	10.3540	10.090	0	0	0
2019/08/08	GOVI	06/02/2020			GOVI	693.7450	693.7450	692.7960	692.7960	(0.137)	0.0000	0.0000	0
2019/08/08	GOVI	06/02/2020	703.14	Put	GOVI	93,950.0000	9.3950	103,440.0000	10.3440	10.101	0	0	0
2019/08/08	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	GOVI	06/02/2020	703.13	Put	GOVI	93,850.0000	9.3850	103,340.0000	10.3340	10.112	0	0	0
2019/08/08	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	GOVI	07/05/2020			GOVI	706.6270	706.6270	705.6600	705.6600	(0.137)	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
2019/08/08	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	GOVI	07/05/2020	720.00	Put	GOVI	133,730.0000	13.3730	143,400.0000	14.3400	7.231	0	0	0
2019/08/08	GOVI	07/05/2020	719.98	Put	GOVI	133,530.0000	13.3530	143,200.0000	14.3200	7.242	0	0	0
2019/08/08	GOVI	07/05/2020	719.99	Put	GOVI	133,630.0000	13.3630	143,300.0000	14.3300	7.236	0	0	0
2019/08/08	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/08/08	IGOV	07/11/2019			Index Future	264.5500	264.5500	264.7020	264.7020	0.057	0.0000	0.0000	1,016
2019/08/08	IGOV	06/02/2020			Index Future	269.3800	269.3800	269.5340	269.5340	0.057	0.0000	0.0000	0
2019/08/08	IGOV	07/05/2020			Index Future	274.4440	274.4440	274.6010	274.6010	0.057	0.0000	0.0000	0
2019/08/08	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/08/08	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/08/08	IS02	20/12/2019			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2019/08/08	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2019/08/08	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/08/08	IS02	21/09/2020			Interest Rate Swap	98.8700	98.8700	98.8700	98.8700	0.000	0.0000	0.0000	0
2019/08/08	IS05	17/12/2020			Interest Rate Swap	95.5000	95.5000	95.4900	95.4900	(0.010)	0.0000	0.0000	0
2019/08/08	IS05	16/03/2021			Interest Rate Swap	94.5000	94.5000	94.5000	94.5000	0.000	0.0000	0.0000	0
2019/08/08	IS05	15/06/2021			Interest Rate Swap	93.4700	93.4700	93.4600	93.4600	(0.011)	0.0000	0.0000	0
2019/08/08	IS05	21/09/2021			Interest Rate Swap	93.4000	93.4000	93.3900	93.3900	(0.011)	0.0000	0.0000	0
2019/08/08	IS05	21/12/2021			Interest Rate Swap	95.4000	95.4000	95.4000	95.4000	0.000	0.0000	0.0000	51
2019/08/08	IS05	15/03/2022			Interest Rate Swap	95.3500	95.3500	95.3500	95.3500	0.000	0.0000	0.0000	0
2019/08/08	IS05	21/06/2022			Interest Rate Swap	96.3300	96.3300	96.3400	96.3400	0.010	0.0000	0.0000	0
2019/08/08	IS05	20/09/2022			Interest Rate Swap	100.0800	100.0800	100.1200	100.1200	0.040	0.0000	0.0000	0
2019/08/08	IS05	20/12/2022			Interest Rate Swap	101.1700	101.1700	101.2300	101.2300	0.059	0.0000	0.0000	0
2019/08/08	IS05	22/03/2023			Interest Rate Swap	94.3000	94.3000	94.3800	94.3800	0.085	0.0000	0.0000	0
2019/08/08	IS05	20/06/2023			Interest Rate Swap	100.2400	100.2400	100.3500	100.3500	0.110	0.0000	0.0000	0
2019/08/08	IS05	19/09/2023			Interest Rate Swap	95.5300	95.5300	95.6600	95.6600	0.136	0.0000	0.0000	0
2019/08/08	IS10	17/12/2025			Interest Rate Swap	91.1400	91.1400	91.3100	91.3100	0.187	0.0000	0.0000	0
2019/08/08	IS10	16/03/2026			Interest Rate Swap	88.0000	88.0000	88.1700	88.1700	0.193	0.0000	0.0000	0
2019/08/08	IS10	15/06/2026			Interest Rate Swap	86.6400	86.6400	86.8000	86.8000	0.185	0.0000	0.0000	0
2019/08/08	IS10	21/09/2026			Interest Rate Swap	88.7700	88.7700	88.9300	88.9300	0.180	0.0000	0.0000	0
2019/08/08	IS10	21/12/2026			Interest Rate Swap	92.6000	92.6000	92.7600	92.7600	0.173	0.0000	0.0000	0
2019/08/08	IS10	15/03/2027			Interest Rate Swap	91.0900	91.0900	91.2500	91.2500	0.176	0.0000	0.0000	0
2019/08/08	IS10	21/06/2027			Interest Rate Swap	93.1700	93.1700	93.3300	93.3300	0.172	0.0000	0.0000	0
2019/08/08	IS10	20/09/2027			Interest Rate Swap	98.7000	98.7000	98.8600	98.8600	0.162	0.0000	0.0000	0
2019/08/08	IS10	20/12/2027			Interest Rate Swap	99.0500	99.0500	99.2200	99.2200	0.172	0.0000	0.0000	0
2019/08/08	IS10	22/03/2028			Interest Rate Swap	92.4100	92.4100	92.5900	92.5900	0.195	0.0000	0.0000	0
2019/08/08	IS10	20/06/2028			Interest Rate Swap	99.7500	99.7500	99.9400	99.9400	0.190	0.0000	0.0000	0
2019/08/08	IS10	19/09/2028			Interest Rate Swap	93.1600	93.1600	93.3600	93.3600	0.215	0.0000	0.0000	0
2019/08/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2019/08/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/08/08	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/08/08	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/08/08	R023	07/11/2019	7.98	Call	Bond Future	1,648.8700	1.6489	1,595.7200	1.5957	(3.223)	0	0	0
2019/08/08	R023	07/11/2019			Bond Future	7.4602	102.3794	7.4817	102.3174	0.288	0.0000	0.0000	52,535
2019/08/08	R023	07/11/2019	7.99	Call	Bond Future	1,673.7500	1.6738	1,620.4000	1.6204	(3.187)	0	0	0
2019/08/08	R023	07/11/2019	7.98	Put	Bond Future	158.4200	0.1584	167.3500	0.1673	5.637	0	0	0
2019/08/08	R023	07/11/2019	7.99	Put	Bond Future	154.9000	0.1549	163.6300	0.1636	5.636	0	0	0
2019/08/08	R023	07/11/2019	8.00	Call	Bond Future	1,698.5900	1.6986	1,645.0300	1.6450	(3.153)	0	0	0
2019/08/08	R023	07/11/2019	8.00	Put	Bond Future	151.3400	0.1513	159.8600	0.1599	5.630	0	0	0
2019/08/08	R023	06/02/2020	7.54	Call	Bond Future	912.3600	0.9124	876.7300	0.8767	(3.905)	0	0	0
2019/08/08	R023	06/02/2020			Bond Future	7.4818	104.2239	7.5052	104.1607	0.314	0.0000	0.0000	0
2019/08/08	R023	06/02/2020	7.52	Call	Bond Future	880.5300	0.8805	845.5600	0.8456	(3.971)	0	0	0
2019/08/08	R023	06/02/2020	7.52	Put	Bond Future	777.6200	0.7776	805.8300	0.8058	3.628	0	0	0
2019/08/08	R023	06/02/2020	7.54	Put	Bond Future	755.6700	0.7557	783.2200	0.7832	3.646	0	0	0
2019/08/08	R023	06/02/2020	7.53	Call	Bond Future	896.2300	0.8962	860.9300	0.8609	(3.939)	0	0	0
2019/08/08	R023	06/02/2020	7.53	Put	Bond Future	766.4300	0.7664	794.3100	0.7943	3.638	0	0	0
2019/08/08	R023	07/05/2020	6.91	Put	Bond Future	1,705.8100	1.7058	1,753.5500	1.7535	2.799	0	0	0
2019/08/08	R023	07/05/2020			Bond Future	7.4711	102.2261	7.4969	102.1617	0.345	0.0000	0.0000	0
2019/08/08	R023	07/05/2020	6.90	Call	Bond Future	282.8900	0.2829	266.5500	0.2666	(5.776)	0	0	0
2019/08/08	R023	07/05/2020	6.90	Put	Bond Future	1,722.1400	1.7221	1,770.2200	1.7702	2.792	0	0	0
2019/08/08	R023	07/05/2020	6.91	Call	Bond Future	291.9900	0.2920	275.3100	0.2753	(5.713)	0	0	0
2019/08/08	R023	07/05/2020	6.89	Call	Bond Future	274.2300	0.2742	258.2200	0.2582	(5.838)	0	0	0
2019/08/08	R023	07/05/2020	6.89	Put	Bond Future	1,738.9000	1.7389	1,787.3100	1.7873	2.784	0	0	0
2019/08/08	R035	07/11/2019	9.88	Call	Bond Future	2,645.1400	2.6451	2,525.6400	2.5256	(4.518)	0	0	0
2019/08/08	R035	07/11/2019	9.89	Call	Bond Future	2,689.5300	2.6895	2,569.0300	2.5690	(4.480)	0	0	0
2019/08/08	R035	07/11/2019	9.87	Put	Bond Future	1,656.1900	1.6562	1,724.0400	1.7240	4.097	0	0	0
2019/08/08	R035	07/11/2019	10.21	Put	Bond Future	889.7000	0.8897	928.7300	0.9287	4.387	0	0	3,500
2019/08/08	R035	07/11/2019			Bond Future	9.7426	94.9366	9.7676	94.7503	0.256	0.0000	0.0000	94,508
2019/08/08	R035	07/11/2019	9.89	Put	Bond Future	1,597.7200	1.5977	1,663.5800	1.6636	4.122	0	0	0
2019/08/08	R035	07/11/2019	9.87	Call	Bond Future	2,600.9200	2.6009	2,482.4100	2.4824	(4.556)	0	0	0
2019/08/08	R035	07/11/2019	8.92	Put	Bond Future	6,628.3900	6.6284	6,796.0200	6.7960	2.529	0	0	0
2019/08/08	R035	07/11/2019	8.92	Call	Bond Future	170.3200	0.1703	151.5900	0.1516	(10.997)	0	0	3,500
2019/08/08	R035	07/11/2019	9.52	Put	Bond Future	2,982.3500	2.9824	3,088.8500	3.0888	3.571	0	0	0
2019/08/08	R035	07/11/2019	9.52	Call	Bond Future	1,296.2000	1.2962	1,216.3400	1.2163	(6.161)	0	0	3,500
2019/08/08	R035	07/11/2019	9.88	Put	Bond Future	1,626.8300	1.6268	1,693.6900	1.6937	4.110	0	0	0
2019/08/08	R035	07/11/2019	10.21	Call	Bond Future	4,288.5400	4.2885	4,141.2100	4.1412	(3.435)	0	0	0
2019/08/08	R035	06/02/2020	9.60	Call	Bond Future	2,211.0100	2.2110	2,123.1600	2.1232	(3.973)	0	0	0
2019/08/08	R035	06/02/2020	9.61	Put	Bond Future	3,823.4800	3.8235	3,924.5000	3.9245	2.642	0	0	0
2019/08/08	R035	06/02/2020			Bond Future	9.8221	96.6470	9.8480	96.4574	0.263	0.0000	0.0000	0
2019/08/08	R035	06/02/2020	9.60	Put	Bond Future	3,865.8400	3.8658	3,967.6500	3.9676	2.634	0	0	0
2019/08/08	R035	06/02/2020	9.61	Call	Bond Future	2,244.0700	2.2441	2,155.4300	2.1554	(3.950)	0	0	0
2019/08/08	R035	06/02/2020	9.59	Call	Bond Future	2,178.2300	2.1782	2,091.1700	2.0912	(3.997)	0	0	0
2019/08/08	R035	06/02/2020	9.59	Put	Bond Future	3,908.5700	3.9086	4,011.1700	4.0112	2.625	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
2019/08/08	R035	07/05/2020	9.48	Put	Bond Future	5,397.4400	5.3974	5,510.1300	5.5101	2.088	0	0	0
2019/08/08	R035	07/05/2020	9.47	Call	Bond Future	2,315.1000	2.3151	2,235.1700	2.2352	(3.453)	0	0	0
2019/08/08	R035	07/05/2020			Bond Future	9.8911	93.9376	9.9178	93.7443	0.270	0.0000	0.0000	0
2019/08/08	R035	07/05/2020	9.48	Call	Bond Future	2,346.1200	2.3461	2,265.5200	2.2655	(3.435)	0	0	0
2019/08/08	R035	07/05/2020	9.47	Put	Bond Future	5,442.4600	5.4425	5,555.8200	5.5558	2.083	0	0	0
2019/08/08	R035	07/05/2020	9.49	Call	Bond Future	2,377.0400	2.3770	2,295.7900	2.2958	(3.418)	0	0	0
2019/08/08	R035	07/05/2020	9.49	Put	Bond Future	5,352.4100	5.3524	5,464.4500	5.4645	2.093	0	0	0
2019/08/08	R186	07/11/2019	8.23	Call	Bond Future	865.4700	0.8655	826.8900	0.8269	(4.458)	0	0	5,000
2019/08/08	R186	07/11/2019	8.94	Call	Bond Future	3,302.2000	3.3022	3,229.4600	3.2295	(2.203)	0	0	0
2019/08/08	R186	07/11/2019	8.20	Call	Bond Future	800.0600	0.8001	763.2800	0.7633	(4.597)	0	0	0
2019/08/08	R186	07/11/2019			Bond Future	8.4220	115.0580	8.4371	114.9731	0.179	0.0000	0.0000	137,940
2019/08/08	R186	07/11/2019	8.25	Put	Bond Future	1,885.1900	1.8852	1,930.2900	1.9303	2.392	0	0	3,750
2019/08/08	R186	07/11/2019	8.25	Call	Bond Future	910.9800	0.9110	871.1900	0.8712	(4.368)	0	0	3,750
2019/08/08	R186	07/11/2019	8.73	Call	Bond Future	2,418.1100	2.4181	2,352.7700	2.3528	(2.702)	0	0	0
2019/08/08	R186	07/11/2019	8.73	Put	Bond Future	700.5300	0.7005	720.0800	0.7201	2.791	0	0	5,000
2019/08/08	R186	07/11/2019	8.94	Put	Bond Future	433.1800	0.4332	445.3300	0.4453	2.805	0	0	0
2019/08/08	R186	07/11/2019	8.23	Put	Bond Future	1,953.6800	1.9537	1,999.9900	2.0000	2.370	0	0	0
2019/08/08	R186	07/11/2019	8.20	Put	Bond Future	2,059.5500	2.0596	2,107.6600	2.1077	2.336	0	0	7,500
2019/08/08	R186	07/11/2019	8.95	Call	Bond Future	3,346.5800	3.3466	3,273.5500	3.2736	(2.182)	0	0	0
2019/08/08	R186	07/11/2019	8.96	Put	Bond Future	413.2900	0.4133	424.8700	0.4249	2.802	0	0	0
2019/08/08	R186	07/11/2019	8.95	Put	Bond Future	423.1300	0.4231	434.9900	0.4350	2.803	0	0	0
2019/08/08	R186	07/11/2019	8.96	Call	Bond Future	3,391.1500	3.3912	3,317.8400	3.3178	(2.162)	0	0	0
2019/08/08	R186	06/02/2020	8.11	Put	Bond Future	3,094.9400	3.0949	3,147.1900	3.1472	1.688	0	0	0
2019/08/08	R186	06/02/2020	8.50	Call	Bond Future	2,053.8400	2.0538	2,003.8900	2.0039	(2.432)	0	0	0
2019/08/08	R186	06/02/2020	8.57	Call	Bond Future	2,268.7600	2.2688	2,216.1800	2.2162	(2.318)	0	0	0
2019/08/08	R186	06/02/2020			Bond Future	8.4775	111.8267	8.4934	111.7403	0.187	0.0000	0.0000	0
2019/08/08	R186	06/02/2020	8.11	Call	Bond Future	1,065.6700	1.0657	1,031.5300	1.0315	(3.204)	0	0	1,007
2019/08/08	R186	06/02/2020	8.55	Call	Bond Future	2,206.2500	2.2063	2,154.4100	2.1544	(2.350)	0	0	0
2019/08/08	R186	06/02/2020	8.55	Put	Bond Future	1,811.7400	1.8117	1,846.2900	1.8463	1.907	0	0	0
2019/08/08	R186	06/02/2020	9.00	Put	Bond Future	1,012.4400	1.0124	1,032.7300	1.0327	2.004	0	0	1,007
2019/08/08	R186	06/02/2020	8.50	Put	Bond Future	1,931.3700	1.9314	1,967.8100	1.9678	1.887	0	0	1,007
2019/08/08	R186	06/02/2020	8.57	Put	Bond Future	1,765.6800	1.7657	1,799.4900	1.7995	1.915	0	0	0
2019/08/08	R186	06/02/2020	9.00	Call	Bond Future	3,816.9200	3.8169	3,750.8200	3.7508	(1.732)	0	0	0
2019/08/08	R186	06/02/2020	8.56	Call	Bond Future	2,237.2400	2.2372	2,185.0300	2.1850	(2.334)	0	0	0
2019/08/08	R186	06/02/2020	8.56	Put	Bond Future	1,788.4300	1.7884	1,822.6100	1.8226	1.911	0	0	0
2019/08/08	R186	07/05/2020	8.93	Call	Bond Future	3,751.7200	3.7517	3,691.1800	3.6912	(1.614)	0	0	0
2019/08/08	R186	07/05/2020	8.28	Put	Bond Future	3,028.7300	3.0287	3,075.9000	3.0759	1.557	0	0	0
2019/08/08	R186	07/05/2020	8.09	Put	Bond Future	3,602.9100	3.6029	3,656.8300	3.6568	1.497	0	0	0
2019/08/08	R186	07/05/2020			Bond Future	8.5259	113.9036	8.5425	113.8155	0.196	0.0000	0.0000	0
2019/08/08	R186	07/05/2020	8.08	Call	Bond Future	1,247.3100	1.2473	1,213.5300	1.2135	(2.708)	0	0	0
2019/08/08	R186	07/05/2020	8.08	Put	Bond Future	3,635.3600	3.6354	3,689.6500	3.6896	1.493	0	0	0
2019/08/08	R186	07/05/2020	8.93	Put	Bond Future	1,642.9600	1.6430	1,670.4900	1.6705	1.676	0	0	6,000
2019/08/08	R186	07/05/2020	8.28	Call	Bond Future	1,720.0100	1.7200	1,679.1100	1.6791	(2.378)	0	0	6,000
2019/08/08	R186	07/05/2020	8.09	Call	Bond Future	1,269.1500	1.2692	1,235.0000	1.2350	(2.691)	0	0	0
2019/08/08	R186	07/05/2020	8.07	Call	Bond Future	1,225.6900	1.2257	1,192.2600	1.1923	(2.727)	0	0	0
2019/08/08	R186	07/05/2020	8.07	Put	Bond Future	3,668.0500	3.6681	3,722.6900	3.7227	1.490	0	0	0
2019/08/08	R186	07/05/2020	7.60	Put	Bond Future	5,475.1400	5.4751	5,546.3000	5.5463	1.300	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
2019/08/08	R186	07/05/2020	7.60	Call	Bond Future	441.7000	0.4417	424.7900	0.4248	(3.828)	0	0	6,000
2019/08/08	R197	07/11/2019			Bond Future	309.1535	309.1535	309.1439	309.1439	(0.003)	0.0000	0.0000	2,507
2019/08/08	R197	06/02/2020			Bond Future	307.1393	307.1393	307.1296	307.1296	(0.003)	0.0000	0.0000	40
2019/08/08	R197	07/05/2020			Bond Future	312.9138	312.9138	312.9038	312.9038	(0.003)	0.0000	0.0000	0
2019/08/08	R202	07/11/2019			Bond Future	235.8334	235.8334	235.8300	235.8300	(0.001)	0.0000	0.0000	9,082
2019/08/08	R202	06/02/2020			Bond Future	236.0713	236.0713	236.0677	236.0677	(0.002)	0.0000	0.0000	0
2019/08/08	R202	07/05/2020			Bond Future	240.5094	240.5094	240.5058	240.5058	(0.001)	0.0000	0.0000	0
2019/08/08	R207	07/11/2019	2.08	Put	Bond Future	798.0500	0.7981	788.2700	0.7883	(1.225)	0	0	0
2019/08/08	R207	07/11/2019			Bond Future	6.5387	102.4504	6.4837	102.4602	(0.841)	0.0000	0.0000	3,801
2019/08/08	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	R207	07/11/2019	2.07	Put	Bond Future	799.8500	0.7998	790.0700	0.7901	(1.223)	0	0	0
2019/08/08	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/08/08	R207	07/11/2019	2.06	Put	Bond Future	801.6600	0.8017	791.8800	0.7919	(1.220)	0	0	0
2019/08/08	R208	07/11/2019	6.83	Call	Bond Future	271.3400	0.2713	244.9400	0.2449	(9.729)	0	0	0
2019/08/08	R208	07/11/2019	6.82	Put	Bond Future	98.9500	0.0989	112.5800	0.1126	13.775	0	0	0
2019/08/08	R208	07/11/2019			Bond Future	6.6948	100.8548	6.7253	100.8152	0.455	0.0000	0.0000	10,137
2019/08/08	R208	07/11/2019	6.84	Call	Bond Future	281.0800	0.2811	254.2700	0.2543	(9.538)	0	0	0
2019/08/08	R208	07/11/2019	6.84	Put	Bond Future	92.3400	0.0923	105.1500	0.1052	13.873	0	0	0
2019/08/08	R208	07/11/2019	6.83	Put	Bond Future	95.5800	0.0956	108.8000	0.1088	13.831	0	0	0
2019/08/08	R208	07/11/2019	6.82	Call	Bond Future	261.7200	0.2617	235.7300	0.2357	(9.930)	0	0	0
2019/08/08	R208	06/02/2020	6.13	Put	Bond Future	489.4600	0.4895	524.2600	0.5243	7.110	0	0	0
2019/08/08	R208	06/02/2020	6.12	Call	Bond Future	29.1400	0.0291	23.8400	0.0238	(18.188)	0	0	0
2019/08/08	R208	06/02/2020			Bond Future	6.5538	102.6717	6.5911	102.6314	0.570	0.0000	0.0000	0
2019/08/08	R208	06/02/2020	6.13	Call	Bond Future	30.6400	0.0306	25.1200	0.0251	(18.016)	0	0	0
2019/08/08	R208	06/02/2020	6.12	Put	Bond Future	498.8300	0.4988	533.8500	0.5338	7.020	0	0	0
2019/08/08	R208	06/02/2020	6.14	Call	Bond Future	32.0300	0.0320	26.3000	0.0263	(17.889)	0	0	0
2019/08/08	R208	06/02/2020	6.14	Put	Bond Future	479.9900	0.4800	514.5800	0.5146	7.206	0	0	0
2019/08/08	R208	07/05/2020	4.81	Call	Bond Future	0.2900	0.0003	0.2000	0.0002	(31.034)	0	0	0
2019/08/08	R208	07/05/2020	4.80	Put	Bond Future	1,263.8000	1.2638	1,304.8500	1.3049	3.248	0	0	0
2019/08/08	R208	07/05/2020			Bond Future	6.2677	101.1745	6.3160	101.1334	0.770	0.0000	0.0000	0
2019/08/08	R208	07/05/2020	4.82	Call	Bond Future	0.3100	0.0003	0.2200	0.0002	(29.032)	0	0	0
2019/08/08	R208	07/05/2020	4.82	Put	Bond Future	1,246.4500	1.2464	1,287.4900	1.2875	3.293	0	0	0
2019/08/08	R208	07/05/2020	4.81	Put	Bond Future	1,255.1200	1.2551	1,296.1600	1.2962	3.270	0	0	0
2019/08/08	R208	07/05/2020	4.80	Call	Bond Future	0.2700	0.0003	0.1900	0.0002	(29.630)	0	0	0
2019/08/08	R209	07/11/2019	9.82	Call	Bond Future	2,127.4500	2.1275	2,028.4600	2.0285	(4.653)	0	0	0
2019/08/08	R209	07/11/2019	9.77	Put	Bond Future	1,648.8300	1.6488	1,713.7000	1.7137	3.934	0	0	8,000
2019/08/08	R209	07/11/2019	9.33	Call	Bond Future	734.6200	0.7346	682.4400	0.6824	(7.103)	0	0	8,000
2019/08/08	R209	07/11/2019			Bond Future	9.7229	72.5428	9.7479	72.3834	0.257	0.0000	0.0000	91,356
2019/08/08	R209	07/11/2019	9.80	Call	Bond Future	2,055.1600	2.0552	1,957.9300	1.9579	(4.731)	0	0	0
2019/08/08	R209	07/11/2019	9.80	Put	Bond Future	1,564.7400	1.5647	1,626.9300	1.6269	3.974	0	0	0
2019/08/08	R209	07/11/2019	9.50	Put	Bond Future	2,577.3800	2.5774	2,667.8900	2.6679	3.512	0	0	0
2019/08/08	R209	07/11/2019	9.50	Call	Bond Future	1,130.9900	1.1310	1,062.0800	1.0621	(6.093)	0	0	5,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/08/08	R209	07/11/2019	8.92	Put	Bond Future	5,596.4300	5.5964	5,736.8800	5.7369	2.510	0	0	0
2019/08/08	R209	07/11/2019	8.92	Call	Bond Future	184.4000	0.1844	165.4300	0.1654	(10.287)	0	0	8,000
2019/08/08	R209	07/11/2019	9.82	Put	Bond Future	1,510.5700	1.5106	1,571.0000	1.5710	4.000	0	0	0
2019/08/08	R209	07/11/2019	9.77	Call	Bond Future	1,948.9300	1.9489	1,854.3800	1.8544	(4.851)	0	0	0
2019/08/08	R209	07/11/2019	9.33	Put	Bond Future	3,312.4500	3.3125	3,419.6900	3.4197	3.237	0	0	0
2019/08/08	R209	07/11/2019	9.81	Call	Bond Future	2,091.2300	2.0912	1,993.1200	1.9931	(4.691)	0	0	0
2019/08/08	R209	07/11/2019	9.81	Put	Bond Future	1,537.5400	1.5375	1,598.8500	1.5988	3.988	0	0	0
2019/08/08	R209	06/02/2020	9.52	Put	Bond Future	3,542.0500	3.5420	3,631.6600	3.6317	2.530	0	0	0
2019/08/08	R209	06/02/2020			Bond Future	9.7900	73.8498	9.8158	73.6875	0.263	0.0000	0.0000	0
2019/08/08	R209	06/02/2020	9.51	Call	Bond Future	1,778.8500	1.7788	1,706.8700	1.7069	(4.046)	0	0	0
2019/08/08	R209	06/02/2020	9.51	Put	Bond Future	3,580.0500	3.5800	3,670.3400	3.6703	2.522	0	0	0
2019/08/08	R209	06/02/2020	9.52	Call	Bond Future	1,806.2800	1.8063	1,733.6200	1.7336	(4.023)	0	0	0
2019/08/08	R209	06/02/2020	9.50	Call	Bond Future	1,751.6400	1.7516	1,680.3400	1.6803	(4.070)	0	0	0
2019/08/08	R209	06/02/2020	9.50	Put	Bond Future	3,618.3600	3.6184	3,709.3300	3.7093	2.514	0	0	0
2019/08/08	R209	07/05/2020	9.47	Call	Bond Future	2,168.7800	2.1688	2,097.1700	2.0972	(3.302)	0	0	0
2019/08/08	R209	07/05/2020			Bond Future	9.8534	72.0695	9.8799	71.9042	0.269	0.0000	0.0000	0
2019/08/08	R209	07/05/2020	9.45	Call	Bond Future	2,114.3700	2.1144	2,043.8700	2.0439	(3.334)	0	0	0
2019/08/08	R209	07/05/2020	9.45	Put	Bond Future	4,697.9200	4.6979	4,792.7700	4.7928	2.019	0	0	0
2019/08/08	R209	07/05/2020	9.47	Put	Bond Future	4,621.0900	4.6211	4,714.8300	4.7148	2.029	0	0	0
2019/08/08	R209	07/05/2020	9.46	Call	Bond Future	2,141.6000	2.1416	2,070.5500	2.0706	(3.318)	0	0	0
2019/08/08	R209	07/05/2020	9.46	Put	Bond Future	4,659.4900	4.6595	4,753.7900	4.7538	2.024	0	0	0
2019/08/08	R210	07/11/2019			Bond Future	190.2522	190.2522	190.9787	190.9787	0.382	0.0000	0.0000	2,132
2019/08/08	R210	06/02/2020			Bond Future	193.7256	193.7256	194.4654	194.4654	0.382	0.0000	0.0000	0
2019/08/08	R210	07/05/2020			Bond Future	194.7173	194.7173	195.4708	195.4708	0.387	0.0000	0.0000	0
2019/08/08	R212	07/11/2019			Bond Future	163.4164	163.4164	163.4101	163.4101	(0.004)	0.0000	0.0000	6,684
2019/08/08	R212	06/02/2020			Bond Future	164.1540	164.1540	164.1476	164.1476	(0.004)	0.0000	0.0000	0
2019/08/08	R212	07/05/2020			Bond Future	167.2402	167.2402	167.2336	167.2336	(0.004)	0.0000	0.0000	0
2019/08/08	R213	07/11/2019	9.59	Put	Bond Future	1,041.9900	1.0420	1,076.3000	1.0763	3.293	0	0	0
2019/08/08	R213	07/11/2019	9.58	Call	Bond Future	2,568.1600	2.5682	2,481.0300	2.4810	(3.393)	0	0	0
2019/08/08	R213	07/11/2019			Bond Future	9.3314	85.3236	9.3513	85.2016	0.213	0.0000	0.0000	20,754
2019/08/08	R213	07/11/2019	9.59	Call	Bond Future	2,608.5900	2.6086	2,520.8700	2.5209	(3.363)	0	0	0
2019/08/08	R213	07/11/2019	9.58	Put	Bond Future	1,061.4200	1.0614	1,096.3200	1.0963	3.288	0	0	0
2019/08/08	R213	07/11/2019	9.60	Call	Bond Future	2,649.2600	2.6493	2,560.9700	2.5610	(3.333)	0	0	0
2019/08/08	R213	07/11/2019	9.60	Put	Bond Future	1,022.8700	1.0229	1,056.6100	1.0566	3.299	0	0	0
2019/08/08	R213	06/02/2020	9.27	Call	Bond Future	1,973.9500	1.9740	1,911.1200	1.9111	(3.183)	0	0	0
2019/08/08	R213	06/02/2020	9.26	Put	Bond Future	2,821.3200	2.8213	2,883.2700	2.8833	2.196	0	0	0
2019/08/08	R213	06/02/2020			Bond Future	9.4044	86.8609	9.4251	86.7366	0.219	0.0000	0.0000	0
2019/08/08	R213	06/02/2020	9.28	Call	Bond Future	2,003.1000	2.0031	1,939.7500	1.9397	(3.163)	0	0	0
2019/08/08	R213	06/02/2020	9.28	Put	Bond Future	2,757.3400	2.7573	2,818.2300	2.8182	2.208	0	0	0
2019/08/08	R213	06/02/2020	9.27	Put	Bond Future	2,789.1900	2.7892	2,850.6000	2.8506	2.202	0	0	0
2019/08/08	R213	06/02/2020	9.26	Call	Bond Future	1,945.0200	1.9450	1,882.7300	1.8827	(3.203)	0	0	0
2019/08/08	R213	07/05/2020	9.01	Put	Bond Future	4,438.9000	4.4389	4,514.9900	4.5150	1.714	0	0	0
2019/08/08	R213	07/05/2020	9.00	Call	Bond Future	1,650.6000	1.6506	1,600.5200	1.6005	(3.034)	0	0	0
2019/08/08	R213	07/05/2020			Bond Future	9.4665	84.9213	9.4878	84.7946	0.226	0.0000	0.0000	0
2019/08/08	R213	07/05/2020	9.01	Call	Bond Future	1,675.0400	1.6750	1,624.5000	1.6245	(3.017)	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
2019/08/08	R213	07/05/2020	9.00	Put	Bond Future	4,476.3500	4.4763	4,552.9000	4.5529	1.710	0	0	0
2019/08/08	R213	07/05/2020	9.02	Call	Bond Future	1,699.6700	1.6997	1,648.6800	1.6487	(3.000)	0	0	0
2019/08/08	R213	07/05/2020	9.02	Put	Bond Future	4,401.7000	4.4017	4,477.3400	4.4773	1.718	0	0	0
2019/08/08	R214	07/11/2019	10.02	Put	Bond Future	1,732.7300	1.7327	1,782.8100	1.7828	2.890	0	0	0
2019/08/08	R214	07/11/2019			Bond Future	9.9664	70.8929	9.9862	70.7623	0.199	0.0000	0.0000	16,189
2019/08/08	R214	07/11/2019	10.01	Call	Bond Future	2,049.2000	2.0492	1,969.3700	1.9694	(3.896)	0	0	0
2019/08/08	R214	07/11/2019	10.01	Put	Bond Future	1,762.2700	1.7623	1,813.0600	1.8131	2.882	0	0	0
2019/08/08	R214	07/11/2019	10.02	Call	Bond Future	2,085.2800	2.0853	2,004.7400	2.0047	(3.862)	0	0	0
2019/08/08	R214	07/11/2019	10.00	Call	Bond Future	2,013.4300	2.0134	1,934.3200	1.9343	(3.929)	0	0	0
2019/08/08	R214	07/11/2019	10.00	Put	Bond Future	1,792.2100	1.7922	1,843.7200	1.8437	2.874	0	0	0
2019/08/08	R214	06/02/2020	9.73	Call	Bond Future	1,812.0300	1.8120	1,752.4200	1.7524	(3.290)	0	0	0
2019/08/08	R214	06/02/2020			Bond Future	10.0392	72.1702	10.0596	72.0372	0.203	0.0000	0.0000	0
2019/08/08	R214	06/02/2020	9.71	Call	Bond Future	1,755.9000	1.7559	1,697.4000	1.6974	(3.332)	0	0	0
2019/08/08	R214	06/02/2020	9.71	Put	Bond Future	3,958.8900	3.9589	4,033.4300	4.0334	1.883	0	0	0
2019/08/08	R214	06/02/2020	9.73	Put	Bond Future	3,878.0400	3.8780	3,951.4700	3.9515	1.893	0	0	0
2019/08/08	R214	06/02/2020	9.72	Call	Bond Future	1,783.7500	1.7838	1,724.6900	1.7247	(3.311)	0	0	0
2019/08/08	R214	06/02/2020	9.72	Put	Bond Future	3,918.2000	3.9182	3,992.1800	3.9922	1.888	0	0	0
2019/08/08	R214	07/05/2020	9.77	Put	Bond Future	4,693.7100	4.6937	4,766.0200	4.7660	1.541	0	0	0
2019/08/08	R214	07/05/2020			Bond Future	10.1026	70.2115	10.1236	70.0760	0.208	0.0000	0.0000	0
2019/08/08	R214	07/05/2020	9.76	Call	Bond Future	2,462.6700	2.4627	2,399.9100	2.3999	(2.548)	0	0	0
2019/08/08	R214	07/05/2020	9.76	Put	Bond Future	4,733.0400	4.7330	4,805.7800	4.8058	1.537	0	0	0
2019/08/08	R214	07/05/2020	9.77	Call	Bond Future	2,491.2700	2.4913	2,428.0800	2.4281	(2.536)	0	0	0
2019/08/08	R214	07/05/2020	9.75	Call	Bond Future	2,434.0000	2.4340	2,371.6800	2.3717	(2.560)	0	0	0
2019/08/08	R214	07/05/2020	9.75	Put	Bond Future	4,772.4000	4.7724	4,845.5800	4.8456	1.533	0	0	0
2019/08/08	R248	07/11/2019	10.02	Call	Bond Future	2,464.9600	2.4650	2,364.9700	2.3650	(4.056)	0	0	0
2019/08/08	R248	07/11/2019	10.01	Put	Bond Future	2,267.6100	2.2676	2,335.2500	2.3353	2.983	0	0	0
2019/08/08	R248	07/11/2019			Bond Future	9.9919	90.0972	10.0117	89.9305	0.198	0.0000	0.0000	88,756
2019/08/08	R248	07/11/2019	10.03	Call	Bond Future	2,510.5700	2.5106	2,409.6200	2.4096	(4.021)	0	0	0
2019/08/08	R248	07/11/2019	10.03	Put	Bond Future	2,190.5600	2.1906	2,256.2900	2.2563	3.001	0	0	0
2019/08/08	R248	07/11/2019	10.02	Put	Bond Future	2,228.7200	2.2287	2,295.4100	2.2954	2.992	0	0	0
2019/08/08	R248	07/11/2019	10.01	Call	Bond Future	2,419.9300	2.4199	2,320.8900	2.3209	(4.093)	0	0	0
2019/08/08	R248	06/02/2020	9.71	Put	Bond Future	5,071.6500	5.0717	5,169.8600	5.1699	1.936	0	0	0
2019/08/08	R248	06/02/2020			Bond Future	10.0651	91.7204	10.0856	91.5508	0.203	0.0000	0.0000	100
2019/08/08	R248	06/02/2020	9.71	Call	Bond Future	2,031.5000	2.0315	1,960.1300	1.9601	(3.513)	0	0	0
2019/08/08	R248	06/02/2020	9.70	Put	Bond Future	5,125.7600	5.1258	5,224.7100	5.2247	1.930	0	0	0
2019/08/08	R248	06/02/2020	9.72	Call	Bond Future	2,065.9500	2.0659	1,993.8400	1.9938	(3.490)	0	0	0
2019/08/08	R248	06/02/2020	9.72	Put	Bond Future	5,018.0000	5.0180	5,115.4700	5.1155	1.942	0	0	0
2019/08/08	R248	06/02/2020	9.70	Call	Bond Future	1,997.3700	1.9974	1,926.7400	1.9267	(3.536)	0	0	0
2019/08/08	R248	07/05/2020	9.79	Call	Bond Future	2,922.4300	2.9224	2,843.8400	2.8438	(2.689)	0	0	0
2019/08/08	R248	07/05/2020	9.77	Put	Bond Future	5,888.0400	5.8880	5,983.5100	5.9835	1.621	0	0	0
2019/08/08	R248	07/05/2020			Bond Future	10.1290	88.9829	10.1501	88.8100	0.208	0.0000	0.0000	0
2019/08/08	R248	07/05/2020	9.79	Put	Bond Future	5,786.6400	5.7866	5,880.9200	5.8809	1.629	0	0	0
2019/08/08	R248	07/05/2020	9.77	Call	Bond Future	2,849.7600	2.8498	2,772.3600	2.7724	(2.716)	0	0	0
2019/08/08	R248	07/05/2020	9.78	Put	Bond Future	5,837.0100	5.8370	5,931.8800	5.9319	1.625	0	0	0
2019/08/08	R248	07/05/2020	9.78	Call	Bond Future	2,885.8300	2.8858	2,807.8300	2.8078	(2.703)	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
<b>Total</b>											<b>998699</b>	