



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 17/09/2019 TO 17/09/2019

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
2019/09/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	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
2019/09/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	2025	07/11/2019			Bond Future	137.5116	137.5116	137.7467	137.7467	0.171	0.0000	0.0000	1,461
2019/09/17	2025	06/02/2020			Bond Future	138.5392	138.5392	138.7728	138.7728	0.169	0.0000	0.0000	0
2019/09/17	2025	07/05/2020			Bond Future	141.1182	141.1182	141.3559	141.3559	0.168	0.0000	0.0000	0
2019/09/17	2029	07/11/2019			Bond Future	101.9226	101.9226	101.9623	101.9623	0.039	0.0000	0.0000	4,260
2019/09/17	2029	06/02/2020			Bond Future	103.7768	103.7768	103.8130	103.8130	0.035	0.0000	0.0000	0
2019/09/17	2029	07/05/2020			Bond Future	104.5961	104.5961	104.6327	104.6327	0.035	0.0000	0.0000	0
2019/09/17	2030	07/11/2019	9.49	Put	Bond Future	269.4900	0.2695	296.9800	0.2970	10.201	0	0	0
2019/09/17	2030	07/11/2019	9.30	Put	Bond Future	470.8200	0.4708	516.8800	0.5169	9.783	0	0	2,750
2019/09/17	2030	07/11/2019	9.20	Put	Bond Future	623.2000	0.6232	682.2300	0.6822	9.472	0	0	2,750
2019/09/17	2030	07/11/2019	8.40	Put	Bond Future	3,669.6200	3.6696	3,865.0400	3.8650	5.325	0	0	0
2019/09/17	2030	07/11/2019	9.76	Put	Bond Future	115.6700	0.1157	127.7600	0.1278	10.452	0	0	5,500
2019/09/17	2030	07/11/2019			Bond Future	8.9400	96.0274	8.9756	95.8021	0.398	0.0000	0.0000	73,127
2019/09/17	2030	07/11/2019	9.48	Call	Bond Future	3,619.0600	3.6191	3,422.1000	3.4221	(5.442)	0	0	0
2019/09/17	2030	07/11/2019	9.48	Put	Bond Future	277.7500	0.2777	306.0300	0.3060	10.182	0	0	0
2019/09/17	2030	07/11/2019	9.30	Call	Bond Future	2,716.2100	2.7162	2,537.0300	2.5370	(6.597)	0	0	0
2019/09/17	2030	07/11/2019	8.60	Put	Bond Future	2,591.4100	2.5914	2,757.6600	2.7577	6.415	0	0	0
2019/09/17	2030	07/11/2019	8.60	Call	Bond Future	404.0400	0.4040	345.0500	0.3451	(14.600)	0	0	5,500
2019/09/17	2030	07/11/2019	9.10	Put	Bond Future	816.4300	0.8164	890.6800	0.8907	9.094	0	0	0
2019/09/17	2030	07/11/2019	9.10	Call	Bond Future	1,823.4100	1.8234	1,672.4200	1.6724	(8.281)	0	0	5,500
2019/09/17	2030	07/11/2019	9.49	Call	Bond Future	3,671.1800	3.6712	3,473.4300	3.4734	(5.387)	0	0	0
2019/09/17	2030	07/11/2019	9.20	Call	Bond Future	2,252.1400	2.2521	2,085.9300	2.0859	(7.380)	0	0	0
2019/09/17	2030	07/11/2019	9.25	Call	Bond Future	2,480.0600	2.4801	2,307.0800	2.3071	(6.975)	0	0	0
2019/09/17	2030	07/11/2019	9.85	Put	Bond Future	80.4700	0.0805	89.1100	0.0891	10.737	0	0	2,500
2019/09/17	2030	07/11/2019	8.40	Call	Bond Future	163.9900	0.1640	134.1700	0.1342	(18.184)	0	0	0
2019/09/17	2030	07/11/2019	8.57	Put	Bond Future	2,741.7200	2.7417	2,912.9300	2.9129	6.245	0	0	0
2019/09/17	2030	07/11/2019	9.76	Call	Bond Future	5,127.3800	5.1274	4,914.2300	4.9142	(4.157)	0	0	0
2019/09/17	2030	07/11/2019	9.47	Call	Bond Future	3,567.1200	3.5671	3,370.9800	3.3710	(5.499)	0	0	0
2019/09/17	2030	07/11/2019	9.47	Put	Bond Future	286.2300	0.2862	315.3300	0.3153	10.167	0	0	0
2019/09/17	2030	07/11/2019	9.25	Put	Bond Future	542.2100	0.5422	594.4700	0.5945	9.638	0	0	5,333
2019/09/17	2030	07/11/2019	9.35	Call	Bond Future	2,959.2800	2.9593	2,774.4700	2.7745	(6.245)	0	0	0
2019/09/17	2030	07/11/2019	9.35	Put	Bond Future	407.7100	0.4077	448.1400	0.4481	9.916	0	0	2,500
2019/09/17	2030	07/11/2019	9.85	Call	Bond Future	5,620.3600	5.6204	5,403.7600	5.4038	(3.854)	0	0	0
2019/09/17	2030	07/11/2019	8.95	Call	Bond Future	1,262.9900	1.2630	1,138.4900	1.1385	(9.858)	0	0	0
2019/09/17	2030	07/11/2019	8.95	Put	Bond Future	1,199.4000	1.1994	1,300.1400	1.3001	8.399	0	0	5,000
2019/09/17	2030	07/11/2019	8.57	Call	Bond Future	358.1200	0.3581	304.0900	0.3041	(15.087)	0	0	0
2019/09/17	2030	07/11/2019	9.12	Put	Bond Future	774.2800	0.7743	845.3200	0.8453	9.175	0	0	0
2019/09/17	2030	07/11/2019	9.12	Call	Bond Future	1,906.0900	1.9061	1,751.8900	1.7519	(8.090)	0	0	0
2019/09/17	2030	07/11/2019	9.70	Call	Bond Future	4,798.1500	4.7981	4,587.5800	4.5876	(4.389)	0	0	0
2019/09/17	2030	07/11/2019	9.70	Put	Bond Future	140.9100	0.1409	155.5800	0.1556	10.411	0	0	0
2019/09/17	2030	06/02/2020	8.40	Call	Bond Future	662.5100	0.6625	604.5300	0.6045	(8.752)	0	0	5,820
2019/09/17	2030	06/02/2020	9.15	Put	Bond Future	1,745.3900	1.7454	1,838.0600	1.8381	5.309	0	0	0
2019/09/17	2030	06/02/2020	9.14	Call	Bond Future	2,631.6600	2.6317	2,492.1200	2.4921	(5.302)	0	0	0

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2019/09/17	2030	06/02/2020			Bond Future	9.0005	93.7422	9.0381	93.5090	0.418	0.0000	0.0000	0
2019/09/17	2030	06/02/2020	9.00	Put	Bond Future	2,150.0700	2.1501	2,258.5700	2.2586	5.046	0	0	0
2019/09/17	2030	06/02/2020	9.00	Call	Bond Future	2,147.1500	2.1472	2,022.4200	2.0224	(5.809)	0	0	5,820
2019/09/17	2030	06/02/2020	8.40	Put	Bond Future	4,492.1000	4.4921	4,667.3500	4.6674	3.901	0	0	0
2019/09/17	2030	06/02/2020	9.15	Call	Bond Future	2,668.1400	2.6681	2,527.5800	2.5276	(5.268)	0	0	0
2019/09/17	2030	06/02/2020	9.14	Put	Bond Future	1,770.2500	1.7703	1,863.9400	1.8639	5.292	0	0	0
2019/09/17	2030	06/02/2020	9.16	Call	Bond Future	2,704.8400	2.7048	2,563.2700	2.5633	(5.234)	0	0	0
2019/09/17	2030	06/02/2020	9.16	Put	Bond Future	1,720.8100	1.7208	1,812.4700	1.8125	5.327	0	0	0
2019/09/17	2030	07/05/2020	8.79	Call	Bond Future	1,938.4200	1.9384	1,835.6500	1.8356	(5.302)	0	0	0
2019/09/17	2030	07/05/2020	8.78	Put	Bond Future	3,636.1700	3.6362	3,771.9400	3.7719	3.734	0	0	0
2019/09/17	2030	07/05/2020			Bond Future	9.0599	95.4653	9.0990	95.2276	0.431	0.0000	0.0000	0
2019/09/17	2030	07/05/2020	8.80	Call	Bond Future	1,965.7500	1.9657	1,862.0900	1.8621	(5.273)	0	0	0
2019/09/17	2030	07/05/2020	8.80	Put	Bond Future	3,566.2900	3.5663	3,700.2700	3.7003	3.757	0	0	0
2019/09/17	2030	07/05/2020	8.79	Put	Bond Future	3,601.2500	3.6013	3,736.1200	3.7361	3.745	0	0	0
2019/09/17	2030	07/05/2020	8.78	Call	Bond Future	1,911.0000	1.9110	1,809.1300	1.8091	(5.331)	0	0	0
2019/09/17	2032	07/11/2019	9.71	Call	Bond Future	3,204.1400	3.2041	3,007.8800	3.0079	(6.125)	0	0	0
2019/09/17	2032	07/11/2019	9.70	Put	Bond Future	486.5300	0.4865	531.9200	0.5319	9.329	0	0	0
2019/09/17	2032	07/11/2019			Bond Future	9.3045	93.2944	9.3395	93.0539	0.377	0.0000	0.0000	48,288
2019/09/17	2032	07/11/2019	9.72	Call	Bond Future	3,256.9300	3.2569	3,059.5500	3.0595	(6.060)	0	0	0
2019/09/17	2032	07/11/2019	9.72	Put	Bond Future	460.0300	0.4600	503.1500	0.5031	9.373	0	0	0
2019/09/17	2032	07/11/2019	9.71	Put	Bond Future	473.1700	0.4732	517.4100	0.5174	9.350	0	0	0
2019/09/17	2032	07/11/2019	9.70	Call	Bond Future	3,151.5100	3.1515	2,956.4000	2.9564	(6.191)	0	0	0
2019/09/17	2032	06/02/2020	9.40	Put	Bond Future	2,356.9800	2.3570	2,468.5400	2.4685	4.733	0	0	0
2019/09/17	2032	06/02/2020			Bond Future	9.3722	94.9689	9.4090	94.7202	0.393	0.0000	0.0000	0
2019/09/17	2032	06/02/2020	9.39	Call	Bond Future	2,508.5900	2.5086	2,372.5300	2.3725	(5.424)	0	0	0
2019/09/17	2032	06/02/2020	9.39	Put	Bond Future	2,388.3000	2.3883	2,500.9500	2.5009	4.717	0	0	0
2019/09/17	2032	06/02/2020	9.40	Call	Bond Future	2,544.7100	2.5447	2,407.5600	2.4076	(5.390)	0	0	0
2019/09/17	2032	06/02/2020	9.38	Call	Bond Future	2,472.9500	2.4729	2,338.0000	2.3380	(5.457)	0	0	0
2019/09/17	2032	06/02/2020	9.38	Put	Bond Future	2,420.1700	2.4202	2,533.9300	2.5339	4.700	0	0	0
2019/09/17	2032	07/05/2020	9.19	Call	Bond Future	2,341.9000	2.3419	2,227.7000	2.2277	(4.876)	0	0	0
2019/09/17	2032	07/05/2020			Bond Future	9.4372	92.5545	9.4754	92.3010	0.405	0.0000	0.0000	0
2019/09/17	2032	07/05/2020	9.17	Call	Bond Future	2,282.4000	2.2824	2,170.0100	2.1700	(4.924)	0	0	0
2019/09/17	2032	07/05/2020	9.17	Put	Bond Future	4,081.9900	4.0820	4,223.0800	4.2231	3.456	0	0	0
2019/09/17	2032	07/05/2020	9.19	Put	Bond Future	4,005.1100	4.0051	4,144.3900	4.1444	3.478	0	0	0
2019/09/17	2032	07/05/2020	9.18	Call	Bond Future	2,312.2000	2.3122	2,198.8900	2.1989	(4.901)	0	0	0
2019/09/17	2032	07/05/2020	9.18	Put	Bond Future	4,043.5600	4.0436	4,183.7300	4.1837	3.466	0	0	0
2019/09/17	2033	07/11/2019			Bond Future	102.6162	102.6162	102.4945	102.4945	(0.119)	0.0000	0.0000	6,260
2019/09/17	2033	06/02/2020			Bond Future	104.4831	104.4831	104.3548	104.3548	(0.123)	0.0000	0.0000	0
2019/09/17	2033	07/05/2020			Bond Future	105.2324	105.2324	105.1016	105.1016	(0.124)	0.0000	0.0000	0
2019/09/17	2037	07/11/2019	9.97	Call	Bond Future	2,892.2200	2.8922	2,609.1500	2.6092	(9.787)	0	0	0
2019/09/17	2037	07/11/2019			Bond Future	9.6853	92.5410	9.7358	92.1540	0.522	0.0000	0.0000	60,956
2019/09/17	2037	07/11/2019	9.95	Call	Bond Future	2,785.9600	2.7860	2,507.6600	2.5077	(9.989)	0	0	0
2019/09/17	2037	07/11/2019	9.95	Put	Bond Future	787.0000	0.7870	895.7500	0.8958	13.818	0	0	0
2019/09/17	2037	07/11/2019	9.97	Put	Bond Future	744.9700	0.7450	848.9500	0.8489	13.958	0	0	0
2019/09/17	2037	07/11/2019	9.96	Call	Bond Future	2,838.8900	2.8389	2,558.1900	2.5582	(9.888)	0	0	0

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2019/09/17	2037	07/11/2019	9.96	Put	Bond Future	765.7400	0.7657	872.0900	0.8721	13.889	0	0	0
2019/09/17	2037	06/02/2020	9.67	Call	Bond Future	2,448.8900	2.4489	2,253.7800	2.2538	(7.967)	0	0	0
2019/09/17	2037	06/02/2020	9.66	Put	Bond Future	3,134.5000	3.1345	3,338.9200	3.3389	6.522	0	0	0
2019/09/17	2037	06/02/2020			Bond Future	9.7548	89.9427	9.8075	89.5450	0.540	0.0000	0.0000	0
2019/09/17	2037	06/02/2020	9.68	Call	Bond Future	2,486.2100	2.4862	2,289.3200	2.2893	(7.919)	0	0	0
2019/09/17	2037	06/02/2020	9.68	Put	Bond Future	3,055.5500	3.0556	3,256.3900	3.2564	6.573	0	0	0
2019/09/17	2037	06/02/2020	9.67	Put	Bond Future	3,094.7200	3.0947	3,297.3400	3.2973	6.547	0	0	0
2019/09/17	2037	06/02/2020	9.66	Call	Bond Future	2,412.0800	2.4121	2,218.7700	2.2188	(8.014)	0	0	0
2019/09/17	2037	07/05/2020	9.60	Put	Bond Future	4,460.2700	4.4603	4,682.0300	4.6820	4.972	0	0	0
2019/09/17	2037	07/05/2020	9.59	Call	Bond Future	2,733.8700	2.7339	2,551.8800	2.5519	(6.657)	0	0	0
2019/09/17	2037	07/05/2020			Bond Future	9.8233	91.5960	9.8778	91.1908	0.554	0.0000	0.0000	0
2019/09/17	2037	07/05/2020	9.60	Call	Bond Future	2,768.1300	2.7681	2,584.7200	2.5847	(6.626)	0	0	0
2019/09/17	2037	07/05/2020	9.59	Put	Bond Future	4,502.8900	4.5029	4,726.0700	4.7261	4.956	0	0	0
2019/09/17	2037	07/05/2020	9.61	Call	Bond Future	2,802.6100	2.8026	2,617.7800	2.6178	(6.595)	0	0	0
2019/09/17	2037	07/05/2020	9.61	Put	Bond Future	4,417.9600	4.4180	4,638.3000	4.6383	4.987	0	0	0
2019/09/17	2038	07/11/2019			Bond Future	120.5339	120.5339	120.5296	120.5296	(0.004)	0.0000	0.0000	21,883
2019/09/17	2038	06/02/2020			Bond Future	121.0684	121.0684	121.0591	121.0591	(0.008)	0.0000	0.0000	0
2019/09/17	2038	07/05/2020			Bond Future	123.3221	123.3221	123.3124	123.3124	(0.008)	0.0000	0.0000	0
2019/09/17	2040	07/11/2019	10.04	Put	Bond Future	1,005.3200	1.0053	1,120.5600	1.1206	11.463	0	0	0
2019/09/17	2040	07/11/2019	10.03	Call	Bond Future	2,682.7900	2.6828	2,428.3500	2.4284	(9.484)	0	0	0
2019/09/17	2040	07/11/2019	9.80	Put	Bond Future	1,802.1800	1.8022	1,982.7700	1.9828	10.021	0	0	0
2019/09/17	2040	07/11/2019	9.30	Put	Bond Future	4,747.4100	4.7474	5,065.8500	5.0658	6.708	0	0	0
2019/09/17	2040	07/11/2019			Bond Future	9.8260	95.3192	9.8715	94.9471	0.462	0.0000	0.0000	40,851
2019/09/17	2040	07/11/2019	10.04	Call	Bond Future	2,737.2600	2.7373	2,480.4000	2.4804	(9.384)	0	0	0
2019/09/17	2040	07/11/2019	10.03	Put	Bond Future	1,030.6500	1.0306	1,148.3100	1.1483	11.416	0	0	0
2019/09/17	2040	07/11/2019	9.80	Call	Bond Future	1,587.8300	1.5878	1,396.3200	1.3963	(12.061)	0	0	1,260
2019/09/17	2040	07/11/2019	9.30	Call	Bond Future	260.6500	0.2607	206.9900	0.2070	(20.587)	0	0	1,260
2019/09/17	2040	07/11/2019	10.05	Call	Bond Future	2,792.0200	2.7920	2,532.7700	2.5328	(9.285)	0	0	0
2019/09/17	2040	07/11/2019	10.05	Put	Bond Future	980.4000	0.9804	1,093.2500	1.0933	11.511	0	0	0
2019/09/17	2040	06/02/2020	9.00	Put	Bond Future	8,164.1900	8.1642	8,494.1200	8.4941	4.041	0	0	0
2019/09/17	2040	06/02/2020	9.76	Call	Bond Future	2,400.2100	2.4002	2,220.0700	2.2201	(7.505)	0	0	0
2019/09/17	2040	06/02/2020			Bond Future	9.8969	92.5202	9.9443	92.1375	0.479	0.0000	0.0000	0
2019/09/17	2040	06/02/2020	8.40	Put	Bond Future	13,575.4900	13.5755	13,947.0100	13.9470	2.737	0	0	0
2019/09/17	2040	06/02/2020	8.40	Call	Bond Future	67.2700	0.0673	56.0500	0.0561	(16.679)	0	0	0
2019/09/17	2040	06/02/2020	9.74	Call	Bond Future	2,323.9500	2.3240	2,147.3300	2.1473	(7.600)	0	0	0
2019/09/17	2040	06/02/2020	9.74	Put	Bond Future	3,609.4100	3.6094	3,815.5300	3.8155	5.711	0	0	0
2019/09/17	2040	06/02/2020	9.00	Call	Bond Future	418.0300	0.4180	365.2200	0.3652	(12.633)	0	0	0
2019/09/17	2040	06/02/2020	9.76	Put	Bond Future	3,520.2300	3.5202	3,722.8300	3.7228	5.755	0	0	0
2019/09/17	2040	06/02/2020	9.75	Call	Bond Future	2,362.3800	2.3624	2,183.9900	2.1840	(7.551)	0	0	0
2019/09/17	2040	06/02/2020	9.75	Put	Bond Future	3,565.0600	3.5651	3,769.4100	3.7694	5.732	0	0	0
2019/09/17	2040	07/05/2020	9.75	Put	Bond Future	4,730.9700	4.7310	4,942.1800	4.9422	4.464	0	0	0
2019/09/17	2040	07/05/2020	9.74	Call	Bond Future	2,934.2800	2.9343	2,757.0800	2.7571	(6.039)	0	0	0
2019/09/17	2040	07/05/2020			Bond Future	9.9667	94.2208	10.0155	93.8310	0.491	0.0000	0.0000	0
2019/09/17	2040	07/05/2020	9.75	Call	Bond Future	2,971.5800	2.9716	2,793.0000	2.7930	(6.010)	0	0	0
2019/09/17	2040	07/05/2020	9.74	Put	Bond Future	4,776.1500	4.7762	4,988.7400	4.9887	4.451	0	0	0
2019/09/17	2040	07/05/2020	9.73	Call	Bond Future	2,897.2100	2.8972	2,721.3900	2.7214	(6.069)	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
2019/09/17	2040	07/05/2020	9.73	Put	Bond Future	4,821.6800	4.8217	5,035.6500	5.0356	4.438	0	0	0
2019/09/17	2044	07/11/2019	10.07	Put	Bond Future	1,089.0700	1.0891	1,227.1600	1.2272	12.680	0	0	0
2019/09/17	2044	07/11/2019	9.74	Put	Bond Future	2,346.7600	2.3468	2,589.6000	2.5896	10.348	0	0	0
2019/09/17	2044	07/11/2019	10.52	Call	Bond Future	5,474.7600	5.4748	5,103.6000	5.1036	(6.779)	0	0	0
2019/09/17	2044	07/11/2019			Bond Future	9.8748	92.1602	9.9253	91.7396	0.511	0.0000	0.0000	37,708
2019/09/17	2044	07/11/2019	10.06	Call	Bond Future	2,642.9300	2.6429	2,363.2100	2.3632	(10.584)	0	0	0
2019/09/17	2044	07/11/2019	10.06	Put	Bond Future	1,116.1400	1.1161	1,257.0100	1.2570	12.621	0	0	0
2019/09/17	2044	07/11/2019	10.52	Put	Bond Future	339.6000	0.3396	389.0300	0.3890	14.555	0	0	328
2019/09/17	2044	07/11/2019	10.07	Call	Bond Future	2,697.0500	2.6970	2,414.5500	2.4146	(10.474)	0	0	0
2019/09/17	2044	07/11/2019	9.19	Call	Bond Future	115.2100	0.1152	85.1500	0.0852	(26.091)	0	0	328
2019/09/17	2044	07/11/2019	9.74	Call	Bond Future	1,208.1000	1.2081	1,030.3500	1.0303	(14.713)	0	0	328
2019/09/17	2044	07/11/2019	10.05	Call	Bond Future	2,589.2700	2.5893	2,312.3700	2.3124	(10.694)	0	0	0
2019/09/17	2044	07/11/2019	10.05	Put	Bond Future	1,143.7900	1.1438	1,287.4800	1.2875	12.563	0	0	0
2019/09/17	2044	07/11/2019	9.19	Put	Bond Future	6,159.2900	6.1593	6,549.8200	6.5498	6.341	0	0	0
2019/09/17	2044	06/02/2020	9.74	Call	Bond Future	2,209.1900	2.2092	2,020.0900	2.0201	(8.560)	0	0	328
2019/09/17	2044	06/02/2020	10.78	Put	Bond Future	983.0300	0.9830	1,063.7000	1.0637	8.206	0	0	328
2019/09/17	2044	06/02/2020	9.77	Put	Bond Future	3,771.0700	3.7711	4,007.9000	4.0079	6.280	0	0	0
2019/09/17	2044	06/02/2020			Bond Future	9.9433	89.4298	9.9958	88.9979	0.528	0.0000	0.0000	0
2019/09/17	2044	06/02/2020	9.09	Put	Bond Future	8,030.4900	8.0305	8,396.3500	8.3963	4.556	0	0	0
2019/09/17	2044	06/02/2020	9.09	Call	Bond Future	497.5500	0.4976	431.5000	0.4315	(13.275)	0	0	328
2019/09/17	2044	06/02/2020	9.74	Put	Bond Future	3,913.7800	3.9138	4,156.5900	4.1566	6.204	0	0	0
2019/09/17	2044	06/02/2020	9.77	Call	Bond Future	2,321.4200	2.3214	2,126.3400	2.1263	(8.403)	0	0	0
2019/09/17	2044	06/02/2020	10.78	Call	Bond Future	7,465.8700	7.4659	7,114.6300	7.1146	(4.705)	0	0	0
2019/09/17	2044	06/02/2020	9.78	Call	Bond Future	2,359.1900	2.3592	2,162.1300	2.1621	(8.353)	0	0	0
2019/09/17	2044	06/02/2020	9.76	Put	Bond Future	3,818.4800	3.8185	4,057.2900	4.0573	6.254	0	0	0
2019/09/17	2044	06/02/2020	9.78	Put	Bond Future	3,724.1200	3.7241	3,958.9700	3.9590	6.306	0	0	0
2019/09/17	2044	06/02/2020	9.76	Call	Bond Future	2,283.9800	2.2840	2,090.8800	2.0909	(8.455)	0	0	0
2019/09/17	2044	07/05/2020	9.33	Call	Bond Future	1,537.9200	1.5379	1,410.0000	1.4100	(8.318)	0	0	100
2019/09/17	2044	07/05/2020	9.98	Call	Bond Future	3,785.2600	3.7853	3,555.9700	3.5560	(6.057)	0	0	100
2019/09/17	2044	07/05/2020	9.26	Call	Bond Future	1,357.6500	1.3576	1,240.4700	1.2405	(8.631)	0	0	556
2019/09/17	2044	07/05/2020	9.81	Call	Bond Future	3,105.2900	3.1053	2,901.8600	2.9019	(6.551)	0	0	0
2019/09/17	2044	07/05/2020	9.79	Put	Bond Future	4,859.7200	4.8597	5,099.3200	5.0993	4.930	0	0	0
2019/09/17	2044	07/05/2020			Bond Future	10.0107	91.0736	10.0649	90.6337	0.541	0.0000	0.0000	0
2019/09/17	2044	07/05/2020	9.33	Put	Bond Future	7,389.9000	7.3899	7,701.9200	7.7019	4.222	0	0	0
2019/09/17	2044	07/05/2020	9.81	Put	Bond Future	4,766.9500	4.7669	5,003.4600	5.0035	4.961	0	0	0
2019/09/17	2044	07/05/2020	9.79	Call	Bond Future	3,029.6300	3.0296	2,829.2900	2.8293	(6.613)	0	0	0
2019/09/17	2044	07/05/2020	9.98	Put	Bond Future	4,035.9200	4.0359	4,246.5700	4.2466	5.219	0	0	0
2019/09/17	2044	07/05/2020	11.09	Call	Bond Future	9,452.7000	9.4527	9,097.7200	9.0977	(3.755)	0	0	0
2019/09/17	2044	07/05/2020	9.26	Put	Bond Future	7,847.3700	7.8474	8,170.1300	8.1701	4.113	0	0	0
2019/09/17	2044	07/05/2020	9.91	Put	Bond Future	4,324.6800	4.3247	4,545.8600	4.5459	5.114	0	0	0
2019/09/17	2044	07/05/2020	9.80	Put	Bond Future	4,813.1500	4.8131	5,051.2100	5.0512	4.946	0	0	0
2019/09/17	2044	07/05/2020	11.09	Put	Bond Future	1,332.6400	1.3326	1,417.6000	1.4176	6.375	0	0	100
2019/09/17	2044	07/05/2020	9.91	Call	Bond Future	3,497.4800	3.4975	3,278.7200	3.2787	(6.255)	0	0	556
2019/09/17	2044	07/05/2020	11.02	Call	Bond Future	9,085.1000	9.0851	8,736.0900	8.7361	(3.842)	0	0	0
2019/09/17	2044	07/05/2020	11.02	Put	Bond Future	1,452.9100	1.4529	1,543.8400	1.5438	6.258	0	0	556
2019/09/17	2044	07/05/2020	9.80	Call	Bond Future	3,067.3400	3.0673	2,865.4600	2.8655	(6.582)	0	0	0
2019/09/17	2044	06/08/2020	9.01	Call	Bond Future	1,368.1200	1.3681	1,263.9400	1.2639	(7.615)	0	0	140

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
2019/09/17	2044	06/08/2020	9.66	Call	Bond Future	3,223.1800	3.2232	3,035.6100	3.0356	(5.819)	0	0	140
2019/09/17	2044	06/08/2020	9.88	Call	Bond Future	4,030.1000	4.0301	3,814.3900	3.8144	(5.352)	0	0	0
2019/09/17	2044	06/08/2020			Bond Future	10.0785	88.3851	10.1344	87.9375	0.554	0.0000	0.0000	0
2019/09/17	2044	06/08/2020	9.86	Call	Bond Future	3,953.7900	3.9538	3,740.5900	3.7406	(5.392)	0	0	0
2019/09/17	2044	06/08/2020	9.86	Put	Bond Future	5,742.7400	5.7427	5,977.2000	5.9772	4.083	0	0	0
2019/09/17	2044	06/08/2020	9.01	Put	Bond Future	10,718.1900	10.7182	11,061.6700	11.0617	3.205	0	0	0
2019/09/17	2044	06/08/2020	9.66	Put	Bond Future	6,702.6700	6.7027	6,962.7600	6.9628	3.880	0	0	0
2019/09/17	2044	06/08/2020	9.88	Put	Bond Future	5,652.8300	5.6528	5,884.7800	5.8848	4.103	0	0	0
2019/09/17	2044	06/08/2020	10.93	Call	Bond Future	8,923.9600	8.9240	8,597.6300	8.5976	(3.657)	0	0	0
2019/09/17	2044	06/08/2020	10.93	Put	Bond Future	2,489.8500	2.4899	2,611.1800	2.6112	4.873	0	0	140
2019/09/17	2044	06/08/2020	9.87	Call	Bond Future	3,992.0200	3.9920	3,777.5700	3.7776	(5.372)	0	0	0
2019/09/17	2044	06/08/2020	9.87	Put	Bond Future	5,697.8000	5.6978	5,931.0100	5.9310	4.093	0	0	0
2019/09/17	2046	07/11/2019			Bond Future	111.0145	111.0145	111.4181	111.4181	0.364	0.0000	0.0000	17,994
2019/09/17	2046	06/02/2020			Bond Future	113.0342	113.0342	113.4403	113.4403	0.359	0.0000	0.0000	0
2019/09/17	2046	07/05/2020			Bond Future	113.3899	113.3899	113.8036	113.8036	0.365	0.0000	0.0000	0
2019/09/17	2050	07/11/2019			Bond Future	115.5896	115.5896	115.8170	115.8170	0.197	0.0000	0.0000	12,916
2019/09/17	2050	06/02/2020			Bond Future	115.8567	115.8567	116.0835	116.0835	0.196	0.0000	0.0000	0
2019/09/17	2050	07/05/2020			Bond Future	118.0135	118.0135	118.2443	118.2443	0.196	0.0000	0.0000	0
2019/09/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	AL37	07/11/2019			Index Future	667.0930	667.0930	666.5530	666.5530	(0.081)	0.0000	0.0000	0
2019/09/17	AL37	06/02/2020			Index Future	679.0670	679.0670	678.4890	678.4890	(0.085)	0.0000	0.0000	0
2019/09/17	AL37	07/05/2020			Index Future	691.5480	691.5480	690.9580	690.9580	(0.085)	0.0000	0.0000	0
2019/09/17	AL7T	07/11/2019			Index Future	776.4370	776.4370	774.7670	774.7670	(0.215)	0.0000	0.0000	120
2019/09/17	AL7T	06/02/2020			Index Future	790.3740	790.3740	788.6420	788.6420	(0.219)	0.0000	0.0000	0
2019/09/17	AL7T	07/05/2020			Index Future	804.9010	804.9010	803.1340	803.1340	(0.220)	0.0000	0.0000	0
2019/09/17	ALBI	07/11/2019			Index Future	695.9510	695.9510	693.8980	693.8980	(0.295)	0.0000	0.0000	220
2019/09/17	ALBI	06/02/2020			Index Future	708.4430	708.4430	706.3240	706.3240	(0.299)	0.0000	0.0000	0
2019/09/17	ALBI	07/05/2020			Index Future	721.4640	721.4640	719.3040	719.3040	(0.299)	0.0000	0.0000	0
2019/09/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/09/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/17	ES33	07/11/2019			Bond Future	10.8221	77.6146	10.8672	77.3512	0.417	0.0000	0.0000	350
2019/09/17	ES33	06/02/2020			Bond Future	10.9395	79.0076	10.9868	78.7363	0.433	0.0000	0.0000	0
2019/09/17	ES33	07/05/2020			Bond Future	11.0531	76.6660	11.1021	76.3895	0.444	0.0000	0.0000	0
2019/09/17	ES42	07/11/2019			Bond Future	11.1717	78.5760	11.2168	78.2768	0.403	0.0000	0.0000	4,919
2019/09/17	ES42	06/02/2020			Bond Future	11.2842	79.9862	11.3314	79.6783	0.418	0.0000	0.0000	0
2019/09/17	ES42	07/05/2020			Bond Future	11.3977	77.1918	11.4466	76.8782	0.429	0.0000	0.0000	0
2019/09/17	GOVI	07/11/2019	672.90	Call	GOVI	160,570.0000	16.0570	139,350.0000	13.9350	(13.215)	0	0	0
2019/09/17	GOVI	07/11/2019			GOVI	688.9570	688.9570	686.8350	686.8350	(0.308)	0.0000	0.0000	1,197
2019/09/17	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	GOVI	07/11/2019	672.91	Call	GOVI	160,470.0000	16.0470	139,250.0000	13.9250	(13.224)	0	0	0
2019/09/17	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	GOVI	07/11/2019	672.92	Call	GOVI	160,370.0000	16.0370	139,150.0000	13.9150	(13.232)	0	0	0
2019/09/17	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	GOVI	06/02/2020	703.15	Put	GOVI	18,260.0000	1.8260	40,150.0000	4.0150	119.880	0	0	0
2019/09/17	GOVI	06/02/2020			GOVI	701.3240	701.3240	699.1350	699.1350	(0.312)	0.0000	0.0000	0
2019/09/17	GOVI	06/02/2020	703.14	Put	GOVI	18,160.0000	1.8160	40,050.0000	4.0050	120.540	0	0	0
2019/09/17	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	GOVI	06/02/2020	703.13	Put	GOVI	18,060.0000	1.8060	39,950.0000	3.9950	121.207	0	0	0
2019/09/17	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	GOVI	07/05/2020			GOVI	714.2140	714.2140	711.9820	711.9820	(0.313)	0.0000	0.0000	0
2019/09/17	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	GOVI	07/05/2020	720.00	Put	GOVI	57,860.0000	5.7860	80,180.0000	8.0180	38.576	0	0	0
2019/09/17	GOVI	07/05/2020	719.98	Put	GOVI	57,660.0000	5.7660	79,980.0000	7.9980	38.710	0	0	0
2019/09/17	GOVI	07/05/2020	719.99	Put	GOVI	57,760.0000	5.7760	80,080.0000	8.0080	38.643	0	0	0
2019/09/17	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/17	IGOV	07/11/2019			Index Future	262.1190	262.1190	262.3450	262.3450	0.086	0.0000	0.0000	974
2019/09/17	IGOV	06/02/2020			Index Future	266.8880	266.8880	267.1070	267.1070	0.082	0.0000	0.0000	0
2019/09/17	IGOV	07/05/2020			Index Future	271.8560	271.8560	272.0780	272.0780	0.082	0.0000	0.0000	0
2019/09/17	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0

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2019/09/17	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/17	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/17	IS02	23/03/2020			Interest Rate Swap	98.5500	98.5500	98.5500	98.5500	0.000	0.0000	0.0000	0
2019/09/17	IS02	22/06/2020			Interest Rate Swap	101.9500	101.9500	101.9500	101.9500	0.000	0.0000	0.0000	0
2019/09/17	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7400	98.7400	(0.010)	0.0000	0.0000	0
2019/09/17	IS05	17/12/2020			Interest Rate Swap	95.3300	95.3300	95.3300	95.3300	0.000	0.0000	0.0000	0
2019/09/17	IS05	16/03/2021			Interest Rate Swap	94.2900	94.2900	94.2800	94.2800	(0.011)	0.0000	0.0000	0
2019/09/17	IS05	15/06/2021			Interest Rate Swap	93.2000	93.2000	93.2000	93.2000	0.000	0.0000	0.0000	0
2019/09/17	IS05	21/09/2021			Interest Rate Swap	93.1100	93.1100	93.0900	93.0900	(0.021)	0.0000	0.0000	0
2019/09/17	IS05	21/12/2021			Interest Rate Swap	95.0700	95.0700	95.0500	95.0500	(0.021)	0.0000	0.0000	51
2019/09/17	IS05	15/03/2022			Interest Rate Swap	94.9800	94.9800	94.9600	94.9600	(0.021)	0.0000	0.0000	0
2019/09/17	IS05	21/06/2022			Interest Rate Swap	95.9400	95.9400	95.9300	95.9300	(0.010)	0.0000	0.0000	0
2019/09/17	IS05	20/09/2022			Interest Rate Swap	99.6700	99.6700	99.6600	99.6600	(0.010)	0.0000	0.0000	0
2019/09/17	IS05	20/12/2022			Interest Rate Swap	100.7200	100.7200	100.7300	100.7300	0.010	0.0000	0.0000	0
2019/09/17	IS05	22/03/2023			Interest Rate Swap	93.8100	93.8100	93.8200	93.8200	0.011	0.0000	0.0000	0
2019/09/17	IS05	20/06/2023			Interest Rate Swap	99.7300	99.7300	99.7500	99.7500	0.020	0.0000	0.0000	0
2019/09/17	IS05	19/09/2023			Interest Rate Swap	94.9900	94.9900	95.0200	95.0200	0.032	0.0000	0.0000	0
2019/09/17	IS10	17/12/2025			Interest Rate Swap	90.4000	90.4000	90.4200	90.4200	0.022	0.0000	0.0000	0
2019/09/17	IS10	16/03/2026			Interest Rate Swap	87.2300	87.2300	87.2500	87.2500	0.023	0.0000	0.0000	0
2019/09/17	IS10	15/06/2026			Interest Rate Swap	85.8400	85.8400	85.8700	85.8700	0.035	0.0000	0.0000	0
2019/09/17	IS10	21/09/2026			Interest Rate Swap	87.9700	87.9700	88.0100	88.0100	0.045	0.0000	0.0000	0
2019/09/17	IS10	21/12/2026			Interest Rate Swap	91.8000	91.8000	91.8400	91.8400	0.044	0.0000	0.0000	0
2019/09/17	IS10	15/03/2027			Interest Rate Swap	90.2600	90.2600	90.3100	90.3100	0.055	0.0000	0.0000	0
2019/09/17	IS10	21/06/2027			Interest Rate Swap	92.3500	92.3500	92.4000	92.4000	0.054	0.0000	0.0000	0
2019/09/17	IS10	20/09/2027			Interest Rate Swap	97.8800	97.8800	97.9400	97.9400	0.061	0.0000	0.0000	0
2019/09/17	IS10	20/12/2027			Interest Rate Swap	98.2200	98.2200	98.2900	98.2900	0.071	0.0000	0.0000	0
2019/09/17	IS10	22/03/2028			Interest Rate Swap	91.5500	91.5500	91.6300	91.6300	0.087	0.0000	0.0000	0
2019/09/17	IS10	20/06/2028			Interest Rate Swap	98.9200	98.9200	99.0000	99.0000	0.081	0.0000	0.0000	0
2019/09/17	IS10	19/09/2028			Interest Rate Swap	92.2900	92.2900	92.3700	92.3700	0.087	0.0000	0.0000	0
2019/09/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/17	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/17	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/17	R023	07/11/2019	7.98	Call	Bond Future	1,957.0700	1.9571	1,895.9600	1.8960	(3.123)	0	0	0
2019/09/17	R023	07/11/2019			Bond Future	7.3130	102.8066	7.3350	102.7427	0.301	0.0000	0.0000	53,397
2019/09/17	R023	07/11/2019	7.99	Call	Bond Future	1,984.1700	1.9842	1,922.9500	1.9229	(3.085)	0	0	0
2019/09/17	R023	07/11/2019	7.98	Put	Bond Future	39.4500	0.0394	42.2600	0.0423	7.123	0	0	0
2019/09/17	R023	07/11/2019	7.99	Put	Bond Future	38.1500	0.0382	40.8500	0.0408	7.077	0	0	0
2019/09/17	R023	07/11/2019	8.00	Call	Bond Future	2,011.2700	2.0113	1,949.9400	1.9499	(3.049)	0	0	0
2019/09/17	R023	07/11/2019	8.00	Put	Bond Future	36.8500	0.0369	39.4400	0.0394	7.028	0	0	0

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2019/09/17	R023	06/02/2020	7.54	Call	Bond Future	1,082.4300		1.0824	1,037.0700	1.0371	(4.191)	0	0	0
2019/09/17	R023	06/02/2020			Bond Future	7.3233		104.6518	7.3489	104.5825	0.350	0.0000	0.0000	0
2019/09/17	R023	06/02/2020	7.52	Call	Bond Future	1,044.9900		1.0450	1,000.3300	1.0003	(4.274)	0	0	0
2019/09/17	R023	06/02/2020	7.52	Put	Bond Future	514.2300		0.5142	538.8700	0.5389	4.792	0	0	0
2019/09/17	R023	06/02/2020	7.54	Put	Bond Future	497.8900		0.4979	521.8300	0.5218	4.808	0	0	0
2019/09/17	R023	06/02/2020	7.53	Call	Bond Future	1,063.6500		1.0636	1,018.6400	1.0186	(4.232)	0	0	0
2019/09/17	R023	06/02/2020	7.53	Put	Bond Future	506.0000		0.5060	530.2900	0.5303	4.800	0	0	0
2019/09/17	R023	07/05/2020	6.91	Put	Bond Future	1,401.4200		1.4014	1,448.8900	1.4489	3.387	0	0	0
2019/09/17	R023	07/05/2020			Bond Future	7.3048		102.6425	7.3330	102.5717	0.386	0.0000	0.0000	0
2019/09/17	R023	07/05/2020	6.90	Call	Bond Future	393.9300		0.3939	371.0000	0.3710	(5.821)	0	0	0
2019/09/17	R023	07/05/2020	6.90	Put	Bond Future	1,416.7700		1.4168	1,464.6100	1.4646	3.377	0	0	0
2019/09/17	R023	07/05/2020	6.91	Call	Bond Future	404.0100		0.4040	380.7100	0.3807	(5.767)	0	0	0
2019/09/17	R023	07/05/2020	6.89	Call	Bond Future	384.0000		0.3840	361.4300	0.3614	(5.878)	0	0	0
2019/09/17	R023	07/05/2020	6.89	Put	Bond Future	1,432.2600		1.4323	1,480.4600	1.4805	3.365	0	0	0
2019/09/17	R035	07/11/2019	9.88	Call	Bond Future	3,067.7100		3.0677	2,779.3300	2.7793	(9.400)	0	0	0
2019/09/17	R035	07/11/2019	9.89	Call	Bond Future	3,123.0000		3.1230	2,832.4500	2.8325	(9.304)	0	0	0
2019/09/17	R035	07/11/2019	9.87	Put	Bond Future	709.5400		0.7095	808.3700	0.8084	13.929	0	0	0
2019/09/17	R035	07/11/2019	10.21	Put	Bond Future	277.4800		0.2775	320.1400	0.3201	15.374	0	0	3,500
2019/09/17	R035	07/11/2019			Bond Future	9.5628		96.2951	9.6134	95.9101	0.529	0.0000	0.0000	94,894
2019/09/17	R035	07/11/2019	9.89	Put	Bond Future	672.7000		0.6727	767.1500	0.7672	14.040	0	0	0
2019/09/17	R035	07/11/2019	9.87	Call	Bond Future	3,012.7600		3.0128	2,726.5900	2.7266	(9.499)	0	0	0
2019/09/17	R035	07/11/2019	8.92	Put	Bond Future	5,221.2900		5.2213	5,574.8500	5.5749	6.772	0	0	0
2019/09/17	R035	07/11/2019	8.92	Call	Bond Future	121.7100		0.1217	90.2700	0.0903	(25.832)	0	0	3,500
2019/09/17	R035	07/11/2019	9.52	Put	Bond Future	1,710.3400		1.7103	1,905.8200	1.9058	11.429	0	0	0
2019/09/17	R035	07/11/2019	9.52	Call	Bond Future	1,382.6800		1.3827	1,193.1600	1.1932	(13.707)	0	0	3,500
2019/09/17	R035	07/11/2019	9.88	Put	Bond Future	690.9100		0.6909	787.5300	0.7875	13.984	0	0	0
2019/09/17	R035	07/11/2019	10.21	Call	Bond Future	5,034.8100		5.0348	4,692.4700	4.6925	(6.799)	0	0	0
2019/09/17	R035	06/02/2020	9.60	Call	Bond Future	2,611.7500		2.6118	2,409.6200	2.4096	(7.739)	0	0	0
2019/09/17	R035	06/02/2020	9.61	Put	Bond Future	2,853.2600		2.8533	3,045.2600	3.0453	6.729	0	0	0
2019/09/17	R035	06/02/2020			Bond Future	9.6370		98.0234	9.6898	97.6276	0.548	0.0000	0.0000	0
2019/09/17	R035	06/02/2020	9.60	Put	Bond Future	2,890.1400		2.8901	3,083.9000	3.0839	6.704	0	0	0
2019/09/17	R035	06/02/2020	9.61	Call	Bond Future	2,650.2900		2.6503	2,446.4000	2.4464	(7.693)	0	0	0
2019/09/17	R035	06/02/2020	9.59	Call	Bond Future	2,573.4900		2.5735	2,373.1300	2.3731	(7.786)	0	0	0
2019/09/17	R035	06/02/2020	9.59	Put	Bond Future	2,927.3900		2.9274	3,122.9200	3.1229	6.679	0	0	0
2019/09/17	R035	07/05/2020	9.75	Call	Bond Future	3,663.9200		3.6639	3,444.6800	3.4447	(5.984)	0	0	5,000
2019/09/17	R035	07/05/2020	10.75	Put	Bond Future	1,193.7400		1.1937	1,272.6200	1.2726	6.608	0	0	5,000
2019/09/17	R035	07/05/2020	9.48	Put	Bond Future	4,335.4600		4.3355	4,557.5600	4.5576	5.123	0	0	0
2019/09/17	R035	07/05/2020	9.47	Call	Bond Future	2,633.6400		2.6336	2,453.9100	2.4539	(6.824)	0	0	0
2019/09/17	R035	07/05/2020			Bond Future	9.7023		95.3214	9.7569	94.9181	0.563	0.0000	0.0000	0
2019/09/17	R035	07/05/2020	9.11	Put	Bond Future	6,093.9000		6.0939	6,370.0200	6.3700	4.531	0	0	0
2019/09/17	R035	07/05/2020	9.11	Call	Bond Future	1,553.4300		1.5534	1,426.2600	1.4263	(8.186)	0	0	5,000
2019/09/17	R035	07/05/2020	9.75	Put	Bond Future	3,311.2200		3.3112	3,495.2700	3.4953	5.558	0	0	0
2019/09/17	R035	07/05/2020	10.75	Call	Bond Future	8,506.7900		8.5068	8,182.3800	8.1824	(3.814)	0	0	0
2019/09/17	R035	07/05/2020	9.48	Call	Bond Future	2,667.9800		2.6680	2,486.7900	2.4868	(6.791)	0	0	0
2019/09/17	R035	07/05/2020	9.47	Put	Bond Future	4,377.1600		4.3772	4,600.7200	4.6007	5.107	0	0	0
2019/09/17	R035	07/05/2020	9.49	Call	Bond Future	2,702.5500		2.7025	2,519.9100	2.5199	(6.758)	0	0	0
2019/09/17	R035	07/05/2020	9.49	Put	Bond Future	4,294.0800		4.2941	4,514.7300	4.5147	5.138	0	0	0

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2019/09/17	R035	06/08/2020	9.00	Put	Bond Future	8,160.6500	8.1607	8,432.1600	8.4322	3.327	0	0	0
2019/09/17	R035	06/08/2020	9.92	Put	Bond Future	4,289.7400	4.2897	4,465.0300	4.4650	4.086	0	0	0
2019/09/17	R035	06/08/2020			Bond Future	9.7666	97.0969	9.8230	96.6867	0.577	0.0000	0.0000	0
2019/09/17	R035	06/08/2020	9.00	Call	Bond Future	2,312.4100	2.3124	2,173.7200	2.1737	(5.998)	0	0	24,761
2019/09/17	R035	06/08/2020	9.92	Call	Bond Future	5,399.3300	5.3993	5,164.4200	5.1644	(4.351)	0	0	0
2019/09/17	R035	06/08/2020	9.93	Call	Bond Future	5,439.7000	5.4397	5,203.8200	5.2038	(4.336)	0	0	0
2019/09/17	R035	06/08/2020	9.91	Put	Bond Future	4,321.6200	4.3216	4,497.8800	4.4979	4.079	0	0	0
2019/09/17	R035	06/08/2020	9.93	Put	Bond Future	4,258.4200	4.2584	4,432.7400	4.4327	4.094	0	0	0
2019/09/17	R035	06/08/2020	9.91	Call	Bond Future	5,359.4400	5.3594	5,125.5000	5.1255	(4.365)	0	0	0
2019/09/17	R186	07/11/2019	8.94	Call	Bond Future	3,946.5400	3.9465	3,753.6200	3.7536	(4.888)	0	0	0
2019/09/17	R186	07/11/2019	8.23	Call	Bond Future	931.6500	0.9317	825.5200	0.8255	(11.392)	0	0	4,955
2019/09/17	R186	07/11/2019	8.20	Call	Bond Future	849.0900	0.8491	748.7900	0.7488	(11.813)	0	0	0
2019/09/17	R186	07/11/2019			Bond Future	8.2487	116.0396	8.2848	115.8341	0.438	0.0000	0.0000	127,352
2019/09/17	R186	07/11/2019	8.94	Put	Bond Future	95.8500	0.0959	108.5000	0.1085	13.198	0	0	0
2019/09/17	R186	07/11/2019	8.25	Put	Bond Future	981.7200	0.9817	1,077.3100	1.0773	9.737	0	0	3,750
2019/09/17	R186	07/11/2019	8.25	Call	Bond Future	989.1800	0.9892	879.2000	0.8792	(11.118)	0	0	3,750
2019/09/17	R186	07/11/2019	8.73	Call	Bond Future	2,905.7900	2.9058	2,726.3500	2.7263	(6.175)	0	0	0
2019/09/17	R186	07/11/2019	8.73	Put	Bond Future	206.5400	0.2065	232.6700	0.2327	12.651	0	0	4,955
2019/09/17	R186	07/11/2019	8.95	Call	Bond Future	3,997.4400	3.9974	3,804.0600	3.8041	(4.838)	0	0	0
2019/09/17	R186	07/11/2019	8.96	Put	Bond Future	88.9000	0.0889	100.6600	0.1007	13.228	0	0	0
2019/09/17	R186	07/11/2019	8.23	Put	Bond Future	1,038.1900	1.0382	1,137.6300	1.1376	9.578	0	0	0
2019/09/17	R186	07/11/2019	8.20	Put	Bond Future	1,126.9100	1.1269	1,232.1800	1.2322	9.341	0	0	7,500
2019/09/17	R186	07/11/2019	8.95	Put	Bond Future	92.3200	0.0923	104.5100	0.1045	13.204	0	0	0
2019/09/17	R186	07/11/2019	8.96	Call	Bond Future	4,048.4300	4.0484	3,854.6200	3.8546	(4.787)	0	0	0
2019/09/17	R186	06/02/2020	8.11	Put	Bond Future	2,321.7100	2.3217	2,443.1100	2.4431	5.229	0	0	0
2019/09/17	R186	06/02/2020	8.50	Call	Bond Future	2,435.6700	2.4357	2,302.1500	2.3022	(5.482)	0	0	0
2019/09/17	R186	06/02/2020	8.57	Call	Bond Future	2,688.0400	2.6880	2,547.9900	2.5480	(5.210)	0	0	0
2019/09/17	R186	06/02/2020			Bond Future	8.2969	112.8183	8.3357	112.6045	0.468	0.0000	0.0000	5,040
2019/09/17	R186	06/02/2020	8.11	Call	Bond Future	1,284.0500	1.2841	1,191.5900	1.1916	(7.201)	0	0	1,007
2019/09/17	R186	06/02/2020	8.55	Call	Bond Future	2,614.9100	2.6149	2,476.6900	2.4767	(5.286)	0	0	0
2019/09/17	R186	06/02/2020	8.55	Put	Bond Future	1,228.7900	1.2288	1,304.4300	1.3044	6.156	0	0	0
2019/09/17	R186	06/02/2020	9.00	Put	Bond Future	632.4000	0.6324	674.4600	0.6745	6.651	0	0	1,007
2019/09/17	R186	06/02/2020	8.50	Put	Bond Future	1,321.5900	1.3216	1,401.9300	1.4019	6.079	0	0	1,007
2019/09/17	R186	06/02/2020	8.57	Put	Bond Future	1,193.3500	1.1933	1,267.1600	1.2672	6.185	0	0	0
2019/09/17	R186	06/02/2020	9.00	Call	Bond Future	4,428.4900	4.4285	4,256.6900	4.2567	(3.879)	0	0	0
2019/09/17	R186	06/02/2020	8.56	Call	Bond Future	2,651.3700	2.6514	2,512.2300	2.5122	(5.248)	0	0	0
2019/09/17	R186	06/02/2020	8.56	Put	Bond Future	1,210.9500	1.2109	1,285.6700	1.2857	6.170	0	0	0
2019/09/17	R186	07/05/2020	8.28	Put	Bond Future	2,394.3000	2.3943	2,503.1600	2.5032	4.547	0	0	0
2019/09/17	R186	07/05/2020	8.93	Call	Bond Future	4,339.1600	4.3392	4,183.1000	4.1831	(3.597)	0	0	0
2019/09/17	R186	07/05/2020	8.09	Put	Bond Future	2,913.6300	2.9136	3,039.1600	3.0392	4.308	0	0	0
2019/09/17	R186	07/05/2020			Bond Future	8.3398	114.8921	8.3807	114.6740	0.490	0.0000	0.0000	0
2019/09/17	R186	07/05/2020	8.08	Call	Bond Future	1,543.9300	1.5439	1,452.2800	1.4523	(5.936)	0	0	0
2019/09/17	R186	07/05/2020	8.08	Put	Bond Future	2,943.4500	2.9435	3,069.8700	3.0699	4.295	0	0	0
2019/09/17	R186	07/05/2020	8.28	Call	Bond Future	2,074.1100	2.0741	1,964.9000	1.9649	(5.265)	0	0	6,000
2019/09/17	R186	07/05/2020	8.93	Put	Bond Future	1,241.8700	1.2419	1,303.8800	1.3039	4.993	0	0	6,000
2019/09/17	R186	07/05/2020	8.09	Call	Bond Future	1,568.4000	1.5684	1,475.8600	1.4759	(5.900)	0	0	0
2019/09/17	R186	07/05/2020	7.60	Put	Bond Future	4,639.6800	4.6397	4,809.0700	4.8091	3.651	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
2019/09/17	R186	07/05/2020	7.60	Call	Bond Future	594.7700	0.5948	546.0900	0.5461	(8.185)	0	0	6,000
2019/09/17	R186	07/05/2020	8.07	Call	Bond Future	1,519.3100	1.5193	1,428.5600	1.4286	(5.973)	0	0	0
2019/09/17	R186	07/05/2020	8.07	Put	Bond Future	2,973.1400	2.9731	3,100.4600	3.1005	4.282	0	0	0
2019/09/17	R197	07/11/2019			Bond Future	308.8492	308.8492	308.8322	308.8322	(0.006)	0.0000	0.0000	2,507
2019/09/17	R197	06/02/2020			Bond Future	306.8097	306.8097	306.7799	306.7799	(0.010)	0.0000	0.0000	40
2019/09/17	R197	07/05/2020			Bond Future	312.5212	312.5212	312.4901	312.4901	(0.010)	0.0000	0.0000	0
2019/09/17	R202	07/11/2019			Bond Future	233.1573	233.1573	233.4062	233.4062	0.107	0.0000	0.0000	9,010
2019/09/17	R202	06/02/2020			Bond Future	233.3313	233.3313	233.5754	233.5754	0.105	0.0000	0.0000	0
2019/09/17	R202	07/05/2020			Bond Future	237.6749	237.6749	237.9230	237.9230	0.104	0.0000	0.0000	0
2019/09/17	R207	07/11/2019	2.08	Put	Bond Future	817.0200	0.8170	821.2400	0.8212	0.517	0	0	0
2019/09/17	R207	07/11/2019			Bond Future	6.6455	102.4314	6.6693	102.4272	0.358	0.0000	0.0000	3,639
2019/09/17	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	R207	07/11/2019	2.07	Put	Bond Future	818.8200	0.8188	823.0400	0.8230	0.515	0	0	0
2019/09/17	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/17	R207	07/11/2019	2.06	Put	Bond Future	820.6300	0.8206	824.8500	0.8248	0.514	0	0	0
2019/09/17	R208	07/11/2019	6.83	Call	Bond Future	358.2700	0.3583	353.0000	0.3530	(1.471)	0	0	0
2019/09/17	R208	07/11/2019	6.82	Put	Bond Future	42.2800	0.0423	42.3500	0.0424	0.166	0	0	0
2019/09/17	R208	07/11/2019			Bond Future	6.5857	100.9970	6.5898	100.9917	0.062	0.0000	0.0000	10,069
2019/09/17	R208	07/11/2019	6.84	Call	Bond Future	369.2800	0.3693	363.9800	0.3640	(1.435)	0	0	0
2019/09/17	R208	07/11/2019	6.84	Put	Bond Future	38.3400	0.0383	38.3600	0.0384	0.052	0	0	0
2019/09/17	R208	07/11/2019	6.83	Put	Bond Future	40.3100	0.0403	40.3600	0.0404	0.124	0	0	0
2019/09/17	R208	07/11/2019	6.82	Call	Bond Future	347.2500	0.3473	342.0000	0.3420	(1.512)	0	0	0
2019/09/17	R208	06/02/2020	6.13	Put	Bond Future	365.2000	0.3652	372.4700	0.3725	1.991	0	0	0
2019/09/17	R208	06/02/2020	6.12	Call	Bond Future	41.7500	0.0417	39.5400	0.0395	(5.293)	0	0	0
2019/09/17	R208	06/02/2020			Bond Future	6.4261	102.8096	6.4350	102.8001	0.138	0.0000	0.0000	0
2019/09/17	R208	06/02/2020	6.13	Call	Bond Future	44.2700	0.0443	41.9700	0.0420	(5.195)	0	0	0
2019/09/17	R208	06/02/2020	6.12	Put	Bond Future	373.5500	0.3735	380.9100	0.3809	1.970	0	0	0
2019/09/17	R208	06/02/2020	6.14	Call	Bond Future	47.0800	0.0471	44.6800	0.0447	(5.098)	0	0	0
2019/09/17	R208	06/02/2020	6.14	Put	Bond Future	357.1500	0.3572	364.3200	0.3643	2.008	0	0	0
2019/09/17	R208	07/05/2020	4.81	Call	Bond Future	0.3300	0.0003	0.3000	0.0003	(9.091)	0	0	0
2019/09/17	R208	07/05/2020	4.80	Put	Bond Future	1,142.6500	1.1427	1,152.5800	1.1526	0.869	0	0	0
2019/09/17	R208	07/05/2020			Bond Future	6.1257	101.2957	6.1373	101.2858	0.190	0.0000	0.0000	0
2019/09/17	R208	07/05/2020	4.82	Call	Bond Future	0.3600	0.0004	0.3200	0.0003	(11.111)	0	0	0
2019/09/17	R208	07/05/2020	4.82	Put	Bond Future	1,125.3100	1.1253	1,135.2300	1.1352	0.882	0	0	0
2019/09/17	R208	07/05/2020	4.81	Put	Bond Future	1,133.9700	1.1340	1,143.9000	1.1439	0.876	0	0	0
2019/09/17	R208	07/05/2020	4.80	Call	Bond Future	0.3100	0.0003	0.2800	0.0003	(9.677)	0	0	0
2019/09/17	R209	07/11/2019	9.82	Call	Bond Future	2,407.7900	2.4078	2,194.2100	2.1942	(8.870)	0	0	0
2019/09/17	R209	07/11/2019	9.33	Call	Bond Future	708.9500	0.7089	603.9500	0.6040	(14.811)	0	0	8,000
2019/09/17	R209	07/11/2019	9.77	Put	Bond Future	778.2400	0.7782	868.0800	0.8681	11.544	0	0	8,000
2019/09/17	R209	07/11/2019			Bond Future	9.5518	73.6496	9.5969	73.3554	0.472	0.0000	0.0000	92,570
2019/09/17	R209	07/11/2019	9.80	Call	Bond Future	2,317.6600	2.3177	2,107.6900	2.1077	(9.060)	0	0	0
2019/09/17	R209	07/11/2019	9.80	Put	Bond Future	720.4700	0.7205	804.7100	0.8047	11.692	0	0	0

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2019/09/17	R209	07/11/2019	9.50	Put	Bond Future	1,510.4500	1.5104	1,659.3300	1.6593	9.857	0	0	0
2019/09/17	R209	07/11/2019	9.50	Call	Bond Future	1,170.8300	1.1708	1,025.5000	1.0255	(12.413)	0	0	5,000
2019/09/17	R209	07/11/2019	8.92	Put	Bond Future	4,428.0800	4.4281	4,694.3500	4.6944	6.013	0	0	0
2019/09/17	R209	07/11/2019	8.92	Call	Bond Future	122.8200	0.1228	94.8800	0.0949	(22.749)	0	0	8,000
2019/09/17	R209	07/11/2019	9.82	Put	Bond Future	684.1400	0.6841	764.7700	0.7648	11.786	0	0	0
2019/09/17	R209	07/11/2019	9.33	Put	Bond Future	2,180.0100	2.1800	2,369.2200	2.3692	8.679	0	0	0
2019/09/17	R209	07/11/2019	9.77	Call	Bond Future	2,185.1100	2.1851	1,980.7400	1.9807	(9.353)	0	0	0
2019/09/17	R209	07/11/2019	9.81	Call	Bond Future	2,362.6100	2.3626	2,150.8200	2.1508	(8.964)	0	0	0
2019/09/17	R209	07/11/2019	9.81	Put	Bond Future	702.1500	0.7022	784.5700	0.7846	11.738	0	0	0
2019/09/17	R209	06/02/2020	9.52	Put	Bond Future	2,722.7200	2.7227	2,876.1600	2.8762	5.636	0	0	0
2019/09/17	R209	06/02/2020			Bond Future	9.6145	74.9714	9.6614	74.6690	0.488	0.0000	0.0000	0
2019/09/17	R209	06/02/2020	9.51	Call	Bond Future	2,077.1000	2.0771	1,929.4000	1.9294	(7.111)	0	0	0
2019/09/17	R209	06/02/2020	9.51	Put	Bond Future	2,756.6500	2.7567	2,911.4300	2.9114	5.615	0	0	0
2019/09/17	R209	06/02/2020	9.52	Call	Bond Future	2,108.6000	2.1086	1,959.5600	1.9596	(7.068)	0	0	0
2019/09/17	R209	06/02/2020	9.50	Call	Bond Future	2,045.8500	2.0459	1,899.5000	1.8995	(7.154)	0	0	0
2019/09/17	R209	06/02/2020	9.50	Put	Bond Future	2,790.9200	2.7909	2,947.0500	2.9470	5.594	0	0	0
2019/09/17	R209	07/05/2020	9.47	Call	Bond Future	2,384.7600	2.3848	2,242.2600	2.2423	(5.975)	0	0	0
2019/09/17	R209	07/05/2020			Bond Future	9.6746	73.1980	9.7230	72.8898	0.500	0.0000	0.0000	0
2019/09/17	R209	07/05/2020	9.45	Call	Bond Future	2,324.1800	2.3242	2,183.9000	2.1839	(6.036)	0	0	0
2019/09/17	R209	07/05/2020	9.45	Put	Bond Future	3,779.3100	3.7793	3,947.2200	3.9472	4.443	0	0	0
2019/09/17	R209	07/05/2020	9.47	Put	Bond Future	3,708.6500	3.7087	3,874.3400	3.8743	4.468	0	0	0
2019/09/17	R209	07/05/2020	9.46	Call	Bond Future	2,354.2500	2.3543	2,212.8700	2.2129	(6.005)	0	0	0
2019/09/17	R209	07/05/2020	9.46	Put	Bond Future	3,743.7200	3.7437	3,910.5300	3.9105	4.456	0	0	0
2019/09/17	R210	07/11/2019			Bond Future	189.2942	189.2942	189.2864	189.2864	(0.004)	0.0000	0.0000	2,132
2019/09/17	R210	06/02/2020			Bond Future	192.7378	192.7378	192.7220	192.7220	(0.008)	0.0000	0.0000	0
2019/09/17	R210	07/05/2020			Bond Future	193.6756	193.6756	193.6590	193.6590	(0.009)	0.0000	0.0000	0
2019/09/17	R212	07/11/2019			Bond Future	162.5078	162.5078	162.5719	162.5719	0.039	0.0000	0.0000	7,384
2019/09/17	R212	06/02/2020			Bond Future	163.2182	163.2182	163.2769	163.2769	0.036	0.0000	0.0000	0
2019/09/17	R212	07/05/2020			Bond Future	166.2566	166.2566	166.3160	166.3160	0.036	0.0000	0.0000	0
2019/09/17	R213	07/11/2019	9.59	Put	Bond Future	373.2100	0.3732	416.4000	0.4164	11.573	0	0	0
2019/09/17	R213	07/11/2019	9.58	Call	Bond Future	3,052.2000	3.0522	2,843.7300	2.8437	(6.830)	0	0	0
2019/09/17	R213	07/11/2019			Bond Future	9.1438	86.4851	9.1843	86.2323	0.443	0.0000	0.0000	21,564
2019/09/17	R213	07/11/2019	9.59	Call	Bond Future	3,101.2700	3.1013	2,891.6600	2.8917	(6.759)	0	0	0
2019/09/17	R213	07/11/2019	9.58	Put	Bond Future	384.0000	0.3840	428.3300	0.4283	11.544	0	0	0
2019/09/17	R213	07/11/2019	9.60	Call	Bond Future	3,150.5400	3.1505	2,939.8200	2.9398	(6.688)	0	0	0
2019/09/17	R213	07/11/2019	9.60	Put	Bond Future	362.6900	0.3627	404.7700	0.4048	11.602	0	0	0
2019/09/17	R213	06/02/2020	9.27	Call	Bond Future	2,361.9900	2.3620	2,216.2900	2.2163	(6.169)	0	0	0
2019/09/17	R213	06/02/2020	9.26	Put	Bond Future	2,028.1600	2.0282	2,144.5600	2.1446	5.739	0	0	0
2019/09/17	R213	06/02/2020			Bond Future	9.2110	88.0373	9.2536	87.7764	0.462	0.0000	0.0000	0
2019/09/17	R213	06/02/2020	9.28	Call	Bond Future	2,396.1000	2.3961	2,249.2400	2.2492	(6.129)	0	0	0
2019/09/17	R213	06/02/2020	9.28	Put	Bond Future	1,973.8700	1.9739	2,087.9400	2.0879	5.779	0	0	0
2019/09/17	R213	06/02/2020	9.27	Put	Bond Future	2,000.7600	2.0008	2,115.9900	2.1160	5.759	0	0	0
2019/09/17	R213	06/02/2020	9.26	Call	Bond Future	2,328.3300	2.3283	2,183.8000	2.1838	(6.207)	0	0	0
2019/09/17	R213	07/05/2020	9.01	Put	Bond Future	3,581.0300	3.5810	3,730.7600	3.7308	4.181	0	0	0
2019/09/17	R213	07/05/2020	9.00	Call	Bond Future	1,971.6900	1.9717	1,856.5500	1.8566	(5.840)	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
2019/09/17	R213	07/05/2020			Bond Future	9.2688	86.1032	9.3130	85.8374	0.476	0.0000	0.0000	0
2019/09/17	R213	07/05/2020	9.01	Call	Bond Future	1,999.1400	1.9991	1,883.0100	1.8830	(5.809)	0	0	0
2019/09/17	R213	07/05/2020	9.00	Put	Bond Future	3,615.4700	3.6155	3,766.1900	3.7662	4.169	0	0	0
2019/09/17	R213	07/05/2020	9.02	Call	Bond Future	2,027.0700	2.0271	1,909.9500	1.9100	(5.778)	0	0	0
2019/09/17	R213	07/05/2020	9.02	Put	Bond Future	3,547.1300	3.5471	3,695.8700	3.6959	4.193	0	0	0
2019/09/17	R214	07/11/2019	10.02	Put	Bond Future	878.3000	0.8783	975.0700	0.9751	11.018	0	0	0
2019/09/17	R214	07/11/2019			Bond Future	9.8149	71.9061	9.8603	71.6003	0.462	0.0000	0.0000	15,477
2019/09/17	R214	07/11/2019	10.01	Call	Bond Future	2,200.0400	2.2000	1,992.9000	1.9929	(9.415)	0	0	0
2019/09/17	R214	07/11/2019	10.01	Put	Bond Future	899.9000	0.8999	998.6400	0.9986	10.972	0	0	0
2019/09/17	R214	07/11/2019	10.02	Call	Bond Future	2,244.0600	2.2441	2,034.9500	2.0350	(9.318)	0	0	0
2019/09/17	R214	07/11/2019	10.00	Call	Bond Future	2,156.2800	2.1563	1,951.1300	1.9511	(9.514)	0	0	0
2019/09/17	R214	07/11/2019	10.00	Put	Bond Future	921.8500	0.9219	1,022.5800	1.0226	10.927	0	0	0
2019/09/17	R214	06/02/2020	9.73	Call	Bond Future	2,059.2400	2.0592	1,911.4400	1.9114	(7.177)	0	0	0
2019/09/17	R214	06/02/2020			Bond Future	9.8838	73.1967	9.9310	72.8824	0.478	0.0000	0.0000	0
2019/09/17	R214	06/02/2020	9.71	Call	Bond Future	1,997.4400	1.9974	1,852.4000	1.8524	(7.261)	0	0	0
2019/09/17	R214	06/02/2020	9.71	Put	Bond Future	3,173.9500	3.1739	3,343.2000	3.3432	5.332	0	0	0
2019/09/17	R214	06/02/2020	9.73	Put	Bond Future	3,098.7700	3.0988	3,265.2600	3.2653	5.373	0	0	0
2019/09/17	R214	06/02/2020	9.72	Call	Bond Future	2,028.2100	2.0282	1,881.7900	1.8818	(7.219)	0	0	0
2019/09/17	R214	06/02/2020	9.72	Put	Bond Future	3,136.1800	3.1362	3,304.0500	3.3040	5.353	0	0	0
2019/09/17	R214	07/05/2020	9.77	Put	Bond Future	3,835.3700	3.8354	4,002.6000	4.0026	4.360	0	0	0
2019/09/17	R214	07/05/2020			Bond Future	9.9447	71.2436	9.9933	70.9234	0.489	0.0000	0.0000	0
2019/09/17	R214	07/05/2020	9.76	Call	Bond Future	2,633.6400	2.6336	2,481.8000	2.4818	(5.765)	0	0	0
2019/09/17	R214	07/05/2020	9.76	Put	Bond Future	3,871.9200	3.8719	4,040.2500	4.0402	4.347	0	0	0
2019/09/17	R214	07/05/2020	9.77	Call	Bond Future	2,665.0200	2.6650	2,512.0800	2.5121	(5.739)	0	0	0
2019/09/17	R214	07/05/2020	9.75	Call	Bond Future	2,602.4400	2.6024	2,451.7100	2.4517	(5.792)	0	0	0
2019/09/17	R214	07/05/2020	9.75	Put	Bond Future	3,908.7500	3.9088	4,078.1900	4.0782	4.335	0	0	0
2019/09/17	R248	07/11/2019	10.02	Call	Bond Future	2,559.4500	2.5594	2,304.5400	2.3045	(9.960)	0	0	0
2019/09/17	R248	07/11/2019	10.01	Put	Bond Future	1,233.6500	1.2336	1,370.7900	1.3708	11.117	0	0	0
2019/09/17	R248	07/11/2019			Bond Future	9.8604	91.2166	9.9058	90.8273	0.460	0.0000	0.0000	85,385
2019/09/17	R248	07/11/2019	10.03	Call	Bond Future	2,614.0900	2.6141	2,356.5100	2.3565	(9.854)	0	0	0
2019/09/17	R248	07/11/2019	10.03	Put	Bond Future	1,174.6400	1.1746	1,306.4100	1.3064	11.218	0	0	0
2019/09/17	R248	07/11/2019	10.02	Put	Bond Future	1,203.7700	1.2038	1,338.2100	1.3382	11.168	0	0	0
2019/09/17	R248	07/11/2019	10.01	Call	Bond Future	2,505.4100	2.5054	2,253.2000	2.2532	(10.067)	0	0	0
2019/09/17	R248	06/02/2020	9.71	Put	Bond Future	4,089.8600	4.0899	4,317.0400	4.3170	5.555	0	0	0
2019/09/17	R248	06/02/2020			Bond Future	9.9303	92.8538	9.9775	92.4538	0.476	0.0000	0.0000	100
2019/09/17	R248	06/02/2020	9.71	Call	Bond Future	2,183.1300	2.1831	2,010.2600	2.0103	(7.918)	0	0	0
2019/09/17	R248	06/02/2020	9.70	Put	Bond Future	4,140.1900	4.1402	4,369.2600	4.3693	5.533	0	0	0
2019/09/17	R248	06/02/2020	9.72	Call	Bond Future	2,221.1600	2.2212	2,046.4100	2.0464	(7.868)	0	0	0
2019/09/17	R248	06/02/2020	9.72	Put	Bond Future	4,039.7900	4.0398	4,265.0900	4.2651	5.577	0	0	0
2019/09/17	R248	06/02/2020	9.70	Call	Bond Future	2,145.2200	2.1452	1,974.2400	1.9742	(7.970)	0	0	0
2019/09/17	R248	07/05/2020	9.79	Call	Bond Future	3,163.5000	3.1635	2,974.0800	2.9741	(5.988)	0	0	0
2019/09/17	R248	07/05/2020	9.77	Put	Bond Future	4,986.8700	4.9869	5,207.9000	5.2079	4.432	0	0	0
2019/09/17	R248	07/05/2020			Bond Future	9.9921	90.1202	10.0408	89.7126	0.487	0.0000	0.0000	0
2019/09/17	R248	07/05/2020	9.79	Put	Bond Future	4,890.3800	4.8904	5,108.5200	5.1085	4.461	0	0	0
2019/09/17	R248	07/05/2020	9.77	Call	Bond Future	3,085.9200	3.0859	2,899.3900	2.8994	(6.045)	0	0	0
2019/09/17	R248	07/05/2020	9.78	Put	Bond Future	4,938.4300	4.9384	5,158.0200	5.1580	4.447	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
2019/09/17	R248	07/05/2020	9.78	Call	Bond Future	3,124.5800	3.1246	2,936.6100	2.9366	(6.016)	0	0	0
2019/09/17	R248	06/08/2020	10.20	Call	Bond Future	6,156.4100	6.1564	5,916.2300	5.9162	(3.901)	0	0	0
2019/09/17	R248	06/08/2020			Bond Future	10.0530	91.7988	10.1032	91.3841	0.499	0.0000	0.0000	0
2019/09/17	R248	06/08/2020	9.25	Put	Bond Future	9,685.3900	9.6854	9,961.1600	9.9612	2.847	0	0	0
2019/09/17	R248	06/08/2020	9.25	Call	Bond Future	2,549.6500	2.5497	2,410.8100	2.4108	(5.445)	0	0	20,640
2019/09/17	R248	06/08/2020	10.18	Call	Bond Future	6,067.0100	6.0670	5,828.7600	5.8288	(3.927)	0	0	0
2019/09/17	R248	06/08/2020	10.18	Put	Bond Future	5,023.3100	5.0233	5,199.6700	5.1997	3.511	0	0	0
2019/09/17	R248	06/08/2020	10.20	Put	Bond Future	4,950.2600	4.9503	5,124.6900	5.1247	3.524	0	0	0
2019/09/17	R248	06/08/2020	10.19	Call	Bond Future	6,111.4800	6.1115	5,872.2700	5.8723	(3.914)	0	0	0
2019/09/17	R248	06/08/2020	10.19	Put	Bond Future	4,986.4900	4.9865	5,161.8900	5.1619	3.518	0	0	0

Total **1065776**