



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 13/03/2019 TO 13/03/2019

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
2019/03/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	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
2019/03/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	2025	02/05/2019			Bond Future	134.1771	134.1771	134.1076	134.1076	(0.052)	0.0000	0.0000	691
2019/03/13	2025	01/08/2019			Bond Future	135.2673	135.2673	135.1958	135.1958	(0.053)	0.0000	0.0000	0
2019/03/13	2025	07/11/2019			Bond Future	138.1411	138.1411	138.0674	138.0674	(0.053)	0.0000	0.0000	0
2019/03/13	2029	02/05/2019			Bond Future	100.5958	100.5958	100.5438	100.5438	(0.052)	0.0000	0.0000	3,020
2019/03/13	2029	01/08/2019			Bond Future	102.5055	102.5055	102.4521	102.4521	(0.052)	0.0000	0.0000	0
2019/03/13	2029	07/11/2019			Bond Future	103.5755	103.5755	103.5205	103.5205	(0.053)	0.0000	0.0000	0
2019/03/13	2030	02/05/2019	9.41	Call	Bond Future	1,935.8800	1.9359	1,829.9200	1.8299	(5.473)	0	0	0
2019/03/13	2030	02/05/2019	8.90	Put	Bond Future	2,528.2100	2.5282	2,589.2400	2.5892	2.414	0	0	0
2019/03/13	2030	02/05/2019			Bond Future	9.2240	93.8698	9.2421	93.7546	0.197	0.0000	0.0000	45,502
2019/03/13	2030	02/05/2019	9.39	Call	Bond Future	1,854.2100	1.8542	1,749.5400	1.7495	(5.645)	0	0	0
2019/03/13	2030	02/05/2019	9.39	Put	Bond Future	807.8200	0.8078	818.3900	0.8184	1.308	0	0	0
2019/03/13	2030	02/05/2019	10.20	Call	Bond Future	5,995.5000	5.9955	5,876.8200	5.8768	(1.979)	0	0	0
2019/03/13	2030	02/05/2019	10.20	Put	Bond Future	67.2600	0.0673	63.8200	0.0638	(5.114)	0	0	3,000
2019/03/13	2030	02/05/2019	9.41	Put	Bond Future	764.5200	0.7645	773.8000	0.7738	1.214	0	0	0
2019/03/13	2030	02/05/2019	8.90	Call	Bond Future	439.5800	0.4396	385.3700	0.3854	(12.332)	0	0	3,000
2019/03/13	2030	02/05/2019	9.40	Call	Bond Future	1,894.8400	1.8948	1,789.5100	1.7895	(5.559)	0	0	3,000
2019/03/13	2030	02/05/2019	9.40	Put	Bond Future	785.9400	0.7859	795.8500	0.7958	1.261	0	0	0
2019/03/13	2030	01/08/2019	9.15	Put	Bond Future	2,611.6700	2.6117	2,684.0500	2.6840	2.771	0	0	0
2019/03/13	2030	01/08/2019	9.91	Put	Bond Future	907.3000	0.9073	942.2200	0.9422	3.849	0	0	0
2019/03/13	2030	01/08/2019			Bond Future	9.2863	91.6241	9.3053	91.5061	0.204	0.0000	0.0000	0
2019/03/13	2030	01/08/2019	8.35	Put	Bond Future	6,357.8400	6.3578	6,465.6000	6.4656	1.695	0	0	0
2019/03/13	2030	01/08/2019	8.35	Call	Bond Future	267.6500	0.2677	257.5000	0.2575	(3.792)	0	0	2,025
2019/03/13	2030	01/08/2019	9.92	Call	Bond Future	4,731.7800	4.7318	4,648.5800	4.6486	(1.758)	0	0	0
2019/03/13	2030	01/08/2019	9.90	Put	Bond Future	920.3400	0.9203	955.6600	0.9557	3.838	0	0	0
2019/03/13	2030	01/08/2019	9.15	Call	Bond Future	1,756.8500	1.7569	1,711.3200	1.7113	(2.592)	0	0	2,025
2019/03/13	2030	01/08/2019	9.91	Call	Bond Future	4,685.7700	4.6858	4,602.7800	4.6028	(1.771)	0	0	0
2019/03/13	2030	01/08/2019	9.92	Put	Bond Future	894.4400	0.8944	929.1500	0.9292	3.881	0	0	0
2019/03/13	2030	01/08/2019	9.90	Call	Bond Future	4,639.8800	4.6399	4,557.2900	4.5573	(1.780)	0	0	0
2019/03/13	2030	07/11/2019	9.49	Put	Bond Future	2,425.3500	2.4253	2,493.1500	2.4931	2.795	0	0	0
2019/03/13	2030	07/11/2019			Bond Future	9.3381	93.5483	9.3579	93.4274	0.212	0.0000	0.0000	0
2019/03/13	2030	07/11/2019	9.48	Call	Bond Future	3,312.4300	3.3124	3,259.7100	3.2597	(1.592)	0	0	0
2019/03/13	2030	07/11/2019	9.48	Put	Bond Future	2,450.1900	2.4502	2,518.4100	2.5184	2.784	0	0	0
2019/03/13	2030	07/11/2019	9.49	Call	Bond Future	3,347.9700	3.3480	3,294.8300	3.2948	(1.587)	0	0	0
2019/03/13	2030	07/11/2019	9.47	Call	Bond Future	3,277.3700	3.2774	3,225.0700	3.2251	(1.596)	0	0	0
2019/03/13	2030	07/11/2019	9.47	Put	Bond Future	2,475.5500	2.4756	2,544.1900	2.5442	2.773	0	0	0
2019/03/13	2032	02/05/2019	9.62	Put	Bond Future	891.3000	0.8913	882.5600	0.8826	(0.981)	0	0	0
2019/03/13	2032	02/05/2019	9.61	Call	Bond Future	2,059.1200	2.0591	1,926.1600	1.9262	(6.457)	0	0	0
2019/03/13	2032	02/05/2019			Bond Future	9.4431	92.0274	9.4611	91.9026	0.191	0.0000	0.0000	43,357
2019/03/13	2032	02/05/2019	9.62	Call	Bond Future	2,103.0700	2.1031	1,969.5400	1.9695	(6.349)	0	0	0
2019/03/13	2032	02/05/2019	9.61	Put	Bond Future	915.2400	0.9152	907.0700	0.9071	(0.893)	0	0	0
2019/03/13	2032	02/05/2019	9.63	Call	Bond Future	2,147.5800	2.1476	2,013.5100	2.0135	(6.243)	0	0	0

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2019/03/13	2032	02/05/2019	9.63	Put	Bond Future	868.0000		0.8680	858.7200	0.8587	(1.069)	0	0	0
2019/03/13	2032	01/08/2019	10.10	Call	Bond Future	4,976.6000		4.9766	4,882.2400	4.8822	(1.896)	0	0	0
2019/03/13	2032	01/08/2019	10.11	Put	Bond Future	1,023.1400		1.0231	1,056.0100	1.0560	3.213	0	0	0
2019/03/13	2032	01/08/2019			Bond Future	9.5032		93.7522	9.5220	93.6245	0.198	0.0000	0.0000	0
2019/03/13	2032	01/08/2019	10.10	Put	Bond Future	1,037.8900		1.0379	1,071.1700	1.0712	3.207	0	0	0
2019/03/13	2032	01/08/2019	10.11	Call	Bond Future	5,025.8000		5.0258	4,931.0300	4.9310	(1.886)	0	0	0
2019/03/13	2032	01/08/2019	10.09	Call	Bond Future	4,927.3500		4.9274	4,833.3900	4.8334	(1.907)	0	0	0
2019/03/13	2032	01/08/2019	10.09	Put	Bond Future	1,052.6600		1.0527	1,086.3400	1.0863	3.200	0	0	0
2019/03/13	2032	07/11/2019	9.71	Call	Bond Future	3,691.3800		3.6914	3,622.6700	3.6227	(1.861)	0	0	0
2019/03/13	2032	07/11/2019	9.70	Put	Bond Future	2,725.5100		2.7255	2,788.1700	2.7882	2.299	0	0	0
2019/03/13	2032	07/11/2019			Bond Future	9.5604		91.5577	9.5800	91.4267	0.205	0.0000	0.0000	0
2019/03/13	2032	07/11/2019	9.72	Call	Bond Future	3,729.5100		3.7295	3,660.3600	3.6604	(1.854)	0	0	0
2019/03/13	2032	07/11/2019	9.72	Put	Bond Future	2,669.3700		2.6694	2,731.1600	2.7312	2.315	0	0	0
2019/03/13	2032	07/11/2019	9.71	Put	Bond Future	2,697.1700		2.6972	2,759.4000	2.7594	2.307	0	0	0
2019/03/13	2032	07/11/2019	9.70	Call	Bond Future	3,653.7300		3.6537	3,585.4500	3.5855	(1.869)	0	0	0
2019/03/13	2033	02/05/2019			Bond Future	102.5142		102.5142	102.4618	102.4618	(0.051)	0.0000	0.0000	6,090
2019/03/13	2033	01/08/2019			Bond Future	104.4602		104.4602	104.4064	104.4064	(0.051)	0.0000	0.0000	0
2019/03/13	2033	07/11/2019			Bond Future	105.4957		105.4957	105.4401	105.4401	(0.053)	0.0000	0.0000	0
2019/03/13	2037	02/05/2019	9.81	Put	Bond Future	1,188.0400		1.1880	1,164.9300	1.1649	(1.945)	0	0	0
2019/03/13	2037	02/05/2019			Bond Future	9.6942		92.2090	9.7072	92.1083	0.134	0.0000	0.0000	54,434
2019/03/13	2037	02/05/2019	9.80	Call	Bond Future	2,032.7100		2.0327	1,909.4500	1.9094	(6.064)	0	0	0
2019/03/13	2037	02/05/2019	9.80	Put	Bond Future	1,218.4200		1.2184	1,195.8000	1.1958	(1.857)	0	0	0
2019/03/13	2037	02/05/2019	9.81	Call	Bond Future	2,078.7000		2.0787	1,954.9500	1.9550	(5.953)	0	0	0
2019/03/13	2037	02/05/2019	9.79	Call	Bond Future	1,987.2100		1.9872	1,864.4800	1.8645	(6.176)	0	0	0
2019/03/13	2037	02/05/2019	9.79	Put	Bond Future	1,249.3900		1.2494	1,227.3000	1.2273	(1.768)	0	0	0
2019/03/13	2037	01/08/2019	10.31	Call	Bond Future	5,344.9600		5.3450	5,270.7000	5.2707	(1.389)	0	0	0
2019/03/13	2037	01/08/2019			Bond Future	9.7578		89.6818	9.7713	89.5787	0.138	0.0000	0.0000	0
2019/03/13	2037	01/08/2019	10.29	Call	Bond Future	5,238.1600		5.2382	5,164.5800	5.1646	(1.405)	0	0	0
2019/03/13	2037	01/08/2019	10.29	Put	Bond Future	1,305.9300		1.3059	1,335.4800	1.3355	2.263	0	0	0
2019/03/13	2037	01/08/2019	10.31	Put	Bond Future	1,270.1300		1.2701	1,299.0000	1.2990	2.273	0	0	0
2019/03/13	2037	01/08/2019	10.30	Call	Bond Future	5,291.5800		5.2916	5,217.6500	5.2176	(1.397)	0	0	0
2019/03/13	2037	01/08/2019	10.30	Put	Bond Future	1,288.0100		1.2880	1,317.2100	1.3172	2.267	0	0	0
2019/03/13	2037	07/11/2019	9.97	Call	Bond Future	4,231.2700		4.2313	4,178.1700	4.1782	(1.255)	0	0	0
2019/03/13	2037	07/11/2019			Bond Future	9.8134		91.5654	9.8274	91.4596	0.143	0.0000	0.0000	0
2019/03/13	2037	07/11/2019	9.95	Call	Bond Future	4,146.7800		4.1468	4,094.3900	4.0944	(1.263)	0	0	0
2019/03/13	2037	07/11/2019	9.95	Put	Bond Future	3,123.4500		3.1235	3,176.8800	3.1769	1.711	0	0	0
2019/03/13	2037	07/11/2019	9.97	Put	Bond Future	3,059.6500		3.0596	3,112.3700	3.1124	1.723	0	0	0
2019/03/13	2037	07/11/2019	9.96	Call	Bond Future	4,189.0800		4.1891	4,136.3300	4.1363	(1.259)	0	0	0
2019/03/13	2037	07/11/2019	9.96	Put	Bond Future	3,091.5600		3.0916	3,144.6300	3.1446	1.717	0	0	0
2019/03/13	2038	02/05/2019			Bond Future	122.4095		122.4095	122.3474	122.3474	(0.051)	0.0000	0.0000	10,895
2019/03/13	2038	01/08/2019			Bond Future	123.0943		123.0943	123.0304	123.0304	(0.052)	0.0000	0.0000	0
2019/03/13	2038	07/11/2019			Bond Future	125.7094		125.7094	125.6436	125.6436	(0.052)	0.0000	0.0000	0
2019/03/13	2040	02/05/2019	9.89	Call	Bond Future	2,224.2900		2.2243	2,091.6100	2.0916	(5.965)	0	0	0
2019/03/13	2040	02/05/2019	9.88	Put	Bond Future	1,340.3800		1.3404	1,316.5400	1.3165	(1.779)	0	0	0

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2019/03/13	2040	02/05/2019	9.60	Call	Bond Future	1,036.2500	1.0363	931.5300	0.9315	(10.106)	0	0	1,150
2019/03/13	2040	02/05/2019			Bond Future	9.7791	95.4935	9.7921	95.3852	0.133	0.0000	0.0000	25,025
2019/03/13	2040	02/05/2019	9.90	Call	Bond Future	2,273.7800	2.2738	2,140.5800	2.1406	(5.858)	0	0	0
2019/03/13	2040	02/05/2019	9.90	Put	Bond Future	1,274.9600	1.2750	1,250.0500	1.2500	(1.954)	0	0	0
2019/03/13	2040	02/05/2019	10.20	Put	Bond Future	579.6900	0.5797	550.5700	0.5506	(5.023)	0	0	0
2019/03/13	2040	02/05/2019	10.20	Call	Bond Future	3,983.7700	3.9838	3,846.3600	3.8464	(3.449)	0	0	1,150
2019/03/13	2040	02/05/2019	9.60	Put	Bond Future	2,547.5400	2.5475	2,551.1100	2.5511	0.140	0	0	0
2019/03/13	2040	02/05/2019	9.89	Put	Bond Future	1,307.4200	1.3074	1,283.0300	1.2830	(1.866)	0	0	0
2019/03/13	2040	02/05/2019	9.88	Call	Bond Future	2,175.1800	2.1752	2,043.0500	2.0431	(6.074)	0	0	0
2019/03/13	2040	01/08/2019	10.36	Call	Bond Future	5,566.7800	5.5668	5,489.8800	5.4899	(1.381)	0	0	0
2019/03/13	2040	01/08/2019	10.37	Put	Bond Future	1,443.3100	1.4433	1,476.9000	1.4769	2.327	0	0	0
2019/03/13	2040	01/08/2019			Bond Future	9.8427	92.7775	9.8562	92.6667	0.137	0.0000	0.0000	0
2019/03/13	2040	01/08/2019	10.36	Put	Bond Future	1,463.2300	1.4632	1,497.1900	1.4972	2.321	0	0	0
2019/03/13	2040	01/08/2019	10.37	Call	Bond Future	5,623.3100	5.6233	5,546.0400	5.5460	(1.374)	0	0	0
2019/03/13	2040	01/08/2019	10.38	Call	Bond Future	5,680.0000	5.6800	5,602.3500	5.6024	(1.367)	0	0	0
2019/03/13	2040	01/08/2019	10.38	Put	Bond Future	1,423.6700	1.4237	1,456.8800	1.4569	2.333	0	0	0
2019/03/13	2040	07/11/2019	10.03	Call	Bond Future	4,378.7500	4.3788	4,322.3600	4.3224	(1.288)	0	0	0
2019/03/13	2040	07/11/2019	10.04	Put	Bond Future	3,285.1400	3.2851	3,342.0500	3.3420	1.732	0	0	0
2019/03/13	2040	07/11/2019			Bond Future	9.8986	94.7261	9.9126	94.6124	0.141	0.0000	0.0000	0
2019/03/13	2040	07/11/2019	10.03	Put	Bond Future	3,319.7000	3.3197	3,376.9900	3.3770	1.726	0	0	0
2019/03/13	2040	07/11/2019	10.04	Call	Bond Future	4,423.9900	4.4240	4,367.2200	4.3672	(1.283)	0	0	0
2019/03/13	2040	07/11/2019	10.05	Call	Bond Future	4,469.1300	4.4691	4,412.2700	4.4123	(1.272)	0	0	0
2019/03/13	2040	07/11/2019	10.05	Put	Bond Future	3,250.6000	3.2506	3,307.4200	3.3074	1.748	0	0	0
2019/03/13	2044	02/05/2019	9.90	Call	Bond Future	2,330.3900	2.3304	2,219.3600	2.2194	(4.764)	0	0	0
2019/03/13	2044	02/05/2019			Bond Future	9.7771	92.7801	9.7851	92.7117	0.082	0.0000	0.0000	37,378
2019/03/13	2044	02/05/2019	9.90	Put	Bond Future	1,292.5700	1.2926	1,249.9600	1.2500	(3.297)	0	0	0
2019/03/13	2044	02/05/2019	9.91	Call	Bond Future	2,381.7200	2.3817	2,270.5200	2.2705	(4.669)	0	0	0
2019/03/13	2044	02/05/2019	9.92	Put	Bond Future	1,228.6200	1.2286	1,185.6900	1.1857	(3.494)	0	0	0
2019/03/13	2044	02/05/2019	9.91	Put	Bond Future	1,260.3300	1.2603	1,217.5500	1.2175	(3.394)	0	0	0
2019/03/13	2044	02/05/2019	9.92	Call	Bond Future	2,433.4400	2.4334	2,322.0900	2.3221	(4.576)	0	0	0
2019/03/13	2044	01/08/2019	9.86	Put	Bond Future	2,937.7100	2.9377	2,972.6600	2.9727	1.190	0	0	0
2019/03/13	2044	01/08/2019	10.53	Call	Bond Future	6,707.1300	6.7071	6,654.5800	6.6546	(0.783)	0	0	0
2019/03/13	2044	01/08/2019	10.40	Put	Bond Future	1,402.5000	1.4025	1,423.0900	1.4231	1.468	0	0	0
2019/03/13	2044	01/08/2019			Bond Future	9.8374	90.1384	9.8458	90.0682	0.085	0.0000	0.0000	0
2019/03/13	2044	01/08/2019	10.39	Call	Bond Future	5,883.6100	5.8836	5,834.2000	5.8342	(0.840)	0	0	0
2019/03/13	2044	01/08/2019	10.39	Put	Bond Future	1,421.8600	1.4219	1,442.6800	1.4427	1.464	0	0	0
2019/03/13	2044	01/08/2019	9.86	Call	Bond Future	3,127.6400	3.1276	3,092.3600	3.0924	(1.128)	0	0	100
2019/03/13	2044	01/08/2019	10.53	Put	Bond Future	1,174.0600	1.1741	1,191.7400	1.1917	1.506	0	0	100
2019/03/13	2044	01/08/2019	10.40	Call	Bond Future	5,941.5300	5.9415	5,891.8900	5.8919	(0.835)	0	0	0
2019/03/13	2044	01/08/2019	9.36	Put	Bond Future	5,493.0800	5.4931	5,544.0500	5.5440	0.928	0	0	0
2019/03/13	2044	01/08/2019	9.36	Call	Bond Future	1,315.0100	1.3150	1,295.7500	1.2957	(1.465)	0	0	100
2019/03/13	2044	01/08/2019	10.38	Call	Bond Future	5,825.8100	5.8258	5,776.6500	5.7766	(0.844)	0	0	0
2019/03/13	2044	01/08/2019	10.38	Put	Bond Future	1,441.4700	1.4415	1,462.5400	1.4625	1.462	0	0	0
2019/03/13	2044	07/11/2019	10.07	Put	Bond Future	3,226.9000	3.2269	3,266.6700	3.2667	1.232	0	0	0
2019/03/13	2044	07/11/2019			Bond Future	9.8901	92.0316	9.8988	91.9594	0.088	0.0000	0.0000	0
2019/03/13	2044	07/11/2019	10.06	Call	Bond Future	4,659.5500	4.6595	4,627.3100	4.6273	(0.692)	0	0	0
2019/03/13	2044	07/11/2019	10.06	Put	Bond Future	3,261.2900	3.2613	3,301.3200	3.3013	1.227	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
2019/03/13	2044	07/11/2019	10.07	Call	Bond Future	4,706.3500	4.7063	4,673.8500	4.6738	(0.691)	0	0	0
2019/03/13	2044	07/11/2019	10.05	Call	Bond Future	4,612.9500	4.6130	4,580.9700	4.5810	(0.693)	0	0	0
2019/03/13	2044	07/11/2019	10.05	Put	Bond Future	3,296.0000	3.2960	3,336.2900	3.3363	1.222	0	0	0
2019/03/13	2046	02/05/2019			Bond Future	115.1075	115.1075	114.6158	114.6158	(0.427)	0.0000	0.0000	12,523
2019/03/13	2046	01/08/2019			Bond Future	117.2927	117.2927	116.7912	116.7912	(0.428)	0.0000	0.0000	0
2019/03/13	2046	07/11/2019			Bond Future	118.0442	118.0442	117.5313	117.5313	(0.435)	0.0000	0.0000	0
2019/03/13	2050	02/05/2019			Bond Future	120.5888	120.5888	120.5281	120.5281	(0.050)	0.0000	0.0000	10,684
2019/03/13	2050	01/08/2019			Bond Future	121.0605	121.0605	120.9978	120.9978	(0.052)	0.0000	0.0000	0
2019/03/13	2050	07/11/2019			Bond Future	123.6324	123.6324	123.5677	123.5677	(0.052)	0.0000	0.0000	0
2019/03/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	AL37	02/05/2019			Index Future	629.8180	629.8180	629.3990	629.3990	(0.067)	0.0000	0.0000	0
2019/03/13	AL37	01/08/2019			Index Future	641.6180	641.6180	641.1900	641.1900	(0.067)	0.0000	0.0000	0
2019/03/13	AL37	07/11/2019			Index Future	655.0830	655.0830	654.6450	654.6450	(0.067)	0.0000	0.0000	0
2019/03/13	AL7T	02/05/2019			Index Future	728.4210	728.4210	727.4570	727.4570	(0.132)	0.0000	0.0000	0
2019/03/13	AL7T	01/08/2019			Index Future	742.0690	742.0690	741.0860	741.0860	(0.132)	0.0000	0.0000	0
2019/03/13	AL7T	07/11/2019			Index Future	757.6420	757.6420	756.6370	756.6370	(0.133)	0.0000	0.0000	0
2019/03/13	ALBI	02/05/2019			Index Future	660.2190	660.2190	659.4370	659.4370	(0.118)	0.0000	0.0000	903
2019/03/13	ALBI	01/08/2019			Index Future	672.5890	672.5890	671.7910	671.7910	(0.119)	0.0000	0.0000	0
2019/03/13	ALBI	07/11/2019			Index Future	686.7040	686.7040	685.8880	685.8880	(0.119)	0.0000	0.0000	0
2019/03/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/03/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/13	CS33	15/09/2033			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
2019/03/13	ES33	02/05/2019			Bond Future	10.8860	76.7468	10.8978	76.6776	0.108	0.0000	0.0000	350
2019/03/13	ES33	01/08/2019			Bond Future	10.9892	78.1850	11.0015	78.1141	0.112	0.0000	0.0000	0
2019/03/13	ES33	07/11/2019			Bond Future	11.0968	76.0301	11.1097	75.9573	0.116	0.0000	0.0000	0
2019/03/13	ES42	02/05/2019			Bond Future	11.1430	78.5184	11.1546	78.4405	0.104	0.0000	0.0000	4,919
2019/03/13	ES42	01/08/2019			Bond Future	11.2443	79.9901	11.2564	79.9103	0.108	0.0000	0.0000	0
2019/03/13	ES42	07/11/2019			Bond Future	11.3500	77.4034	11.3627	77.3213	0.111	0.0000	0.0000	0
2019/03/13	GOVI	02/05/2019	647.87	Call	GOVI	59,520.0000	5.9520	51,590.0000	5.1590	(13.323)	0	0	0
2019/03/13	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	GOVI	02/05/2019			GOVI	653.8220	653.8220	653.0290	653.0290	(0.121)	0.0000	0.0000	448
2019/03/13	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	GOVI	02/05/2019	647.88	Call	GOVI	59,420.0000	5.9420	51,490.0000	5.1490	(13.346)	0	0	0
2019/03/13	GOVI	02/05/2019	647.86	Call	GOVI	59,620.0000	5.9620	51,690.0000	5.1690	(13.301)	0	0	0
2019/03/13	GOVI	01/08/2019	638.68	Call	GOVI	273,930.0000	27.3930	265,830.0000	26.5830	(2.957)	0	0	0
2019/03/13	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	GOVI	01/08/2019			GOVI	666.0730	666.0730	665.2630	665.2630	(0.122)	0.0000	0.0000	0
2019/03/13	GOVI	01/08/2019	638.69	Call	GOVI	273,830.0000	27.3830	265,730.0000	26.5730	(2.958)	0	0	0
2019/03/13	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	GOVI	01/08/2019	638.67	Call	GOVI	274,030.0000	27.4030	265,930.0000	26.5930	(2.956)	0	0	0
2019/03/13	GOVI	07/11/2019	672.90	Call	GOVI	71,510.0000	7.1510	63,230.0000	6.3230	(11.579)	0	0	0
2019/03/13	GOVI	07/11/2019			GOVI	680.0510	680.0510	679.2230	679.2230	(0.122)	0.0000	0.0000	0
2019/03/13	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	GOVI	07/11/2019	672.91	Call	GOVI	71,410.0000	7.1410	63,130.0000	6.3130	(11.595)	0	0	0
2019/03/13	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	GOVI	07/11/2019	672.92	Call	GOVI	71,310.0000	7.1310	63,030.0000	6.3030	(11.611)	0	0	0
2019/03/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/13	IGOV	02/05/2019			Index Future	257.4840	257.4840	257.3570	257.3570	(0.049)	0.0000	0.0000	735
2019/03/13	IGOV	01/08/2019			Index Future	262.3710	262.3710	262.2410	262.2410	(0.050)	0.0000	0.0000	0
2019/03/13	IGOV	07/11/2019			Index Future	267.9440	267.9440	267.8100	267.8100	(0.050)	0.0000	0.0000	0
2019/03/13	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/13	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/03/13	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/13	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/13	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/13	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/13	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/03/13	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.7800	98.7800	0.000	0.0000	0.0000	0
2019/03/13	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3300	102.3300	0.000	0.0000	0.0000	0

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2019/03/13	IS02	21/09/2020			Interest Rate Swap	99.2900	99.2900	99.2900	99.2900	0.000	0.0000	0.0000	0
2019/03/13	IS05	17/12/2020			Interest Rate Swap	96.0500	96.0500	96.0500	96.0500	0.000	0.0000	0.0000	0
2019/03/13	IS05	16/03/2021			Interest Rate Swap	95.1800	95.1800	95.1800	95.1800	0.000	0.0000	0.0000	0
2019/03/13	IS05	15/06/2021			Interest Rate Swap	94.2700	94.2700	94.2700	94.2700	0.000	0.0000	0.0000	0
2019/03/13	IS05	21/09/2021			Interest Rate Swap	94.3400	94.3400	94.3400	94.3400	0.000	0.0000	0.0000	0
2019/03/13	IS05	21/12/2021			Interest Rate Swap	96.4500	96.4500	96.4500	96.4500	0.000	0.0000	0.0000	51
2019/03/13	IS05	15/03/2022			Interest Rate Swap	96.5000	96.5000	96.5000	96.5000	0.000	0.0000	0.0000	0
2019/03/13	IS05	21/06/2022			Interest Rate Swap	97.6100	97.6100	97.6100	97.6100	0.000	0.0000	0.0000	0
2019/03/13	IS05	20/09/2022			Interest Rate Swap	101.4700	101.4700	101.4700	101.4700	0.000	0.0000	0.0000	0
2019/03/13	IS05	20/12/2022			Interest Rate Swap	102.6500	102.6500	102.6500	102.6500	0.000	0.0000	0.0000	0
2019/03/13	IS05	22/03/2023			Interest Rate Swap	95.9300	95.9300	95.9200	95.9200	(0.010)	0.0000	0.0000	0
2019/03/13	IS05	20/06/2023			Interest Rate Swap	101.9300	101.9300	101.9300	101.9300	0.000	0.0000	0.0000	0
2019/03/13	IS05	19/09/2023			Interest Rate Swap	97.3500	97.3500	97.3500	97.3500	0.000	0.0000	0.0000	0
2019/03/13	IS10	17/12/2025			Interest Rate Swap	93.6400	93.6400	93.6300	93.6300	(0.011)	0.0000	0.0000	0
2019/03/13	IS10	16/03/2026			Interest Rate Swap	90.5900	90.5900	90.5900	90.5900	0.000	0.0000	0.0000	0
2019/03/13	IS10	15/06/2026			Interest Rate Swap	89.3000	89.3000	89.3000	89.3000	0.000	0.0000	0.0000	0
2019/03/13	IS10	21/09/2026			Interest Rate Swap	91.4600	91.4600	91.4600	91.4600	0.000	0.0000	0.0000	0
2019/03/13	IS10	21/12/2026			Interest Rate Swap	95.2700	95.2700	95.2700	95.2700	0.000	0.0000	0.0000	0
2019/03/13	IS10	15/03/2027			Interest Rate Swap	93.8100	93.8100	93.8100	93.8100	0.000	0.0000	0.0000	0
2019/03/13	IS10	21/06/2027			Interest Rate Swap	95.9000	95.9000	95.8900	95.8900	(0.010)	0.0000	0.0000	0
2019/03/13	IS10	20/09/2027			Interest Rate Swap	101.3800	101.3800	101.3800	101.3800	0.000	0.0000	0.0000	0
2019/03/13	IS10	20/12/2027			Interest Rate Swap	101.7400	101.7400	101.7300	101.7300	(0.010)	0.0000	0.0000	0
2019/03/13	IS10	22/03/2028			Interest Rate Swap	95.2000	95.2000	95.1900	95.1900	(0.011)	0.0000	0.0000	0
2019/03/13	IS10	20/06/2028			Interest Rate Swap	102.4400	102.4400	102.4400	102.4400	0.000	0.0000	0.0000	0
2019/03/13	IS10	19/09/2028			Interest Rate Swap	95.9600	95.9600	95.9600	95.9600	0.000	0.0000	0.0000	0
2019/03/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/13	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/13	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/13	R023	02/05/2019	8.45	Call	Bond Future	2,094.0600	2.0941	2,033.1200	2.0331	(2.910)	0	0	0
2019/03/13	R023	02/05/2019	8.44	Put	Bond Future	48.3500	0.0484	51.8600	0.0519	7.260	0	0	0
2019/03/13	R023	02/05/2019			Bond Future	7.8107	101.2178	7.8305	101.1535	0.254	0.0000	0.0000	66,540
2019/03/13	R023	02/05/2019	8.46	Call	Bond Future	2,124.0200	2.1240	2,062.9500	2.0629	(2.875)	0	0	0
2019/03/13	R023	02/05/2019	8.46	Put	Bond Future	44.9700	0.0450	48.2200	0.0482	7.227	0	0	0
2019/03/13	R023	02/05/2019	8.45	Put	Bond Future	46.6300	0.0466	50.0100	0.0500	7.249	0	0	0
2019/03/13	R023	02/05/2019	8.44	Call	Bond Future	2,064.1600	2.0642	2,003.3500	2.0034	(2.946)	0	0	0
2019/03/13	R023	01/08/2019	8.95	Call	Bond Future	3,513.9600	3.5140	3,449.5900	3.4496	(1.832)	0	0	0
2019/03/13	R023	01/08/2019			Bond Future	7.8235	103.1147	7.8451	103.0486	0.276	0.0000	0.0000	0
2019/03/13	R023	01/08/2019	8.93	Call	Bond Future	3,461.8700	3.4619	3,397.6200	3.3976	(1.856)	0	0	0
2019/03/13	R023	01/08/2019	8.93	Put	Bond Future	146.9900	0.1470	148.8100	0.1488	1.238	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
2019/03/13	R023	01/08/2019	8.95	Put	Bond Future	140.4200	0.1404	142.1200	0.1421	1.211	0	0	0
2019/03/13	R023	01/08/2019	8.94	Call	Bond Future	3,487.8800	3.4879	3,423.5700	3.4236	(1.844)	0	0	0
2019/03/13	R023	01/08/2019	8.94	Put	Bond Future	143.6700	0.1437	145.4300	0.1454	1.225	0	0	0
2019/03/13	R023	07/11/2019	7.98	Call	Bond Future	1,372.3100	1.3723	1,312.1600	1.3122	(4.383)	0	0	0
2019/03/13	R023	07/11/2019			Bond Future	7.8202	101.3442	7.8440	101.2762	0.305	0.0000	0.0000	0
2019/03/13	R023	07/11/2019	7.98	Put	Bond Future	917.0500	0.9170	924.9600	0.9250	0.863	0	0	0
2019/03/13	R023	07/11/2019	7.99	Call	Bond Future	1,390.4800	1.3905	1,330.4200	1.3304	(4.319)	0	0	0
2019/03/13	R023	07/11/2019	8.00	Call	Bond Future	1,409.0700	1.4091	1,348.4600	1.3485	(4.301)	0	0	0
2019/03/13	R023	07/11/2019	8.00	Put	Bond Future	897.0100	0.8970	904.4600	0.9045	0.831	0	0	0
2019/03/13	R023	07/11/2019	7.99	Put	Bond Future	906.8200	0.9068	914.8200	0.9148	0.882	0	0	0
2019/03/13	R035	02/05/2019	9.74	Put	Bond Future	1,164.0700	1.1641	1,142.5600	1.1426	(1.848)	0	0	0
2019/03/13	R035	02/05/2019			Bond Future	9.6118	95.6870	9.6249	95.5859	0.137	0.0000	0.0000	80,041
2019/03/13	R035	02/05/2019	9.74	Call	Bond Future	2,143.0500	2.1431	2,020.4400	2.0204	(5.721)	0	0	0
2019/03/13	R035	02/05/2019	9.75	Call	Bond Future	2,189.7600	2.1898	2,066.7000	2.0667	(5.620)	0	0	0
2019/03/13	R035	02/05/2019	9.75	Put	Bond Future	1,135.0600	1.1351	1,113.1000	1.1131	(1.935)	0	0	0
2019/03/13	R035	02/05/2019	9.73	Call	Bond Future	2,096.6900	2.0967	1,974.5500	1.9746	(5.825)	0	0	0
2019/03/13	R035	02/05/2019	9.73	Put	Bond Future	1,193.5200	1.1935	1,172.4800	1.1725	(1.763)	0	0	0
2019/03/13	R035	01/08/2019	10.23	Call	Bond Future	5,304.4900	5.3045	5,230.5400	5.2305	(1.394)	0	0	0
2019/03/13	R035	01/08/2019	10.22	Put	Bond Future	1,220.3400	1.2203	1,250.1900	1.2502	2.446	0	0	0
2019/03/13	R035	01/08/2019			Bond Future	9.6714	97.4802	9.6850	97.3767	0.141	0.0000	0.0000	0
2019/03/13	R035	01/08/2019	10.24	Call	Bond Future	5,357.9200	5.3579	5,283.6200	5.2836	(1.387)	0	0	0
2019/03/13	R035	01/08/2019	10.24	Put	Bond Future	1,185.1900	1.1852	1,214.3400	1.2143	2.460	0	0	0
2019/03/13	R035	01/08/2019	10.23	Put	Bond Future	1,202.7400	1.2027	1,232.2400	1.2322	2.453	0	0	0
2019/03/13	R035	01/08/2019	10.22	Call	Bond Future	5,251.0200	5.2510	5,177.4200	5.1774	(1.402)	0	0	0
2019/03/13	R035	07/11/2019	9.88	Call	Bond Future	4,106.7900	4.1068	4,056.0200	4.0560	(1.236)	0	0	0
2019/03/13	R035	07/11/2019	9.89	Call	Bond Future	4,148.9700	4.1490	4,097.8300	4.0978	(1.233)	0	0	0
2019/03/13	R035	07/11/2019	9.87	Put	Bond Future	3,036.3200	3.0363	3,092.1800	3.0922	1.840	0	0	0
2019/03/13	R035	07/11/2019			Bond Future	9.7314	95.0204	9.7457	94.9141	0.146	0.0000	0.0000	0
2019/03/13	R035	07/11/2019	9.89	Put	Bond Future	2,973.4000	2.9734	3,028.5200	3.0285	1.854	0	0	0
2019/03/13	R035	07/11/2019	9.87	Call	Bond Future	4,064.8100	4.0648	4,014.4100	4.0144	(1.240)	0	0	0
2019/03/13	R035	07/11/2019	9.88	Put	Bond Future	3,004.7200	3.0047	3,060.2100	3.0602	1.847	0	0	0
2019/03/13	R186	02/05/2019	9.02	Call	Bond Future	2,301.6800	2.3017	2,185.4600	2.1855	(5.049)	0	0	0
2019/03/13	R186	02/05/2019	9.01	Put	Bond Future	412.1500	0.4122	434.2700	0.4343	5.367	0	0	0
2019/03/13	R186	02/05/2019	10.07	Call	Bond Future	7,693.0600	7.6931	7,555.5100	7.5555	(1.788)	0	0	0
2019/03/13	R186	02/05/2019	9.96	Put	Bond Future	10.1800	0.0102	10.3800	0.0104	1.965	0	0	90
2019/03/13	R186	02/05/2019	9.75	Call	Bond Future	5,998.0300	5.9980	5,861.3200	5.8613	(2.279)	0	0	0
2019/03/13	R186	02/05/2019	9.25	Put	Bond Future	185.1100	0.1851	194.3800	0.1944	5.008	0	0	0
2019/03/13	R186	02/05/2019	8.65	Put	Bond Future	1,186.3300	1.1863	1,244.4400	1.2444	4.898	0	0	0
2019/03/13	R186	02/05/2019			Bond Future	8.6906	113.8664	8.7142	113.7288	0.271	0.0000	0.0000	88,059
2019/03/13	R186	02/05/2019	9.03	Call	Bond Future	2,346.2000	2.3462	2,229.2800	2.2293	(4.983)	0	0	0
2019/03/13	R186	02/05/2019	9.03	Put	Bond Future	386.6700	0.3867	407.3700	0.4074	5.353	0	0	0
2019/03/13	R186	02/05/2019	8.65	Call	Bond Future	948.8400	0.9488	869.3300	0.8693	(8.380)	0	0	3,250
2019/03/13	R186	02/05/2019	9.02	Put	Bond Future	399.2400	0.3992	420.6400	0.4206	5.360	0	0	0
2019/03/13	R186	02/05/2019	9.01	Call	Bond Future	2,257.4700	2.2575	2,141.9700	2.1420	(5.116)	0	0	0
2019/03/13	R186	02/05/2019	9.30	Call	Bond Future	3,641.7600	3.6418	3,511.5600	3.5116	(3.575)	0	0	200
2019/03/13	R186	02/05/2019	10.07	Put	Bond Future	5.5400	0.0055	5.6100	0.0056	1.264	0	0	200

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2019/03/13	R186	02/05/2019	9.96	Call	Bond Future	7,110.9300	7.1109	6,973.5100	6.9735	(1.933)	0	0	0
2019/03/13	R186	02/05/2019	9.20	Put	Bond Future	220.0700	0.2201	231.3300	0.2313	5.117	0	0	0
2019/03/13	R186	02/05/2019	9.75	Put	Bond Future	29.7700	0.0298	30.6800	0.0307	3.057	0	0	7,000
2019/03/13	R186	02/05/2019	10.02	Put	Bond Future	7.3300	0.0073	7.4500	0.0075	1.637	0	0	3,250
2019/03/13	R186	02/05/2019	9.25	Call	Bond Future	3,390.5900	3.3906	3,262.2400	3.2622	(3.785)	0	0	3,250
2019/03/13	R186	02/05/2019	8.90	Call	Bond Future	1,799.1600	1.7992	1,692.1800	1.6922	(5.946)	0	0	0
2019/03/13	R186	02/05/2019	8.70	Put	Bond Future	1,040.2200	1.0402	1,091.7800	1.0918	4.957	0	0	0
2019/03/13	R186	02/05/2019	8.70	Call	Bond Future	1,095.1100	1.0951	1,009.0500	1.0091	(7.859)	0	0	200
2019/03/13	R186	02/05/2019	9.30	Put	Bond Future	155.7200	0.1557	163.1400	0.1631	4.765	0	0	0
2019/03/13	R186	02/05/2019	9.20	Call	Bond Future	3,144.0300	3.1440	3,017.6700	3.0177	(4.019)	0	0	90
2019/03/13	R186	02/05/2019	8.62	Put	Bond Future	1,280.4500	1.2804	1,342.5400	1.3425	4.849	0	0	0
2019/03/13	R186	02/05/2019	8.62	Call	Bond Future	867.0500	0.8670	791.5200	0.7915	(8.711)	0	0	90
2019/03/13	R186	02/05/2019	8.50	Put	Bond Future	1,705.1300	1.7051	1,783.6100	1.7836	4.603	0	0	0
2019/03/13	R186	02/05/2019	8.50	Call	Bond Future	584.4300	0.5844	525.2900	0.5253	(10.119)	0	0	7,000
2019/03/13	R186	02/05/2019	9.00	Put	Bond Future	425.4100	0.4254	448.2700	0.4483	5.374	0	0	7,500
2019/03/13	R186	02/05/2019	9.00	Call	Bond Future	2,213.5700	2.2136	2,098.8100	2.0988	(5.184)	0	0	7,000
2019/03/13	R186	02/05/2019	10.02	Call	Bond Future	7,428.6800	7.4287	7,291.1800	7.2912	(1.851)	0	0	0
2019/03/13	R186	02/05/2019	8.80	Put	Bond Future	787.7300	0.7877	827.7600	0.8278	5.082	0	0	0
2019/03/13	R186	02/05/2019	8.80	Call	Bond Future	1,424.3600	1.4244	1,326.7700	1.3268	(6.851)	0	0	7,500
2019/03/13	R186	02/05/2019	9.05	Call	Bond Future	2,436.2500	2.4363	2,317.9800	2.3180	(4.855)	0	0	0
2019/03/13	R186	02/05/2019	9.05	Put	Bond Future	362.6800	0.3627	382.0300	0.3820	5.335	0	0	3,250
2019/03/13	R186	02/05/2019	8.90	Put	Bond Future	584.7800	0.5848	615.4200	0.6154	5.240	0	0	8,250
2019/03/13	R186	01/08/2019	10.08	Put	Bond Future	214.2800	0.2143	227.5500	0.2275	6.193	0	0	6,000
2019/03/13	R186	01/08/2019	9.54	Call	Bond Future	4,981.5100	4.9815	4,872.5000	4.8725	(2.188)	0	0	0
2019/03/13	R186	01/08/2019			Bond Future	8.7434	110.7007	8.7682	110.5599	0.284	0.0000	0.0000	10
2019/03/13	R186	01/08/2019	8.30	Put	Bond Future	3,358.6200	3.3586	3,462.9800	3.4630	3.107	0	0	0
2019/03/13	R186	01/08/2019	8.30	Call	Bond Future	804.7200	0.8047	768.2400	0.7682	(4.533)	0	0	6,000
2019/03/13	R186	01/08/2019	9.05	Put	Bond Future	1,197.0300	1.1970	1,253.4400	1.2534	4.712	0	0	0
2019/03/13	R186	01/08/2019	9.05	Call	Bond Future	2,919.3400	2.9193	2,834.9100	2.8349	(2.892)	0	0	6,000
2019/03/13	R186	01/08/2019	9.52	Call	Bond Future	4,890.9700	4.8910	4,782.7500	4.7827	(2.213)	0	0	0
2019/03/13	R186	01/08/2019	9.52	Put	Bond Future	596.3400	0.5963	628.9600	0.6290	5.470	0	0	0
2019/03/13	R186	01/08/2019	10.08	Call	Bond Future	7,470.4600	7.4705	7,342.8900	7.3429	(1.708)	0	0	0
2019/03/13	R186	01/08/2019	9.54	Put	Bond Future	579.2000	0.5792	611.0300	0.6110	5.496	0	0	0
2019/03/13	R186	01/08/2019	9.53	Call	Bond Future	4,936.2000	4.9362	4,827.5800	4.8276	(2.200)	0	0	0
2019/03/13	R186	01/08/2019	9.53	Put	Bond Future	587.7100	0.5877	619.9300	0.6199	5.482	0	0	0
2019/03/13	R186	07/11/2019	8.94	Call	Bond Future	2,882.0700	2.8821	2,814.1200	2.8141	(2.358)	0	0	0
2019/03/13	R186	07/11/2019			Bond Future	8.7872	113.0254	8.8135	112.8809	0.299	0.0000	0.0000	0
2019/03/13	R186	07/11/2019	8.94	Put	Bond Future	2,045.6500	2.0456	2,122.1200	2.1221	3.738	0	0	0
2019/03/13	R186	07/11/2019	8.95	Call	Bond Future	2,915.3500	2.9154	2,846.8800	2.8469	(2.349)	0	0	0
2019/03/13	R186	07/11/2019	8.96	Put	Bond Future	2,003.1900	2.0032	2,078.6200	2.0786	3.765	0	0	0
2019/03/13	R186	07/11/2019	8.95	Put	Bond Future	2,024.5000	2.0245	2,100.4500	2.1004	3.752	0	0	0
2019/03/13	R186	07/11/2019	8.96	Call	Bond Future	2,948.4500	2.9485	2,879.4600	2.8795	(2.340)	0	0	0
2019/03/13	R197	02/05/2019			Bond Future	301.8543	301.8543	301.6946	301.6946	(0.053)	0.0000	0.0000	2,350
2019/03/13	R197	01/08/2019			Bond Future	300.0293	300.0293	299.8652	299.8652	(0.055)	0.0000	0.0000	0
2019/03/13	R197	07/11/2019			Bond Future	306.4040	306.4040	306.2346	306.2346	(0.055)	0.0000	0.0000	0
2019/03/13	R202	02/05/2019			Bond Future	234.3645	234.3645	234.2450	234.2450	(0.051)	0.0000	0.0000	8,666

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
2019/03/13	R202	01/08/2019			Bond Future	234.8006	234.8006	234.6778	234.6778	(0.052)	0.0000	0.0000	0
2019/03/13	R202	07/11/2019			Bond Future	239.7890	239.7890	239.6624	239.6624	(0.053)	0.0000	0.0000	0
2019/03/13	R207	02/05/2019	7.63	Call	Bond Future	845.1700	0.8452	677.7000	0.6777	(19.815)	0	0	0
2019/03/13	R207	02/05/2019			Bond Future	6.3610	102.8212	6.6110	102.6538	3.930	0.0000	0.0000	6,013
2019/03/13	R207	02/05/2019	7.61	Call	Bond Future	831.9400	0.8319	664.4700	0.6645	(20.130)	0	0	0
2019/03/13	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	R207	02/05/2019	7.62	Call	Bond Future	838.5600	0.8386	671.0900	0.6711	(19.971)	0	0	0
2019/03/13	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/13	R207	01/08/2019	7.34	Put	Bond Future	0.0300	0.0000	0.3600	0.0004	1100.000	0	0	0
2019/03/13	R207	01/08/2019	7.33	Call	Bond Future	746.7900	0.7468	576.0000	0.5760	(22.870)	0	0	0
2019/03/13	R207	01/08/2019			Bond Future	5.6117	101.1067	6.0033	100.9356	6.977	0.0000	0.0000	0
2019/03/13	R207	01/08/2019	7.34	Call	Bond Future	751.1100	0.7511	580.3000	0.5803	(22.741)	0	0	0
2019/03/13	R207	01/08/2019	7.33	Put	Bond Future	0.0300	0.0000	0.3800	0.0004	1166.667	0	0	0
2019/03/13	R207	01/08/2019	7.35	Call	Bond Future	755.4100	0.7554	584.5900	0.5846	(22.613)	0	0	0
2019/03/13	R207	01/08/2019	7.35	Put	Bond Future	0.0200	0.0000	0.3400	0.0003	1600.000	0	0	0
2019/03/13	R207	07/11/2019	2.08	Put	Bond Future	43.5100	0.0435	194.2300	0.1942	346.403	0	0	0
2019/03/13	R207	07/11/2019			Bond Future	2.1830	103.2299	3.1572	103.0545	44.625	0.0000	0.0000	0
2019/03/13	R207	07/11/2019	2.07	Call	Bond Future	24.1900	0.0242	0.2700	0.0003	(98.884)	0	0	0
2019/03/13	R207	07/11/2019	2.07	Put	Bond Future	44.5700	0.0446	196.0100	0.1960	339.780	0	0	0
2019/03/13	R207	07/11/2019	2.08	Call	Bond Future	24.9300	0.0249	0.2900	0.0003	(98.837)	0	0	0
2019/03/13	R207	07/11/2019	2.06	Call	Bond Future	23.4700	0.0235	0.2500	0.0003	(98.935)	0	0	0
2019/03/13	R207	07/11/2019	2.06	Put	Bond Future	45.6600	0.0457	197.8000	0.1978	333.202	0	0	0
2019/03/13	R208	02/05/2019	8.03	Put	Bond Future	1.6600	0.0017	1.5900	0.0016	(4.217)	0	0	0
2019/03/13	R208	02/05/2019	8.02	Call	Bond Future	1,711.9700	1.7120	1,681.5900	1.6816	(1.775)	0	0	0
2019/03/13	R208	02/05/2019			Bond Future	7.0288	100.1855	7.0461	100.1551	0.247	0.0000	0.0000	14,463
2019/03/13	R208	02/05/2019	8.03	Call	Bond Future	1,728.9100	1.7289	1,698.5300	1.6985	(1.757)	0	0	0
2019/03/13	R208	02/05/2019	8.02	Put	Bond Future	1.7800	0.0018	1.7100	0.0017	(3.933)	0	0	0
2019/03/13	R208	02/05/2019	8.04	Call	Bond Future	1,745.8400	1.7458	1,715.4600	1.7155	(1.740)	0	0	0
2019/03/13	R208	02/05/2019	8.04	Put	Bond Future	1.5400	0.0015	1.4700	0.0015	(4.545)	0	0	0
2019/03/13	R208	01/08/2019	8.16	Call	Bond Future	1,875.0400	1.8750	1,845.3800	1.8454	(1.582)	0	0	0
2019/03/13	R208	01/08/2019	8.17	Put	Bond Future	21.1700	0.0212	22.8900	0.0229	8.125	0	0	0
2019/03/13	R208	01/08/2019			Bond Future	6.9361	102.0630	6.9566	102.0316	0.296	0.0000	0.0000	0
2019/03/13	R208	01/08/2019	8.16	Put	Bond Future	21.8800	0.0219	23.6500	0.0237	8.090	0	0	0
2019/03/13	R208	01/08/2019	8.17	Call	Bond Future	1,889.2800	1.8893	1,859.5700	1.8596	(1.573)	0	0	0
2019/03/13	R208	01/08/2019	8.15	Call	Bond Future	1,860.8200	1.8608	1,831.2000	1.8312	(1.592)	0	0	0
2019/03/13	R208	01/08/2019	8.15	Put	Bond Future	22.6100	0.0226	24.4200	0.0244	8.005	0	0	0
2019/03/13	R208	07/11/2019	6.82	Put	Bond Future	298.1300	0.2981	315.5800	0.3156	5.853	0	0	0
2019/03/13	R208	07/11/2019	6.83	Call	Bond Future	414.3400	0.4143	398.8900	0.3989	(3.729)	0	0	0
2019/03/13	R208	07/11/2019			Bond Future	6.7371	100.7998	6.7623	100.7671	0.373	0.0000	0.0000	0
2019/03/13	R208	07/11/2019	6.84	Call	Bond Future	422.5200	0.4225	406.8800	0.4069	(3.702)	0	0	0
2019/03/13	R208	07/11/2019	6.84	Put	Bond Future	288.7800	0.2888	305.8500	0.3059	5.911	0	0	0
2019/03/13	R208	07/11/2019	6.82	Call	Bond Future	405.9000	0.4059	390.6400	0.3906	(3.760)	0	0	0
2019/03/13	R208	07/11/2019	6.83	Put	Bond Future	293.5800	0.2936	310.8400	0.3108	5.879	0	0	0
2019/03/13	R209	02/05/2019	9.70	Put	Bond Future	960.4000	0.9604	950.0000	0.9500	(1.083)	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
2019/03/13	R209	02/05/2019			Bond Future	9.5586	73.1509	9.5718	73.0639	0.138	0.0000	0.0000	102,053
2019/03/13	R209	02/05/2019	9.69	Call	Bond Future	1,842.4800	1.8425	1,745.5700	1.7456	(5.260)	0	0	0
2019/03/13	R209	02/05/2019	9.69	Put	Bond Future	985.1400	0.9851	975.1700	0.9752	(1.012)	0	0	0
2019/03/13	R209	02/05/2019	10.50	Call	Bond Future	5,931.3900	5.9314	5,835.5300	5.8355	(1.616)	0	0	0
2019/03/13	R209	02/05/2019	10.71	Call	Bond Future	7,078.5400	7.0785	6,986.3000	6.9863	(1.303)	0	0	0
2019/03/13	R209	02/05/2019	9.70	Call	Bond Future	1,882.3800	1.8824	1,785.0400	1.7850	(5.171)	0	0	0
2019/03/13	R209	02/05/2019	10.50	Put	Bond Future	103.6000	0.1036	94.6800	0.0947	(8.610)	0	0	11,560
2019/03/13	R209	02/05/2019	10.71	Put	Bond Future	45.6000	0.0456	40.3000	0.0403	(11.623)	0	0	760
2019/03/13	R209	02/05/2019	9.95	Put	Bond Future	499.1000	0.4991	483.6600	0.4837	(3.094)	0	0	0
2019/03/13	R209	02/05/2019	9.95	Call	Bond Future	3,009.7900	3.0098	2,907.4100	2.9074	(3.402)	0	0	760
2019/03/13	R209	02/05/2019	9.68	Call	Bond Future	1,802.8800	1.8029	1,706.4100	1.7064	(5.351)	0	0	0
2019/03/13	R209	02/05/2019	9.68	Put	Bond Future	1,010.2700	1.0103	1,000.7400	1.0007	(0.943)	0	0	0
2019/03/13	R209	02/05/2019	9.35	Put	Bond Future	2,146.0400	2.1460	2,161.2000	2.1612	0.706	0	0	0
2019/03/13	R209	02/05/2019	9.35	Call	Bond Future	753.7800	0.7538	682.0000	0.6820	(9.523)	0	0	760
2019/03/13	R209	01/08/2019	10.15	Put	Bond Future	1,152.6200	1.1526	1,177.8500	1.1778	2.189	0	0	0
2019/03/13	R209	01/08/2019	9.30	Call	Bond Future	1,434.9200	1.4349	1,404.2600	1.4043	(2.137)	0	0	7,560
2019/03/13	R209	01/08/2019	10.17	Call	Bond Future	4,628.9700	4.6290	4,564.7300	4.5647	(1.388)	0	0	0
2019/03/13	R209	01/08/2019			Bond Future	9.6117	74.5218	9.6254	74.4329	0.142	0.0000	0.0000	0
2019/03/13	R209	01/08/2019	10.15	Call	Bond Future	4,538.3500	4.5383	4,474.6800	4.4747	(1.403)	0	0	0
2019/03/13	R209	01/08/2019	10.17	Put	Bond Future	1,121.9500	1.1219	1,146.6100	1.1466	2.198	0	0	0
2019/03/13	R209	01/08/2019	9.30	Put	Bond Future	3,507.4800	3.5075	3,565.7200	3.5657	1.660	0	0	0
2019/03/13	R209	01/08/2019	9.80	Put	Bond Future	1,842.7300	1.8427	1,879.6100	1.8796	2.001	0	0	0
2019/03/13	R209	01/08/2019	10.16	Put	Bond Future	1,137.2600	1.1373	1,162.2100	1.1622	2.194	0	0	0
2019/03/13	R209	01/08/2019	10.46	Call	Bond Future	5,992.6000	5.9926	5,921.1900	5.9212	(1.192)	0	0	0
2019/03/13	R209	01/08/2019	10.46	Put	Bond Future	761.6500	0.7617	779.1400	0.7791	2.296	0	0	7,560
2019/03/13	R209	01/08/2019	9.80	Call	Bond Future	3,054.0600	3.0541	3,002.0400	3.0020	(1.703)	0	0	7,560
2019/03/13	R209	01/08/2019	10.16	Call	Bond Future	4,583.6700	4.5837	4,519.7200	4.5197	(1.395)	0	0	0
2019/03/13	R209	07/11/2019	9.82	Call	Bond Future	3,582.2100	3.5822	3,536.0900	3.5361	(1.287)	0	0	0
2019/03/13	R209	07/11/2019			Bond Future	9.6622	72.9327	9.6764	72.8414	0.147	0.0000	0.0000	0
2019/03/13	R209	07/11/2019	9.80	Call	Bond Future	3,509.8500	3.5099	3,464.1200	3.4641	(1.303)	0	0	0
2019/03/13	R209	07/11/2019	9.80	Put	Bond Future	2,629.6000	2.6296	2,675.1200	2.6751	1.731	0	0	0
2019/03/13	R209	07/11/2019	9.82	Put	Bond Future	2,575.5000	2.5755	2,620.6300	2.6206	1.752	0	0	0
2019/03/13	R209	07/11/2019	9.81	Call	Bond Future	3,545.9500	3.5460	3,500.1400	3.5001	(1.292)	0	0	0
2019/03/13	R209	07/11/2019	9.81	Put	Bond Future	2,602.4300	2.6024	2,647.8700	2.6479	1.746	0	0	0
2019/03/13	R210	02/05/2019			Bond Future	185.6103	185.6103	185.5143	185.5143	(0.052)	0.0000	0.0000	1,948
2019/03/13	R210	01/08/2019			Bond Future	189.1339	189.1339	189.0353	189.0353	(0.052)	0.0000	0.0000	0
2019/03/13	R210	07/11/2019			Bond Future	190.5139	190.5139	190.4120	190.4120	(0.053)	0.0000	0.0000	0
2019/03/13	R212	02/05/2019			Bond Future	157.3862	157.3862	157.2599	157.2599	(0.080)	0.0000	0.0000	7,946
2019/03/13	R212	01/08/2019			Bond Future	158.1539	158.1539	158.0245	158.0245	(0.082)	0.0000	0.0000	0
2019/03/13	R212	07/11/2019			Bond Future	161.5141	161.5141	161.3810	161.3810	(0.082)	0.0000	0.0000	0
2019/03/13	R213	02/05/2019	9.49	Call	Bond Future	1,812.3700	1.8124	1,711.1800	1.7112	(5.583)	0	0	0
2019/03/13	R213	02/05/2019	9.48	Put	Bond Future	871.5800	0.8716	885.8400	0.8858	1.636	0	0	0
2019/03/13	R213	02/05/2019			Bond Future	9.3349	84.7735	9.3533	84.6587	0.197	0.0000	0.0000	28,274
2019/03/13	R213	02/05/2019	9.50	Call	Bond Future	1,851.7000	1.8517	1,749.8400	1.7498	(5.501)	0	0	0
2019/03/13	R213	02/05/2019	9.50	Put	Bond Future	826.5400	0.8265	839.5500	0.8395	1.574	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
2019/03/13	R213	02/05/2019	9.49	Put	Bond Future	848.8300	0.8488	862.5100	0.8625	1.612	0	0	0
2019/03/13	R213	02/05/2019	9.48	Call	Bond Future	1,773.4300	1.7734	1,672.8200	1.6728	(5.673)	0	0	0
2019/03/13	R213	01/08/2019	9.99	Put	Bond Future	911.9800	0.9120	946.0600	0.9461	3.737	0	0	0
2019/03/13	R213	01/08/2019	9.98	Call	Bond Future	4,454.2600	4.4543	4,371.3300	4.3713	(1.862)	0	0	0
2019/03/13	R213	01/08/2019			Bond Future	9.3908	86.3622	9.4099	86.2448	0.203	0.0000	0.0000	0
2019/03/13	R213	01/08/2019	9.99	Call	Bond Future	4,499.0800	4.4991	4,415.7500	4.4157	(1.852)	0	0	0
2019/03/13	R213	01/08/2019	9.98	Put	Bond Future	925.3100	0.9253	959.7900	0.9598	3.726	0	0	0
2019/03/13	R213	01/08/2019	10.00	Call	Bond Future	4,544.1900	4.5442	4,460.3000	4.4603	(1.846)	0	0	0
2019/03/13	R213	01/08/2019	10.00	Put	Bond Future	899.0000	0.8990	932.5200	0.9325	3.729	0	0	0
2019/03/13	R213	07/11/2019	9.59	Put	Bond Future	2,417.3200	2.4173	2,483.1000	2.4831	2.721	0	0	0
2019/03/13	R213	07/11/2019	9.58	Call	Bond Future	3,246.2200	3.2462	3,192.0600	3.1921	(1.668)	0	0	0
2019/03/13	R213	07/11/2019			Bond Future	9.4466	84.6209	9.4665	84.5006	0.210	0.0000	0.0000	0
2019/03/13	R213	07/11/2019	9.59	Call	Bond Future	3,281.2000	3.2812	3,226.6200	3.2266	(1.663)	0	0	0
2019/03/13	R213	07/11/2019	9.58	Put	Bond Future	2,442.2000	2.4422	2,508.4000	2.5084	2.711	0	0	0
2019/03/13	R213	07/11/2019	9.60	Call	Bond Future	3,316.3300	3.3163	3,261.3300	3.2613	(1.658)	0	0	0
2019/03/13	R213	07/11/2019	9.60	Put	Bond Future	2,392.6600	2.3927	2,458.0200	2.4580	2.732	0	0	0
2019/03/13	R214	02/05/2019	9.87	Call	Bond Future	1,922.7600	1.9228	1,811.2800	1.8113	(5.798)	0	0	0
2019/03/13	R214	02/05/2019	9.85	Call	Bond Future	1,841.3100	1.8413	1,730.8000	1.7308	(6.002)	0	0	0
2019/03/13	R214	02/05/2019			Bond Future	9.7430	72.0755	9.7563	71.9841	0.137	0.0000	0.0000	21,863
2019/03/13	R214	02/05/2019	9.85	Put	Bond Future	1,113.5600	1.1136	1,094.3900	1.0944	(1.722)	0	0	0
2019/03/13	R214	02/05/2019	9.87	Put	Bond Future	1,060.2800	1.0603	1,040.1400	1.0401	(1.899)	0	0	0
2019/03/13	R214	02/05/2019	9.86	Call	Bond Future	1,881.8300	1.8818	1,770.8700	1.7709	(5.896)	0	0	0
2019/03/13	R214	02/05/2019	9.86	Put	Bond Future	1,086.6600	1.0867	1,067.0400	1.0670	(1.806)	0	0	0
2019/03/13	R214	01/08/2019	10.34	Put	Bond Future	1,197.9500	1.1980	1,225.4100	1.2254	2.292	0	0	0
2019/03/13	R214	01/08/2019			Bond Future	9.7965	73.4261	9.8103	73.3327	0.141	0.0000	0.0000	0
2019/03/13	R214	01/08/2019	10.33	Call	Bond Future	4,694.5900	4.6946	4,628.9200	4.6289	(1.399)	0	0	0
2019/03/13	R214	01/08/2019	10.33	Put	Bond Future	1,214.1500	1.2142	1,241.9100	1.2419	2.286	0	0	0
2019/03/13	R214	01/08/2019	10.34	Call	Bond Future	4,740.9900	4.7410	4,675.0200	4.6750	(1.391)	0	0	0
2019/03/13	R214	01/08/2019	10.32	Call	Bond Future	4,648.1500	4.6481	4,582.7900	4.5828	(1.406)	0	0	0
2019/03/13	R214	01/08/2019	10.32	Put	Bond Future	1,230.4000	1.2304	1,258.4700	1.2585	2.281	0	0	0
2019/03/13	R214	07/11/2019	10.02	Put	Bond Future	2,755.3000	2.7553	2,802.8700	2.8029	1.726	0	0	0
2019/03/13	R214	07/11/2019			Bond Future	9.8503	71.6672	9.8646	71.5714	0.145	0.0000	0.0000	0
2019/03/13	R214	07/11/2019	10.01	Call	Bond Future	3,843.7300	3.8437	3,795.7900	3.7958	(1.247)	0	0	0
2019/03/13	R214	07/11/2019	10.01	Put	Bond Future	2,782.5100	2.7825	2,830.4000	2.8304	1.721	0	0	0
2019/03/13	R214	07/11/2019	10.02	Call	Bond Future	3,882.1400	3.8821	3,833.8800	3.8339	(1.243)	0	0	0
2019/03/13	R214	07/11/2019	10.00	Call	Bond Future	3,805.4700	3.8055	3,757.8500	3.7579	(1.251)	0	0	0
2019/03/13	R214	07/11/2019	10.00	Put	Bond Future	2,809.9600	2.8100	2,858.1700	2.8582	1.716	0	0	0
2019/03/13	R248	02/05/2019	9.90	Put	Bond Future	1,190.2900	1.1903	1,164.1200	1.1641	(2.199)	0	0	0
2019/03/13	R248	02/05/2019			Bond Future	9.7378	92.1042	9.7511	91.9867	0.137	0.0000	0.0000	100,887
2019/03/13	R248	02/05/2019	9.90	Call	Bond Future	2,600.8300	2.6008	2,457.1300	2.4571	(5.525)	0	0	0
2019/03/13	R248	02/05/2019	9.91	Call	Bond Future	2,655.8300	2.6558	2,511.7200	2.5117	(5.426)	0	0	0
2019/03/13	R248	02/05/2019	9.89	Put	Bond Future	1,221.7600	1.2218	1,196.0400	1.1960	(2.105)	0	0	0
2019/03/13	R248	02/05/2019	9.91	Put	Bond Future	1,159.6100	1.1596	1,133.0300	1.1330	(2.292)	0	0	0
2019/03/13	R248	02/05/2019	9.89	Call	Bond Future	2,546.4700	2.5465	2,403.2200	2.4032	(5.625)	0	0	0
2019/03/13	R248	01/08/2019	10.35	Call	Bond Future	6,084.6200	6.0846	5,998.8100	5.9988	(1.410)	0	0	0
2019/03/13	R248	01/08/2019	10.34	Put	Bond Future	1,448.1500	1.4481	1,482.9600	1.4830	2.404	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
2019/03/13	R248	01/08/2019			Bond Future	9.7909	93.8302	9.8047	93.7100	0.141	0.0000	0.0000	100
2019/03/13	R248	01/08/2019	10.36	Call	Bond Future	6,144.5100	6.1445	6,058.3000	6.0583	(1.403)	0	0	0
2019/03/13	R248	01/08/2019	10.36	Put	Bond Future	1,408.8400	1.4088	1,442.8600	1.4429	2.415	0	0	0
2019/03/13	R248	01/08/2019	10.35	Put	Bond Future	1,428.3600	1.4284	1,462.7800	1.4628	2.410	0	0	0
2019/03/13	R248	01/08/2019	10.34	Call	Bond Future	6,024.8800	6.0249	5,939.4600	5.9395	(1.418)	0	0	0
2019/03/13	R248	07/11/2019	10.02	Call	Bond Future	4,899.5200	4.8995	4,840.0400	4.8400	(1.214)	0	0	0
2019/03/13	R248	07/11/2019	10.01	Put	Bond Future	3,437.7100	3.4377	3,501.9700	3.5020	1.869	0	0	0
2019/03/13	R248	07/11/2019			Bond Future	9.8441	91.3573	9.8584	91.2340	0.145	0.0000	0.0000	0
2019/03/13	R248	07/11/2019	10.03	Call	Bond Future	4,949.1100	4.9491	4,889.2200	4.8892	(1.210)	0	0	0
2019/03/13	R248	07/11/2019	10.03	Put	Bond Future	3,369.0300	3.3690	3,432.4600	3.4325	1.883	0	0	0
2019/03/13	R248	07/11/2019	10.02	Put	Bond Future	3,403.2100	3.4032	3,467.0500	3.4670	1.876	0	0	0
2019/03/13	R248	07/11/2019	10.01	Call	Bond Future	4,850.1000	4.8501	4,791.0400	4.7910	(1.218)	0	0	0
Total													914508