



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 23/04/2019 TO 23/04/2019

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
2019/04/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	2025	02/05/2019			Bond Future	134.7191	134.7191	134.6935	134.6935	(0.019)	0.0000	0.0000	294
2019/04/23	2025	01/08/2019			Bond Future	135.7901	135.7901	135.7509	135.7509	(0.029)	0.0000	0.0000	1,357
2019/04/23	2025	07/11/2019			Bond Future	138.6091	138.6091	138.5725	138.5725	(0.026)	0.0000	0.0000	0
2019/04/23	2025	06/02/2020			Bond Future	139.8984	139.8984	139.8535	139.8535	(0.032)	0.0000	0.0000	0
2019/04/23	2029	02/05/2019			Bond Future	101.2179	101.2179	101.2891	101.2891	0.070	0.0000	0.0000	2,954
2019/04/23	2029	01/08/2019			Bond Future	103.1013	103.1013	103.1641	103.1641	0.061	0.0000	0.0000	3,930
2019/04/23	2029	07/11/2019			Bond Future	104.1505	104.1505	104.2169	104.2169	0.064	0.0000	0.0000	0
2019/04/23	2029	06/02/2020			Bond Future	106.2237	106.2237	106.2859	106.2859	0.059	0.0000	0.0000	0
2019/04/23	2030	02/05/2019	9.41	Call	Bond Future	2,692.1100	2.6921	2,045.5200	2.0455	(24.018)	0	0	0
2019/04/23	2030	02/05/2019	8.90	Put	Bond Future	985.5600	0.9856	1,363.7000	1.3637	38.368	0	0	0
2019/04/23	2030	02/05/2019			Bond Future	8.9936	95.3483	9.0936	94.7030	1.111	0.0000	0.0000	33,888
2019/04/23	2030	02/05/2019	9.39	Call	Bond Future	2,574.3100	2.5743	1,929.3000	1.9293	(25.056)	0	0	0
2019/04/23	2030	02/05/2019	9.39	Put	Bond Future	49.4400	0.0494	49.6900	0.0497	0.506	0	0	0
2019/04/23	2030	02/05/2019	10.20	Call	Bond Future	7,406.7300	7.4067	6,761.4600	6.7615	(8.712)	0	0	0
2019/04/23	2030	02/05/2019	10.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	3,000
2019/04/23	2030	02/05/2019	9.41	Put	Bond Future	42.2700	0.0423	40.9400	0.0409	(3.146)	0	0	0
2019/04/23	2030	02/05/2019	8.90	Call	Bond Future	375.4100	0.3754	108.2900	0.1083	(71.154)	0	0	3,000
2019/04/23	2030	02/05/2019	9.40	Call	Bond Future	2,633.1000	2.6331	1,987.2400	1.9872	(24.529)	0	0	3,000
2019/04/23	2030	02/05/2019	9.40	Put	Bond Future	45.7200	0.0457	45.1200	0.0451	(1.312)	0	0	0
2019/04/23	2030	01/08/2019	8.67	Put	Bond Future	3,191.0300	3.1910	3,656.2200	3.6562	14.578	0	0	0
2019/04/23	2030	01/08/2019	9.15	Put	Bond Future	1,465.2400	1.4652	1,732.9800	1.7330	18.273	0	0	0
2019/04/23	2030	01/08/2019	9.68	Call	Bond Future	4,402.3800	4.4024	3,844.3300	3.8443	(12.676)	0	0	0
2019/04/23	2030	01/08/2019	9.91	Put	Bond Future	331.4400	0.3314	400.1500	0.4002	20.731	0	0	0
2019/04/23	2030	01/08/2019			Bond Future	9.0529	93.0940	9.1581	92.4277	1.162	0.0000	0.0000	43,190
2019/04/23	2030	01/08/2019	8.35	Put	Bond Future	4,875.0500	4.8750	5,449.2900	5.4493	11.779	0	0	0
2019/04/23	2030	01/08/2019	8.35	Call	Bond Future	254.8400	0.2548	162.7200	0.1627	(36.148)	0	0	2,025
2019/04/23	2030	01/08/2019	9.69	Call	Bond Future	4,452.2300	4.4522	3,892.1100	3.8921	(12.581)	0	0	0
2019/04/23	2030	01/08/2019	9.69	Put	Bond Future	512.4300	0.5124	618.6700	0.6187	20.733	0	0	5,400
2019/04/23	2030	01/08/2019	9.22	Put	Bond Future	1,287.0900	1.2871	1,528.5900	1.5286	18.763	0	0	0
2019/04/23	2030	01/08/2019	9.22	Call	Bond Future	2,342.4500	2.3425	1,917.5900	1.9176	(18.137)	0	0	5,400
2019/04/23	2030	01/08/2019	8.67	Call	Bond Future	710.9400	0.7109	509.7700	0.5098	(28.296)	0	0	5,400
2019/04/23	2030	01/08/2019	9.15	Call	Bond Future	2,080.4000	2.0804	1,681.7800	1.6818	(19.161)	0	0	2,025
2019/04/23	2030	01/08/2019	9.68	Put	Bond Future	522.6800	0.5227	630.9900	0.6310	20.722	0	0	4,800
2019/04/23	2030	01/08/2019	9.92	Call	Bond Future	5,632.2300	5.6322	5,033.2000	5.0332	(10.636)	0	0	0
2019/04/23	2030	01/08/2019	9.90	Put	Bond Future	338.0900	0.3381	408.2100	0.4082	20.740	0	0	0
2019/04/23	2030	01/08/2019	9.91	Call	Bond Future	5,579.8900	5.5799	4,982.2400	4.9822	(10.711)	0	0	0
2019/04/23	2030	01/08/2019	8.77	Put	Bond Future	2,755.2500	2.7552	3,179.1500	3.1792	15.385	0	0	0
2019/04/23	2030	01/08/2019	8.77	Call	Bond Future	931.2100	0.9312	688.7500	0.6888	(26.037)	0	0	0
2019/04/23	2030	01/08/2019	9.27	Put	Bond Future	1,171.2300	1.1712	1,394.7900	1.3948	19.088	0	0	0
2019/04/23	2030	01/08/2019	9.27	Call	Bond Future	2,539.3200	2.5393	2,096.5200	2.0965	(17.438)	0	0	0
2019/04/23	2030	01/08/2019	9.92	Put	Bond Future	324.9100	0.3249	392.2400	0.3922	20.723	0	0	0
2019/04/23	2030	01/08/2019	9.90	Call	Bond Future	5,527.6100	5.5276	4,931.3700	4.9314	(10.787)	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
2019/04/23	2030	07/11/2019	9.49	Put	Bond Future	1,533.4400	1.5334	1,748.2600	1.7483	14.009	0	0	0
2019/04/23	2030	07/11/2019			Bond Future	9.1027	95.0033	9.2117	94.3257	1.198	0.0000	0.0000	0
2019/04/23	2030	07/11/2019	9.48	Call	Bond Future	3,870.3600	3.8704	3,409.9100	3.4099	(11.897)	0	0	0
2019/04/23	2030	07/11/2019	9.48	Put	Bond Future	1,553.1400	1.5531	1,770.2600	1.7703	13.979	0	0	0
2019/04/23	2030	07/11/2019	9.49	Call	Bond Future	3,911.0400	3.9110	3,448.2900	3.4483	(11.832)	0	0	0
2019/04/23	2030	07/11/2019	9.47	Call	Bond Future	3,829.8400	3.8298	3,371.7200	3.3717	(11.962)	0	0	0
2019/04/23	2030	07/11/2019	9.47	Put	Bond Future	1,573.0400	1.5730	1,792.4900	1.7925	13.951	0	0	0
2019/04/23	2030	06/02/2020	9.14	Call	Bond Future	3,199.6500	3.1996	2,825.0900	2.8251	(11.706)	0	0	0
2019/04/23	2030	06/02/2020	9.15	Put	Bond Future	3,188.7300	3.1887	3,507.9500	3.5080	10.011	0	0	0
2019/04/23	2030	06/02/2020			Bond Future	9.1428	92.8636	9.2568	92.1677	1.247	0.0000	0.0000	0
2019/04/23	2030	06/02/2020	9.14	Put	Bond Future	3,216.7700	3.2168	3,538.1600	3.5382	9.991	0	0	0
2019/04/23	2030	06/02/2020	9.15	Call	Bond Future	3,232.9500	3.2330	2,856.2200	2.8562	(11.653)	0	0	0
2019/04/23	2030	06/02/2020	9.16	Call	Bond Future	3,266.4100	3.2664	2,887.5000	2.8875	(11.600)	0	0	0
2019/04/23	2030	06/02/2020	9.16	Put	Bond Future	3,160.9100	3.1609	3,477.9500	3.4780	10.030	0	0	0
2019/04/23	2032	02/05/2019	9.62	Put	Bond Future	64.4900	0.0645	59.1600	0.0592	(8.265)	0	0	0
2019/04/23	2032	02/05/2019	9.61	Call	Bond Future	2,679.1300	2.6791	2,042.5300	2.0425	(23.761)	0	0	0
2019/04/23	2032	02/05/2019			Bond Future	9.2334	93.4933	9.3232	92.8613	0.973	0.0000	0.0000	20,290
2019/04/23	2032	02/05/2019	9.62	Call	Bond Future	2,742.1100	2.7421	2,104.7500	2.1047	(23.243)	0	0	0
2019/04/23	2032	02/05/2019	9.61	Put	Bond Future	69.4000	0.0694	64.8300	0.0648	(6.585)	0	0	0
2019/04/23	2032	02/05/2019	9.63	Call	Bond Future	2,805.3000	2.8053	2,167.3100	2.1673	(22.742)	0	0	0
2019/04/23	2032	02/05/2019	9.63	Put	Bond Future	59.8700	0.0599	53.9100	0.0539	(9.955)	0	0	0
2019/04/23	2032	01/08/2019	10.10	Call	Bond Future	5,817.3100	5.8173	5,236.4500	5.2364	(9.985)	0	0	0
2019/04/23	2032	01/08/2019	10.11	Put	Bond Future	412.9200	0.4129	483.2700	0.4833	17.037	0	0	0
2019/04/23	2032	01/08/2019			Bond Future	9.2914	95.2098	9.3857	94.5571	1.014	0.0000	0.0000	39,969
2019/04/23	2032	01/08/2019	10.10	Put	Bond Future	420.9800	0.4210	492.7600	0.4928	17.051	0	0	0
2019/04/23	2032	01/08/2019	10.11	Call	Bond Future	5,873.2000	5.8732	5,290.9100	5.2909	(9.914)	0	0	0
2019/04/23	2032	01/08/2019	10.09	Call	Bond Future	5,761.3800	5.7614	5,181.9700	5.1820	(10.057)	0	0	0
2019/04/23	2032	01/08/2019	10.09	Put	Bond Future	429.0700	0.4291	502.3000	0.5023	17.067	0	0	0
2019/04/23	2032	07/11/2019	9.71	Call	Bond Future	4,208.9000	4.2089	3,755.9200	3.7559	(10.762)	0	0	0
2019/04/23	2032	07/11/2019	9.70	Put	Bond Future	1,794.8100	1.7948	2,007.8000	2.0078	11.867	0	0	0
2019/04/23	2032	07/11/2019			Bond Future	9.3474	92.9999	9.4449	92.3362	1.042	0.0000	0.0000	0
2019/04/23	2032	07/11/2019	9.72	Call	Bond Future	4,252.4500	4.2525	3,797.2500	3.7973	(10.704)	0	0	0
2019/04/23	2032	07/11/2019	9.72	Put	Bond Future	1,750.0800	1.7501	1,958.5900	1.9586	11.914	0	0	0
2019/04/23	2032	07/11/2019	9.71	Put	Bond Future	1,772.4600	1.7725	1,983.1900	1.9832	11.889	0	0	0
2019/04/23	2032	07/11/2019	9.70	Call	Bond Future	4,165.2600	4.1653	3,714.5400	3.7145	(10.821)	0	0	0
2019/04/23	2032	06/02/2020	9.40	Put	Bond Future	3,602.6200	3.6026	3,908.4100	3.9084	8.488	0	0	0
2019/04/23	2032	06/02/2020			Bond Future	9.3927	94.8307	9.4942	94.1489	1.081	0.0000	0.0000	0
2019/04/23	2032	06/02/2020	9.39	Call	Bond Future	3,616.9300	3.6169	3,243.0300	3.2430	(10.337)	0	0	0
2019/04/23	2032	06/02/2020	9.39	Put	Bond Future	3,634.8700	3.6349	3,942.7200	3.9427	8.469	0	0	0
2019/04/23	2032	06/02/2020	9.40	Call	Bond Future	3,652.1200	3.6521	3,276.1600	3.2762	(10.294)	0	0	0
2019/04/23	2032	06/02/2020	9.38	Call	Bond Future	3,581.9000	3.5819	3,210.0700	3.2101	(10.381)	0	0	0
2019/04/23	2032	06/02/2020	9.38	Put	Bond Future	3,667.3500	3.6674	3,977.2700	3.9773	8.451	0	0	0
2019/04/23	2033	02/05/2019			Bond Future	103.6134	103.6134	103.5941	103.5941	(0.019)	0.0000	0.0000	2,184
2019/04/23	2033	01/08/2019			Bond Future	105.5414	105.5414	105.5117	105.5117	(0.028)	0.0000	0.0000	6,090
2019/04/23	2033	07/11/2019			Bond Future	106.5661	106.5661	106.5383	106.5383	(0.026)	0.0000	0.0000	0
2019/04/23	2033	06/02/2020			Bond Future	108.6874	108.6874	108.6533	108.6533	(0.031)	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
2019/04/23	2037	02/05/2019	9.81	Put	Bond Future	136.1000	0.1361	160.1900	0.1602	17.700	0	0	0
2019/04/23	2037	02/05/2019			Bond Future	9.5189	93.5829	9.6187	92.7967	1.048	0.0000	0.0000	38,965
2019/04/23	2037	02/05/2019	9.80	Call	Bond Future	2,334.2300	2.3342	1,576.0800	1.5761	(32.480)	0	0	0
2019/04/23	2037	02/05/2019	9.80	Put	Bond Future	146.0600	0.1461	174.0300	0.1740	19.150	0	0	0
2019/04/23	2037	02/05/2019	9.81	Call	Bond Future	2,400.6400	2.4006	1,638.6100	1.6386	(31.743)	0	0	0
2019/04/23	2037	02/05/2019	9.79	Call	Bond Future	2,268.3800	2.2684	1,514.4600	1.5145	(33.236)	0	0	0
2019/04/23	2037	02/05/2019	9.79	Put	Bond Future	156.6800	0.1567	188.8800	0.1889	20.551	0	0	0
2019/04/23	2037	01/08/2019	10.31	Call	Bond Future	6,028.7800	6.0288	5,331.2600	5.3313	(11.570)	0	0	0
2019/04/23	2037	01/08/2019			Bond Future	9.5815	91.0459	9.6857	90.2363	1.087	0.0000	0.0000	40,185
2019/04/23	2037	01/08/2019	10.29	Call	Bond Future	5,907.9700	5.9080	5,214.6700	5.2147	(11.735)	0	0	0
2019/04/23	2037	01/08/2019	10.29	Put	Bond Future	611.6700	0.6117	727.9700	0.7280	19.014	0	0	0
2019/04/23	2037	01/08/2019	10.31	Put	Bond Future	589.8800	0.5899	701.9600	0.7020	19.000	0	0	0
2019/04/23	2037	01/08/2019	10.30	Call	Bond Future	5,968.3200	5.9683	5,272.8900	5.2729	(11.652)	0	0	0
2019/04/23	2037	01/08/2019	10.30	Put	Bond Future	600.6800	0.6007	714.8500	0.7148	19.007	0	0	0
2019/04/23	2037	07/11/2019	9.97	Call	Bond Future	4,656.2700	4.6563	4,106.9200	4.1069	(11.798)	0	0	0
2019/04/23	2037	07/11/2019			Bond Future	9.6370	92.9131	9.7443	92.0894	1.114	0.0000	0.0000	0
2019/04/23	2037	07/11/2019	9.95	Call	Bond Future	4,560.8600	4.5609	4,017.1000	4.0171	(11.922)	0	0	0
2019/04/23	2037	07/11/2019	9.95	Put	Bond Future	2,189.8000	2.1898	2,469.7800	2.4698	12.786	0	0	0
2019/04/23	2037	07/11/2019	9.97	Put	Bond Future	2,136.9200	2.1369	2,411.3100	2.4113	12.840	0	0	0
2019/04/23	2037	07/11/2019	9.96	Call	Bond Future	4,608.4700	4.6085	4,061.9000	4.0619	(11.860)	0	0	0
2019/04/23	2037	07/11/2019	9.96	Put	Bond Future	2,163.2200	2.1632	2,440.3900	2.4404	12.813	0	0	0
2019/04/23	2037	06/02/2020	9.67	Call	Bond Future	4,140.0900	4.1401	3,679.6100	3.6796	(11.122)	0	0	0
2019/04/23	2037	06/02/2020	9.66	Put	Bond Future	4,284.0200	4.2840	4,670.9500	4.6710	9.032	0	0	0
2019/04/23	2037	06/02/2020			Bond Future	9.6839	90.4818	9.7953	89.6370	1.150	0.0000	0.0000	0
2019/04/23	2037	06/02/2020	9.68	Call	Bond Future	4,179.6000	4.1796	3,716.6100	3.7166	(11.077)	0	0	0
2019/04/23	2037	06/02/2020	9.68	Put	Bond Future	4,209.7900	4.2098	4,591.6900	4.5917	9.072	0	0	0
2019/04/23	2037	06/02/2020	9.67	Put	Bond Future	4,246.7700	4.2468	4,631.1800	4.6312	9.052	0	0	0
2019/04/23	2037	06/02/2020	9.66	Call	Bond Future	4,100.7500	4.1007	3,642.7900	3.6428	(11.168)	0	0	0
2019/04/23	2038	02/05/2019			Bond Future	121.4567	121.4567	121.4348	121.4348	(0.018)	0.0000	0.0000	8,289
2019/04/23	2038	01/08/2019			Bond Future	122.1015	122.1015	122.0673	122.0673	(0.028)	0.0000	0.0000	11,535
2019/04/23	2038	07/11/2019			Bond Future	124.6365	124.6365	124.6046	124.6046	(0.026)	0.0000	0.0000	0
2019/04/23	2038	06/02/2020			Bond Future	125.4638	125.4638	125.4247	125.4247	(0.031)	0.0000	0.0000	0
2019/04/23	2040	02/05/2019	9.89	Call	Bond Future	2,551.1700	2.5512	1,732.6400	1.7326	(32.084)	0	0	0
2019/04/23	2040	02/05/2019	9.88	Put	Bond Future	167.3200	0.1673	199.6000	0.1996	19.292	0	0	0
2019/04/23	2040	02/05/2019	9.60	Call	Bond Future	838.6400	0.8386	331.0800	0.3311	(60.522)	0	0	1,150
2019/04/23	2040	02/05/2019			Bond Future	9.6039	96.9717	9.7037	96.1253	1.039	0.0000	0.0000	15,130
2019/04/23	2040	02/05/2019	9.90	Call	Bond Future	2,622.5400	2.6225	1,800.0200	1.8000	(31.363)	0	0	0
2019/04/23	2040	02/05/2019	9.90	Put	Bond Future	145.5000	0.1455	169.4300	0.1694	16.447	0	0	0
2019/04/23	2040	02/05/2019	9.60	Put	Bond Future	871.7100	0.8717	1,210.6000	1.2106	38.876	0	0	0
2019/04/23	2040	02/05/2019	10.20	Put	Bond Future	14.0100	0.0140	9.0500	0.0091	(35.403)	0	0	0
2019/04/23	2040	02/05/2019	10.20	Call	Bond Future	4,896.3100	4.8963	4,044.9000	4.0449	(17.389)	0	0	1,150
2019/04/23	2040	02/05/2019	9.89	Put	Bond Future	156.0800	0.1561	184.0000	0.1840	17.888	0	0	0
2019/04/23	2040	02/05/2019	9.88	Call	Bond Future	2,480.3400	2.4803	1,666.1700	1.6662	(32.825)	0	0	0
2019/04/23	2040	02/05/2019	10.15	Call	Bond Future	4,509.7600	4.5098	3,657.6100	3.6576	(18.896)	0	0	0
2019/04/23	2040	02/05/2019	10.15	Put	Bond Future	21.2800	0.0213	15.5800	0.0156	(26.786)	0	0	880

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
2019/04/23	2040	02/05/2019	9.65	Put	Bond Future	677.2400	0.6772	936.6000	0.9366	38.297	0	0	880
2019/04/23	2040	02/05/2019	9.65	Call	Bond Future	1,070.0400	1.0700	482.9500	0.4830	(54.866)	0	0	0
2019/04/23	2040	01/08/2019	10.36	Call	Bond Future	6,271.7300	6.2717	5,530.4600	5.5305	(11.819)	0	0	0
2019/04/23	2040	01/08/2019	10.37	Put	Bond Future	686.5800	0.6866	814.2700	0.8143	18.598	0	0	0
2019/04/23	2040	01/08/2019			Bond Future	9.6664	94.2467	9.7704	93.3754	1.077	0.0000	0.0000	24,849
2019/04/23	2040	01/08/2019	10.36	Put	Bond Future	699.0300	0.6990	829.0500	0.8291	18.600	0	0	0
2019/04/23	2040	01/08/2019	10.37	Call	Bond Future	6,335.7300	6.3357	5,592.1300	5.5921	(11.737)	0	0	0
2019/04/23	2040	01/08/2019	10.38	Call	Bond Future	6,399.9700	6.4000	5,654.0800	5.6541	(11.655)	0	0	0
2019/04/23	2040	01/08/2019	10.38	Put	Bond Future	674.4900	0.6745	799.8900	0.7999	18.592	0	0	0
2019/04/23	2040	07/11/2019	10.03	Call	Bond Future	4,910.6900	4.9107	4,326.4500	4.3264	(11.897)	0	0	0
2019/04/23	2040	07/11/2019	10.04	Put	Bond Future	2,370.4500	2.3704	2,669.8900	2.6699	12.632	0	0	0
2019/04/23	2040	07/11/2019			Bond Future	9.7221	96.1797	9.8292	95.2930	1.102	0.0000	0.0000	0
2019/04/23	2040	07/11/2019	10.03	Put	Bond Future	2,398.0800	2.3981	2,700.5200	2.7005	12.612	0	0	0
2019/04/23	2040	07/11/2019	10.04	Call	Bond Future	4,962.8600	4.9629	4,375.6200	4.3756	(11.833)	0	0	0
2019/04/23	2040	07/11/2019	10.05	Call	Bond Future	5,015.2100	5.0152	4,425.0000	4.4250	(11.768)	0	0	0
2019/04/23	2040	07/11/2019	10.05	Put	Bond Future	2,343.1200	2.3431	2,639.5900	2.6396	12.653	0	0	0
2019/04/23	2040	06/02/2020	9.76	Call	Bond Future	4,429.0500	4.4290	3,932.2200	3.9322	(11.218)	0	0	0
2019/04/23	2040	06/02/2020			Bond Future	9.7695	93.5621	9.8805	92.6528	1.137	0.0000	0.0000	0
2019/04/23	2040	06/02/2020	9.74	Call	Bond Future	4,344.1900	4.3442	3,852.8500	3.8529	(11.310)	0	0	0
2019/04/23	2040	06/02/2020	9.74	Put	Bond Future	4,587.8100	4.5878	5,005.7300	5.0057	9.109	0	0	0
2019/04/23	2040	06/02/2020	9.76	Put	Bond Future	4,507.2300	4.5072	4,919.6600	4.9197	9.150	0	0	0
2019/04/23	2040	06/02/2020	9.75	Call	Bond Future	4,386.7000	4.3867	3,892.6000	3.8926	(11.264)	0	0	0
2019/04/23	2040	06/02/2020	9.75	Put	Bond Future	4,547.5400	4.5475	4,962.7000	4.9627	9.129	0	0	0
2019/04/23	2044	02/05/2019	9.90	Call	Bond Future	2,610.7400	2.6107	1,772.7600	1.7728	(32.097)	0	0	0
2019/04/23	2044	02/05/2019			Bond Future	9.6134	94.1937	9.7133	93.3273	1.038	0.0000	0.0000	21,451
2019/04/23	2044	02/05/2019	9.90	Put	Bond Future	159.2800	0.1593	187.7700	0.1878	17.887	0	0	0
2019/04/23	2044	02/05/2019	9.91	Call	Bond Future	2,683.5300	2.6835	1,841.4800	1.8415	(31.378)	0	0	0
2019/04/23	2044	02/05/2019	9.92	Put	Bond Future	138.3500	0.1384	159.0600	0.1591	14.969	0	0	0
2019/04/23	2044	02/05/2019	9.91	Put	Bond Future	148.5000	0.1485	172.9200	0.1729	16.444	0	0	0
2019/04/23	2044	02/05/2019	9.92	Call	Bond Future	2,756.8100	2.7568	1,911.0500	1.9110	(30.679)	0	0	0
2019/04/23	2044	01/08/2019	9.86	Put	Bond Future	1,779.1600	1.7792	2,088.4100	2.0884	17.382	0	0	0
2019/04/23	2044	01/08/2019	10.53	Call	Bond Future	7,474.5700	7.4746	6,681.9800	6.6820	(10.604)	0	0	0
2019/04/23	2044	01/08/2019	10.40	Put	Bond Future	676.1900	0.6762	801.4400	0.8014	18.523	0	0	0
2019/04/23	2044	01/08/2019			Bond Future	9.6729	91.5428	9.7768	90.6514	1.074	0.0000	0.0000	18,896
2019/04/23	2044	01/08/2019	10.39	Call	Bond Future	6,554.3700	6.5544	5,790.5300	5.7905	(11.654)	0	0	0
2019/04/23	2044	01/08/2019	10.39	Put	Bond Future	688.2600	0.6883	815.7900	0.8158	18.529	0	0	0
2019/04/23	2044	01/08/2019	9.86	Call	Bond Future	3,373.4500	3.3735	2,791.3300	2.7913	(17.256)	0	0	100
2019/04/23	2044	01/08/2019	10.53	Put	Bond Future	537.1400	0.5371	635.9200	0.6359	18.390	0	0	100
2019/04/23	2044	01/08/2019	10.40	Call	Bond Future	6,619.5800	6.6196	5,853.4600	5.8535	(11.574)	0	0	0
2019/04/23	2044	01/08/2019	9.36	Put	Bond Future	4,019.3600	4.0194	4,591.4000	4.5914	14.232	0	0	0
2019/04/23	2044	01/08/2019	9.36	Call	Bond Future	1,245.6500	1.2456	926.3200	0.9263	(25.636)	0	0	100
2019/04/23	2044	01/08/2019	10.38	Call	Bond Future	6,489.2600	6.4893	5,727.7300	5.7277	(11.735)	0	0	0
2019/04/23	2044	01/08/2019	10.38	Put	Bond Future	700.5600	0.7006	830.4000	0.8304	18.534	0	0	0
2019/04/23	2044	07/11/2019	10.07	Put	Bond Future	2,358.0500	2.3581	2,655.6100	2.6556	12.619	0	0	0
2019/04/23	2044	07/11/2019			Bond Future	9.7258	93.4203	9.8327	92.5131	1.099	0.0000	0.0000	0
2019/04/23	2044	07/11/2019	10.06	Call	Bond Future	5,172.4600	5.1725	4,565.7900	4.5658	(11.729)	0	0	0
2019/04/23	2044	07/11/2019	10.06	Put	Bond Future	2,385.5400	2.3855	2,686.0900	2.6861	12.599	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
2019/04/23	2044	07/11/2019	10.07	Call	Bond Future	5,226.1600	5.2262	4,616.5000	4.6165	(11.666)	0	0	0
2019/04/23	2044	07/11/2019	10.05	Call	Bond Future	5,119.2000	5.1192	4,515.5500	4.5156	(11.792)	0	0	0
2019/04/23	2044	07/11/2019	10.05	Put	Bond Future	2,413.5900	2.4136	2,717.1600	2.7172	12.578	0	0	0
2019/04/23	2044	06/02/2020	9.77	Put	Bond Future	4,591.2100	4.5912	5,009.1800	5.0092	9.104	0	0	0
2019/04/23	2044	06/02/2020			Bond Future	9.7707	90.8737	9.8813	89.9436	1.133	0.0000	0.0000	0
2019/04/23	2044	06/02/2020	9.77	Call	Bond Future	4,585.5300	4.5855	4,073.3900	4.0734	(11.169)	0	0	0
2019/04/23	2044	06/02/2020	9.78	Call	Bond Future	4,629.1000	4.6291	4,114.1800	4.1142	(11.124)	0	0	0
2019/04/23	2044	06/02/2020	9.76	Put	Bond Future	4,632.3400	4.6323	5,053.1200	5.0531	9.084	0	0	0
2019/04/23	2044	06/02/2020	9.78	Put	Bond Future	4,550.0600	4.5501	4,965.2500	4.9652	9.125	0	0	0
2019/04/23	2044	06/02/2020	9.76	Call	Bond Future	4,541.8100	4.5418	4,032.4800	4.0325	(11.214)	0	0	0
2019/04/23	2046	02/05/2019			Bond Future	113.0142	113.0142	112.9939	112.9939	(0.018)	0.0000	0.0000	11,310
2019/04/23	2046	01/08/2019			Bond Future	115.1173	115.1173	115.0856	115.0856	(0.028)	0.0000	0.0000	10,737
2019/04/23	2046	07/11/2019			Bond Future	115.7923	115.7923	115.7627	115.7627	(0.026)	0.0000	0.0000	0
2019/04/23	2046	06/02/2020			Bond Future	118.0974	118.0974	118.0610	118.0610	(0.031)	0.0000	0.0000	0
2019/04/23	2050	02/05/2019			Bond Future	119.3744	119.3744	119.7211	119.7211	0.290	0.0000	0.0000	7,487
2019/04/23	2050	01/08/2019			Bond Future	119.8046	119.8046	120.1460	120.1460	0.285	0.0000	0.0000	10,893
2019/04/23	2050	07/11/2019			Bond Future	122.2917	122.2917	122.6432	122.6432	0.287	0.0000	0.0000	0
2019/04/23	2050	06/02/2020			Bond Future	122.8894	122.8894	123.2414	123.2414	0.286	0.0000	0.0000	0
2019/04/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	AL37	02/05/2019			Index Future	634.1190	634.1190	632.2420	632.2420	(0.296)	0.0000	0.0000	0
2019/04/23	AL37	01/08/2019			Index Future	645.7650	645.7650	643.7830	643.7830	(0.307)	0.0000	0.0000	0
2019/04/23	AL37	07/11/2019			Index Future	659.0070	659.0070	656.9940	656.9940	(0.305)	0.0000	0.0000	0
2019/04/23	AL37	06/02/2020			Index Future	671.9740	671.9740	669.8830	669.8830	(0.311)	0.0000	0.0000	0
2019/04/23	AL7T	02/05/2019			Index Future	738.3840	738.3840	734.3140	734.3140	(0.551)	0.0000	0.0000	0
2019/04/23	AL7T	01/08/2019			Index Future	751.9460	751.9460	747.7180	747.7180	(0.562)	0.0000	0.0000	0
2019/04/23	AL7T	07/11/2019			Index Future	767.3640	767.3640	763.0620	763.0620	(0.561)	0.0000	0.0000	0
2019/04/23	AL7T	06/02/2020			Index Future	782.4640	782.4640	778.0310	778.0310	(0.567)	0.0000	0.0000	0
2019/04/23	ALBI	02/05/2019			Index Future	669.2970	669.2970	664.7590	664.7590	(0.678)	0.0000	0.0000	418
2019/04/23	ALBI	01/08/2019			Index Future	681.5900	681.5900	676.8940	676.8940	(0.689)	0.0000	0.0000	842
2019/04/23	ALBI	07/11/2019			Index Future	695.5660	695.5660	690.7840	690.7840	(0.687)	0.0000	0.0000	0
2019/04/23	ALBI	06/02/2020			Index Future	709.2530	709.2530	704.3360	704.3360	(0.693)	0.0000	0.0000	0
2019/04/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C023	28/02/2023			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
2019/04/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C303	28/02/2033			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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/23	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/23	ES33	02/05/2019			Bond Future	10.6888		77.9178	10.7883	77.3239	0.930	0.0000	0.0000	0
2019/04/23	ES33	01/08/2019			Bond Future	10.7901		79.3483	10.8944	78.7360	0.966	0.0000	0.0000	350
2019/04/23	ES33	07/11/2019			Bond Future	10.8966		77.1799	11.0045	76.5571	0.990	0.0000	0.0000	0
2019/04/23	ES33	06/02/2020			Bond Future	10.9933		78.6993	11.1059	78.0600	1.024	0.0000	0.0000	0
2019/04/23	ES42	02/05/2019			Bond Future	10.9535		79.8069	11.0580	79.0922	0.954	0.0000	0.0000	0
2019/04/23	ES42	01/08/2019			Bond Future	11.0528		81.2722	11.1620	80.5366	0.988	0.0000	0.0000	4,919
2019/04/23	ES42	07/11/2019			Bond Future	11.1573		78.6725	11.2703	77.9238	1.013	0.0000	0.0000	0
2019/04/23	ES42	06/02/2020			Bond Future	11.2484		80.2215	11.3660	79.4539	1.046	0.0000	0.0000	0
2019/04/23	GOVI	02/05/2019	647.87	Call	GOVI	151,200.0000		15.1200	104,730.0000	10.4730	(30.734)	0	0	0
2019/04/23	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	02/05/2019			GOVI	662.9900		662.9900	658.3430	658.3430	(0.701)	0.0000	0.0000	134
2019/04/23	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	02/05/2019	647.88	Call	GOVI	151,100.0000		15.1100	104,630.0000	10.4630	(30.754)	0	0	0
2019/04/23	GOVI	02/05/2019	647.86	Call	GOVI	151,300.0000		15.1300	104,830.0000	10.4830	(30.714)	0	0	0
2019/04/23	GOVI	01/08/2019	638.68	Call	GOVI	364,870.0000		36.4870	316,810.0000	31.6810	(13.172)	0	0	0
2019/04/23	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	01/08/2019			GOVI	675.1670		675.1670	670.3610	670.3610	(0.712)	0.0000	0.0000	388
2019/04/23	GOVI	01/08/2019	638.69	Call	GOVI	364,770.0000		36.4770	316,710.0000	31.6710	(13.175)	0	0	0
2019/04/23	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	01/08/2019	638.67	Call	GOVI	364,970.0000		36.4970	316,910.0000	31.6910	(13.168)	0	0	0
2019/04/23	GOVI	07/11/2019	672.90	Call	GOVI	161,110.0000		16.1110	112,170.0000	11.2170	(30.377)	0	0	0
2019/04/23	GOVI	07/11/2019			GOVI	689.0110		689.0110	684.1170	684.1170	(0.710)	0.0000	0.0000	0
2019/04/23	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	07/11/2019	672.91	Call	GOVI	161,010.0000		16.1010	112,070.0000	11.2070	(30.396)	0	0	0
2019/04/23	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	07/11/2019	672.92	Call	GOVI	160,910.0000		16.0910	111,970.0000	11.1970	(30.415)	0	0	0
2019/04/23	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	06/02/2020	703.15	Put	GOVI	5,810.0000		0.5810	56,120.0000	5.6120	865.921	0	0	0
2019/04/23	GOVI	06/02/2020			GOVI	702.5690		702.5690	697.5380	697.5380	(0.716)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/23	GOVI	06/02/2020	703.14	Put	GOVI	5,710.0000	0.5710	56,020.0000	5.6020	881.086	0	0	0
2019/04/23	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	GOVI	06/02/2020	703.13	Put	GOVI	5,610.0000	0.5610	55,920.0000	5.5920	896.791	0	0	0
2019/04/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/23	IGOV	02/05/2019			Index Future	257.7570	257.7570	257.7280	257.7280	(0.011)	0.0000	0.0000	235
2019/04/23	IGOV	01/08/2019			Index Future	262.5550	262.5550	262.4960	262.4960	(0.022)	0.0000	0.0000	799
2019/04/23	IGOV	07/11/2019			Index Future	268.0060	268.0060	267.9500	267.9500	(0.021)	0.0000	0.0000	0
2019/04/23	IGOV	06/02/2020			Index Future	273.3410	273.3410	273.2680	273.2680	(0.027)	0.0000	0.0000	0
2019/04/23	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/23	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/04/23	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/23	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/04/23	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.8000	102.8000	0.010	0.0000	0.0000	0
2019/04/23	IS02	23/03/2020			Interest Rate Swap	98.7600	98.7600	98.7700	98.7700	0.010	0.0000	0.0000	0
2019/04/23	IS02	22/06/2020			Interest Rate Swap	102.2900	102.2900	102.3200	102.3200	0.029	0.0000	0.0000	0
2019/04/23	IS02	21/09/2020			Interest Rate Swap	99.2400	99.2400	99.2700	99.2700	0.030	0.0000	0.0000	0
2019/04/23	IS05	17/12/2020			Interest Rate Swap	95.9900	95.9900	96.0200	96.0200	0.031	0.0000	0.0000	0
2019/04/23	IS05	16/03/2021			Interest Rate Swap	95.1100	95.1100	95.1500	95.1500	0.042	0.0000	0.0000	0
2019/04/23	IS05	15/06/2021			Interest Rate Swap	94.1900	94.1900	94.2400	94.2400	0.053	0.0000	0.0000	0
2019/04/23	IS05	21/09/2021			Interest Rate Swap	94.2200	94.2200	94.3000	94.3000	0.085	0.0000	0.0000	0
2019/04/23	IS05	21/12/2021			Interest Rate Swap	96.3000	96.3000	96.3900	96.3900	0.093	0.0000	0.0000	51
2019/04/23	IS05	15/03/2022			Interest Rate Swap	96.3300	96.3300	96.4400	96.4400	0.114	0.0000	0.0000	0
2019/04/23	IS05	21/06/2022			Interest Rate Swap	97.4100	97.4100	97.5400	97.5400	0.133	0.0000	0.0000	0
2019/04/23	IS05	20/09/2022			Interest Rate Swap	101.2500	101.2500	101.4100	101.4100	0.158	0.0000	0.0000	0
2019/04/23	IS05	20/12/2022			Interest Rate Swap	102.4200	102.4200	102.6000	102.6000	0.176	0.0000	0.0000	0
2019/04/23	IS05	22/03/2023			Interest Rate Swap	95.6700	95.6700	95.8800	95.8800	0.220	0.0000	0.0000	0
2019/04/23	IS05	20/06/2023			Interest Rate Swap	101.6600	101.6600	101.8900	101.8900	0.226	0.0000	0.0000	0
2019/04/23	IS05	19/09/2023			Interest Rate Swap	97.0600	97.0600	97.3100	97.3100	0.258	0.0000	0.0000	0
2019/04/23	IS10	17/12/2025			Interest Rate Swap	93.1800	93.1800	93.5700	93.5700	0.419	0.0000	0.0000	0
2019/04/23	IS10	16/03/2026			Interest Rate Swap	90.1200	90.1200	90.5200	90.5200	0.444	0.0000	0.0000	0
2019/04/23	IS10	15/06/2026			Interest Rate Swap	88.8000	88.8000	89.2200	89.2200	0.473	0.0000	0.0000	0
2019/04/23	IS10	21/09/2026			Interest Rate Swap	90.9500	90.9500	91.3700	91.3700	0.462	0.0000	0.0000	0
2019/04/23	IS10	21/12/2026			Interest Rate Swap	94.7600	94.7600	95.1800	95.1800	0.443	0.0000	0.0000	0
2019/04/23	IS10	15/03/2027			Interest Rate Swap	93.3000	93.3000	93.7200	93.7200	0.450	0.0000	0.0000	0
2019/04/23	IS10	21/06/2027			Interest Rate Swap	95.3700	95.3700	95.7900	95.7900	0.440	0.0000	0.0000	0
2019/04/23	IS10	20/09/2027			Interest Rate Swap	100.8500	100.8500	101.2700	101.2700	0.416	0.0000	0.0000	0
2019/04/23	IS10	20/12/2027			Interest Rate Swap	101.2000	101.2000	101.6200	101.6200	0.415	0.0000	0.0000	0
2019/04/23	IS10	22/03/2028			Interest Rate Swap	94.6200	94.6200	95.0600	95.0600	0.465	0.0000	0.0000	0
2019/04/23	IS10	20/06/2028			Interest Rate Swap	101.8700	101.8700	102.3100	102.3100	0.432	0.0000	0.0000	0
2019/04/23	IS10	19/09/2028			Interest Rate Swap	95.3500	95.3500	95.8200	95.8200	0.493	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
2019/04/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/23	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/04/23	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/23	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/23	R023	02/05/2019	8.45	Call	Bond Future	2,590.8200	2.5908	2,310.9000	2.3109	(10.804)	0	0	0
2019/04/23	R023	02/05/2019	8.44	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/04/23	R023	02/05/2019			Bond Future	7.6437	101.7612	7.7296	101.4813	1.123	0.0000	0.0000	24,229
2019/04/23	R023	02/05/2019	8.46	Call	Bond Future	2,622.4300	2.6224	2,342.5200	2.3425	(10.674)	0	0	0
2019/04/23	R023	02/05/2019	8.46	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/04/23	R023	02/05/2019	8.45	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/04/23	R023	02/05/2019	8.44	Call	Bond Future	2,559.2000	2.5592	2,279.2800	2.2793	(10.938)	0	0	0
2019/04/23	R023	01/08/2019	8.95	Call	Bond Future	3,912.7300	3.9127	3,623.8200	3.6238	(7.384)	0	0	0
2019/04/23	R023	01/08/2019			Bond Future	7.6557	103.6295	7.7517	103.3346	1.254	0.0000	0.0000	46,653
2019/04/23	R023	01/08/2019	8.93	Call	Bond Future	3,855.9500	3.8560	3,567.4800	3.5675	(7.481)	0	0	0
2019/04/23	R023	01/08/2019	8.93	Put	Bond Future	26.2300	0.0262	32.6700	0.0327	24.552	0	0	0
2019/04/23	R023	01/08/2019	8.95	Put	Bond Future	24.3500	0.0244	30.3500	0.0304	24.641	0	0	0
2019/04/23	R023	01/08/2019	8.94	Call	Bond Future	3,884.3200	3.8843	3,595.6300	3.5956	(7.432)	0	0	0
2019/04/23	R023	01/08/2019	8.94	Put	Bond Future	25.2700	0.0253	31.4900	0.0315	24.614	0	0	0
2019/04/23	R023	07/11/2019	7.98	Call	Bond Future	1,511.1000	1.5111	1,311.4500	1.3115	(13.212)	0	0	0
2019/04/23	R023	07/11/2019			Bond Future	7.6541	101.8204	7.7581	101.5220	1.359	0.0000	0.0000	0
2019/04/23	R023	07/11/2019	7.98	Put	Bond Future	579.7000	0.5797	678.4100	0.6784	17.028	0	0	0
2019/04/23	R023	07/11/2019	7.99	Call	Bond Future	1,531.6800	1.5317	1,330.8200	1.3308	(13.114)	0	0	0
2019/04/23	R023	07/11/2019	8.00	Call	Bond Future	1,552.0900	1.5521	1,350.0100	1.3500	(13.020)	0	0	0
2019/04/23	R023	07/11/2019	8.00	Put	Bond Future	563.8900	0.5639	660.1700	0.6602	17.074	0	0	0
2019/04/23	R023	07/11/2019	7.99	Put	Bond Future	571.8800	0.5719	669.3800	0.6694	17.049	0	0	0
2019/04/23	R023	06/02/2020	7.54	Call	Bond Future	924.7700	0.9248	778.4400	0.7784	(15.823)	0	0	0
2019/04/23	R023	06/02/2020			Bond Future	7.6305	103.8244	7.7463	103.5147	1.518	0.0000	0.0000	0
2019/04/23	R023	06/02/2020	7.52	Call	Bond Future	895.1800	0.8952	751.5700	0.7516	(16.043)	0	0	0
2019/04/23	R023	06/02/2020	7.52	Put	Bond Future	1,191.7800	1.1918	1,357.8900	1.3579	13.938	0	0	0
2019/04/23	R023	06/02/2020	7.54	Put	Bond Future	1,167.5900	1.1676	1,330.9800	1.3310	13.994	0	0	0
2019/04/23	R023	06/02/2020	7.53	Call	Bond Future	909.9200	0.9099	764.9500	0.7650	(15.932)	0	0	0
2019/04/23	R023	06/02/2020	7.53	Put	Bond Future	1,179.6300	1.1796	1,344.3800	1.3444	13.966	0	0	0
2019/04/23	R035	02/05/2019	9.74	Put	Bond Future	137.2400	0.1372	152.2200	0.1522	10.915	0	0	0
2019/04/23	R035	02/05/2019			Bond Future	9.4434	96.9958	9.5382	96.2554	1.004	0.0000	0.0000	48,826
2019/04/23	R035	02/05/2019	9.74	Call	Bond Future	2,425.0300	2.4250	1,699.5800	1.6996	(29.915)	0	0	0
2019/04/23	R035	02/05/2019	9.75	Call	Bond Future	2,491.4100	2.4914	1,763.0500	1.7631	(29.235)	0	0	0
2019/04/23	R035	02/05/2019	9.75	Put	Bond Future	127.9000	0.1279	139.9700	0.1400	9.437	0	0	0
2019/04/23	R035	02/05/2019	9.73	Call	Bond Future	2,359.1000	2.3591	1,636.8700	1.6369	(30.615)	0	0	0
2019/04/23	R035	02/05/2019	9.73	Put	Bond Future	147.1200	0.1471	165.3200	0.1653	12.371	0	0	0
2019/04/23	R035	01/08/2019	10.23	Call	Bond Future	6,019.2100	6.0192	5,361.8000	5.3618	(10.922)	0	0	0
2019/04/23	R035	01/08/2019	10.22	Put	Bond Future	632.2600	0.6323	740.1700	0.7402	17.067	0	0	0
2019/04/23	R035	01/08/2019			Bond Future	9.5023	98.7766	9.6015	98.0133	1.043	0.0000	0.0000	51,683

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/23	R035	01/08/2019	10.24	Call	Bond Future	6,079.3100		6.0793	5,419.9800	5.4200	(10.845)	0	0	0
2019/04/23	R035	01/08/2019	10.24	Put	Bond Future	610.1600		0.6102	714.2000	0.7142	17.051	0	0	0
2019/04/23	R035	01/08/2019	10.23	Put	Bond Future	621.0400		0.6210	727.0000	0.7270	17.062	0	0	0
2019/04/23	R035	01/08/2019	10.22	Call	Bond Future	5,959.3600		5.9594	5,303.9000	5.3039	(10.999)	0	0	0
2019/04/23	R035	07/11/2019	9.88	Call	Bond Future	4,487.9700		4.4880	3,971.9400	3.9719	(11.498)	0	0	0
2019/04/23	R035	07/11/2019	9.89	Call	Bond Future	4,535.5900		4.5356	4,016.8900	4.0169	(11.436)	0	0	0
2019/04/23	R035	07/11/2019	9.87	Put	Bond Future	2,135.4200		2.1354	2,398.6200	2.3986	12.325	0	0	0
2019/04/23	R035	07/11/2019			Bond Future	9.5626		96.2970	9.6649	95.5205	1.070	0.0000	0.0000	0
2019/04/23	R035	07/11/2019	9.89	Put	Bond Future	2,083.3800		2.0834	2,341.2300	2.3412	12.377	0	0	0
2019/04/23	R035	07/11/2019	9.87	Call	Bond Future	4,440.5500		4.4406	3,927.2000	3.9272	(11.561)	0	0	0
2019/04/23	R035	07/11/2019	9.88	Put	Bond Future	2,109.2600		2.1093	2,369.7800	2.3698	12.351	0	0	0
2019/04/23	R035	06/02/2020	9.60	Call	Bond Future	4,032.6900		4.0327	3,598.7900	3.5988	(10.760)	0	0	0
2019/04/23	R035	06/02/2020	9.61	Put	Bond Future	4,105.3400		4.1053	4,466.0500	4.4661	8.786	0	0	0
2019/04/23	R035	06/02/2020			Bond Future	9.6145		98.1925	9.7210	97.3955	1.107	0.0000	0.0000	0
2019/04/23	R035	06/02/2020	9.60	Put	Bond Future	4,142.0200		4.1420	4,505.1200	4.5051	8.766	0	0	0
2019/04/23	R035	06/02/2020	9.61	Call	Bond Future	4,071.4300		4.0714	3,635.1400	3.6351	(10.716)	0	0	0
2019/04/23	R035	06/02/2020	9.59	Call	Bond Future	3,993.7700		3.9938	3,562.2800	3.5623	(10.804)	0	0	0
2019/04/23	R035	06/02/2020	9.59	Put	Bond Future	4,178.6100		4.1786	4,544.1200	4.5441	8.747	0	0	0
2019/04/23	R186	02/05/2019	9.02	Call	Bond Future	3,279.8800		3.2799	2,743.8300	2.7438	(16.344)	0	0	0
2019/04/23	R186	02/05/2019	9.01	Put	Bond Future	7.4900		0.0075	4.5800	0.0046	(38.852)	0	0	0
2019/04/23	R186	02/05/2019	10.07	Call	Bond Future	9,058.1700		9.0582	8,524.8900	8.5249	(5.887)	0	0	0
2019/04/23	R186	02/05/2019	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	90
2019/04/23	R186	02/05/2019	9.75	Call	Bond Future	7,338.9100		7.3389	6,805.6300	6.8056	(7.266)	0	0	0
2019/04/23	R186	02/05/2019	9.25	Put	Bond Future	0.6000		0.0006	0.1500	0.0002	(75.000)	0	0	0
2019/04/23	R186	02/05/2019	8.65	Put	Bond Future	165.0000		0.1650	208.9500	0.2089	26.636	0	0	4,100
2019/04/23	R186	02/05/2019			Bond Future	8.4578		115.2370	8.5479	114.7038	1.066	0.0000	0.0000	74,107
2019/04/23	R186	02/05/2019	9.03	Call	Bond Future	3,336.3200		3.3363	2,800.4300	2.8004	(16.062)	0	0	0
2019/04/23	R186	02/05/2019	9.03	Put	Bond Future	6.1400		0.0061	3.5300	0.0035	(42.508)	0	0	0
2019/04/23	R186	02/05/2019	8.65	Call	Bond Future	1,298.1600		1.2982	808.8300	0.8088	(37.694)	0	0	3,250
2019/04/23	R186	02/05/2019	9.02	Put	Bond Future	6.7900		0.0068	4.0200	0.0040	(40.795)	0	0	0
2019/04/23	R186	02/05/2019	9.01	Call	Bond Future	3,223.4600		3.2235	2,687.2700	2.6873	(16.634)	0	0	0
2019/04/23	R186	02/05/2019	9.30	Call	Bond Future	4,857.0200		4.8570	4,323.4800	4.3235	(10.985)	0	0	200
2019/04/23	R186	02/05/2019	10.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	200
2019/04/23	R186	02/05/2019	9.96	Call	Bond Future	8,471.4000		8.4714	7,938.1200	7.9381	(6.295)	0	0	0
2019/04/23	R186	02/05/2019	9.20	Put	Bond Future	1.0400		0.0010	0.3200	0.0003	(69.231)	0	0	0
2019/04/23	R186	02/05/2019	9.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	7,000
2019/04/23	R186	02/05/2019	10.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,250
2019/04/23	R186	02/05/2019	9.25	Call	Bond Future	4,576.7300		4.5767	4,043.0000	4.0430	(11.662)	0	0	3,250
2019/04/23	R186	02/05/2019	8.90	Call	Bond Future	2,606.3900		2.6064	2,069.4400	2.0694	(20.601)	0	0	0
2019/04/23	R186	02/05/2019	8.70	Put	Bond Future	114.0400		0.1140	136.7500	0.1368	19.914	0	0	0
2019/04/23	R186	02/05/2019	8.70	Call	Bond Future	1,539.5800		1.5396	1,029.0100	1.0290	(33.163)	0	0	200
2019/04/23	R186	02/05/2019	9.30	Put	Bond Future	0.3300		0.0003	0.0700	0.0001	(78.788)	0	0	0
2019/04/23	R186	02/05/2019	9.20	Call	Bond Future	4,295.6500		4.2956	3,761.6500	3.7617	(12.431)	0	0	90
2019/04/23	R186	02/05/2019	8.62	Put	Bond Future	203.6000		0.2036	264.5500	0.2645	29.936	0	0	0
2019/04/23	R186	02/05/2019	8.62	Call	Bond Future	1,160.8500		1.1608	688.5200	0.6885	(40.688)	0	0	90
2019/04/23	R186	02/05/2019	8.50	Put	Bond Future	432.6900		0.4327	595.0000	0.5950	37.512	0	0	0
2019/04/23	R186	02/05/2019	8.50	Call	Bond Future	682.6400		0.6826	311.6700	0.3117	(54.343)	0	0	7,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/23	R186	02/05/2019	9.00	Put	Bond Future	8.2600	0.0083	5.2100	0.0052	(36.925)	0	0	7,500
2019/04/23	R186	02/05/2019	9.00	Call	Bond Future	3,167.0700	3.1671	2,630.7400	2.6307	(16.935)	0	0	7,000
2019/04/23	R186	02/05/2019	10.02	Call	Bond Future	8,792.0000	8.7920	8,258.7200	8.2587	(6.066)	0	0	0
2019/04/23	R186	02/05/2019	8.80	Put	Bond Future	51.2100	0.0512	52.6100	0.0526	2.734	0	0	0
2019/04/23	R186	02/05/2019	8.80	Call	Bond Future	2,058.4900	2.0585	1,526.6100	1.5266	(25.838)	0	0	7,500
2019/04/23	R186	02/05/2019	9.05	Call	Bond Future	3,449.2500	3.4493	2,913.6500	2.9137	(15.528)	0	0	0
2019/04/23	R186	02/05/2019	9.05	Put	Bond Future	5.0300	0.0050	2.7100	0.0027	(46.123)	0	0	3,250
2019/04/23	R186	02/05/2019	8.90	Put	Bond Future	21.3600	0.0214	17.6900	0.0177	(17.182)	0	0	4,000
2019/04/23	R186	01/08/2019	10.08	Put	Bond Future	35.2200	0.0352	42.1900	0.0422	19.790	0	0	6,000
2019/04/23	R186	01/08/2019	8.38	Call	Bond Future	1,173.7400	1.1737	917.1700	0.9172	(21.859)	0	0	0
2019/04/23	R186	01/08/2019	9.54	Call	Bond Future	5,942.1700	5.9422	5,423.5700	5.4236	(8.727)	0	0	0
2019/04/23	R186	01/08/2019			Bond Future	8.5068	112.0541	8.6032	111.5002	1.133	0.0000	0.0000	54,474
2019/04/23	R186	01/08/2019	8.30	Put	Bond Future	2,179.9300	2.1799	2,505.6100	2.5056	14.940	0	0	0
2019/04/23	R186	01/08/2019	8.30	Call	Bond Future	979.4200	0.9794	751.1400	0.7511	(23.308)	0	0	6,000
2019/04/23	R186	01/08/2019	9.05	Put	Bond Future	527.3500	0.5273	628.2000	0.6282	19.124	0	0	0
2019/04/23	R186	01/08/2019	9.05	Call	Bond Future	3,603.0500	3.6031	3,149.9400	3.1499	(12.576)	0	0	6,000
2019/04/23	R186	01/08/2019	9.52	Call	Bond Future	5,845.0200	5.8450	5,328.3000	5.3283	(8.840)	0	0	0
2019/04/23	R186	01/08/2019	9.52	Put	Bond Future	197.0000	0.1970	234.2400	0.2342	18.904	0	0	0
2019/04/23	R186	01/08/2019	10.08	Call	Bond Future	8,644.7900	8.6448	8,097.8000	8.0978	(6.327)	0	0	0
2019/04/23	R186	01/08/2019	8.38	Put	Bond Future	1,907.7800	1.9078	2,205.1700	2.2052	15.588	0	0	0
2019/04/23	R186	01/08/2019	8.70	Put	Bond Future	1,060.6000	1.0606	1,250.1000	1.2501	17.867	0	0	6,200
2019/04/23	R186	01/08/2019	9.54	Put	Bond Future	186.4700	0.1865	221.8300	0.2218	18.963	0	0	0
2019/04/23	R186	01/08/2019	8.70	Call	Bond Future	2,167.5100	2.1675	1,803.0500	1.8031	(16.815)	0	0	0
2019/04/23	R186	01/08/2019	9.22	Call	Bond Future	4,387.7700	4.3878	3,905.3800	3.9054	(10.994)	0	0	0
2019/04/23	R186	01/08/2019	9.22	Put	Bond Future	372.3200	0.3723	443.8900	0.4439	19.223	0	0	0
2019/04/23	R186	01/08/2019	9.53	Call	Bond Future	5,893.5500	5.8936	5,375.8800	5.3759	(8.784)	0	0	0
2019/04/23	R186	01/08/2019	9.53	Put	Bond Future	191.6700	0.1917	227.9600	0.2280	18.934	0	0	0
2019/04/23	R186	07/11/2019	8.94	Call	Bond Future	3,484.1900	3.4842	3,097.2500	3.0973	(11.106)	0	0	0
2019/04/23	R186	07/11/2019	8.23	Call	Bond Future	1,297.1600	1.2972	1,075.5800	1.0756	(17.082)	0	0	5,000
2019/04/23	R186	07/11/2019			Bond Future	8.5478	114.3519	8.6489	113.7895	1.182	0.0000	0.0000	0
2019/04/23	R186	07/11/2019	8.94	Put	Bond Future	1,321.1800	1.3212	1,496.7300	1.4967	13.287	0	0	0
2019/04/23	R186	07/11/2019	8.73	Call	Bond Future	2,715.4300	2.7154	2,372.1100	2.3721	(12.643)	0	0	0
2019/04/23	R186	07/11/2019	8.73	Put	Bond Future	1,703.8600	1.7039	1,923.0300	1.9230	12.863	0	0	5,000
2019/04/23	R186	07/11/2019	8.96	Put	Bond Future	1,289.3200	1.2893	1,461.0600	1.4611	13.320	0	0	0
2019/04/23	R186	07/11/2019	8.23	Put	Bond Future	3,091.3800	3.0914	3,432.2900	3.4323	11.028	0	0	0
2019/04/23	R186	07/11/2019	8.95	Call	Bond Future	3,522.6000	3.5226	3,133.7500	3.1338	(11.039)	0	0	0
2019/04/23	R186	07/11/2019	8.96	Call	Bond Future	3,561.1700	3.5612	3,170.4200	3.1704	(10.973)	0	0	0
2019/04/23	R186	07/11/2019	8.95	Put	Bond Future	1,305.1600	1.3052	1,478.8000	1.4788	13.304	0	0	0
2019/04/23	R186	06/02/2020	8.57	Call	Bond Future	2,582.9700	2.5830	2,275.7300	2.2757	(11.895)	0	0	0
2019/04/23	R186	06/02/2020			Bond Future	8.5754	111.2941	8.6827	110.7145	1.250	0.0000	0.0000	0
2019/04/23	R186	06/02/2020	8.55	Call	Bond Future	2,521.3400	2.5213	2,218.1300	2.2181	(12.026)	0	0	0
2019/04/23	R186	06/02/2020	8.55	Put	Bond Future	2,659.4200	2.6594	2,935.7900	2.9358	10.392	0	0	0
2019/04/23	R186	06/02/2020	8.57	Put	Bond Future	2,612.4800	2.6125	2,884.8200	2.8848	10.425	0	0	0
2019/04/23	R186	06/02/2020	8.56	Call	Bond Future	2,551.8700	2.5519	2,246.6500	2.2466	(11.961)	0	0	0
2019/04/23	R186	06/02/2020	8.56	Put	Bond Future	2,635.6500	2.6356	2,910.0100	2.9100	10.410	0	0	0
2019/04/23	R197	02/05/2019			Bond Future	302.6747	302.6747	303.2271	303.2271	0.183	0.0000	0.0000	2,462
2019/04/23	R197	01/08/2019			Bond Future	300.8573	300.8573	301.3910	301.3910	0.177	0.0000	0.0000	2,500

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
2019/04/23	R197	07/11/2019			Bond Future	307.1031	307.1031	307.6554	307.6554	0.180	0.0000	0.0000	0
2019/04/23	R197	06/02/2020			Bond Future	305.5698	305.5698	306.1167	306.1167	0.179	0.0000	0.0000	0
2019/04/23	R202	02/05/2019			Bond Future	236.0228	236.0228	235.9790	235.9790	(0.019)	0.0000	0.0000	7,085
2019/04/23	R202	01/08/2019			Bond Future	236.4576	236.4576	236.3904	236.3904	(0.028)	0.0000	0.0000	9,346
2019/04/23	R202	07/11/2019			Bond Future	241.3666	241.3666	241.3039	241.3039	(0.026)	0.0000	0.0000	0
2019/04/23	R202	06/02/2020			Bond Future	242.1095	242.1095	242.0327	242.0327	(0.032)	0.0000	0.0000	0
2019/04/23	R207	02/05/2019	7.63	Call	Bond Future	608.0800	0.6081	574.1900	0.5742	(5.573)	0	0	0
2019/04/23	R207	02/05/2019			Bond Future	6.7151	102.5841	6.7658	102.5502	0.756	0.0000	0.0000	2,550
2019/04/23	R207	02/05/2019	7.61	Call	Bond Future	594.8500	0.5948	560.9600	0.5610	(5.697)	0	0	0
2019/04/23	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	R207	02/05/2019	7.62	Call	Bond Future	601.4700	0.6015	567.5800	0.5676	(5.635)	0	0	0
2019/04/23	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	R207	01/08/2019	7.34	Put	Bond Future	1.1100	0.0011	1.6700	0.0017	50.450	0	0	0
2019/04/23	R207	01/08/2019	7.33	Call	Bond Future	467.6800	0.4677	423.8500	0.4238	(9.372)	0	0	0
2019/04/23	R207	01/08/2019			Bond Future	6.2536	100.8265	6.3557	100.7821	1.632	0.0000	0.0000	4,328
2019/04/23	R207	01/08/2019	7.34	Call	Bond Future	471.9300	0.4719	428.0700	0.4281	(9.294)	0	0	0
2019/04/23	R207	01/08/2019	7.33	Put	Bond Future	1.1800	0.0012	1.7700	0.0018	50.000	0	0	0
2019/04/23	R207	01/08/2019	7.35	Call	Bond Future	476.1800	0.4762	432.2900	0.4323	(9.217)	0	0	0
2019/04/23	R207	01/08/2019	7.35	Put	Bond Future	1.0500	0.0011	1.5800	0.0016	50.476	0	0	0
2019/04/23	R207	07/11/2019	2.08	Put	Bond Future	354.3700	0.3544	397.0800	0.3971	12.052	0	0	0
2019/04/23	R207	07/11/2019			Bond Future	4.0513	102.8941	4.2899	102.8514	5.888	0.0000	0.0000	0
2019/04/23	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	R207	07/11/2019	2.07	Put	Bond Future	356.1700	0.3562	398.8800	0.3989	11.991	0	0	0
2019/04/23	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	R207	07/11/2019	2.06	Put	Bond Future	357.9800	0.3580	400.6900	0.4007	11.931	0	0	0
2019/04/23	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	R208	02/05/2019	8.02	Call	Bond Future	2,105.8700	2.1059	1,987.6400	1.9876	(5.614)	0	0	0
2019/04/23	R208	02/05/2019			Bond Future	6.8026	100.5811	6.8700	100.4629	0.992	0.0000	0.0000	6,981
2019/04/23	R208	02/05/2019	8.03	Call	Bond Future	2,122.9300	2.1229	2,004.7000	2.0047	(5.569)	0	0	0
2019/04/23	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	R208	02/05/2019	8.04	Call	Bond Future	2,139.9800	2.1400	2,021.7500	2.0218	(5.525)	0	0	0
2019/04/23	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/23	R208	01/08/2019	8.16	Call	Bond Future	2,220.0500	2.2200	2,090.4200	2.0904	(5.839)	0	0	0
2019/04/23	R208	01/08/2019	8.17	Put	Bond Future	2.0500	0.0021	2.5900	0.0026	26.341	0	0	0
2019/04/23	R208	01/08/2019			Bond Future	6.6988	102.4277	6.7833	102.2976	1.263	0.0000	0.0000	10,859
2019/04/23	R208	01/08/2019	8.16	Put	Bond Future	2.1600	0.0022	2.7200	0.0027	25.926	0	0	0
2019/04/23	R208	01/08/2019	8.17	Call	Bond Future	2,234.8900	2.2349	2,105.2400	2.1052	(5.801)	0	0	0
2019/04/23	R208	01/08/2019	8.15	Call	Bond Future	2,205.2100	2.2052	2,075.6200	2.0756	(5.877)	0	0	0
2019/04/23	R208	01/08/2019	8.15	Put	Bond Future	2.2700	0.0023	2.8700	0.0029	26.432	0	0	0
2019/04/23	R208	07/11/2019	6.83	Call	Bond Future	588.4700	0.5885	495.7500	0.4958	(15.756)	0	0	0
2019/04/23	R208	07/11/2019	6.82	Put	Bond Future	147.1700	0.1472	185.4300	0.1854	25.997	0	0	0
2019/04/23	R208	07/11/2019			Bond Future	6.4895	101.1226	6.5894	100.9922	1.538	0.0000	0.0000	0
2019/04/23	R208	07/11/2019	6.84	Call	Bond Future	598.9900	0.5990	505.6200	0.5056	(15.588)	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
2019/04/23	R208	07/11/2019	6.84	Put	Bond Future	142.4600	0.1425	179.4300	0.1794	25.951	0	0	0
2019/04/23	R208	07/11/2019	6.83	Put	Bond Future	144.9200	0.1449	182.5400	0.1825	25.959	0	0	0
2019/04/23	R208	07/11/2019	6.82	Call	Bond Future	577.7300	0.5777	485.6500	0.4856	(15.938)	0	0	0
2019/04/23	R208	06/02/2020	6.13	Put	Bond Future	323.1100	0.3231	395.5300	0.3955	22.413	0	0	0
2019/04/23	R208	06/02/2020	6.12	Call	Bond Future	299.4300	0.2994	234.2600	0.2343	(21.765)	0	0	0
2019/04/23	R208	06/02/2020			Bond Future	6.1463	103.1129	6.2738	102.9745	2.075	0.0000	0.0000	0
2019/04/23	R208	06/02/2020	6.13	Call	Bond Future	305.4600	0.3055	239.5100	0.2395	(21.590)	0	0	0
2019/04/23	R208	06/02/2020	6.12	Put	Bond Future	327.9500	0.3280	401.1500	0.4012	22.320	0	0	0
2019/04/23	R208	06/02/2020	6.14	Call	Bond Future	311.1800	0.3112	244.4500	0.2445	(21.444)	0	0	0
2019/04/23	R208	06/02/2020	6.14	Put	Bond Future	317.9700	0.3180	389.6100	0.3896	22.530	0	0	0
2019/04/23	R209	02/05/2019	9.70	Put	Bond Future	101.5400	0.1015	114.4200	0.1144	12.685	0	0	0
2019/04/23	R209	02/05/2019			Bond Future	9.3825	74.3238	9.4824	73.6554	1.064	0.0000	0.0000	29,591
2019/04/23	R209	02/05/2019	9.69	Call	Bond Future	2,139.3200	2.1393	1,486.3500	1.4863	(30.522)	0	0	0
2019/04/23	R209	02/05/2019	9.69	Put	Bond Future	109.0300	0.1090	124.5100	0.1245	14.198	0	0	0
2019/04/23	R209	02/05/2019	10.50	Call	Bond Future	7,000.8200	7.0008	6,332.3000	6.3323	(9.549)	0	0	0
2019/04/23	R209	02/05/2019	10.71	Call	Bond Future	8,205.8900	8.2059	7,537.4400	7.5374	(8.146)	0	0	0
2019/04/23	R209	02/05/2019	9.70	Call	Bond Future	2,196.4700	2.1965	1,540.9000	1.5409	(29.847)	0	0	0
2019/04/23	R209	02/05/2019	10.50	Put	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	11,560
2019/04/23	R209	02/05/2019	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2019/04/23	R209	02/05/2019	9.95	Put	Bond Future	14.7600	0.0148	10.2400	0.0102	(30.623)	0	0	0
2019/04/23	R209	02/05/2019	9.95	Call	Bond Future	3,698.4000	3.6984	3,025.4300	3.0254	(18.196)	0	0	760
2019/04/23	R209	02/05/2019	9.68	Call	Bond Future	2,082.5500	2.0825	1,432.4300	1.4324	(31.217)	0	0	0
2019/04/23	R209	02/05/2019	9.68	Put	Bond Future	116.9900	0.1170	135.3200	0.1353	15.668	0	0	0
2019/04/23	R209	02/05/2019	9.35	Put	Bond Future	795.9100	0.7959	1,098.6800	1.0987	38.041	0	0	0
2019/04/23	R209	02/05/2019	9.35	Call	Bond Future	576.6000	0.5766	210.9200	0.2109	(63.420)	0	0	760
2019/04/23	R209	01/08/2019	10.15	Put	Bond Future	544.1900	0.5442	643.4500	0.6434	18.240	0	0	0
2019/04/23	R209	01/08/2019	9.30	Call	Bond Future	1,482.2200	1.4822	1,158.2000	1.1582	(21.860)	0	0	7,560
2019/04/23	R209	01/08/2019	10.17	Call	Bond Future	5,198.8300	5.1988	4,606.6900	4.6067	(11.390)	0	0	0
2019/04/23	R209	01/08/2019			Bond Future	9.4347	75.6883	9.5386	75.0005	1.101	0.0000	0.0000	80,246
2019/04/23	R209	01/08/2019	10.15	Call	Bond Future	5,096.4900	5.0965	4,507.8700	4.5079	(11.550)	0	0	0
2019/04/23	R209	01/08/2019	10.17	Put	Bond Future	525.2400	0.5252	620.9800	0.6210	18.228	0	0	0
2019/04/23	R209	01/08/2019	9.30	Put	Bond Future	2,388.2100	2.3882	2,752.0700	2.7521	15.236	0	0	0
2019/04/23	R209	01/08/2019	9.80	Put	Bond Future	1,014.0200	1.0140	1,195.3800	1.1954	17.885	0	0	0
2019/04/23	R209	01/08/2019	10.16	Put	Bond Future	534.6900	0.5347	632.1700	0.6322	18.231	0	0	0
2019/04/23	R209	01/08/2019	10.46	Call	Bond Future	6,711.3000	6.7113	6,079.1900	6.0792	(9.419)	0	0	0
2019/04/23	R209	01/08/2019	10.46	Put	Bond Future	313.7800	0.3138	369.5500	0.3695	17.774	0	0	7,560
2019/04/23	R209	01/08/2019	9.80	Call	Bond Future	3,391.9200	3.3919	2,885.4000	2.8854	(14.933)	0	0	7,560
2019/04/23	R209	01/08/2019	10.16	Call	Bond Future	5,147.6700	5.1477	4,557.2700	4.5573	(11.469)	0	0	0
2019/04/23	R209	07/11/2019	9.82	Call	Bond Future	4,023.1300	4.0231	3,555.1000	3.5551	(11.633)	0	0	0
2019/04/23	R209	07/11/2019			Bond Future	9.4851	74.0872	9.5920	73.3871	1.127	0.0000	0.0000	0
2019/04/23	R209	07/11/2019	9.80	Call	Bond Future	3,939.7500	3.9398	3,476.3800	3.4764	(11.761)	0	0	0
2019/04/23	R209	07/11/2019	9.80	Put	Bond Future	1,904.9600	1.9050	2,141.7300	2.1417	12.429	0	0	0
2019/04/23	R209	07/11/2019	9.82	Put	Bond Future	1,861.8800	1.8619	2,093.9900	2.0940	12.466	0	0	0
2019/04/23	R209	07/11/2019	9.81	Call	Bond Future	3,981.4700	3.9815	3,515.7600	3.5158	(11.697)	0	0	0
2019/04/23	R209	07/11/2019	9.81	Put	Bond Future	1,883.4100	1.8834	2,117.8400	2.1178	12.447	0	0	0
2019/04/23	R209	06/02/2020	9.52	Put	Bond Future	3,556.9300	3.5569	3,882.0300	3.8820	9.140	0	0	0
2019/04/23	R209	06/02/2020			Bond Future	9.5261	75.5455	9.6368	74.8277	1.161	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/23	R209	06/02/2020	9.51	Call	Bond Future	3,483.2400		3.4832	3,092.6600	3.0927	(11.213)	0	0	0
2019/04/23	R209	06/02/2020	9.51	Put	Bond Future	3,588.6800		3.5887	3,915.9500	3.9160	9.120	0	0	0
2019/04/23	R209	06/02/2020	9.52	Call	Bond Future	3,516.9200		3.5169	3,124.1700	3.1242	(11.167)	0	0	0
2019/04/23	R209	06/02/2020	9.50	Call	Bond Future	3,449.7200		3.4497	3,061.3100	3.0613	(11.259)	0	0	0
2019/04/23	R209	06/02/2020	9.50	Put	Bond Future	3,620.6800		3.6207	3,950.1200	3.9501	9.099	0	0	0
2019/04/23	R210	02/05/2019			Bond Future	186.5439		186.5439	186.5091	186.5091	(0.019)	0.0000	0.0000	2,251
2019/04/23	R210	01/08/2019			Bond Future	190.0151		190.0151	189.9615	189.9615	(0.028)	0.0000	0.0000	2,142
2019/04/23	R210	07/11/2019			Bond Future	191.3604		191.3604	191.3103	191.3103	(0.026)	0.0000	0.0000	0
2019/04/23	R210	06/02/2020			Bond Future	195.1697		195.1697	195.1084	195.1084	(0.031)	0.0000	0.0000	0
2019/04/23	R212	02/05/2019			Bond Future	157.9238		157.9238	157.8922	157.8922	(0.020)	0.0000	0.0000	7,946
2019/04/23	R212	01/08/2019			Bond Future	158.6746		158.6746	158.6272	158.6272	(0.030)	0.0000	0.0000	1,526
2019/04/23	R212	07/11/2019			Bond Future	161.9688		161.9688	161.9244	161.9244	(0.027)	0.0000	0.0000	0
2019/04/23	R212	06/02/2020			Bond Future	162.9534		162.9534	162.8994	162.8994	(0.033)	0.0000	0.0000	0
2019/04/23	R213	02/05/2019	9.49	Call	Bond Future	2,394.4000		2.3944	1,789.8100	1.7898	(25.250)	0	0	0
2019/04/23	R213	02/05/2019	9.48	Put	Bond Future	60.7800		0.0608	61.8900	0.0619	1.826	0	0	0
2019/04/23	R213	02/05/2019			Bond Future	9.1178		86.1483	9.2127	85.5436	1.041	0.0000	0.0000	16,712
2019/04/23	R213	02/05/2019	9.50	Call	Bond Future	2,451.6900		2.4517	1,846.1700	1.8462	(24.698)	0	0	0
2019/04/23	R213	02/05/2019	9.50	Put	Bond Future	51.8100		0.0518	50.9100	0.0509	(1.737)	0	0	0
2019/04/23	R213	02/05/2019	9.49	Put	Bond Future	56.1400		0.0561	56.1700	0.0562	0.053	0	0	0
2019/04/23	R213	02/05/2019	9.48	Call	Bond Future	2,337.3500		2.3374	1,733.8400	1.7338	(25.820)	0	0	0
2019/04/23	R213	01/08/2019	9.99	Put	Bond Future	392.0300		0.3920	462.6100	0.4626	18.004	0	0	0
2019/04/23	R213	01/08/2019	9.98	Call	Bond Future	5,296.1800		5.2962	4,744.0900	4.7441	(10.424)	0	0	0
2019/04/23	R213	01/08/2019			Bond Future	9.1714		87.7299	9.2710	87.1058	1.085	0.0000	0.0000	15,727
2019/04/23	R213	01/08/2019	9.99	Call	Bond Future	5,346.8400		5.3468	4,793.3600	4.7934	(10.352)	0	0	0
2019/04/23	R213	01/08/2019	9.98	Put	Bond Future	399.5200		0.3995	471.4900	0.4715	18.014	0	0	0
2019/04/23	R213	01/08/2019	10.00	Call	Bond Future	5,397.6800		5.3977	4,842.8400	4.8428	(10.279)	0	0	0
2019/04/23	R213	01/08/2019	10.00	Put	Bond Future	384.7800		0.3848	454.0000	0.4540	17.990	0	0	0
2019/04/23	R213	07/11/2019	9.59	Put	Bond Future	1,640.8000		1.6408	1,844.8500	1.8449	12.436	0	0	0
2019/04/23	R213	07/11/2019	9.58	Call	Bond Future	3,818.5100		3.8185	3,389.9900	3.3900	(11.222)	0	0	0
2019/04/23	R213	07/11/2019			Bond Future	9.2257		85.9755	9.3286	85.3408	1.115	0.0000	0.0000	0
2019/04/23	R213	07/11/2019	9.59	Call	Bond Future	3,859.2500		3.8593	3,428.6300	3.4286	(11.158)	0	0	0
2019/04/23	R213	07/11/2019	9.58	Put	Bond Future	1,659.9200		1.6599	1,866.0700	1.8661	12.419	0	0	0
2019/04/23	R213	07/11/2019	9.60	Call	Bond Future	3,900.1400		3.9001	3,467.4200	3.4674	(11.095)	0	0	0
2019/04/23	R213	07/11/2019	9.60	Put	Bond Future	1,621.9000		1.6219	1,823.8500	1.8238	12.451	0	0	0
2019/04/23	R213	06/02/2020	9.26	Put	Bond Future	3,309.4400		3.3094	3,607.9600	3.6080	9.020	0	0	0
2019/04/23	R213	06/02/2020	9.27	Call	Bond Future	3,273.0500		3.2731	2,917.8000	2.9178	(10.854)	0	0	0
2019/04/23	R213	06/02/2020			Bond Future	9.2714		87.6677	9.3787	87.0160	1.158	0.0000	0.0000	0
2019/04/23	R213	06/02/2020	9.28	Call	Bond Future	3,306.2400		3.3062	2,948.9900	2.9490	(10.805)	0	0	0
2019/04/23	R213	06/02/2020	9.28	Put	Bond Future	3,253.6000		3.2536	3,548.1300	3.5481	9.052	0	0	0
2019/04/23	R213	06/02/2020	9.26	Call	Bond Future	3,240.0200		3.2400	2,886.7600	2.8868	(10.903)	0	0	0
2019/04/23	R213	06/02/2020	9.27	Put	Bond Future	3,281.4100		3.2814	3,577.9400	3.5779	9.037	0	0	0
2019/04/23	R214	02/05/2019	9.87	Call	Bond Future	2,144.0200		2.1440	1,439.2400	1.4392	(32.872)	0	0	0
2019/04/23	R214	02/05/2019	9.85	Call	Bond Future	2,028.3100		2.0283	1,331.5000	1.3315	(34.354)	0	0	0
2019/04/23	R214	02/05/2019			Bond Future	9.5775		73.2252	9.6824	72.4933	1.095	0.0000	0.0000	6,669

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
2019/04/23	R214	02/05/2019	9.85	Put	Bond Future	150.8100	0.1508	185.9500	0.1859	23.301	0	0	0
2019/04/23	R214	02/05/2019	9.87	Put	Bond Future	131.7900	0.1318	158.9600	0.1590	20.616	0	0	0
2019/04/23	R214	02/05/2019	9.86	Call	Bond Future	2,085.9400	2.0859	1,384.9900	1.3850	(33.604)	0	0	0
2019/04/23	R214	02/05/2019	9.86	Put	Bond Future	141.0200	0.1410	172.0200	0.1720	21.983	0	0	0
2019/04/23	R214	01/08/2019	10.34	Put	Bond Future	587.6900	0.5877	700.8300	0.7008	19.252	0	0	0
2019/04/23	R214	01/08/2019			Bond Future	9.6303	74.5696	9.7392	73.8171	1.131	0.0000	0.0000	9,922
2019/04/23	R214	01/08/2019	10.33	Call	Bond Future	5,221.7200	5.2217	4,584.4000	4.5844	(12.205)	0	0	0
2019/04/23	R214	01/08/2019	10.33	Put	Bond Future	597.8500	0.5978	712.9800	0.7130	19.257	0	0	0
2019/04/23	R214	01/08/2019	10.34	Call	Bond Future	5,274.1600	5.2742	4,634.8500	4.6349	(12.122)	0	0	0
2019/04/23	R214	01/08/2019	10.32	Call	Bond Future	5,169.4800	5.1695	4,534.1800	4.5342	(12.289)	0	0	0
2019/04/23	R214	01/08/2019	10.32	Put	Bond Future	608.3000	0.6083	725.4500	0.7255	19.259	0	0	0
2019/04/23	R214	07/11/2019	10.02	Put	Bond Future	1,964.8700	1.9649	2,220.3800	2.2204	13.004	0	0	0
2019/04/23	R214	07/11/2019			Bond Future	9.6842	72.7992	9.7962	72.0331	1.156	0.0000	0.0000	0
2019/04/23	R214	07/11/2019	10.01	Call	Bond Future	4,180.3400	4.1803	3,672.3400	3.6723	(12.152)	0	0	0
2019/04/23	R214	07/11/2019	10.01	Put	Bond Future	1,987.1700	1.9872	2,245.2000	2.2452	12.985	0	0	0
2019/04/23	R214	07/11/2019	10.02	Call	Bond Future	4,223.6600	4.2237	3,713.1400	3.7131	(12.087)	0	0	0
2019/04/23	R214	07/11/2019	10.00	Call	Bond Future	4,137.3700	4.1374	3,631.9000	3.6319	(12.217)	0	0	0
2019/04/23	R214	07/11/2019	10.00	Put	Bond Future	2,009.9100	2.0099	2,270.4700	2.2705	12.964	0	0	0
2019/04/23	R214	06/02/2020	9.73	Call	Bond Future	3,822.4300	3.8224	3,390.3800	3.3904	(11.303)	0	0	0
2019/04/23	R214	06/02/2020			Bond Future	9.7306	74.2321	9.8464	73.4472	1.190	0.0000	0.0000	0
2019/04/23	R214	06/02/2020	9.71	Call	Bond Future	3,752.3000	3.7523	3,324.8300	3.3248	(11.392)	0	0	0
2019/04/23	R214	06/02/2020	9.71	Put	Bond Future	3,893.3900	3.8934	4,250.8500	4.2508	9.181	0	0	0
2019/04/23	R214	06/02/2020	9.73	Put	Bond Future	3,826.5400	3.8265	4,179.4200	4.1794	9.222	0	0	0
2019/04/23	R214	06/02/2020	9.72	Call	Bond Future	3,787.4200	3.7874	3,357.6600	3.3577	(11.347)	0	0	0
2019/04/23	R214	06/02/2020	9.72	Put	Bond Future	3,859.9700	3.8600	4,215.1400	4.2151	9.201	0	0	0
2019/04/23	R248	02/05/2019	9.90	Put	Bond Future	108.5900	0.1086	120.5700	0.1206	11.032	0	0	0
2019/04/23	R248	02/05/2019			Bond Future	9.5624	93.6730	9.6623	92.7738	1.044	0.0000	0.0000	85,690
2019/04/23	R248	02/05/2019	9.90	Call	Bond Future	3,087.9700	3.0880	2,200.7700	2.2008	(28.731)	0	0	0
2019/04/23	R248	02/05/2019	9.91	Call	Bond Future	3,165.8200	3.1658	2,276.0900	2.2761	(28.104)	0	0	0
2019/04/23	R248	02/05/2019	9.89	Put	Bond Future	116.9900	0.1170	131.7900	0.1318	12.651	0	0	0
2019/04/23	R248	02/05/2019	9.91	Put	Bond Future	100.7600	0.1008	110.2100	0.1102	9.379	0	0	0
2019/04/23	R248	02/05/2019	9.89	Call	Bond Future	3,010.5400	3.0105	2,126.1600	2.1262	(29.376)	0	0	0
2019/04/23	R248	01/08/2019	10.35	Call	Bond Future	6,880.8500	6.8809	6,082.4100	6.0824	(11.604)	0	0	0
2019/04/23	R248	01/08/2019	10.34	Put	Bond Future	674.0400	0.6740	802.6600	0.8027	19.082	0	0	0
2019/04/23	R248	01/08/2019			Bond Future	9.6144	95.3928	9.7182	94.4681	1.080	0.0000	0.0000	33,918
2019/04/23	R248	01/08/2019	10.36	Call	Bond Future	6,948.4000	6.9484	6,147.6700	6.1477	(11.524)	0	0	0
2019/04/23	R248	01/08/2019	10.36	Put	Bond Future	650.1100	0.6501	774.1100	0.7741	19.074	0	0	0
2019/04/23	R248	01/08/2019	10.35	Put	Bond Future	661.9700	0.6620	788.2600	0.7883	19.078	0	0	0
2019/04/23	R248	01/08/2019	10.34	Call	Bond Future	6,813.3900	6.8134	6,017.2800	6.0173	(11.684)	0	0	0
2019/04/23	R248	07/11/2019	10.02	Call	Bond Future	5,413.8300	5.4138	4,777.3300	4.7773	(11.757)	0	0	0
2019/04/23	R248	07/11/2019	10.01	Put	Bond Future	2,395.7300	2.3957	2,703.7500	2.7038	12.857	0	0	0
2019/04/23	R248	07/11/2019			Bond Future	9.6673	92.9073	9.7741	91.9659	1.105	0.0000	0.0000	0
2019/04/23	R248	07/11/2019	10.03	Call	Bond Future	5,469.9100	5.4699	4,830.3200	4.8303	(11.693)	0	0	0
2019/04/23	R248	07/11/2019	10.03	Put	Bond Future	2,339.7800	2.3398	2,641.5800	2.6416	12.899	0	0	0
2019/04/23	R248	07/11/2019	10.02	Put	Bond Future	2,367.4700	2.3675	2,672.3600	2.6724	12.878	0	0	0
2019/04/23	R248	07/11/2019	10.01	Call	Bond Future	5,358.1700	5.3582	4,724.8000	4.7248	(11.821)	0	0	0
2019/04/23	R248	06/02/2020	9.71	Put	Bond Future	4,811.9800	4.8120	5,245.6100	5.2456	9.011	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
2019/04/23	R248	06/02/2020			Bond Future	9.7128	94.7361	9.8233	93.7713	1.138	0.0000	0.0000	0
2019/04/23	R248	06/02/2020	9.71	Call	Bond Future	4,787.5600	4.7876	4,256.3400	4.2563	(11.096)	0	0	0
2019/04/23	R248	06/02/2020	9.70	Put	Bond Future	4,855.1500	4.8551	5,291.6700	5.2917	8.991	0	0	0
2019/04/23	R248	06/02/2020	9.72	Call	Bond Future	4,833.1600	4.8332	4,299.0600	4.2991	(11.051)	0	0	0
2019/04/23	R248	06/02/2020	9.72	Put	Bond Future	4,769.4800	4.7695	5,200.2300	5.2002	9.031	0	0	0
2019/04/23	R248	06/02/2020	9.70	Call	Bond Future	4,742.4900	4.7425	4,214.1600	4.2142	(11.140)	0	0	0

Total **1187532**