



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/05/2019 TO 22/05/2019

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
2019/05/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	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
2019/05/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	2025	01/08/2019			Bond Future	136.4739	136.4739	136.4610	136.4610	(0.009)	0.0000	0.0000	1,622
2019/05/22	2025	07/11/2019			Bond Future	139.2790	139.2790	139.2649	139.2649	(0.010)	0.0000	0.0000	0
2019/05/22	2025	06/02/2020			Bond Future	140.5608	140.5608	140.5457	140.5457	(0.011)	0.0000	0.0000	0
2019/05/22	2029	01/08/2019			Bond Future	103.7814	103.7814	103.8277	103.8277	0.045	0.0000	0.0000	4,132
2019/05/22	2029	07/11/2019			Bond Future	104.8234	104.8234	104.8699	104.8699	0.044	0.0000	0.0000	0
2019/05/22	2029	06/02/2020			Bond Future	106.8944	106.8944	106.9412	106.9412	0.044	0.0000	0.0000	0
2019/05/22	2030	01/08/2019	9.91	Put	Bond Future	241.7700	0.2418	182.1500	0.1821	(24.660)	0	0	0
2019/05/22	2030	01/08/2019	9.68	Call	Bond Future	3,602.9400	3.6029	4,102.6300	4.1026	13.869	0	0	0
2019/05/22	2030	01/08/2019	8.67	Put	Bond Future	3,515.4600	3.5155	3,038.3400	3.0383	(13.572)	0	0	0
2019/05/22	2030	01/08/2019	9.15	Put	Bond Future	1,488.9700	1.4890	1,207.4800	1.2075	(18.905)	0	0	0
2019/05/22	2030	01/08/2019			Bond Future	9.1648	92.3855	9.0698	92.9866	(1.036)	0.0000	0.0000	49,514
2019/05/22	2030	01/08/2019	8.35	Put	Bond Future	5,406.0600	5.4061	4,853.7900	4.8538	(10.216)	0	0	0
2019/05/22	2030	01/08/2019	8.35	Call	Bond Future	77.3300	0.0773	126.1000	0.1261	63.067	0	0	2,025
2019/05/22	2030	01/08/2019	9.22	Put	Bond Future	1,282.4900	1.2825	1,030.0400	1.0300	(19.684)	0	0	0
2019/05/22	2030	01/08/2019	9.22	Call	Bond Future	1,629.3300	1.6293	1,977.9200	1.9779	21.395	0	0	5,400
2019/05/22	2030	01/08/2019	9.69	Call	Bond Future	3,652.3300	3.6523	4,154.3100	4.1543	13.744	0	0	0
2019/05/22	2030	01/08/2019	9.69	Put	Bond Future	421.0500	0.4210	321.9900	0.3220	(23.527)	0	0	5,400
2019/05/22	2030	01/08/2019	9.91	Call	Bond Future	4,781.7000	4.7817	5,323.1200	5.3231	11.323	0	0	0
2019/05/22	2030	01/08/2019	9.92	Call	Bond Future	4,834.4600	4.8345	5,377.3100	5.3773	11.229	0	0	0
2019/05/22	2030	01/08/2019	9.90	Put	Bond Future	248.0300	0.2480	187.0100	0.1870	(24.602)	0	0	0
2019/05/22	2030	01/08/2019	9.68	Put	Bond Future	431.7600	0.4318	330.4100	0.3304	(23.474)	0	0	4,800
2019/05/22	2030	01/08/2019	8.67	Call	Bond Future	326.8500	0.3269	450.7700	0.4508	37.913	0	0	5,400
2019/05/22	2030	01/08/2019	9.15	Call	Bond Future	1,395.6100	1.3956	1,715.1600	1.7152	22.897	0	0	2,025
2019/05/22	2030	01/08/2019	9.92	Put	Bond Future	235.6600	0.2357	177.4700	0.1775	(24.692)	0	0	0
2019/05/22	2030	01/08/2019	9.90	Call	Bond Future	4,729.0300	4.7290	5,269.0500	5.2690	11.419	0	0	0
2019/05/22	2030	01/08/2019	8.77	Put	Bond Future	3,006.6400	3.0066	2,563.8700	2.5639	(14.726)	0	0	0
2019/05/22	2030	01/08/2019	8.77	Call	Bond Future	474.0800	0.4741	632.3500	0.6323	33.385	0	0	0
2019/05/22	2030	01/08/2019	9.27	Put	Bond Future	1,149.1000	1.1491	916.6600	0.9167	(20.228)	0	0	0
2019/05/22	2030	01/08/2019	9.27	Call	Bond Future	1,808.6700	1.8087	2,177.2700	2.1773	20.380	0	0	0
2019/05/22	2030	07/11/2019	9.49	Put	Bond Future	1,585.9900	1.5860	1,410.3100	1.4103	(11.077)	0	0	0
2019/05/22	2030	07/11/2019	9.76	Put	Bond Future	1,108.9600	1.1090	983.5300	0.9835	(11.311)	0	0	5,500
2019/05/22	2030	07/11/2019			Bond Future	9.2222	94.2609	9.1236	94.8734	(1.070)	0.0000	0.0000	0
2019/05/22	2030	07/11/2019	9.10	Put	Bond Future	2,643.1400	2.6431	2,369.3500	2.3694	(10.359)	0	0	0
2019/05/22	2030	07/11/2019	9.10	Call	Bond Future	1,883.6100	1.8836	2,222.3800	2.2224	17.985	0	0	5,500
2019/05/22	2030	07/11/2019	9.48	Call	Bond Future	3,182.6700	3.1827	3,617.1700	3.6172	13.652	0	0	0
2019/05/22	2030	07/11/2019	9.48	Put	Bond Future	1,607.8700	1.6079	1,429.8100	1.4298	(11.074)	0	0	0
2019/05/22	2030	07/11/2019	8.60	Put	Bond Future	4,665.8300	4.6658	4,246.3900	4.2464	(8.990)	0	0	0
2019/05/22	2030	07/11/2019	8.60	Call	Bond Future	711.9500	0.7119	905.0700	0.9051	27.126	0	0	5,500
2019/05/22	2030	07/11/2019	9.49	Call	Bond Future	3,221.1700	3.2212	3,658.0500	3.6581	13.563	0	0	0
2019/05/22	2030	07/11/2019	9.76	Call	Bond Future	4,354.1600	4.3542	4,841.2900	4.8413	11.188	0	0	0
2019/05/22	2030	07/11/2019	8.57	Put	Bond Future	4,812.1400	4.8121	4,384.1800	4.3842	(8.893)	0	0	0
2019/05/22	2030	07/11/2019	9.47	Call	Bond Future	3,144.3700	3.1444	3,576.7100	3.5767	13.750	0	0	0

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2019/05/22	2030	07/11/2019	9.47	Put	Bond Future	1,629.9900	1.6300	1,449.7700	1.4498	(11.057)	0	0	0
2019/05/22	2030	07/11/2019	9.12	Put	Bond Future	2,577.9600	2.5780	2,309.5900	2.3096	(10.410)	0	0	0
2019/05/22	2030	07/11/2019	9.12	Call	Bond Future	1,943.2600	1.9433	2,287.4500	2.2875	17.712	0	0	0
2019/05/22	2030	07/11/2019	9.70	Call	Bond Future	4,092.1100	4.0921	4,569.0700	4.5691	11.656	0	0	0
2019/05/22	2030	07/11/2019	9.70	Put	Bond Future	1,201.3800	1.2014	1,065.7800	1.0658	(11.287)	0	0	0
2019/05/22	2030	07/11/2019	8.57	Call	Bond Future	662.0300	0.6620	846.6300	0.8466	27.884	0	0	0
2019/05/22	2030	06/02/2020	9.14	Call	Bond Future	2,492.7000	2.4927	2,759.6200	2.7596	10.708	0	0	0
2019/05/22	2030	06/02/2020	9.15	Put	Bond Future	3,250.0700	3.2501	2,895.4900	2.8955	(10.910)	0	0	0
2019/05/22	2030	06/02/2020			Bond Future	9.2692	92.0923	9.1668	92.7163	(1.105)	0.0000	0.0000	0
2019/05/22	2030	06/02/2020	9.14	Put	Bond Future	3,281.1600	3.2812	2,924.1200	2.9241	(10.882)	0	0	0
2019/05/22	2030	06/02/2020	9.15	Call	Bond Future	2,522.9500	2.5229	2,792.3300	2.7923	10.677	0	0	0
2019/05/22	2030	06/02/2020	9.16	Call	Bond Future	2,553.3900	2.5534	2,824.9000	2.8249	10.633	0	0	0
2019/05/22	2030	06/02/2020	9.16	Put	Bond Future	3,219.2300	3.2192	2,866.7800	2.8668	(10.948)	0	0	0
2019/05/22	2032	01/08/2019	10.10	Call	Bond Future	4,791.3500	4.7913	5,406.4300	5.4064	12.837	0	0	0
2019/05/22	2032	01/08/2019	10.11	Put	Bond Future	337.1300	0.3371	265.7200	0.2657	(21.182)	0	0	0
2019/05/22	2032	01/08/2019			Bond Future	9.4290	94.2594	9.3292	94.9477	(1.059)	0.0000	0.0000	41,053
2019/05/22	2032	01/08/2019	10.10	Put	Bond Future	345.3500	0.3453	272.2100	0.2722	(21.179)	0	0	0
2019/05/22	2032	01/08/2019	10.11	Call	Bond Future	4,847.0800	4.8471	5,463.8900	5.4639	12.725	0	0	0
2019/05/22	2032	01/08/2019	10.09	Call	Bond Future	4,735.6300	4.7356	5,349.0600	5.3491	12.954	0	0	0
2019/05/22	2032	01/08/2019	10.09	Put	Bond Future	353.6500	0.3537	278.8600	0.2789	(21.148)	0	0	0
2019/05/22	2032	07/11/2019	9.71	Call	Bond Future	3,354.8900	3.3549	3,865.0100	3.8650	15.205	0	0	0
2019/05/22	2032	07/11/2019	9.70	Put	Bond Future	1,933.1200	1.9331	1,739.2900	1.7393	(10.027)	0	0	0
2019/05/22	2032	07/11/2019			Bond Future	9.4930	92.0107	9.3895	92.7123	(1.090)	0.0000	0.0000	0
2019/05/22	2032	07/11/2019	9.72	Call	Bond Future	3,395.3700	3.3954	3,907.8900	3.9079	15.095	0	0	0
2019/05/22	2032	07/11/2019	9.72	Put	Bond Future	1,882.1700	1.8822	1,693.1700	1.6932	(10.042)	0	0	0
2019/05/22	2032	07/11/2019	9.71	Put	Bond Future	1,907.6200	1.9076	1,716.2200	1.7162	(10.033)	0	0	0
2019/05/22	2032	07/11/2019	9.70	Call	Bond Future	3,314.4000	3.3144	3,822.0900	3.8221	15.318	0	0	0
2019/05/22	2032	06/02/2020	9.40	Put	Bond Future	3,747.7100	3.7477	3,371.6600	3.3717	(10.034)	0	0	0
2019/05/22	2032	06/02/2020			Bond Future	9.5454	93.8081	9.4384	94.5228	(1.121)	0.0000	0.0000	0
2019/05/22	2032	06/02/2020	9.39	Call	Bond Future	2,742.5200	2.7425	3,078.7800	3.0788	12.261	0	0	0
2019/05/22	2032	06/02/2020	9.39	Put	Bond Future	3,783.0700	3.7831	3,404.6400	3.4046	(10.003)	0	0	0
2019/05/22	2032	06/02/2020	9.40	Call	Bond Future	2,774.6000	2.7746	3,113.2400	3.1132	12.205	0	0	0
2019/05/22	2032	06/02/2020	9.38	Call	Bond Future	2,710.6300	2.7106	3,044.5000	3.0445	12.317	0	0	0
2019/05/22	2032	06/02/2020	9.38	Put	Bond Future	3,818.6900	3.8187	3,437.8700	3.4379	(9.973)	0	0	0
2019/05/22	2033	01/08/2019			Bond Future	105.7718	105.7718	105.8195	105.8195	0.045	0.0000	0.0000	6,090
2019/05/22	2033	07/11/2019			Bond Future	106.7799	106.7799	106.8278	106.8278	0.045	0.0000	0.0000	0
2019/05/22	2033	06/02/2020			Bond Future	108.8894	108.8894	108.9377	108.9377	0.044	0.0000	0.0000	0
2019/05/22	2037	01/08/2019	10.31	Call	Bond Future	4,694.5500	4.6945	5,187.8800	5.1879	10.509	0	0	0
2019/05/22	2037	01/08/2019			Bond Future	9.7478	89.7589	9.6736	90.3297	(0.761)	0.0000	0.0000	41,862
2019/05/22	2037	01/08/2019	10.29	Call	Bond Future	4,576.9000	4.5769	5,066.8700	5.0669	10.705	0	0	0
2019/05/22	2037	01/08/2019	10.29	Put	Bond Future	567.5500	0.5676	486.7100	0.4867	(14.244)	0	0	0
2019/05/22	2037	01/08/2019	10.31	Put	Bond Future	542.6000	0.5426	465.1200	0.4651	(14.279)	0	0	0
2019/05/22	2037	01/08/2019	10.30	Call	Bond Future	4,635.6400	4.6356	5,127.3000	5.1273	10.606	0	0	0
2019/05/22	2037	01/08/2019	10.30	Put	Bond Future	554.9500	0.5549	475.8000	0.4758	(14.263)	0	0	0
2019/05/22	2037	07/11/2019	9.97	Call	Bond Future	3,569.8800	3.5699	4,001.2500	4.0013	12.084	0	0	0

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2019/05/22	2037	07/11/2019			Bond Future	9.8113		91.5810	9.7347	92.1627	(0.781)	0.0000	0.0000	0
2019/05/22	2037	07/11/2019	9.95	Call	Bond Future	3,483.3200		3.4833	3,910.4000	3.9104	12.261	0	0	0
2019/05/22	2037	07/11/2019	9.95	Put	Bond Future	2,444.3500		2.4444	2,289.7900	2.2898	(6.323)	0	0	0
2019/05/22	2037	07/11/2019	9.97	Put	Bond Future	2,382.6200		2.3826	2,232.3500	2.2324	(6.307)	0	0	0
2019/05/22	2037	07/11/2019	9.96	Call	Bond Future	3,526.4800		3.5265	3,955.8400	3.9558	12.175	0	0	0
2019/05/22	2037	07/11/2019	9.96	Put	Bond Future	2,413.3200		2.4133	2,261.0400	2.2610	(6.310)	0	0	0
2019/05/22	2037	06/02/2020	9.67	Call	Bond Future	3,035.7100		3.0357	3,301.2400	3.3012	8.747	0	0	0
2019/05/22	2037	06/02/2020	9.66	Put	Bond Future	4,556.1100		4.5561	4,227.2500	4.2273	(7.218)	0	0	0
2019/05/22	2037	06/02/2020			Bond Future	9.8656		89.1096	9.7867	89.7021	(0.800)	0.0000	0.0000	0
2019/05/22	2037	06/02/2020	9.68	Call	Bond Future	3,070.7000		3.0707	3,338.1600	3.3382	8.710	0	0	0
2019/05/22	2037	06/02/2020	9.68	Put	Bond Future	4,473.1000		4.4731	4,148.1200	4.1481	(7.265)	0	0	0
2019/05/22	2037	06/02/2020	9.67	Put	Bond Future	4,514.6000		4.5146	4,187.6900	4.1877	(7.241)	0	0	0
2019/05/22	2037	06/02/2020	9.66	Call	Bond Future	3,000.6300		3.0006	3,264.2100	3.2642	8.784	0	0	0
2019/05/22	2038	01/08/2019			Bond Future	122.3000		122.3000	122.1765	122.1765	(0.101)	0.0000	0.0000	11,598
2019/05/22	2038	07/11/2019			Bond Future	124.8139		124.8139	124.6869	124.6869	(0.102)	0.0000	0.0000	0
2019/05/22	2038	06/02/2020			Bond Future	125.6263		125.6263	125.4962	125.4962	(0.104)	0.0000	0.0000	0
2019/05/22	2040	01/08/2019	10.37	Put	Bond Future	629.4300		0.6294	533.5100	0.5335	(15.239)	0	0	0
2019/05/22	2040	01/08/2019	10.36	Call	Bond Future	4,873.5000		4.8735	5,432.5200	5.4325	11.471	0	0	0
2019/05/22	2040	01/08/2019			Bond Future	9.8274		92.9039	9.7481	93.5611	(0.807)	0.0000	0.0000	28,687
2019/05/22	2040	01/08/2019	10.37	Call	Bond Future	4,935.8300		4.9358	5,497.0700	5.4971	11.371	0	0	0
2019/05/22	2040	01/08/2019	10.36	Put	Bond Future	643.5500		0.6436	545.4100	0.5454	(15.250)	0	0	0
2019/05/22	2040	01/08/2019	10.38	Call	Bond Future	4,998.4500		4.9985	5,561.6500	5.5616	11.267	0	0	0
2019/05/22	2040	01/08/2019	10.38	Put	Bond Future	615.7200		0.6157	521.7600	0.5218	(15.260)	0	0	0
2019/05/22	2040	07/11/2019	9.80	Put	Bond Future	3,445.2000		3.4452	3,199.3600	3.1994	(7.136)	0	0	0
2019/05/22	2040	07/11/2019	9.30	Put	Bond Future	6,082.6900		6.0827	5,675.9700	5.6760	(6.687)	0	0	0
2019/05/22	2040	07/11/2019	10.04	Put	Bond Future	2,537.7000		2.5377	2,356.7500	2.3568	(7.130)	0	0	0
2019/05/22	2040	07/11/2019	10.03	Call	Bond Future	3,693.7200		3.6937	4,180.1800	4.1802	13.170	0	0	0
2019/05/22	2040	07/11/2019			Bond Future	9.8908		94.7899	9.8090	95.4597	(0.827)	0.0000	0.0000	0
2019/05/22	2040	07/11/2019	9.80	Call	Bond Future	2,701.5600		2.7016	3,125.5200	3.1255	15.693	0	0	1,260
2019/05/22	2040	07/11/2019	9.30	Call	Bond Future	1,066.6400		1.0666	1,329.7200	1.3297	24.664	0	0	1,260
2019/05/22	2040	07/11/2019	10.04	Call	Bond Future	3,740.3500		3.7404	4,229.2000	4.2292	13.070	0	0	0
2019/05/22	2040	07/11/2019	10.03	Put	Bond Future	2,570.8700		2.5709	2,387.5300	2.3875	(7.131)	0	0	0
2019/05/22	2040	07/11/2019	10.05	Call	Bond Future	3,786.9800		3.7870	4,278.2000	4.2782	12.971	0	0	0
2019/05/22	2040	07/11/2019	10.05	Put	Bond Future	2,504.6500		2.5047	2,326.0700	2.3261	(7.130)	0	0	0
2019/05/22	2040	06/02/2020	9.76	Call	Bond Future	3,246.8800		3.2469	3,556.7600	3.5568	9.544	0	0	0
2019/05/22	2040	06/02/2020			Bond Future	9.9451		92.1306	9.8609	92.8129	(0.847)	0.0000	0.0000	0
2019/05/22	2040	06/02/2020	9.74	Call	Bond Future	3,170.7600		3.1708	3,476.0800	3.4761	9.629	0	0	0
2019/05/22	2040	06/02/2020	9.74	Put	Bond Future	4,845.8800		4.8459	4,468.8800	4.4689	(7.780)	0	0	0
2019/05/22	2040	06/02/2020	9.76	Put	Bond Future	4,756.5600		4.7566	4,384.1200	4.3841	(7.830)	0	0	0
2019/05/22	2040	06/02/2020	9.75	Call	Bond Future	3,209.0200		3.2090	3,516.6200	3.5166	9.585	0	0	0
2019/05/22	2040	06/02/2020	9.75	Put	Bond Future	4,801.3600		4.8014	4,426.6400	4.4266	(7.804)	0	0	0
2019/05/22	2044	01/08/2019	10.40	Put	Bond Future	619.9300		0.6199	526.4400	0.5264	(15.081)	0	0	0
2019/05/22	2044	01/08/2019	9.86	Put	Bond Future	1,957.2600		1.9573	1,688.6400	1.6886	(13.724)	0	0	0
2019/05/22	2044	01/08/2019	10.53	Call	Bond Future	5,977.8500		5.9778	6,577.8000	6.5778	10.036	0	0	0
2019/05/22	2044	01/08/2019	9.39	Call	Bond Future	587.0300		0.5870	770.2900	0.7703	31.218	0	0	228

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
2019/05/22	2044	01/08/2019			Bond Future	9.8398	90.1183	9.7607	90.7888	(0.804)	0.0000	0.0000	41,656
2019/05/22	2044	01/08/2019	10.39	Call	Bond Future	5,075.3100	5.0753	5,650.3900	5.6504	11.331	0	0	0
2019/05/22	2044	01/08/2019	10.39	Put	Bond Future	633.7000	0.6337	538.2600	0.5383	(15.061)	0	0	0
2019/05/22	2044	01/08/2019	10.40	Call	Bond Future	5,138.8200	5.1388	5,715.8500	5.7159	11.229	0	0	0
2019/05/22	2044	01/08/2019	9.86	Call	Bond Future	2,127.0500	2.1271	2,528.9500	2.5290	18.895	0	0	100
2019/05/22	2044	01/08/2019	10.53	Put	Bond Future	464.9200	0.4649	394.3500	0.3944	(15.179)	0	0	100
2019/05/22	2044	01/08/2019	9.39	Put	Bond Future	4,513.3000	4.5133	4,026.0400	4.0260	(10.796)	0	0	0
2019/05/22	2044	01/08/2019	9.74	Put	Bond Future	2,473.6100	2.4736	2,151.0900	2.1511	(13.038)	0	0	0
2019/05/22	2044	01/08/2019	10.38	Call	Bond Future	5,011.9600	5.0120	5,584.9400	5.5849	11.432	0	0	0
2019/05/22	2044	01/08/2019	10.38	Put	Bond Future	647.7600	0.6478	550.2200	0.5502	(15.058)	0	0	0
2019/05/22	2044	01/08/2019	9.36	Put	Bond Future	4,724.2000	4.7242	4,223.5200	4.2235	(10.598)	0	0	0
2019/05/22	2044	01/08/2019	9.36	Call	Bond Future	525.9900	0.5260	695.8300	0.6958	32.290	0	0	100
2019/05/22	2044	01/08/2019	9.74	Call	Bond Future	1,626.2700	1.6263	1,974.2700	1.9743	21.399	0	0	228
2019/05/22	2044	01/08/2019	10.27	Call	Bond Future	4,328.2300	4.3282	4,875.7800	4.8758	12.651	0	0	0
2019/05/22	2044	01/08/2019	10.27	Put	Bond Future	823.3900	0.8234	700.4200	0.7004	(14.935)	0	0	228
2019/05/22	2044	07/11/2019	10.07	Put	Bond Future	2,523.0000	2.5230	2,343.6300	2.3436	(7.109)	0	0	0
2019/05/22	2044	07/11/2019	10.52	Call	Bond Future	6,318.6300	6.3186	6,907.1700	6.9072	9.314	0	0	0
2019/05/22	2044	07/11/2019	9.74	Put	Bond Future	3,834.0800	3.8341	3,565.0000	3.5650	(7.018)	0	0	0
2019/05/22	2044	07/11/2019			Bond Future	9.9002	91.9476	9.8187	92.6311	(0.824)	0.0000	0.0000	0
2019/05/22	2044	07/11/2019	10.06	Call	Bond Future	3,870.5700	3.8706	4,372.3000	4.3723	12.963	0	0	0
2019/05/22	2044	07/11/2019	10.06	Put	Bond Future	2,556.3200	2.5563	2,374.5600	2.3746	(7.110)	0	0	0
2019/05/22	2044	07/11/2019	10.52	Put	Bond Future	1,396.0100	1.3960	1,301.0600	1.3011	(6.802)	0	0	328
2019/05/22	2044	07/11/2019	10.07	Call	Bond Future	3,918.4400	3.9184	4,422.5600	4.4226	12.865	0	0	0
2019/05/22	2044	07/11/2019	9.19	Call	Bond Future	811.4400	0.8114	1,037.8500	1.0378	27.902	0	0	328
2019/05/22	2044	07/11/2019	9.74	Call	Bond Future	2,482.8800	2.4829	2,897.2900	2.8973	16.691	0	0	328
2019/05/22	2044	07/11/2019	10.05	Call	Bond Future	3,822.9500	3.8230	4,322.2600	4.3223	13.061	0	0	0
2019/05/22	2044	07/11/2019	10.05	Put	Bond Future	2,590.0100	2.5900	2,405.8300	2.4058	(7.111)	0	0	0
2019/05/22	2044	07/11/2019	9.19	Put	Bond Future	7,068.0600	7.0681	6,610.9800	6.6110	(6.467)	0	0	0
2019/05/22	2044	06/02/2020	9.74	Call	Bond Future	3,219.7400	3.2197	3,527.4000	3.5274	9.555	0	0	328
2019/05/22	2044	06/02/2020	10.78	Put	Bond Future	1,833.0500	1.8331	1,650.6200	1.6506	(9.952)	0	0	328
2019/05/22	2044	06/02/2020	9.77	Put	Bond Future	4,857.2600	4.8573	4,475.9000	4.4759	(7.851)	0	0	0
2019/05/22	2044	06/02/2020			Bond Future	9.9520	89.3581	9.8680	90.0544	(0.843)	0.0000	0.0000	0
2019/05/22	2044	06/02/2020	9.09	Put	Bond Future	8,802.8700	8.8029	8,261.7100	8.2617	(6.148)	0	0	0
2019/05/22	2044	06/02/2020	9.09	Call	Bond Future	1,198.2500	1.1983	1,353.4100	1.3534	12.949	0	0	328
2019/05/22	2044	06/02/2020	9.74	Put	Bond Future	4,996.0100	4.9960	4,607.3500	4.6074	(7.779)	0	0	0
2019/05/22	2044	06/02/2020	9.77	Call	Bond Future	3,335.9300	3.3359	3,650.8900	3.6509	9.441	0	0	0
2019/05/22	2044	06/02/2020	10.78	Call	Bond Future	8,244.2100	8.2442	8,758.1000	8.7581	6.233	0	0	0
2019/05/22	2044	06/02/2020	9.78	Call	Bond Future	3,375.1200	3.3751	3,692.4000	3.6924	9.401	0	0	0
2019/05/22	2044	06/02/2020	9.76	Put	Bond Future	4,903.4500	4.9035	4,519.7700	4.5198	(7.825)	0	0	0
2019/05/22	2044	06/02/2020	9.78	Put	Bond Future	4,811.7300	4.8117	4,432.6900	4.4327	(7.877)	0	0	0
2019/05/22	2044	06/02/2020	9.76	Call	Bond Future	3,297.2700	3.2973	3,609.9100	3.6099	9.482	0	0	0
2019/05/22	2046	01/08/2019			Bond Future	116.2527	116.2527	115.8745	115.8745	(0.325)	0.0000	0.0000	12,658
2019/05/22	2046	07/11/2019			Bond Future	116.9275	116.9275	116.5408	116.5408	(0.331)	0.0000	0.0000	0
2019/05/22	2046	06/02/2020			Bond Future	119.2377	119.2377	118.8428	118.8428	(0.331)	0.0000	0.0000	0
2019/05/22	2050	01/08/2019			Bond Future	119.3487	119.3487	119.4061	119.4061	0.048	0.0000	0.0000	10,989
2019/05/22	2050	07/11/2019			Bond Future	121.8019	121.8019	121.8595	121.8595	0.047	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
2019/05/22	2050	06/02/2020			Bond Future	122.3718	122.3718	122.4298	122.4298	0.047	0.0000	0.0000	0
2019/05/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	AL37	01/08/2019			Index Future	646.7520	646.7520	648.6330	648.6330	0.291	0.0000	0.0000	0
2019/05/22	AL37	07/11/2019			Index Future	659.8720	659.8720	661.7900	661.7900	0.291	0.0000	0.0000	0
2019/05/22	AL37	06/02/2020			Index Future	672.7520	672.7520	674.7060	674.7060	0.290	0.0000	0.0000	0
2019/05/22	AL7T	01/08/2019			Index Future	749.1880	749.1880	752.9600	752.9600	0.503	0.0000	0.0000	0
2019/05/22	AL7T	07/11/2019			Index Future	764.3870	764.3870	768.2330	768.2330	0.503	0.0000	0.0000	0
2019/05/22	AL7T	06/02/2020			Index Future	779.3070	779.3070	783.2270	783.2270	0.503	0.0000	0.0000	0
2019/05/22	ALBI	01/08/2019			Index Future	675.8110	675.8110	679.5820	679.5820	0.558	0.0000	0.0000	973
2019/05/22	ALBI	07/11/2019			Index Future	689.5220	689.5220	693.3670	693.3670	0.558	0.0000	0.0000	0
2019/05/22	ALBI	06/02/2020			Index Future	702.9800	702.9800	706.9000	706.9000	0.558	0.0000	0.0000	0
2019/05/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/22	ES33	01/08/2019			Bond Future	10.9140	78.6215	10.8333	79.0941	(0.740)	0.0000	0.0000	350
2019/05/22	ES33	07/11/2019			Bond Future	11.0281	76.4222	10.9443	76.9039	(0.760)	0.0000	0.0000	0
2019/05/22	ES33	06/02/2020			Bond Future	11.1316	77.9150	11.0448	78.4056	(0.779)	0.0000	0.0000	0
2019/05/22	ES42	01/08/2019			Bond Future	11.1924	80.3339	11.1067	80.9082	(0.766)	0.0000	0.0000	4,919
2019/05/22	ES42	07/11/2019			Bond Future	11.3047	77.6984	11.2158	78.2837	(0.787)	0.0000	0.0000	0
2019/05/22	ES42	06/02/2020			Bond Future	11.4028	79.2165	11.3108	79.8128	(0.807)	0.0000	0.0000	0
2019/05/22	GOVI	01/08/2019	638.68	Call	GOVI	303,950.0000	30.3950	342,310.0000	34.2310	12.620	0	0	0
2019/05/22	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2019/05/22	GOVI	01/08/2019			GOVI	669.0750	669.0750	672.9110	672.9110	0.573	0.0000	0.0000	442
2019/05/22	GOVI	01/08/2019	638.69	Call	GOVI	303,850.0000	30.3850	342,210.0000	34.2210	12.625	0	0	0
2019/05/22	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	GOVI	01/08/2019	638.67	Call	GOVI	304,050.0000	30.4050	342,410.0000	34.2410	12.616	0	0	0
2019/05/22	GOVI	07/11/2019	672.90	Call	GOVI	97,490.0000	9.7490	136,610.0000	13.6610	40.127	0	0	0
2019/05/22	GOVI	07/11/2019			GOVI	682.6490	682.6490	686.5610	686.5610	0.573	0.0000	0.0000	0
2019/05/22	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	GOVI	07/11/2019	672.91	Call	GOVI	97,390.0000	9.7390	136,510.0000	13.6510	40.168	0	0	0
2019/05/22	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	GOVI	07/11/2019	672.92	Call	GOVI	97,290.0000	9.7290	136,410.0000	13.6410	40.210	0	0	0
2019/05/22	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	GOVI	06/02/2020	703.15	Put	GOVI	71,760.0000	7.1760	31,890.0000	3.1890	(55.560)	0	0	0
2019/05/22	GOVI	06/02/2020			GOVI	695.9740	695.9740	699.9610	699.9610	0.573	0.0000	0.0000	0
2019/05/22	GOVI	06/02/2020	703.14	Put	GOVI	71,660.0000	7.1660	31,790.0000	3.1790	(55.638)	0	0	0
2019/05/22	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	GOVI	06/02/2020	703.13	Put	GOVI	71,560.0000	7.1560	31,690.0000	3.1690	(55.715)	0	0	0
2019/05/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/22	IGOV	01/08/2019			Index Future	263.5010	263.5010	263.1820	263.1820	(0.121)	0.0000	0.0000	815
2019/05/22	IGOV	07/11/2019			Index Future	268.9160	268.9160	268.5890	268.5890	(0.122)	0.0000	0.0000	219
2019/05/22	IGOV	06/02/2020			Index Future	274.2270	274.2270	273.8940	273.8940	(0.121)	0.0000	0.0000	0
2019/05/22	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/22	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/22	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/22	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/22	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7800	102.7800	(0.010)	0.0000	0.0000	0
2019/05/22	IS02	23/03/2020			Interest Rate Swap	98.7400	98.7400	98.7200	98.7200	(0.020)	0.0000	0.0000	0
2019/05/22	IS02	22/06/2020			Interest Rate Swap	102.2800	102.2800	102.2400	102.2400	(0.039)	0.0000	0.0000	0
2019/05/22	IS02	21/09/2020			Interest Rate Swap	99.2000	99.2000	99.1500	99.1500	(0.050)	0.0000	0.0000	0
2019/05/22	IS05	17/12/2020			Interest Rate Swap	95.9300	95.9300	95.8600	95.8600	(0.073)	0.0000	0.0000	0
2019/05/22	IS05	16/03/2021			Interest Rate Swap	95.0300	95.0300	94.9500	94.9500	(0.084)	0.0000	0.0000	0
2019/05/22	IS05	15/06/2021			Interest Rate Swap	94.1000	94.1000	94.0000	94.0000	(0.106)	0.0000	0.0000	0
2019/05/22	IS05	21/09/2021			Interest Rate Swap	94.1300	94.1300	94.0200	94.0200	(0.117)	0.0000	0.0000	0
2019/05/22	IS05	21/12/2021			Interest Rate Swap	96.2000	96.2000	96.0700	96.0700	(0.135)	0.0000	0.0000	51
2019/05/22	IS05	15/03/2022			Interest Rate Swap	96.2100	96.2100	96.0700	96.0700	(0.146)	0.0000	0.0000	0
2019/05/22	IS05	21/06/2022			Interest Rate Swap	97.2800	97.2800	97.1200	97.1200	(0.164)	0.0000	0.0000	0
2019/05/22	IS05	20/09/2022			Interest Rate Swap	101.1100	101.1100	100.9300	100.9300	(0.178)	0.0000	0.0000	0
2019/05/22	IS05	20/12/2022			Interest Rate Swap	102.2700	102.2700	102.0700	102.0700	(0.196)	0.0000	0.0000	0
2019/05/22	IS05	22/03/2023			Interest Rate Swap	95.5000	95.5000	95.2900	95.2900	(0.220)	0.0000	0.0000	0
2019/05/22	IS05	20/06/2023			Interest Rate Swap	101.4900	101.4900	101.2600	101.2600	(0.227)	0.0000	0.0000	0
2019/05/22	IS05	19/09/2023			Interest Rate Swap	96.8800	96.8800	96.6200	96.6200	(0.268)	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
2019/05/22	IS10	17/12/2025			Interest Rate Swap	93.0100	93.0100	92.6100	92.6100	(0.430)	0.0000	0.0000	0
2019/05/22	IS10	16/03/2026			Interest Rate Swap	89.9400	89.9400	89.5200	89.5200	(0.467)	0.0000	0.0000	0
2019/05/22	IS10	15/06/2026			Interest Rate Swap	88.6200	88.6200	88.1900	88.1900	(0.485)	0.0000	0.0000	0
2019/05/22	IS10	21/09/2026			Interest Rate Swap	90.7700	90.7700	90.3200	90.3200	(0.496)	0.0000	0.0000	0
2019/05/22	IS10	21/12/2026			Interest Rate Swap	94.5800	94.5800	94.1100	94.1100	(0.497)	0.0000	0.0000	0
2019/05/22	IS10	15/03/2027			Interest Rate Swap	93.1000	93.1000	92.6100	92.6100	(0.526)	0.0000	0.0000	0
2019/05/22	IS10	21/06/2027			Interest Rate Swap	95.1800	95.1800	94.6900	94.6900	(0.515)	0.0000	0.0000	0
2019/05/22	IS10	20/09/2027			Interest Rate Swap	100.6900	100.6900	100.1900	100.1900	(0.497)	0.0000	0.0000	0
2019/05/22	IS10	20/12/2027			Interest Rate Swap	101.0500	101.0500	100.5600	100.5600	(0.485)	0.0000	0.0000	0
2019/05/22	IS10	22/03/2028			Interest Rate Swap	94.4800	94.4800	93.9800	93.9800	(0.529)	0.0000	0.0000	0
2019/05/22	IS10	20/06/2028			Interest Rate Swap	101.7400	101.7400	101.2600	101.2600	(0.472)	0.0000	0.0000	0
2019/05/22	IS10	19/09/2028			Interest Rate Swap	95.2100	95.2100	94.7100	94.7100	(0.525)	0.0000	0.0000	0
2019/05/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/22	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/22	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/22	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/22	R023	01/08/2019	8.95	Call	Bond Future	4,023.9800	4.0240	4,302.4500	4.3025	6.920	0	0	0
2019/05/22	R023	01/08/2019			Bond Future	7.6138	103.7588	7.5227	104.0399	(1.195)	0.0000	0.0000	56,858
2019/05/22	R023	01/08/2019	8.93	Call	Bond Future	3,965.9900	3.9660	4,244.2100	4.2442	7.015	0	0	0
2019/05/22	R023	01/08/2019	8.93	Put	Bond Future	6.9900	0.0070	4.1300	0.0041	(40.916)	0	0	0
2019/05/22	R023	01/08/2019	8.95	Put	Bond Future	6.3200	0.0063	3.7100	0.0037	(41.297)	0	0	0
2019/05/22	R023	01/08/2019	8.94	Call	Bond Future	3,994.9800	3.9950	4,273.3300	4.2733	6.967	0	0	0
2019/05/22	R023	01/08/2019	8.94	Put	Bond Future	6.6500	0.0067	3.9200	0.0039	(41.053)	0	0	0
2019/05/22	R023	07/11/2019	7.98	Call	Bond Future	1,499.4600	1.4995	1,735.8300	1.7358	15.764	0	0	0
2019/05/22	R023	07/11/2019			Bond Future	7.6155	101.9312	7.5163	102.2172	(1.303)	0.0000	0.0000	0
2019/05/22	R023	07/11/2019	7.99	Call	Bond Future	1,520.7300	1.5207	1,758.2300	1.7582	15.617	0	0	0
2019/05/22	R023	07/11/2019	7.98	Put	Bond Future	457.2200	0.4572	407.5900	0.4076	(10.855)	0	0	0
2019/05/22	R023	07/11/2019	7.99	Put	Bond Future	450.0900	0.4501	401.5900	0.4016	(10.776)	0	0	0
2019/05/22	R023	07/11/2019	8.00	Call	Bond Future	1,541.8600	1.5419	1,780.9500	1.7809	15.507	0	0	0
2019/05/22	R023	07/11/2019	8.00	Put	Bond Future	442.8200	0.4428	395.9100	0.3959	(10.593)	0	0	0
2019/05/22	R023	06/02/2020	7.54	Call	Bond Future	945.3100	0.9453	1,066.4900	1.0665	12.819	0	0	0
2019/05/22	R023	06/02/2020			Bond Future	7.5941	103.9219	7.4859	104.2129	(1.426)	0.0000	0.0000	0
2019/05/22	R023	06/02/2020	7.52	Call	Bond Future	915.5800	0.9156	1,033.5800	1.0336	12.888	0	0	0
2019/05/22	R023	06/02/2020	7.52	Put	Bond Future	1,114.6900	1.1147	941.6800	0.9417	(15.521)	0	0	0
2019/05/22	R023	06/02/2020	7.54	Put	Bond Future	1,090.6400	1.0906	920.8100	0.9208	(15.572)	0	0	0
2019/05/22	R023	06/02/2020	7.53	Call	Bond Future	930.2200	0.9302	1,050.1600	1.0502	12.894	0	0	0
2019/05/22	R023	06/02/2020	7.53	Put	Bond Future	1,102.4400	1.1024	931.3700	0.9314	(15.517)	0	0	0
2019/05/22	R035	01/08/2019	10.23	Call	Bond Future	4,749.9900	4.7500	5,277.9800	5.2780	11.116	0	0	0
2019/05/22	R035	01/08/2019	10.22	Put	Bond Future	493.7600	0.4938	414.2400	0.4142	(16.105)	0	0	0
2019/05/22	R035	01/08/2019			Bond Future	9.6495	97.6464	9.5703	98.2519	(0.821)	0.0000	0.0000	64,772
2019/05/22	R035	01/08/2019	10.24	Call	Bond Future	4,809.5100	4.8095	5,339.3200	5.3393	11.016	0	0	0

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2019/05/22	R035	01/08/2019	10.24	Put	Bond Future	470.5800		0.4706	394.8400	0.3948	(16.095)	0	0	0
2019/05/22	R035	01/08/2019	10.23	Put	Bond Future	482.0400		0.4820	404.4800	0.4045	(16.090)	0	0	0
2019/05/22	R035	01/08/2019	10.22	Call	Bond Future	4,690.6400		4.6906	5,216.6700	5.2167	11.214	0	0	0
2019/05/22	R035	07/11/2019	9.88	Call	Bond Future	3,505.6000		3.5056	3,958.7400	3.9587	12.926	0	0	0
2019/05/22	R035	07/11/2019	9.89	Call	Bond Future	3,549.0800		3.5491	4,004.3900	4.0044	12.829	0	0	0
2019/05/22	R035	07/11/2019	9.87	Put	Bond Future	2,330.3600		2.3304	2,164.2600	2.1643	(7.128)	0	0	0
2019/05/22	R035	07/11/2019	10.21	Put	Bond Future	1,491.1600		1.4912	1,389.7900	1.3898	(6.798)	0	0	3,500
2019/05/22	R035	07/11/2019			Bond Future	9.7176		95.1239	9.6357	95.7410	(0.843)	0.0000	0.0000	0
2019/05/22	R035	07/11/2019	9.89	Put	Bond Future	2,270.0000		2.2700	2,108.2500	2.1082	(7.126)	0	0	0
2019/05/22	R035	07/11/2019	9.87	Call	Bond Future	3,462.3600		3.4624	3,913.3200	3.9133	13.025	0	0	0
2019/05/22	R035	07/11/2019	8.92	Put	Bond Future	6,869.5900		6.8696	6,433.0100	6.4330	(6.355)	0	0	0
2019/05/22	R035	07/11/2019	8.92	Call	Bond Future	598.7900		0.5988	779.2700	0.7793	30.141	0	0	3,500
2019/05/22	R035	07/11/2019	9.52	Put	Bond Future	3,611.1400		3.6111	3,357.6200	3.3576	(7.020)	0	0	0
2019/05/22	R035	07/11/2019	9.52	Call	Bond Future	2,112.2600		2.1123	2,475.8000	2.4758	17.211	0	0	3,500
2019/05/22	R035	07/11/2019	9.88	Put	Bond Future	2,300.0200		2.3000	2,136.1000	2.1361	(7.127)	0	0	0
2019/05/22	R035	07/11/2019	10.21	Call	Bond Future	5,077.2700		5.0773	5,592.9600	5.5930	10.157	0	0	0
2019/05/22	R035	06/02/2020	9.60	Call	Bond Future	3,011.9200		3.0119	3,300.0400	3.3000	9.566	0	0	0
2019/05/22	R035	06/02/2020	9.61	Put	Bond Future	4,291.5700		4.2916	3,953.2000	3.9532	(7.885)	0	0	0
2019/05/22	R035	06/02/2020			Bond Future	9.7767		96.9818	9.6921	97.6104	(0.865)	0.0000	0.0000	0
2019/05/22	R035	06/02/2020	9.60	Put	Bond Future	4,331.9500		4.3319	3,991.5000	3.9915	(7.859)	0	0	0
2019/05/22	R035	06/02/2020	9.61	Call	Bond Future	3,046.9600		3.0470	3,337.1600	3.3372	9.524	0	0	0
2019/05/22	R035	06/02/2020	9.59	Call	Bond Future	2,976.7700		2.9768	3,262.8000	3.2628	9.609	0	0	0
2019/05/22	R035	06/02/2020	9.59	Put	Bond Future	4,372.3100		4.3723	4,029.7700	4.0298	(7.834)	0	0	0
2019/05/22	R186	01/08/2019	9.54	Call	Bond Future	5,824.0600		5.8241	6,262.2000	6.2622	7.523	0	0	0
2019/05/22	R186	01/08/2019	10.08	Put	Bond Future	8.1200		0.0081	5.1500	0.0052	(36.576)	0	0	6,000
2019/05/22	R186	01/08/2019	8.38	Call	Bond Future	902.4300		0.9024	1,085.7200	1.0857	20.311	0	0	0
2019/05/22	R186	01/08/2019			Bond Future	8.5087		112.0431	8.4289	112.5042	(0.937)	0.0000	0.0000	123,155
2019/05/22	R186	01/08/2019	9.52	Call	Bond Future	5,722.4600		5.7225	6,159.0900	6.1591	7.630	0	0	0
2019/05/22	R186	01/08/2019	9.52	Put	Bond Future	85.4500		0.0854	61.0300	0.0610	(28.578)	0	0	0
2019/05/22	R186	01/08/2019	8.30	Put	Bond Future	1,932.3600		1.9324	1,627.3900	1.6274	(15.782)	0	0	0
2019/05/22	R186	01/08/2019	8.30	Call	Bond Future	720.8400		0.7208	876.9200	0.8769	21.653	0	0	6,000
2019/05/22	R186	01/08/2019	9.05	Put	Bond Future	322.7700		0.3228	242.5700	0.2426	(24.847)	0	0	0
2019/05/22	R186	01/08/2019	9.05	Call	Bond Future	3,387.4600		3.3875	3,768.3100	3.7683	11.243	0	0	6,000
2019/05/22	R186	01/08/2019	9.54	Put	Bond Future	79.3700		0.0794	56.4600	0.0565	(28.865)	0	0	0
2019/05/22	R186	01/08/2019	10.08	Call	Bond Future	8,606.6800		8.6067	9,064.7600	9.0648	5.322	0	0	0
2019/05/22	R186	01/08/2019	8.38	Put	Bond Future	1,647.4800		1.6475	1,369.7200	1.3697	(16.860)	0	0	0
2019/05/22	R186	01/08/2019	8.70	Put	Bond Future	797.5200		0.7975	628.5000	0.6285	(21.193)	0	0	6,200
2019/05/22	R186	01/08/2019	9.53	Call	Bond Future	5,773.2300		5.7732	6,210.6200	6.2106	7.576	0	0	0
2019/05/22	R186	01/08/2019	9.53	Put	Bond Future	82.3600		0.0824	58.7000	0.0587	(28.728)	0	0	0
2019/05/22	R186	01/08/2019	8.70	Call	Bond Future	1,893.4200		1.8934	2,185.4500	2.1854	15.423	0	0	0
2019/05/22	R186	01/08/2019	9.22	Call	Bond Future	4,207.5900		4.2076	4,615.1900	4.6152	9.687	0	0	0
2019/05/22	R186	01/08/2019	9.22	Put	Bond Future	203.1500		0.2032	149.7000	0.1497	(26.311)	0	0	0
2019/05/22	R186	07/11/2019	8.94	Call	Bond Future	3,265.8600		3.2659	3,601.5300	3.6015	10.278	0	0	0
2019/05/22	R186	07/11/2019	8.23	Call	Bond Future	1,099.5100		1.0995	1,285.6400	1.2856	16.928	0	0	5,000
2019/05/22	R186	07/11/2019			Bond Future	8.5541		114.3170	8.4702	114.7866	(0.980)	0.0000	0.0000	0
2019/05/22	R186	07/11/2019	8.94	Put	Bond Future	1,137.7600		1.1378	1,003.8500	1.0039	(11.770)	0	0	0
2019/05/22	R186	07/11/2019	8.73	Call	Bond Future	2,493.0400		2.4930	2,789.2100	2.7892	11.880	0	0	0

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2019/05/22	R186	07/11/2019	8.73	Put	Bond Future	1,516.3800	1.5164	1,342.9700	1.3430	(11.436)	0	0	5,000
2019/05/22	R186	07/11/2019	8.96	Put	Bond Future	1,106.7000	1.1067	976.2300	0.9762	(11.789)	0	0	0
2019/05/22	R186	07/11/2019	8.23	Put	Bond Future	2,928.6400	2.9286	2,645.1900	2.6452	(9.679)	0	0	0
2019/05/22	R186	07/11/2019	8.95	Call	Bond Future	3,304.6600	3.3047	3,641.9200	3.6419	10.206	0	0	0
2019/05/22	R186	07/11/2019	8.96	Call	Bond Future	3,343.6400	3.3436	3,682.7500	3.6827	10.142	0	0	0
2019/05/22	R186	07/11/2019	8.95	Put	Bond Future	1,122.1300	1.1221	989.8100	0.9898	(11.792)	0	0	0
2019/05/22	R186	06/02/2020	8.57	Call	Bond Future	2,390.4100	2.3904	2,572.3400	2.5723	7.611	0	0	0
2019/05/22	R186	06/02/2020			Bond Future	8.5851	111.2415	8.4972	111.7195	(1.025)	0.0000	0.0000	0
2019/05/22	R186	06/02/2020	8.55	Call	Bond Future	2,331.1400	2.3311	2,509.2200	2.5092	7.639	0	0	0
2019/05/22	R186	06/02/2020	8.55	Put	Bond Future	2,521.8700	2.5219	2,221.8700	2.2219	(11.896)	0	0	0
2019/05/22	R186	06/02/2020	8.57	Put	Bond Future	2,472.5700	2.4726	2,176.4200	2.1764	(11.977)	0	0	0
2019/05/22	R186	06/02/2020	8.56	Call	Bond Future	2,360.8700	2.3609	2,540.6900	2.5407	7.617	0	0	0
2019/05/22	R186	06/02/2020	8.56	Put	Bond Future	2,497.3000	2.4973	2,199.0400	2.1990	(11.943)	0	0	0
2019/05/22	R197	01/08/2019			Bond Future	302.9866	302.9866	303.1153	303.1153	0.042	0.0000	0.0000	2,507
2019/05/22	R197	07/11/2019			Bond Future	309.2140	309.2140	309.3432	309.3432	0.042	0.0000	0.0000	0
2019/05/22	R197	06/02/2020			Bond Future	307.6773	307.6773	307.8073	307.8073	0.042	0.0000	0.0000	0
2019/05/22	R202	01/08/2019			Bond Future	238.3529	238.3529	237.6444	237.6444	(0.297)	0.0000	0.0000	9,390
2019/05/22	R202	07/11/2019			Bond Future	243.2519	243.2519	242.5271	242.5271	(0.298)	0.0000	0.0000	0
2019/05/22	R202	06/02/2020			Bond Future	243.9965	243.9965	243.2562	243.2562	(0.303)	0.0000	0.0000	0
2019/05/22	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	R207	01/08/2019	7.33	Call	Bond Future	709.4300	0.7094	701.3200	0.7013	(1.143)	0	0	0
2019/05/22	R207	01/08/2019			Bond Future	5.6970	101.0694	5.7156	101.0613	0.325	0.0000	0.0000	4,891
2019/05/22	R207	01/08/2019	7.34	Call	Bond Future	713.7500	0.7138	705.6400	0.7056	(1.136)	0	0	0
2019/05/22	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	R207	01/08/2019	7.35	Call	Bond Future	718.0600	0.7181	709.9500	0.7100	(1.129)	0	0	0
2019/05/22	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/22	R207	07/11/2019	2.08	Put	Bond Future	128.6100	0.1286	137.3800	0.1374	6.819	0	0	0
2019/05/22	R207	07/11/2019			Bond Future	2.7885	103.1208	2.8388	103.1117	1.804	0.0000	0.0000	0
2019/05/22	R207	07/11/2019	2.07	Call	Bond Future	0.9100	0.0009	0.6400	0.0006	(29.670)	0	0	0
2019/05/22	R207	07/11/2019	2.07	Put	Bond Future	130.3500	0.1304	139.1300	0.1391	6.736	0	0	0
2019/05/22	R207	07/11/2019	2.08	Call	Bond Future	0.9700	0.0010	0.6900	0.0007	(28.866)	0	0	0
2019/05/22	R207	07/11/2019	2.06	Call	Bond Future	0.8500	0.0009	0.6000	0.0006	(29.412)	0	0	0
2019/05/22	R207	07/11/2019	2.06	Put	Bond Future	132.1000	0.1321	140.9000	0.1409	6.662	0	0	0
2019/05/22	R208	01/08/2019	8.16	Call	Bond Future	2,441.7200	2.4417	2,497.2500	2.4972	2.274	0	0	0
2019/05/22	R208	01/08/2019	8.17	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/22	R208	01/08/2019			Bond Future	6.5537	102.6516	6.5178	102.7071	(0.548)	0.0000	0.0000	10,880
2019/05/22	R208	01/08/2019	8.16	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/22	R208	01/08/2019	8.17	Call	Bond Future	2,456.6700	2.4567	2,512.2000	2.5122	2.260	0	0	0
2019/05/22	R208	01/08/2019	8.15	Call	Bond Future	2,426.7700	2.4268	2,482.3000	2.4823	2.288	0	0	0
2019/05/22	R208	01/08/2019	8.15	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/05/22	R208	07/11/2019	6.83	Call	Bond Future	736.4000	0.7364	784.8000	0.7848	6.573	0	0	0
2019/05/22	R208	07/11/2019	6.82	Put	Bond Future	87.4400	0.0874	79.7800	0.0798	(8.760)	0	0	0
2019/05/22	R208	07/11/2019			Bond Future	6.3312	101.3298	6.2885	101.3857	(0.673)	0.0000	0.0000	0
2019/05/22	R208	07/11/2019	6.84	Call	Bond Future	747.7600	0.7478	796.3200	0.7963	6.494	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
2019/05/22	R208	07/11/2019	6.84	Put	Bond Future	83.9700	0.0840	76.6300	0.0766	(8.741)	0	0	0
2019/05/22	R208	07/11/2019	6.83	Put	Bond Future	85.5900	0.0856	78.0900	0.0781	(8.763)	0	0	0
2019/05/22	R208	07/11/2019	6.82	Call	Bond Future	725.2600	0.7253	773.5000	0.7735	6.651	0	0	0
2019/05/22	R208	06/02/2020	6.13	Put	Bond Future	200.4800	0.2005	163.6000	0.1636	(18.396)	0	0	0
2019/05/22	R208	06/02/2020	6.12	Call	Bond Future	371.6100	0.3716	390.7500	0.3908	5.151	0	0	0
2019/05/22	R208	06/02/2020			Bond Future	5.9661	103.3089	5.9143	103.3653	(0.868)	0.0000	0.0000	0
2019/05/22	R208	06/02/2020	6.13	Call	Bond Future	378.7600	0.3788	398.3000	0.3983	5.159	0	0	0
2019/05/22	R208	06/02/2020	6.12	Put	Bond Future	204.2000	0.2042	166.9200	0.1669	(18.257)	0	0	0
2019/05/22	R208	06/02/2020	6.14	Call	Bond Future	386.3100	0.3863	406.2300	0.4062	5.156	0	0	0
2019/05/22	R208	06/02/2020	6.14	Put	Bond Future	197.1700	0.1972	160.6700	0.1607	(18.512)	0	0	0
2019/05/22	R209	01/08/2019	10.17	Call	Bond Future	4,067.2900	4.0673	4,505.1500	4.5051	10.765	0	0	0
2019/05/22	R209	01/08/2019	10.15	Put	Bond Future	497.4200	0.4974	415.3000	0.4153	(16.509)	0	0	0
2019/05/22	R209	01/08/2019	9.30	Call	Bond Future	762.1600	0.7622	947.4000	0.9474	24.305	0	0	7,560
2019/05/22	R209	01/08/2019			Bond Future	9.5988	74.6061	9.5200	75.1227	(0.821)	0.0000	0.0000	87,892
2019/05/22	R209	01/08/2019	10.17	Put	Bond Future	475.9100	0.4759	397.1700	0.3972	(16.545)	0	0	0
2019/05/22	R209	01/08/2019	10.15	Call	Bond Future	3,967.5100	3.9675	4,401.9900	4.4020	10.951	0	0	0
2019/05/22	R209	01/08/2019	10.16	Put	Bond Future	486.5500	0.4866	406.1400	0.4061	(16.527)	0	0	0
2019/05/22	R209	01/08/2019	9.30	Put	Bond Future	2,750.3600	2.7504	2,419.0000	2.4190	(12.048)	0	0	0
2019/05/22	R209	01/08/2019	9.80	Put	Bond Future	1,056.4000	1.0564	894.1200	0.8941	(15.362)	0	0	0
2019/05/22	R209	01/08/2019	10.16	Call	Bond Future	4,017.3200	4.0173	4,453.5100	4.4535	10.858	0	0	0
2019/05/22	R209	01/08/2019	9.80	Call	Bond Future	2,352.0900	2.3521	2,706.4100	2.7064	15.064	0	0	7,560
2019/05/22	R209	01/08/2019	10.46	Call	Bond Future	5,563.6300	5.5636	6,037.7100	6.0377	8.521	0	0	0
2019/05/22	R209	01/08/2019	10.46	Put	Bond Future	248.3200	0.2483	205.8000	0.2058	(17.123)	0	0	7,560
2019/05/22	R209	07/11/2019	9.82	Call	Bond Future	3,028.8300	3.0288	3,405.3800	3.4054	12.432	0	0	0
2019/05/22	R209	07/11/2019			Bond Future	9.6568	72.9675	9.5756	73.4940	(0.841)	0.0000	0.0000	0
2019/05/22	R209	07/11/2019	9.80	Call	Bond Future	2,954.5500	2.9545	3,327.1500	3.3271	12.611	0	0	0
2019/05/22	R209	07/11/2019	9.80	Put	Bond Future	2,039.4800	2.0395	1,885.5900	1.8856	(7.546)	0	0	0
2019/05/22	R209	07/11/2019	9.82	Put	Bond Future	1,987.3000	1.9873	1,837.3600	1.8374	(7.545)	0	0	0
2019/05/22	R209	07/11/2019	9.81	Call	Bond Future	2,991.4900	2.9915	3,366.1700	3.3662	12.525	0	0	0
2019/05/22	R209	07/11/2019	9.81	Put	Bond Future	2,013.1500	2.0131	1,861.3400	1.8613	(7.541)	0	0	0
2019/05/22	R209	06/02/2020	9.52	Put	Bond Future	3,771.0800	3.7711	3,468.1700	3.4682	(8.032)	0	0	0
2019/05/22	R209	06/02/2020			Bond Future	9.7046	74.3928	9.6210	74.9291	(0.861)	0.0000	0.0000	0
2019/05/22	R209	06/02/2020	9.51	Call	Bond Future	2,548.0100	2.5480	2,779.6500	2.7796	9.091	0	0	0
2019/05/22	R209	06/02/2020	9.51	Put	Bond Future	3,806.1900	3.8062	3,501.5000	3.5015	(8.005)	0	0	0
2019/05/22	R209	06/02/2020	9.52	Call	Bond Future	2,578.3300	2.5783	2,811.7500	2.8118	9.053	0	0	0
2019/05/22	R209	06/02/2020	9.50	Call	Bond Future	2,517.8700	2.5179	2,747.4800	2.7475	9.119	0	0	0
2019/05/22	R209	06/02/2020	9.50	Put	Bond Future	3,841.5700	3.8416	3,534.8500	3.5349	(7.984)	0	0	0
2019/05/22	R210	01/08/2019			Bond Future	191.4691	191.4691	191.1815	191.1815	(0.150)	0.0000	0.0000	3,142
2019/05/22	R210	07/11/2019			Bond Future	192.8054	192.8054	192.5106	192.5106	(0.153)	0.0000	0.0000	0
2019/05/22	R210	06/02/2020			Bond Future	196.6148	196.6148	196.3132	196.3132	(0.153)	0.0000	0.0000	0
2019/05/22	R212	01/08/2019			Bond Future	159.9141	159.9141	159.7298	159.7298	(0.115)	0.0000	0.0000	6,690
2019/05/22	R212	07/11/2019			Bond Future	163.2011	163.2011	163.0119	163.0119	(0.116)	0.0000	0.0000	0
2019/05/22	R212	06/02/2020			Bond Future	164.1859	164.1859	163.9921	163.9921	(0.118)	0.0000	0.0000	0
2019/05/22	R213	01/08/2019	9.99	Put	Bond Future	309.7500	0.3098	237.0800	0.2371	(23.461)	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
2019/05/22	R213	01/08/2019	9.98	Call	Bond Future	4,407.9500	4.4080	4,924.4700	4.9245	11.718	0	0	0
2019/05/22	R213	01/08/2019			Bond Future	9.3001	86.9239	9.2056	87.5147	(1.016)	0.0000	0.0000	17,140
2019/05/22	R213	01/08/2019	9.99	Call	Bond Future	4,458.5700	4.4586	4,976.7400	4.9767	11.622	0	0	0
2019/05/22	R213	01/08/2019	9.98	Put	Bond Future	317.2800	0.3173	242.9600	0.2430	(23.424)	0	0	0
2019/05/22	R213	01/08/2019	10.00	Call	Bond Future	4,509.3900	4.5094	5,029.0800	5.0291	11.525	0	0	0
2019/05/22	R213	01/08/2019	10.00	Put	Bond Future	302.4800	0.3025	231.3300	0.2313	(23.522)	0	0	0
2019/05/22	R213	07/11/2019	9.59	Put	Bond Future	1,736.1900	1.7362	1,552.3800	1.5524	(10.587)	0	0	0
2019/05/22	R213	07/11/2019	9.58	Call	Bond Future	3,076.4000	3.0764	3,492.4900	3.4925	13.525	0	0	0
2019/05/22	R213	07/11/2019			Bond Future	9.3622	85.1353	9.2642	85.7375	(1.047)	0.0000	0.0000	0
2019/05/22	R213	07/11/2019	9.59	Call	Bond Future	3,114.4900	3.1145	3,532.8900	3.5329	13.434	0	0	0
2019/05/22	R213	07/11/2019	9.58	Put	Bond Future	1,757.9600	1.7580	1,571.8400	1.5718	(10.587)	0	0	0
2019/05/22	R213	07/11/2019	9.60	Call	Bond Future	3,152.7600	3.1528	3,573.2300	3.5732	13.337	0	0	0
2019/05/22	R213	07/11/2019	9.60	Put	Bond Future	1,714.6700	1.7147	1,532.9300	1.5329	(10.599)	0	0	0
2019/05/22	R213	06/02/2020	9.26	Put	Bond Future	3,343.4400	3.3434	2,987.2100	2.9872	(10.655)	0	0	0
2019/05/22	R213	06/02/2020	9.27	Call	Bond Future	2,433.9300	2.4339	2,693.3600	2.6934	10.659	0	0	0
2019/05/22	R213	06/02/2020			Bond Future	9.4149	86.7980	9.3134	87.4115	(1.077)	0.0000	0.0000	0
2019/05/22	R213	06/02/2020	9.28	Call	Bond Future	2,463.7800	2.4638	2,725.3200	2.7253	10.615	0	0	0
2019/05/22	R213	06/02/2020	9.28	Put	Bond Future	3,280.8900	3.2809	2,928.8800	2.9289	(10.729)	0	0	0
2019/05/22	R213	06/02/2020	9.26	Call	Bond Future	2,404.2700	2.4043	2,661.5900	2.6616	10.703	0	0	0
2019/05/22	R213	06/02/2020	9.27	Put	Bond Future	3,312.0400	3.3120	2,957.9200	2.9579	(10.692)	0	0	0
2019/05/22	R214	01/08/2019	10.34	Put	Bond Future	545.7700	0.5458	463.9200	0.4639	(14.997)	0	0	0
2019/05/22	R214	01/08/2019			Bond Future	9.7991	73.4084	9.7204	73.9462	(0.803)	0.0000	0.0000	10,672
2019/05/22	R214	01/08/2019	10.33	Call	Bond Future	4,020.2100	4.0202	4,474.4900	4.4745	11.300	0	0	0
2019/05/22	R214	01/08/2019	10.33	Put	Bond Future	557.4900	0.5575	474.0000	0.4740	(14.976)	0	0	0
2019/05/22	R214	01/08/2019	10.34	Call	Bond Future	4,071.0900	4.0711	4,527.0100	4.5270	11.199	0	0	0
2019/05/22	R214	01/08/2019	10.32	Call	Bond Future	3,969.5700	3.9696	4,422.0900	4.4221	11.400	0	0	0
2019/05/22	R214	01/08/2019	10.32	Put	Bond Future	569.5400	0.5695	484.2900	0.4843	(14.968)	0	0	0
2019/05/22	R214	07/11/2019	10.02	Put	Bond Future	2,180.5500	2.1806	2,036.7500	2.0368	(6.595)	0	0	0
2019/05/22	R214	07/11/2019			Bond Future	9.8604	71.5993	9.7793	72.1475	(0.823)	0.0000	0.0000	0
2019/05/22	R214	07/11/2019	10.01	Call	Bond Future	3,200.2800	3.2003	3,602.6400	3.6026	12.573	0	0	0
2019/05/22	R214	07/11/2019	10.01	Put	Bond Future	2,206.9600	2.2070	2,061.1400	2.0611	(6.607)	0	0	0
2019/05/22	R214	07/11/2019	10.02	Call	Bond Future	3,239.4900	3.2395	3,643.8700	3.6439	12.483	0	0	0
2019/05/22	R214	07/11/2019	10.00	Call	Bond Future	3,161.2800	3.1613	3,561.7800	3.5618	12.669	0	0	0
2019/05/22	R214	07/11/2019	10.00	Put	Bond Future	2,233.6700	2.2337	2,085.9900	2.0860	(6.612)	0	0	0
2019/05/22	R214	06/02/2020	9.73	Call	Bond Future	2,746.5900	2.7466	3,001.6000	3.0016	9.285	0	0	0
2019/05/22	R214	06/02/2020			Bond Future	9.9136	72.9977	9.8302	73.5562	(0.842)	0.0000	0.0000	0
2019/05/22	R214	06/02/2020	9.71	Call	Bond Future	2,683.0500	2.6831	2,934.3800	2.9344	9.367	0	0	0
2019/05/22	R214	06/02/2020	9.71	Put	Bond Future	4,058.5100	4.0585	3,751.3400	3.7513	(7.569)	0	0	0
2019/05/22	R214	06/02/2020	9.73	Put	Bond Future	3,985.0700	3.9851	3,681.5800	3.6816	(7.616)	0	0	0
2019/05/22	R214	06/02/2020	9.72	Call	Bond Future	2,714.6000	2.7146	2,967.7800	2.9678	9.327	0	0	0
2019/05/22	R214	06/02/2020	9.72	Put	Bond Future	4,021.5200	4.0215	3,716.2000	3.7162	(7.592)	0	0	0
2019/05/22	R248	01/08/2019	10.35	Call	Bond Future	5,329.5700	5.3296	5,888.6600	5.8887	10.490	0	0	0
2019/05/22	R248	01/08/2019	10.34	Put	Bond Future	623.3100	0.6233	533.2700	0.5333	(14.445)	0	0	0
2019/05/22	R248	01/08/2019			Bond Future	9.7835	93.8940	9.7099	94.5412	(0.753)	0.0000	0.0000	105,195
2019/05/22	R248	01/08/2019	10.36	Call	Bond Future	5,395.4600	5.3955	5,956.4900	5.9565	10.398	0	0	0
2019/05/22	R248	01/08/2019	10.36	Put	Bond Future	595.9800	0.5960	509.8500	0.5098	(14.452)	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
2019/05/22	R248	01/08/2019	10.35	Put	Bond Future	609.5000	0.6095	521.4300	0.5214	(14.450)	0	0	0
2019/05/22	R248	01/08/2019	10.34	Call	Bond Future	5,263.8500	5.2638	5,820.9700	5.8210	10.584	0	0	0
2019/05/22	R248	07/11/2019	10.02	Call	Bond Future	4,133.5100	4.1335	4,627.5800	4.6276	11.953	0	0	0
2019/05/22	R248	07/11/2019	10.01	Put	Bond Future	2,668.9500	2.6689	2,501.2500	2.5013	(6.283)	0	0	0
2019/05/22	R248	07/11/2019			Bond Future	9.8440	91.3588	9.7681	92.0184	(0.771)	0.0000	0.0000	48
2019/05/22	R248	07/11/2019	10.03	Call	Bond Future	4,184.6000	4.1846	4,680.8800	4.6809	11.860	0	0	0
2019/05/22	R248	07/11/2019	10.03	Put	Bond Future	2,602.9600	2.6030	2,439.7000	2.4397	(6.272)	0	0	0
2019/05/22	R248	07/11/2019	10.02	Put	Bond Future	2,635.6400	2.6356	2,470.1700	2.4702	(6.278)	0	0	0
2019/05/22	R248	07/11/2019	10.01	Call	Bond Future	4,082.9000	4.0829	4,574.7400	4.5747	12.046	0	0	0
2019/05/22	R248	06/02/2020	9.71	Put	Bond Future	5,100.8100	5.1008	4,638.9500	4.6389	(9.055)	0	0	0
2019/05/22	R248	06/02/2020			Bond Future	9.8963	93.1431	9.8182	93.8151	(0.789)	0.0000	0.0000	0
2019/05/22	R248	06/02/2020	9.71	Call	Bond Future	3,483.4100	3.4834	3,693.5600	3.6936	6.033	0	0	0
2019/05/22	R248	06/02/2020	9.70	Put	Bond Future	5,148.9300	5.1489	4,683.9200	4.6839	(9.031)	0	0	0
2019/05/22	R248	06/02/2020	9.72	Call	Bond Future	3,523.7700	3.5238	3,736.7500	3.7368	6.044	0	0	0
2019/05/22	R248	06/02/2020	9.72	Put	Bond Future	5,053.0700	5.0531	4,594.0400	4.5940	(9.084)	0	0	0
2019/05/22	R248	06/02/2020	9.70	Call	Bond Future	3,443.2900	3.4433	3,650.2900	3.6503	6.012	0	0	0

**Total**

**875264**