



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 07/06/2019 TO 07/06/2019

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
2019/06/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/07	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	2025	01/08/2019			Bond Future	135.7850		135.7850	135.9501	135.9501	0.122	0.0000	0.0000	1,622
2019/06/07	2025	07/11/2019			Bond Future	138.5422		138.5422	138.7105	138.7105	0.121	0.0000	0.0000	0
2019/06/07	2025	06/02/2020			Bond Future	139.7790		139.7790	139.9502	139.9502	0.123	0.0000	0.0000	0
2019/06/07	2029	01/08/2019			Bond Future	103.1511		103.1511	103.1675	103.1675	0.016	0.0000	0.0000	4,132
2019/06/07	2029	07/11/2019			Bond Future	104.1511		104.1511	104.1677	104.1677	0.016	0.0000	0.0000	0
2019/06/07	2029	06/02/2020			Bond Future	106.1893		106.1893	106.2060	106.2060	0.016	0.0000	0.0000	0
2019/06/07	2030	01/08/2019	9.91	Put	Bond Future	229.4800		0.2295	238.5300	0.2385	3.944	0	0	0
2019/06/07	2030	01/08/2019	9.68	Call	Bond Future	3,014.8100		3.0148	2,910.2800	2.9103	(3.467)	0	0	0
2019/06/07	2030	01/08/2019	8.67	Put	Bond Future	3,939.1100		3.9391	4,043.9700	4.0440	2.662	0	0	0
2019/06/07	2030	01/08/2019	9.15	Put	Bond Future	1,651.4300		1.6514	1,712.1600	1.7122	3.677	0	0	0
2019/06/07	2030	01/08/2019			Bond Future	9.2595		91.7914	9.2792	91.6688	0.212	0.0000	0.0000	52,803
2019/06/07	2030	01/08/2019	8.35	Put	Bond Future	5,950.3800		5.9504	6,068.6600	6.0687	1.988	0	0	0
2019/06/07	2030	01/08/2019	8.35	Call	Bond Future	27.5800		0.0276	23.2300	0.0232	(15.772)	0	0	2,025
2019/06/07	2030	01/08/2019	9.22	Put	Bond Future	1,412.8200		1.4128	1,466.5100	1.4665	3.800	0	0	0
2019/06/07	2030	01/08/2019	9.22	Call	Bond Future	1,165.5900		1.1656	1,096.6500	1.0967	(5.915)	0	0	5,400
2019/06/07	2030	01/08/2019	9.69	Call	Bond Future	3,063.0600		3.0631	2,958.0200	2.9580	(3.429)	0	0	0
2019/06/07	2030	01/08/2019	9.69	Put	Bond Future	425.8500		0.4259	443.4400	0.4434	4.131	0	0	5,400
2019/06/07	2030	01/08/2019	9.91	Call	Bond Future	4,175.3400		4.1753	4,061.7600	4.0618	(2.720)	0	0	0
2019/06/07	2030	01/08/2019	9.92	Call	Bond Future	4,227.7100		4.2277	4,113.8400	4.1138	(2.693)	0	0	0
2019/06/07	2030	01/08/2019	9.90	Put	Bond Future	236.1600		0.2362	245.5000	0.2455	3.955	0	0	0
2019/06/07	2030	01/08/2019	9.68	Put	Bond Future	437.7000		0.4377	455.8000	0.4558	4.135	0	0	4,800
2019/06/07	2030	01/08/2019	8.67	Call	Bond Future	156.4300		0.1564	138.6600	0.1387	(11.360)	0	0	5,400
2019/06/07	2030	01/08/2019	9.15	Call	Bond Future	964.0000		0.9640	902.1000	0.9021	(6.421)	0	0	2,025
2019/06/07	2030	01/08/2019	9.92	Put	Bond Future	222.9800		0.2230	231.7400	0.2317	3.929	0	0	0
2019/06/07	2030	01/08/2019	9.90	Call	Bond Future	4,123.0900		4.1231	4,009.8000	4.0098	(2.748)	0	0	0
2019/06/07	2030	01/08/2019	8.77	Put	Bond Future	3,375.3900		3.3754	3,472.8700	3.4729	2.888	0	0	0
2019/06/07	2030	01/08/2019	8.77	Call	Bond Future	248.7600		0.2488	223.6100	0.2236	(10.110)	0	0	0
2019/06/07	2030	01/08/2019	9.27	Put	Bond Future	1,258.3500		1.2583	1,307.1700	1.3072	3.880	0	0	0
2019/06/07	2030	01/08/2019	9.27	Call	Bond Future	1,323.8500		1.3238	1,250.0400	1.2500	(5.575)	0	0	0
2019/06/07	2030	07/11/2019	9.49	Put	Bond Future	1,786.1000		1.7861	1,831.6900	1.8317	2.552	0	0	0
2019/06/07	2030	07/11/2019	9.76	Put	Bond Future	1,250.7800		1.2508	1,283.8900	1.2839	2.647	0	0	5,500
2019/06/07	2030	07/11/2019			Bond Future	9.3245		93.6315	9.3450	93.5063	0.220	0.0000	0.0000	0
2019/06/07	2030	07/11/2019	9.10	Put	Bond Future	2,946.8100		2.9468	3,014.3000	3.0143	2.290	0	0	0
2019/06/07	2030	07/11/2019	9.10	Call	Bond Future	1,557.9500		1.5579	1,500.2000	1.5002	(3.707)	0	0	5,500
2019/06/07	2030	07/11/2019	9.48	Call	Bond Future	2,755.9600		2.7560	2,676.8300	2.6768	(2.871)	0	0	0
2019/06/07	2030	07/11/2019	9.48	Put	Bond Future	1,810.4900		1.8105	1,856.6000	1.8566	2.547	0	0	0
2019/06/07	2030	07/11/2019	8.60	Put	Bond Future	5,120.7500		5.1208	5,217.4200	5.2174	1.888	0	0	0
2019/06/07	2030	07/11/2019	8.60	Call	Bond Future	537.5400		0.5375	508.9700	0.5090	(5.315)	0	0	5,500
2019/06/07	2030	07/11/2019	9.49	Call	Bond Future	2,791.9500		2.7919	2,712.3000	2.7123	(2.853)	0	0	0
2019/06/07	2030	07/11/2019	9.76	Call	Bond Future	3,866.6500		3.8667	3,774.5200	3.7745	(2.383)	0	0	0
2019/06/07	2030	07/11/2019	8.57	Put	Bond Future	5,275.9900		5.2760	5,374.2300	5.3742	1.862	0	0	0
2019/06/07	2030	07/11/2019	9.47	Call	Bond Future	2,719.9600		2.7200	2,641.3400	2.6413	(2.890)	0	0	0

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2019/06/07	2030	07/11/2019	9.47	Put	Bond Future	1,834.9100	1.8349	1,881.5300	1.8815	2.541	0	0	0
2019/06/07	2030	07/11/2019	9.12	Put	Bond Future	2,875.7900	2.8758	2,942.1000	2.9421	2.306	0	0	0
2019/06/07	2030	07/11/2019	9.12	Call	Bond Future	1,611.7600	1.6118	1,552.8300	1.5528	(3.656)	0	0	0
2019/06/07	2030	07/11/2019	9.70	Call	Bond Future	3,616.2100	3.6162	3,526.6100	3.5266	(2.478)	0	0	0
2019/06/07	2030	07/11/2019	9.70	Put	Bond Future	1,354.8100	1.3548	1,390.4500	1.3904	2.631	0	0	0
2019/06/07	2030	07/11/2019	8.57	Call	Bond Future	496.5500	0.4966	469.5500	0.4695	(5.438)	0	0	0
2019/06/07	2030	06/02/2020	9.14	Call	Bond Future	2,082.0600	2.0821	2,021.9400	2.0219	(2.888)	0	0	0
2019/06/07	2030	06/02/2020	9.15	Put	Bond Future	3,496.6200	3.4966	3,563.8500	3.5638	1.923	0	0	0
2019/06/07	2030	06/02/2020			Bond Future	9.3784	91.4329	9.3997	91.3051	0.227	0.0000	0.0000	0
2019/06/07	2030	06/02/2020	9.14	Put	Bond Future	3,529.9400	3.5299	3,597.6500	3.5976	1.918	0	0	0
2019/06/07	2030	06/02/2020	9.15	Call	Bond Future	2,110.0800	2.1101	2,049.4800	2.0495	(2.872)	0	0	0
2019/06/07	2030	06/02/2020	9.16	Call	Bond Future	2,138.2900	2.1383	2,077.2200	2.0772	(2.856)	0	0	0
2019/06/07	2030	06/02/2020	9.16	Put	Bond Future	3,463.5500	3.4636	3,530.3100	3.5303	1.928	0	0	0
2019/06/07	2032	01/08/2019	10.10	Call	Bond Future	4,137.1800	4.1372	3,988.0300	3.9880	(3.605)	0	0	0
2019/06/07	2032	01/08/2019	10.11	Put	Bond Future	328.9100	0.3289	347.0000	0.3470	5.500	0	0	0
2019/06/07	2032	01/08/2019			Bond Future	9.5237	93.6128	9.5485	93.4450	0.260	0.0000	0.0000	41,446
2019/06/07	2032	01/08/2019	10.10	Put	Bond Future	337.8600	0.3379	356.4600	0.3565	5.505	0	0	0
2019/06/07	2032	01/08/2019	10.11	Call	Bond Future	4,192.1800	4.1922	4,042.5200	4.0425	(3.570)	0	0	0
2019/06/07	2032	01/08/2019	10.09	Call	Bond Future	4,082.3400	4.0823	3,933.7100	3.9337	(3.641)	0	0	0
2019/06/07	2032	01/08/2019	10.09	Put	Bond Future	347.0400	0.3470	366.1600	0.3662	5.509	0	0	0
2019/06/07	2032	07/11/2019	9.71	Call	Bond Future	2,897.7400	2.8977	2,794.2800	2.7943	(3.570)	0	0	0
2019/06/07	2032	07/11/2019	9.70	Put	Bond Future	2,161.5000	2.1615	2,230.0700	2.2301	3.172	0	0	0
2019/06/07	2032	07/11/2019			Bond Future	9.5948	91.3280	9.6205	91.1567	0.268	0.0000	0.0000	0
2019/06/07	2032	07/11/2019	9.72	Call	Bond Future	2,935.7200	2.9357	2,831.5500	2.8315	(3.548)	0	0	0
2019/06/07	2032	07/11/2019	9.72	Put	Bond Future	2,105.3000	2.1053	2,172.4400	2.1724	3.189	0	0	0
2019/06/07	2032	07/11/2019	9.71	Put	Bond Future	2,133.2500	2.1332	2,201.1000	2.2011	3.181	0	0	0
2019/06/07	2032	07/11/2019	9.70	Call	Bond Future	2,860.0000	2.8600	2,757.2600	2.7573	(3.592)	0	0	0
2019/06/07	2032	06/02/2020	9.40	Put	Bond Future	4,015.5600	4.0156	4,109.8000	4.1098	2.347	0	0	0
2019/06/07	2032	06/02/2020			Bond Future	9.6534	93.0945	9.6801	92.9197	0.276	0.0000	0.0000	0
2019/06/07	2032	06/02/2020	9.39	Call	Bond Future	2,299.4500	2.2994	2,219.4900	2.2195	(3.477)	0	0	0
2019/06/07	2032	06/02/2020	9.39	Put	Bond Future	4,053.5800	4.0536	4,148.4400	4.1484	2.340	0	0	0
2019/06/07	2032	06/02/2020	9.40	Call	Bond Future	2,328.8700	2.3289	2,248.2900	2.2483	(3.460)	0	0	0
2019/06/07	2032	06/02/2020	9.38	Call	Bond Future	2,270.2300	2.2702	2,190.8900	2.1909	(3.495)	0	0	0
2019/06/07	2032	06/02/2020	9.38	Put	Bond Future	4,091.8700	4.0919	4,187.3500	4.1874	2.333	0	0	0
2019/06/07	2033	01/08/2019			Bond Future	104.5759	104.5759	104.3478	104.3478	(0.218)	0.0000	0.0000	6,090
2019/06/07	2033	07/11/2019			Bond Future	105.5298	105.5298	105.2970	105.2970	(0.221)	0.0000	0.0000	0
2019/06/07	2033	06/02/2020			Bond Future	107.5949	107.5949	107.3573	107.3573	(0.221)	0.0000	0.0000	0
2019/06/07	2037	01/08/2019	10.31	Call	Bond Future	3,598.9100	3.5989	3,363.0400	3.3630	(6.554)	0	0	0
2019/06/07	2037	01/08/2019			Bond Future	9.9076	88.5480	9.9475	88.2493	0.403	0.0000	0.0000	46,825
2019/06/07	2037	01/08/2019	10.29	Call	Bond Future	3,488.6200	3.4886	3,255.5200	3.2555	(6.682)	0	0	0
2019/06/07	2037	01/08/2019	10.29	Put	Bond Future	690.2000	0.6902	755.7800	0.7558	9.502	0	0	0
2019/06/07	2037	01/08/2019	10.31	Put	Bond Future	657.8900	0.6579	720.7000	0.7207	9.547	0	0	0
2019/06/07	2037	01/08/2019	10.30	Call	Bond Future	3,543.6800	3.5437	3,309.1900	3.3092	(6.617)	0	0	0
2019/06/07	2037	01/08/2019	10.30	Put	Bond Future	673.9200	0.6739	738.1100	0.7381	9.525	0	0	0
2019/06/07	2037	07/11/2019	9.97	Call	Bond Future	2,744.4100	2.7444	2,582.2100	2.5822	(5.910)	0	0	0

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2019/06/07	2037	07/11/2019			Bond Future	9.9796	90.3231	10.0209	90.0183	0.414	0.0000	0.0000	0
2019/06/07	2037	07/11/2019	9.95	Call	Bond Future	2,668.1600	2.6682	2,508.5800	2.5086	(5.981)	0	0	0
2019/06/07	2037	07/11/2019	9.95	Put	Bond Future	2,887.1300	2.8871	3,032.3500	3.0324	5.030	0	0	0
2019/06/07	2037	07/11/2019	9.97	Put	Bond Future	2,815.0900	2.8151	2,957.6900	2.9577	5.066	0	0	0
2019/06/07	2037	07/11/2019	9.96	Call	Bond Future	2,706.1500	2.7062	2,545.2500	2.5453	(5.946)	0	0	0
2019/06/07	2037	07/11/2019	9.96	Put	Bond Future	2,850.9300	2.8509	2,994.8300	2.9948	5.047	0	0	0
2019/06/07	2037	06/02/2020	9.67	Call	Bond Future	2,265.5000	2.2655	2,138.5800	2.1386	(5.602)	0	0	0
2019/06/07	2037	06/02/2020	9.66	Put	Bond Future	5,089.8400	5.0898	5,274.9200	5.2749	3.636	0	0	0
2019/06/07	2037	06/02/2020			Bond Future	10.0416	87.8100	10.0843	87.4991	0.425	0.0000	0.0000	0
2019/06/07	2037	06/02/2020	9.68	Call	Bond Future	2,296.2300	2.2962	2,168.2200	2.1682	(5.575)	0	0	0
2019/06/07	2037	06/02/2020	9.68	Put	Bond Future	4,998.2800	4.9983	5,181.1600	5.1812	3.659	0	0	0
2019/06/07	2037	06/02/2020	9.67	Put	Bond Future	5,044.0400	5.0440	5,228.0100	5.2280	3.647	0	0	0
2019/06/07	2037	06/02/2020	9.66	Call	Bond Future	2,234.7100	2.2347	2,108.9000	2.1089	(5.630)	0	0	0
2019/06/07	2038	01/08/2019			Bond Future	122.1006	122.1006	121.8503	121.8503	(0.205)	0.0000	0.0000	11,677
2019/06/07	2038	07/11/2019			Bond Future	124.5799	124.5799	124.3244	124.3244	(0.205)	0.0000	0.0000	0
2019/06/07	2038	06/02/2020			Bond Future	125.3593	125.3593	125.0985	125.0985	(0.208)	0.0000	0.0000	0
2019/06/07	2040	01/08/2019	10.37	Put	Bond Future	650.2200	0.6502	747.8500	0.7478	15.015	0	0	0
2019/06/07	2040	01/08/2019	10.36	Call	Bond Future	3,758.8800	3.7589	3,413.9900	3.4140	(9.175)	0	0	0
2019/06/07	2040	01/08/2019			Bond Future	9.9668	91.7658	10.0221	91.3212	0.554	0.0000	0.0000	34,556
2019/06/07	2040	01/08/2019	10.37	Call	Bond Future	3,818.5400	3.8185	3,471.4900	3.4715	(9.089)	0	0	0
2019/06/07	2040	01/08/2019	10.36	Put	Bond Future	667.0100	0.6670	766.8000	0.7668	14.961	0	0	0
2019/06/07	2040	01/08/2019	10.38	Call	Bond Future	3,878.5700	3.8786	3,529.4000	3.5294	(9.003)	0	0	0
2019/06/07	2040	01/08/2019	10.38	Put	Bond Future	633.9200	0.6339	729.4300	0.7294	15.067	0	0	0
2019/06/07	2040	07/11/2019	9.80	Put	Bond Future	4,025.7700	4.0258	4,288.5200	4.2885	6.527	0	0	0
2019/06/07	2040	07/11/2019	9.30	Put	Bond Future	6,941.3800	6.9414	7,302.4600	7.3025	5.202	0	0	0
2019/06/07	2040	07/11/2019	10.04	Put	Bond Future	2,995.4200	2.9954	3,210.3000	3.2103	7.174	0	0	0
2019/06/07	2040	07/11/2019	10.03	Call	Bond Future	2,971.9300	2.9719	2,735.0100	2.7350	(7.972)	0	0	0
2019/06/07	2040	07/11/2019			Bond Future	10.0377	93.6054	10.0948	93.1517	0.569	0.0000	0.0000	0
2019/06/07	2040	07/11/2019	9.80	Call	Bond Future	2,097.6700	2.0977	1,906.6800	1.9067	(9.105)	0	0	1,260
2019/06/07	2040	07/11/2019	9.30	Call	Bond Future	740.8700	0.7409	648.2100	0.6482	(12.507)	0	0	1,260
2019/06/07	2040	07/11/2019	10.04	Call	Bond Future	3,013.6100	3.0136	2,774.7500	2.7748	(7.926)	0	0	0
2019/06/07	2040	07/11/2019	10.03	Put	Bond Future	3,033.5400	3.0335	3,250.3600	3.2504	7.147	0	0	0
2019/06/07	2040	07/11/2019	10.05	Call	Bond Future	3,055.5700	3.0556	2,814.7700	2.8148	(7.881)	0	0	0
2019/06/07	2040	07/11/2019	10.05	Put	Bond Future	2,957.7000	2.9577	3,170.6400	3.1706	7.200	0	0	0
2019/06/07	2040	06/02/2020	9.76	Call	Bond Future	2,560.5200	2.5605	2,369.8600	2.3699	(7.446)	0	0	0
2019/06/07	2040	06/02/2020			Bond Future	10.0990	90.9052	10.1579	90.4425	0.584	0.0000	0.0000	0
2019/06/07	2040	06/02/2020	9.74	Call	Bond Future	2,493.4800	2.4935	2,306.0700	2.3061	(7.516)	0	0	0
2019/06/07	2040	06/02/2020	9.74	Put	Bond Future	5,393.9600	5.3940	5,669.3000	5.6693	5.105	0	0	0
2019/06/07	2040	06/02/2020	9.76	Put	Bond Future	5,295.5600	5.2956	5,567.6500	5.5676	5.138	0	0	0
2019/06/07	2040	06/02/2020	9.75	Call	Bond Future	2,527.1700	2.5272	2,338.1300	2.3381	(7.480)	0	0	0
2019/06/07	2040	06/02/2020	9.75	Put	Bond Future	5,344.8700	5.3449	5,618.5800	5.6186	5.121	0	0	0
2019/06/07	2044	01/08/2019	10.40	Put	Bond Future	676.8900	0.6769	766.2800	0.7663	13.206	0	0	0
2019/06/07	2044	01/08/2019	9.86	Put	Bond Future	2,394.8700	2.3949	2,631.7500	2.6318	9.891	0	0	0
2019/06/07	2044	01/08/2019	10.53	Call	Bond Future	4,665.5300	4.6655	4,321.8700	4.3219	(7.366)	0	0	0
2019/06/07	2044	01/08/2019	9.39	Call	Bond Future	195.1400	0.1951	150.4200	0.1504	(22.917)	0	0	228

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
2019/06/07	2044	01/08/2019			Bond Future	10.0001	88.7845	10.0503	88.3742	0.501	0.0000	0.0000	43,851
2019/06/07	2044	01/08/2019	10.39	Call	Bond Future	3,801.9800	3.8020	3,483.0400	3.4830	(8.389)	0	0	0
2019/06/07	2044	01/08/2019	10.39	Put	Bond Future	694.1600	0.6942	785.5200	0.7855	13.161	0	0	0
2019/06/07	2044	01/08/2019	10.40	Call	Bond Future	3,861.9900	3.8620	3,541.0800	3.5411	(8.309)	0	0	0
2019/06/07	2044	01/08/2019	9.86	Call	Bond Future	1,230.8700	1.2309	1,057.4500	1.0575	(14.089)	0	0	100
2019/06/07	2044	01/08/2019	10.53	Put	Bond Future	486.3900	0.4864	553.0300	0.5530	13.701	0	0	100
2019/06/07	2044	01/08/2019	9.39	Put	Bond Future	5,455.2000	5.4552	5,820.7800	5.8208	6.701	0	0	0
2019/06/07	2044	01/08/2019	9.74	Put	Bond Future	3,036.7500	3.0368	3,311.2300	3.3112	9.039	0	0	0
2019/06/07	2044	01/08/2019	10.38	Call	Bond Future	3,742.1300	3.7421	3,425.1900	3.4252	(8.470)	0	0	0
2019/06/07	2044	01/08/2019	10.38	Put	Bond Future	711.7200	0.7117	805.0800	0.8051	13.118	0	0	0
2019/06/07	2044	01/08/2019	9.36	Put	Bond Future	5,698.3500	5.6984	6,069.3400	6.0693	6.510	0	0	0
2019/06/07	2044	01/08/2019	9.36	Call	Bond Future	166.3500	0.1664	127.0400	0.1270	(23.631)	0	0	100
2019/06/07	2044	01/08/2019	9.74	Call	Bond Future	855.6200	0.8556	719.8000	0.7198	(15.874)	0	0	228
2019/06/07	2044	01/08/2019	10.27	Call	Bond Future	3,104.9000	3.1049	2,812.2600	2.8123	(9.425)	0	0	0
2019/06/07	2044	01/08/2019	10.27	Put	Bond Future	933.8500	0.9339	1,051.5100	1.0515	12.599	0	0	228
2019/06/07	2044	07/11/2019	10.07	Put	Bond Future	3,061.3200	3.0613	3,257.9300	3.2579	6.422	0	0	0
2019/06/07	2044	07/11/2019	10.52	Call	Bond Future	5,259.1500	5.2591	4,965.6100	4.9656	(5.582)	0	0	0
2019/06/07	2044	07/11/2019	9.74	Put	Bond Future	4,573.6000	4.5736	4,831.2000	4.8312	5.632	0	0	0
2019/06/07	2044	07/11/2019			Bond Future	10.0685	90.5643	10.1203	90.1456	0.515	0.0000	0.0000	0
2019/06/07	2044	07/11/2019	10.06	Call	Bond Future	3,031.2600	3.0313	2,810.9500	2.8110	(7.268)	0	0	0
2019/06/07	2044	07/11/2019	10.06	Put	Bond Future	3,100.3600	3.1004	3,298.7600	3.2988	6.399	0	0	0
2019/06/07	2044	07/11/2019	10.52	Put	Bond Future	1,719.8800	1.7199	1,845.0500	1.8450	7.278	0	0	328
2019/06/07	2044	07/11/2019	10.07	Call	Bond Future	3,073.4100	3.0734	2,851.3100	2.8513	(7.227)	0	0	0
2019/06/07	2044	07/11/2019	9.19	Call	Bond Future	516.1900	0.5162	451.2800	0.4513	(12.575)	0	0	328
2019/06/07	2044	07/11/2019	9.74	Call	Bond Future	1,839.0500	1.8391	1,677.9400	1.6779	(8.761)	0	0	328
2019/06/07	2044	07/11/2019	10.05	Call	Bond Future	2,989.1600	2.9892	2,770.6400	2.7706	(7.310)	0	0	0
2019/06/07	2044	07/11/2019	10.05	Put	Bond Future	3,139.5700	3.1396	3,339.7600	3.3398	6.376	0	0	0
2019/06/07	2044	07/11/2019	9.19	Put	Bond Future	8,156.1600	8.1562	8,509.9600	8.5100	4.338	0	0	0
2019/06/07	2044	06/02/2020	9.74	Call	Bond Future	2,453.3200	2.4533	2,283.0700	2.2831	(6.940)	0	0	328
2019/06/07	2044	06/02/2020	10.78	Put	Bond Future	2,084.7600	2.0848	2,205.3100	2.2053	5.782	0	0	328
2019/06/07	2044	06/02/2020	9.77	Put	Bond Future	5,503.1700	5.5032	5,755.3500	5.7553	4.582	0	0	0
2019/06/07	2044	06/02/2020			Bond Future	10.1275	87.9305	10.1810	87.5036	0.528	0.0000	0.0000	0
2019/06/07	2044	06/02/2020	9.09	Put	Bond Future	9,821.3100	9.8213	10,171.7000	10.1717	3.568	0	0	0
2019/06/07	2044	06/02/2020	9.09	Call	Bond Future	789.1300	0.7891	712.5800	0.7126	(9.701)	0	0	328
2019/06/07	2044	06/02/2020	9.74	Put	Bond Future	5,657.1500	5.6572	5,913.8400	5.9138	4.537	0	0	0
2019/06/07	2044	06/02/2020	9.77	Call	Bond Future	2,554.2800	2.5543	2,379.5200	2.3795	(6.842)	0	0	0
2019/06/07	2044	06/02/2020	10.78	Call	Bond Future	7,068.3600	7.0684	6,761.9700	6.7620	(4.335)	0	0	0
2019/06/07	2044	06/02/2020	9.78	Call	Bond Future	2,588.2400	2.5882	2,411.9700	2.4120	(6.810)	0	0	0
2019/06/07	2044	06/02/2020	9.76	Put	Bond Future	5,554.3100	5.5543	5,807.9800	5.8080	4.567	0	0	0
2019/06/07	2044	06/02/2020	9.78	Put	Bond Future	5,452.4100	5.4524	5,703.0800	5.7031	4.597	0	0	0
2019/06/07	2044	06/02/2020	9.76	Call	Bond Future	2,520.5700	2.5206	2,347.3000	2.3473	(6.874)	0	0	0
2019/06/07	2046	01/08/2019			Bond Future	114.9684	114.9684	115.3073	115.3073	0.295	0.0000	0.0000	12,658
2019/06/07	2046	07/11/2019			Bond Future	115.5830	115.5830	115.9288	115.9288	0.299	0.0000	0.0000	0
2019/06/07	2046	06/02/2020			Bond Future	117.8451	117.8451	118.1973	118.1973	0.299	0.0000	0.0000	0
2019/06/07	2050	01/08/2019			Bond Future	118.8253	118.8253	118.3569	118.3569	(0.394)	0.0000	0.0000	10,989
2019/06/07	2050	07/11/2019			Bond Future	121.2380	121.2380	120.7600	120.7600	(0.394)	0.0000	0.0000	0

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2019/06/07	2050	06/02/2020			Bond Future	121.7738	121.7738	121.2863	121.2863	(0.400)	0.0000	0.0000	0
2019/06/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	AL37	01/08/2019			Index Future	649.2100	649.2100	649.1910	649.1910	(0.003)	0.0000	0.0000	0
2019/06/07	AL37	07/11/2019			Index Future	662.2210	662.2210	662.2010	662.2010	(0.003)	0.0000	0.0000	0
2019/06/07	AL37	06/02/2020			Index Future	675.0240	675.0240	675.0020	675.0020	(0.003)	0.0000	0.0000	0
2019/06/07	AL7T	01/08/2019			Index Future	747.3640	747.3640	746.7650	746.7650	(0.080)	0.0000	0.0000	0
2019/06/07	AL7T	07/11/2019			Index Future	762.3430	762.3430	761.7310	761.7310	(0.080)	0.0000	0.0000	0
2019/06/07	AL7T	06/02/2020			Index Future	777.0820	777.0820	776.4560	776.4560	(0.081)	0.0000	0.0000	0
2019/06/07	ALBI	01/08/2019			Index Future	670.6260	670.6260	668.9900	668.9900	(0.244)	0.0000	0.0000	973
2019/06/07	ALBI	07/11/2019			Index Future	684.0670	684.0670	682.3970	682.3970	(0.244)	0.0000	0.0000	0
2019/06/07	ALBI	06/02/2020			Index Future	697.2920	697.2920	695.5880	695.5880	(0.244)	0.0000	0.0000	0
2019/06/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	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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2019/06/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/07	ES33	01/08/2019			Bond Future	11.0667	77.7394	11.1063	77.5131	0.358	0.0000	0.0000	350
2019/06/07	ES33	07/11/2019			Bond Future	11.1901	75.5032	11.2313	75.2723	0.368	0.0000	0.0000	0
2019/06/07	ES33	06/02/2020			Bond Future	11.3022	76.9635	11.3449	76.7281	0.378	0.0000	0.0000	0
2019/06/07	ES42	01/08/2019			Bond Future	11.3249	79.4609	11.3748	79.1370	0.440	0.0000	0.0000	4,919
2019/06/07	ES42	07/11/2019			Bond Future	11.4455	76.7879	11.4973	76.4573	0.453	0.0000	0.0000	0
2019/06/07	ES42	06/02/2020			Bond Future	11.5508	78.2736	11.6044	77.9364	0.465	0.0000	0.0000	0
2019/06/07	GOVI	01/08/2019	638.68	Call	GOVI	248,560.0000	24.8560	231,460.0000	23.1460	(6.880)	0	0	0
2019/06/07	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/06/07	GOVI	01/08/2019			GOVI	663.5360	663.5360	661.8260	661.8260	(0.258)	0.0000	0.0000	442
2019/06/07	GOVI	01/08/2019	638.69	Call	GOVI	248,460.0000	24.8460	231,360.0000	23.1360	(6.882)	0	0	0
2019/06/07	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	GOVI	01/08/2019	638.67	Call	GOVI	248,660.0000	24.8660	231,560.0000	23.1560	(6.877)	0	0	0
2019/06/07	GOVI	07/11/2019	672.90	Call	GOVI	39,350.0000	3.9350	21,890.0000	2.1890	(44.371)	0	0	0
2019/06/07	GOVI	07/11/2019			GOVI	676.8350	676.8350	675.0890	675.0890	(0.258)	0.0000	0.0000	0
2019/06/07	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	GOVI	07/11/2019	672.91	Call	GOVI	39,250.0000	3.9250	21,790.0000	2.1790	(44.484)	0	0	0
2019/06/07	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	GOVI	07/11/2019	672.92	Call	GOVI	39,150.0000	3.9150	21,690.0000	2.1690	(44.598)	0	0	0
2019/06/07	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	GOVI	06/02/2020	703.15	Put	GOVI	132,290.0000	13.2290	150,110.0000	15.0110	13.470	0	0	0
2019/06/07	GOVI	06/02/2020			GOVI	689.9210	689.9210	688.1390	688.1390	(0.258)	0.0000	0.0000	0
2019/06/07	GOVI	06/02/2020	703.14	Put	GOVI	132,190.0000	13.2190	150,010.0000	15.0010	13.481	0	0	0
2019/06/07	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	GOVI	06/02/2020	703.13	Put	GOVI	132,090.0000	13.2090	149,910.0000	14.9910	13.491	0	0	0
2019/06/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/07	IGOV	01/08/2019			Index Future	262.1320	262.1320	261.9980	261.9980	(0.051)	0.0000	0.0000	815
2019/06/07	IGOV	07/11/2019			Index Future	267.4540	267.4540	267.3170	267.3170	(0.051)	0.0000	0.0000	218
2019/06/07	IGOV	06/02/2020			Index Future	272.6880	272.6880	272.5470	272.5470	(0.052)	0.0000	0.0000	0
2019/06/07	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/07	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/06/07	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/07	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8500	101.8500	(0.010)	0.0000	0.0000	0
2019/06/07	IS02	20/12/2019			Interest Rate Swap	102.7200	102.7200	102.7200	102.7200	0.000	0.0000	0.0000	0
2019/06/07	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5900	98.5900	0.010	0.0000	0.0000	0
2019/06/07	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0300	102.0300	0.010	0.0000	0.0000	0
2019/06/07	IS02	21/09/2020			Interest Rate Swap	98.8600	98.8600	98.8700	98.8700	0.010	0.0000	0.0000	0
2019/06/07	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5300	95.5300	0.021	0.0000	0.0000	0
2019/06/07	IS05	16/03/2021			Interest Rate Swap	94.5400	94.5400	94.5700	94.5700	0.032	0.0000	0.0000	0
2019/06/07	IS05	15/06/2021			Interest Rate Swap	93.5400	93.5400	93.6000	93.6000	0.064	0.0000	0.0000	0
2019/06/07	IS05	21/09/2021			Interest Rate Swap	93.5000	93.5000	93.5700	93.5700	0.075	0.0000	0.0000	0
2019/06/07	IS05	21/12/2021			Interest Rate Swap	95.5300	95.5300	95.5800	95.5800	0.052	0.0000	0.0000	51
2019/06/07	IS05	15/03/2022			Interest Rate Swap	95.5000	95.5000	95.5400	95.5400	0.042	0.0000	0.0000	0
2019/06/07	IS05	21/06/2022			Interest Rate Swap	96.5200	96.5200	96.5600	96.5600	0.041	0.0000	0.0000	0
2019/06/07	IS05	20/09/2022			Interest Rate Swap	100.3200	100.3200	100.3600	100.3600	0.040	0.0000	0.0000	0
2019/06/07	IS05	20/12/2022			Interest Rate Swap	101.4500	101.4500	101.5000	101.5000	0.049	0.0000	0.0000	0
2019/06/07	IS05	22/03/2023			Interest Rate Swap	94.6300	94.6300	94.6900	94.6900	0.063	0.0000	0.0000	0
2019/06/07	IS05	20/06/2023			Interest Rate Swap	100.6100	100.6100	100.6800	100.6800	0.070	0.0000	0.0000	0
2019/06/07	IS05	19/09/2023			Interest Rate Swap	95.9600	95.9600	96.0300	96.0300	0.073	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
2019/06/07	IS10	17/12/2025			Interest Rate Swap	91.8600	91.8600	92.0100	92.0100	0.163	0.0000	0.0000	0
2019/06/07	IS10	16/03/2026			Interest Rate Swap	88.7500	88.7500	88.9200	88.9200	0.192	0.0000	0.0000	0
2019/06/07	IS10	15/06/2026			Interest Rate Swap	87.4200	87.4200	87.6000	87.6000	0.206	0.0000	0.0000	0
2019/06/07	IS10	21/09/2026			Interest Rate Swap	89.5700	89.5700	89.7600	89.7600	0.212	0.0000	0.0000	0
2019/06/07	IS10	21/12/2026			Interest Rate Swap	93.3900	93.3900	93.5800	93.5800	0.203	0.0000	0.0000	0
2019/06/07	IS10	15/03/2027			Interest Rate Swap	91.9000	91.9000	92.0900	92.0900	0.207	0.0000	0.0000	0
2019/06/07	IS10	21/06/2027			Interest Rate Swap	93.9900	93.9900	94.1700	94.1700	0.192	0.0000	0.0000	0
2019/06/07	IS10	20/09/2027			Interest Rate Swap	99.5000	99.5000	99.6800	99.6800	0.181	0.0000	0.0000	0
2019/06/07	IS10	20/12/2027			Interest Rate Swap	99.8400	99.8400	100.0200	100.0200	0.180	0.0000	0.0000	0
2019/06/07	IS10	22/03/2028			Interest Rate Swap	93.2200	93.2200	93.4000	93.4000	0.193	0.0000	0.0000	0
2019/06/07	IS10	20/06/2028			Interest Rate Swap	100.5200	100.5200	100.7000	100.7000	0.179	0.0000	0.0000	0
2019/06/07	IS10	19/09/2028			Interest Rate Swap	93.9400	93.9400	94.1400	94.1400	0.213	0.0000	0.0000	0
2019/06/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/07	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/07	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/07	R023	01/08/2019	8.95	Call	Bond Future	4,462.3200	4.4623	4,462.6300	4.4626	0.007	0	0	0
2019/06/07	R023	01/08/2019			Bond Future	7.4703	104.2023	7.4701	104.2027	(0.002)	0.0000	0.0000	56,943
2019/06/07	R023	01/08/2019	8.93	Call	Bond Future	4,403.8100	4.4038	4,404.1100	4.4041	0.007	0	0	0
2019/06/07	R023	01/08/2019	8.93	Put	Bond Future	1.2700	0.0013	1.1600	0.0012	(8.661)	0	0	0
2019/06/07	R023	01/08/2019	8.95	Put	Bond Future	1.1200	0.0011	1.0200	0.0010	(8.929)	0	0	0
2019/06/07	R023	01/08/2019	8.94	Call	Bond Future	4,433.0700	4.4331	4,433.3700	4.4334	0.007	0	0	0
2019/06/07	R023	01/08/2019	8.94	Put	Bond Future	1.2000	0.0012	1.0900	0.0011	(9.167)	0	0	0
2019/06/07	R023	07/11/2019	7.98	Call	Bond Future	1,798.3300	1.7983	1,796.2100	1.7962	(0.118)	0	0	0
2019/06/07	R023	07/11/2019			Bond Future	7.4675	102.3582	7.4675	102.3584	(0.001)	0.0000	0.0000	0
2019/06/07	R023	07/11/2019	7.99	Call	Bond Future	1,821.6400	1.8216	1,819.5300	1.8195	(0.116)	0	0	0
2019/06/07	R023	07/11/2019	7.98	Put	Bond Future	329.0900	0.3291	326.7700	0.3268	(0.705)	0	0	0
2019/06/07	R023	07/11/2019	7.99	Put	Bond Future	324.0000	0.3240	321.6900	0.3217	(0.713)	0	0	0
2019/06/07	R023	07/11/2019	8.00	Call	Bond Future	1,845.0300	1.8450	1,842.9300	1.8429	(0.114)	0	0	0
2019/06/07	R023	07/11/2019	8.00	Put	Bond Future	318.9900	0.3190	316.6900	0.3167	(0.721)	0	0	0
2019/06/07	R023	06/02/2020	7.54	Call	Bond Future	1,087.1900	1.0872	1,085.2700	1.0853	(0.177)	0	0	0
2019/06/07	R023	06/02/2020			Bond Future	7.4395	104.3377	7.4395	104.3377	0.000	0.0000	0.0000	0
2019/06/07	R023	06/02/2020	7.52	Call	Bond Future	1,053.9300	1.0539	1,052.0200	1.0520	(0.181)	0	0	0
2019/06/07	R023	06/02/2020	7.52	Put	Bond Future	837.1900	0.8372	835.2800	0.8353	(0.228)	0	0	0
2019/06/07	R023	06/02/2020	7.54	Put	Bond Future	816.6700	0.8167	814.7500	0.8147	(0.235)	0	0	0
2019/06/07	R023	06/02/2020	7.53	Call	Bond Future	1,070.3400	1.0703	1,068.4200	1.0684	(0.179)	0	0	0
2019/06/07	R023	06/02/2020	7.53	Put	Bond Future	826.7100	0.8267	824.7900	0.8248	(0.232)	0	0	0
2019/06/07	R035	01/08/2019	10.23	Call	Bond Future	3,677.3100	3.6773	3,409.3500	3.4094	(7.287)	0	0	0
2019/06/07	R035	01/08/2019	10.22	Put	Bond Future	598.1000	0.5981	667.6700	0.6677	11.632	0	0	0
2019/06/07	R035	01/08/2019			Bond Future	9.8052	96.4727	9.8503	96.1367	0.460	0.0000	0.0000	65,619
2019/06/07	R035	01/08/2019	10.24	Call	Bond Future	3,733.6200	3.7336	3,464.1500	3.4642	(7.217)	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
2019/06/07	R035	01/08/2019	10.24	Put	Bond Future	568.4200	0.5684	634.9300	0.6349	11.701	0	0	0
2019/06/07	R035	01/08/2019	10.23	Put	Bond Future	583.0900	0.5831	651.1100	0.6511	11.665	0	0	0
2019/06/07	R035	01/08/2019	10.22	Call	Bond Future	3,621.2500	3.6213	3,354.8400	3.3548	(7.357)	0	0	0
2019/06/07	R035	07/11/2019	9.88	Call	Bond Future	2,774.6100	2.7746	2,592.7600	2.5928	(6.554)	0	0	0
2019/06/07	R035	07/11/2019	9.89	Call	Bond Future	2,813.2800	2.8133	2,629.9700	2.6300	(6.516)	0	0	0
2019/06/07	R035	07/11/2019	9.87	Put	Bond Future	2,825.3100	2.8253	2,987.7700	2.9878	5.750	0	0	0
2019/06/07	R035	07/11/2019	10.21	Put	Bond Future	1,833.8000	1.8338	1,950.0800	1.9501	6.341	0	0	3,500
2019/06/07	R035	07/11/2019			Bond Future	9.8821	93.9028	9.9289	93.5600	0.473	0.0000	0.0000	0
2019/06/07	R035	07/11/2019	9.89	Put	Bond Future	2,755.3000	2.7553	2,914.8400	2.9148	5.790	0	0	0
2019/06/07	R035	07/11/2019	9.87	Call	Bond Future	2,736.2100	2.7362	2,555.8200	2.5558	(6.593)	0	0	0
2019/06/07	R035	07/11/2019	8.92	Put	Bond Future	7,871.2400	7.8712	8,168.5300	8.1685	3.777	0	0	0
2019/06/07	R035	07/11/2019	8.92	Call	Bond Future	379.3400	0.3793	333.7800	0.3338	(12.010)	0	0	3,500
2019/06/07	R035	07/11/2019	9.52	Put	Bond Future	4,293.7100	4.2937	4,509.0000	4.5090	5.014	0	0	0
2019/06/07	R035	07/11/2019	9.52	Call	Bond Future	1,573.7300	1.5737	1,446.1700	1.4462	(8.106)	0	0	3,500
2019/06/07	R035	07/11/2019	9.88	Put	Bond Future	2,790.1300	2.7901	2,951.1300	2.9511	5.770	0	0	0
2019/06/07	R035	07/11/2019	10.21	Call	Bond Future	4,198.8100	4.1988	3,972.2400	3.9722	(5.396)	0	0	0
2019/06/07	R035	06/02/2020	9.60	Call	Bond Future	2,337.0700	2.3371	2,192.9900	2.1930	(6.165)	0	0	0
2019/06/07	R035	06/02/2020	9.61	Put	Bond Future	4,875.4000	4.8754	5,079.7400	5.0797	4.191	0	0	0
2019/06/07	R035	06/02/2020			Bond Future	9.9493	95.7189	9.9977	95.3692	0.486	0.0000	0.0000	0
2019/06/07	R035	06/02/2020	9.60	Put	Bond Future	4,920.0200	4.9200	5,125.5800	5.1256	4.178	0	0	0
2019/06/07	R035	06/02/2020	9.61	Call	Bond Future	2,367.8700	2.3679	2,222.5700	2.2226	(6.136)	0	0	0
2019/06/07	R035	06/02/2020	9.59	Call	Bond Future	2,306.4900	2.3065	2,163.6300	2.1636	(6.194)	0	0	0
2019/06/07	R035	06/02/2020	9.59	Put	Bond Future	4,964.9500	4.9650	5,171.7300	5.1717	4.165	0	0	0
2019/06/07	R186	01/08/2019	9.54	Call	Bond Future	5,875.1400	5.8751	5,847.9100	5.8479	(0.463)	0	0	0
2019/06/07	R186	01/08/2019	10.08	Put	Bond Future	2.4100	0.0024	2.2600	0.0023	(6.224)	0	0	6,000
2019/06/07	R186	01/08/2019	8.55	Put	Bond Future	947.0300	0.9470	948.9000	0.9489	0.197	0	0	3,100
2019/06/07	R186	01/08/2019	8.38	Call	Bond Future	792.3900	0.7924	772.3100	0.7723	(2.534)	0	0	0
2019/06/07	R186	01/08/2019			Bond Future	8.4929	112.1341	8.4974	112.1081	0.053	0.0000	0.0000	129,341
2019/06/07	R186	01/08/2019	9.52	Call	Bond Future	5,771.1700	5.7712	5,743.8600	5.7439	(0.473)	0	0	0
2019/06/07	R186	01/08/2019	9.52	Put	Bond Future	43.2000	0.0432	41.9100	0.0419	(2.986)	0	0	0
2019/06/07	R186	01/08/2019	8.30	Put	Bond Future	1,732.9500	1.7329	1,741.2000	1.7412	0.476	0	0	0
2019/06/07	R186	01/08/2019	8.30	Call	Bond Future	612.3900	0.6124	594.6200	0.5946	(2.902)	0	0	6,000
2019/06/07	R186	01/08/2019	9.05	Put	Bond Future	213.9800	0.2140	211.6600	0.2117	(1.084)	0	0	0
2019/06/07	R186	01/08/2019	9.05	Call	Bond Future	3,369.6300	3.3696	3,341.2900	3.3413	(0.841)	0	0	6,000
2019/06/07	R186	01/08/2019	9.54	Put	Bond Future	39.4900	0.0395	38.2800	0.0383	(3.064)	0	0	0
2019/06/07	R186	01/08/2019	10.08	Call	Bond Future	8,691.9300	8.6919	8,665.7600	8.6658	(0.301)	0	0	0
2019/06/07	R186	01/08/2019	8.55	Call	Bond Future	1,275.8700	1.2759	1,251.7200	1.2517	(1.893)	0	0	0
2019/06/07	R186	01/08/2019	8.38	Put	Bond Future	1,446.4800	1.4465	1,452.4200	1.4524	0.411	0	0	0
2019/06/07	R186	01/08/2019	8.70	Put	Bond Future	624.5500	0.6245	624.0100	0.6240	(0.086)	0	0	3,100
2019/06/07	R186	01/08/2019	9.53	Call	Bond Future	5,823.1400	5.8231	5,795.8700	5.7959	(0.468)	0	0	0
2019/06/07	R186	01/08/2019	9.53	Put	Bond Future	41.3100	0.0413	40.0600	0.0401	(3.026)	0	0	0
2019/06/07	R186	01/08/2019	9.22	Call	Bond Future	4,218.4800	4.2185	4,190.3600	4.1904	(0.667)	0	0	0
2019/06/07	R186	01/08/2019	9.22	Put	Bond Future	123.0800	0.1231	120.9800	0.1210	(1.706)	0	0	0
2019/06/07	R186	01/08/2019	8.70	Call	Bond Future	1,811.4100	1.8114	1,784.8500	1.7849	(1.466)	0	0	0
2019/06/07	R186	07/11/2019	8.94	Call	Bond Future	3,251.9100	3.2519	3,227.9500	3.2280	(0.737)	0	0	0
2019/06/07	R186	07/11/2019	8.23	Call	Bond Future	1,063.6100	1.0636	1,048.6700	1.0487	(1.405)	0	0	5,000
2019/06/07	R186	07/11/2019			Bond Future	8.5426	114.3815	8.5474	114.3547	0.056	0.0000	0.0000	0

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2019/06/07	R186	07/11/2019	8.94	Put	Bond Future	1,059.3400	1.0593	1,062.1500	1.0622	0.265	0	0	0
2019/06/07	R186	07/11/2019	8.73	Call	Bond Future	2,469.8000	2.4698	2,447.8600	2.4479	(0.888)	0	0	0
2019/06/07	R186	07/11/2019	8.73	Put	Bond Future	1,428.6700	1.4287	1,433.5000	1.4335	0.338	0	0	5,000
2019/06/07	R186	07/11/2019	8.95	Call	Bond Future	3,291.0800	3.2911	3,267.0300	3.2670	(0.731)	0	0	0
2019/06/07	R186	07/11/2019	8.96	Put	Bond Future	1,029.2700	1.0293	1,031.9100	1.0319	0.256	0	0	0
2019/06/07	R186	07/11/2019	8.23	Put	Bond Future	2,828.2700	2.8283	2,840.1000	2.8401	0.418	0	0	0
2019/06/07	R186	07/11/2019	8.95	Put	Bond Future	1,044.0800	1.0441	1,046.8000	1.0468	0.261	0	0	0
2019/06/07	R186	07/11/2019	8.96	Call	Bond Future	3,330.6800	3.3307	3,306.5500	3.3065	(0.724)	0	0	0
2019/06/07	R186	06/02/2020	8.57	Call	Bond Future	2,295.6800	2.2957	2,277.0200	2.2770	(0.813)	0	0	0
2019/06/07	R186	06/02/2020			Bond Future	8.5770	111.2857	8.5821	111.2582	0.059	0.0000	0.0000	0
2019/06/07	R186	06/02/2020	8.55	Call	Bond Future	2,235.5700	2.2356	2,217.1300	2.2171	(0.825)	0	0	0
2019/06/07	R186	06/02/2020	8.55	Put	Bond Future	2,382.0600	2.3821	2,391.1100	2.3911	0.380	0	0	0
2019/06/07	R186	06/02/2020	8.57	Put	Bond Future	2,333.6000	2.3336	2,342.4300	2.3424	0.378	0	0	0
2019/06/07	R186	06/02/2020	8.56	Call	Bond Future	2,265.3500	2.2653	2,246.8000	2.2468	(0.819)	0	0	0
2019/06/07	R186	06/02/2020	8.56	Put	Bond Future	2,357.5400	2.3575	2,366.4800	2.3665	0.379	0	0	0
2019/06/07	R197	01/08/2019			Bond Future	303.3248	303.3248	303.1262	303.1262	(0.065)	0.0000	0.0000	2,507
2019/06/07	R197	07/11/2019			Bond Future	309.4837	309.4837	309.2806	309.2806	(0.066)	0.0000	0.0000	0
2019/06/07	R197	06/02/2020			Bond Future	307.8755	307.8755	307.6678	307.6678	(0.067)	0.0000	0.0000	0
2019/06/07	R202	01/08/2019			Bond Future	235.6241	235.6241	235.6621	235.6621	0.016	0.0000	0.0000	9,459
2019/06/07	R202	07/11/2019			Bond Future	240.4085	240.4085	240.4467	240.4467	0.016	0.0000	0.0000	0
2019/06/07	R202	06/02/2020			Bond Future	241.0419	241.0419	241.0805	241.0805	0.016	0.0000	0.0000	0
2019/06/07	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	R207	01/08/2019	7.33	Call	Bond Future	589.2500	0.5892	586.9200	0.5869	(0.395)	0	0	0
2019/06/07	R207	01/08/2019			Bond Future	5.9721	100.9492	5.9774	100.9469	0.089	0.0000	0.0000	4,891
2019/06/07	R207	01/08/2019	7.34	Call	Bond Future	593.5700	0.5936	591.2400	0.5912	(0.393)	0	0	0
2019/06/07	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	R207	01/08/2019	7.35	Call	Bond Future	597.8800	0.5979	595.5500	0.5955	(0.390)	0	0	0
2019/06/07	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	R207	07/11/2019	2.08	Put	Bond Future	275.6900	0.2757	278.2900	0.2783	0.943	0	0	0
2019/06/07	R207	07/11/2019			Bond Future	3.6125	102.9727	3.6269	102.9701	0.400	0.0000	0.0000	0
2019/06/07	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	R207	07/11/2019	2.07	Put	Bond Future	277.4900	0.2775	280.0900	0.2801	0.937	0	0	0
2019/06/07	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	R207	07/11/2019	2.06	Put	Bond Future	279.3000	0.2793	281.9000	0.2819	0.931	0	0	0
2019/06/07	R208	01/08/2019	8.16	Call	Bond Future	2,615.0200	2.6150	2,612.9600	2.6130	(0.079)	0	0	0
2019/06/07	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	R208	01/08/2019			Bond Future	6.4417	102.8249	6.4430	102.8228	0.021	0.0000	0.0000	10,880
2019/06/07	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	R208	01/08/2019	8.17	Call	Bond Future	2,629.9700	2.6300	2,627.9100	2.6279	(0.078)	0	0	0
2019/06/07	R208	01/08/2019	8.15	Call	Bond Future	2,600.0700	2.6001	2,598.0100	2.5980	(0.079)	0	0	0
2019/06/07	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/07	R208	07/11/2019	6.83	Call	Bond Future	859.7800	0.8598	857.2400	0.8572	(0.295)	0	0	0
2019/06/07	R208	07/11/2019	6.82	Put	Bond Future	58.5900	0.0586	58.3600	0.0584	(0.393)	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
2019/06/07	R208	07/11/2019			Bond Future	6.2157	101.4812	6.2175	101.4789	0.028	0.0000	0.0000	0
2019/06/07	R208	07/11/2019	6.84	Call	Bond Future	871.6200	0.8716	869.0700	0.8691	(0.293)	0	0	0
2019/06/07	R208	07/11/2019	6.84	Put	Bond Future	56.4300	0.0564	56.1900	0.0562	(0.425)	0	0	0
2019/06/07	R208	07/11/2019	6.83	Put	Bond Future	57.5700	0.0576	57.3400	0.0573	(0.400)	0	0	0
2019/06/07	R208	07/11/2019	6.82	Call	Bond Future	847.8100	0.8478	845.2700	0.8453	(0.300)	0	0	0
2019/06/07	R208	06/02/2020	6.13	Put	Bond Future	151.5900	0.1516	151.8900	0.1519	0.198	0	0	0
2019/06/07	R208	06/02/2020	6.12	Call	Bond Future	456.4000	0.4564	454.1900	0.4542	(0.484)	0	0	0
2019/06/07	R208	06/02/2020			Bond Future	5.8423	103.4439	5.8446	103.4413	0.040	0.0000	0.0000	0
2019/06/07	R208	06/02/2020	6.13	Call	Bond Future	464.8900	0.4649	462.6600	0.4627	(0.480)	0	0	0
2019/06/07	R208	06/02/2020	6.12	Put	Bond Future	153.9700	0.1540	154.2900	0.1543	0.208	0	0	0
2019/06/07	R208	06/02/2020	6.14	Call	Bond Future	473.1100	0.4731	470.8800	0.4709	(0.471)	0	0	0
2019/06/07	R208	06/02/2020	6.14	Put	Bond Future	148.9500	0.1489	149.2500	0.1493	0.201	0	0	0
2019/06/07	R209	01/08/2019	10.17	Call	Bond Future	3,066.3800	3.0664	2,863.3500	2.8633	(6.621)	0	0	0
2019/06/07	R209	01/08/2019	10.15	Put	Bond Future	546.2500	0.5463	600.4000	0.6004	9.913	0	0	0
2019/06/07	R209	01/08/2019	9.30	Call	Bond Future	327.4500	0.3274	275.1700	0.2752	(15.966)	0	0	7,560
2019/06/07	R209	01/08/2019			Bond Future	9.7606	73.5617	9.8006	73.3069	0.410	0.0000	0.0000	89,136
2019/06/07	R209	01/08/2019	10.17	Put	Bond Future	519.4500	0.5195	571.2100	0.5712	9.964	0	0	0
2019/06/07	R209	01/08/2019	10.15	Call	Bond Future	2,971.8900	2.9719	2,771.2500	2.7713	(6.751)	0	0	0
2019/06/07	R209	01/08/2019	10.16	Put	Bond Future	532.7000	0.5327	585.6500	0.5856	9.940	0	0	0
2019/06/07	R209	01/08/2019	9.30	Put	Bond Future	3,360.1000	3.3601	3,562.6100	3.5626	6.027	0	0	0
2019/06/07	R209	01/08/2019	9.80	Put	Bond Future	1,271.8800	1.2719	1,380.7800	1.3808	8.562	0	0	0
2019/06/07	R209	01/08/2019	10.16	Call	Bond Future	3,019.0200	3.0190	2,817.1800	2.8172	(6.686)	0	0	0
2019/06/07	R209	01/08/2019	9.80	Call	Bond Future	1,523.1200	1.5231	1,377.2300	1.3772	(9.578)	0	0	7,560
2019/06/07	R209	01/08/2019	10.46	Call	Bond Future	4,516.8500	4.5169	4,287.8100	4.2878	(5.071)	0	0	0
2019/06/07	R209	01/08/2019	10.46	Put	Bond Future	245.9900	0.2460	271.7400	0.2717	10.468	0	0	7,560
2019/06/07	R209	07/11/2019	9.82	Call	Bond Future	2,382.0800	2.3821	2,242.8700	2.2429	(5.844)	0	0	0
2019/06/07	R209	07/11/2019			Bond Future	9.8267	71.8837	9.8680	71.6236	0.421	0.0000	0.0000	0
2019/06/07	R209	07/11/2019	9.80	Call	Bond Future	2,316.4500	2.3165	2,179.4500	2.1794	(5.914)	0	0	0
2019/06/07	R209	07/11/2019	9.80	Put	Bond Future	2,485.1500	2.4851	2,608.2400	2.6082	4.953	0	0	0
2019/06/07	R209	07/11/2019	9.82	Put	Bond Future	2,424.3200	2.4243	2,545.2000	2.5452	4.986	0	0	0
2019/06/07	R209	07/11/2019	9.81	Call	Bond Future	2,349.2500	2.3493	2,211.1400	2.2111	(5.879)	0	0	0
2019/06/07	R209	07/11/2019	9.81	Put	Bond Future	2,454.6800	2.4547	2,576.6600	2.5767	4.969	0	0	0
2019/06/07	R209	06/02/2020	9.52	Put	Bond Future	4,288.9000	4.2889	4,444.5500	4.4445	3.629	0	0	0
2019/06/07	R209	06/02/2020			Bond Future	9.8817	73.2741	9.9243	73.0089	0.431	0.0000	0.0000	0
2019/06/07	R209	06/02/2020	9.51	Call	Bond Future	1,951.0100	1.9510	1,842.4000	1.8424	(5.567)	0	0	0
2019/06/07	R209	06/02/2020	9.51	Put	Bond Future	4,327.8700	4.3279	4,484.4600	4.4845	3.618	0	0	0
2019/06/07	R209	06/02/2020	9.52	Call	Bond Future	1,977.4700	1.9775	1,867.9200	1.8679	(5.540)	0	0	0
2019/06/07	R209	06/02/2020	9.50	Call	Bond Future	1,924.5200	1.9245	1,816.8400	1.8168	(5.595)	0	0	0
2019/06/07	R209	06/02/2020	9.50	Put	Bond Future	4,366.9000	4.3669	4,524.4200	4.5244	3.607	0	0	0
2019/06/07	R210	01/08/2019			Bond Future	190.5742	190.5742	190.4569	190.4569	(0.062)	0.0000	0.0000	2,142
2019/06/07	R210	07/11/2019			Bond Future	191.8369	191.8369	191.7170	191.7170	(0.063)	0.0000	0.0000	0
2019/06/07	R210	06/02/2020			Bond Future	195.5910	195.5910	195.4683	195.4683	(0.063)	0.0000	0.0000	0
2019/06/07	R212	01/08/2019			Bond Future	159.8427	159.8427	159.8657	159.8657	0.014	0.0000	0.0000	6,690
2019/06/07	R212	07/11/2019			Bond Future	163.0885	163.0885	163.1117	163.1117	0.014	0.0000	0.0000	0
2019/06/07	R212	06/02/2020			Bond Future	164.0337	164.0337	164.0570	164.0570	0.014	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
2019/06/07	R213	01/08/2019	9.99	Put	Bond Future	284.3800	0.2844	299.9300	0.2999	5.468	0	0	0
2019/06/07	R213	01/08/2019	9.98	Call	Bond Future	3,884.8600	3.8849	3,748.0400	3.7480	(3.522)	0	0	0
2019/06/07	R213	01/08/2019			Bond Future	9.3805	86.4259	9.4053	86.2731	0.264	0.0000	0.0000	17,378
2019/06/07	R213	01/08/2019	9.99	Call	Bond Future	3,935.2100	3.9352	3,797.9400	3.7979	(3.488)	0	0	0
2019/06/07	R213	01/08/2019	9.98	Put	Bond Future	292.1800	0.2922	308.1800	0.3082	5.476	0	0	0
2019/06/07	R213	01/08/2019	10.00	Call	Bond Future	3,985.7700	3.9858	3,848.0700	3.8481	(3.455)	0	0	0
2019/06/07	R213	01/08/2019	10.00	Put	Bond Future	276.8500	0.2768	291.9700	0.2920	5.461	0	0	0
2019/06/07	R213	07/11/2019	9.59	Put	Bond Future	1,825.3900	1.8254	1,885.6200	1.8856	3.300	0	0	0
2019/06/07	R213	07/11/2019	9.58	Call	Bond Future	2,639.2400	2.6392	2,544.0900	2.5441	(3.605)	0	0	0
2019/06/07	R213	07/11/2019			Bond Future	9.4490	84.6061	9.4748	84.4501	0.273	0.0000	0.0000	0
2019/06/07	R213	07/11/2019	9.59	Call	Bond Future	2,674.4700	2.6745	2,578.6700	2.5787	(3.582)	0	0	0
2019/06/07	R213	07/11/2019	9.58	Put	Bond Future	1,850.0200	1.8500	1,910.9000	1.9109	3.291	0	0	0
2019/06/07	R213	07/11/2019	9.60	Call	Bond Future	2,709.9100	2.7099	2,613.4600	2.6135	(3.559)	0	0	0
2019/06/07	R213	07/11/2019	9.60	Put	Bond Future	1,801.0400	1.8010	1,860.6200	1.8606	3.308	0	0	0
2019/06/07	R213	06/02/2020	9.27	Call	Bond Future	2,068.7300	2.0687	1,995.2000	1.9952	(3.554)	0	0	0
2019/06/07	R213	06/02/2020	9.26	Put	Bond Future	3,535.7800	3.5358	3,622.1000	3.6221	2.441	0	0	0
2019/06/07	R213	06/02/2020			Bond Future	9.5076	86.2424	9.5343	86.0831	0.281	0.0000	0.0000	0
2019/06/07	R213	06/02/2020	9.28	Call	Bond Future	2,096.6700	2.0967	2,022.5500	2.0225	(3.535)	0	0	0
2019/06/07	R213	06/02/2020	9.28	Put	Bond Future	3,469.4100	3.4694	3,554.5500	3.5545	2.454	0	0	0
2019/06/07	R213	06/02/2020	9.27	Put	Bond Future	3,502.4700	3.5025	3,588.2000	3.5882	2.448	0	0	0
2019/06/07	R213	06/02/2020	9.26	Call	Bond Future	2,040.9800	2.0410	1,968.0400	1.9680	(3.574)	0	0	0
2019/06/07	R214	01/08/2019	10.34	Put	Bond Future	645.9600	0.6460	723.5300	0.7235	12.008	0	0	0
2019/06/07	R214	01/08/2019			Bond Future	9.9557	72.3583	10.0058	72.0270	0.504	0.0000	0.0000	10,672
2019/06/07	R214	01/08/2019	10.33	Call	Bond Future	3,073.5100	3.0735	2,821.3900	2.8214	(8.203)	0	0	0
2019/06/07	R214	01/08/2019	10.33	Put	Bond Future	660.9100	0.6609	740.0600	0.7401	11.976	0	0	0
2019/06/07	R214	01/08/2019	10.34	Call	Bond Future	3,121.1600	3.1212	2,867.4600	2.8675	(8.128)	0	0	0
2019/06/07	R214	01/08/2019	10.32	Call	Bond Future	3,026.0900	3.0261	2,775.5600	2.7756	(8.279)	0	0	0
2019/06/07	R214	01/08/2019	10.32	Put	Bond Future	676.1800	0.6762	756.9200	0.7569	11.941	0	0	0
2019/06/07	R214	07/11/2019	10.02	Put	Bond Future	2,541.7300	2.5417	2,700.7900	2.7008	6.258	0	0	0
2019/06/07	R214	07/11/2019			Bond Future	10.0246	70.5103	10.0764	70.1722	0.517	0.0000	0.0000	0
2019/06/07	R214	07/11/2019	10.01	Call	Bond Future	2,477.5300	2.4775	2,299.9000	2.2999	(7.170)	0	0	0
2019/06/07	R214	07/11/2019	10.01	Put	Bond Future	2,573.2400	2.5732	2,733.7100	2.7337	6.236	0	0	0
2019/06/07	R214	07/11/2019	10.02	Call	Bond Future	2,511.6400	2.5116	2,332.6000	2.3326	(7.128)	0	0	0
2019/06/07	R214	07/11/2019	10.00	Call	Bond Future	2,443.6400	2.4436	2,267.4300	2.2674	(7.211)	0	0	0
2019/06/07	R214	07/11/2019	10.00	Put	Bond Future	2,605.0600	2.6051	2,766.9500	2.7669	6.214	0	0	0
2019/06/07	R214	06/02/2020	9.73	Call	Bond Future	2,129.6400	2.1296	1,987.1400	1.9871	(6.691)	0	0	0
2019/06/07	R214	06/02/2020			Bond Future	10.0847	71.8740	10.1381	71.5292	0.529	0.0000	0.0000	0
2019/06/07	R214	06/02/2020	9.71	Call	Bond Future	2,073.8100	2.0738	1,933.7100	1.9337	(6.756)	0	0	0
2019/06/07	R214	06/02/2020	9.71	Put	Bond Future	4,573.0300	4.5730	4,777.6800	4.7777	4.475	0	0	0
2019/06/07	R214	06/02/2020	9.73	Put	Bond Future	4,491.8800	4.4919	4,694.1300	4.6941	4.503	0	0	0
2019/06/07	R214	06/02/2020	9.72	Call	Bond Future	2,101.7400	2.1017	1,960.4400	1.9604	(6.723)	0	0	0
2019/06/07	R214	06/02/2020	9.72	Put	Bond Future	4,532.4200	4.5324	4,735.8700	4.7359	4.489	0	0	0
2019/06/07	R248	01/08/2019	10.35	Call	Bond Future	3,995.1900	3.9952	3,635.5900	3.6356	(9.001)	0	0	0
2019/06/07	R248	01/08/2019	10.34	Put	Bond Future	774.1800	0.7742	883.6900	0.8837	14.145	0	0	0
2019/06/07	R248	01/08/2019			Bond Future	9.9556	92.4132	10.0108	91.9463	0.555	0.0000	0.0000	102,423

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
2019/06/07	R248	01/08/2019	10.36	Call	Bond Future	4,056.7700	4.0568	3,694.9700	3.6950	(8.918)	0	0	0
2019/06/07	R248	01/08/2019	10.36	Put	Bond Future	738.1200	0.7381	843.1900	0.8432	14.235	0	0	0
2019/06/07	R248	01/08/2019	10.35	Put	Bond Future	755.9500	0.7559	863.2200	0.8632	14.190	0	0	0
2019/06/07	R248	01/08/2019	10.34	Call	Bond Future	3,933.8900	3.9339	3,576.5300	3.5765	(9.084)	0	0	0
2019/06/07	R248	07/11/2019	10.02	Call	Bond Future	3,112.1700	3.1122	2,862.1300	2.8621	(8.034)	0	0	0
2019/06/07	R248	07/11/2019	10.01	Put	Bond Future	3,188.1900	3.1882	3,416.7000	3.4167	7.167	0	0	0
2019/06/07	R248	07/11/2019			Bond Future	10.0242	89.8254	10.0814	89.3489	0.570	0.0000	0.0000	48
2019/06/07	R248	07/11/2019	10.03	Call	Bond Future	3,155.8700	3.1559	2,903.7800	2.9038	(7.988)	0	0	0
2019/06/07	R248	07/11/2019	10.03	Put	Bond Future	3,107.6300	3.1076	3,332.0300	3.3320	7.221	0	0	0
2019/06/07	R248	07/11/2019	10.02	Put	Bond Future	3,147.7000	3.1477	3,374.1500	3.3742	7.194	0	0	0
2019/06/07	R248	07/11/2019	10.01	Call	Bond Future	3,068.7400	3.0687	2,820.7600	2.8208	(8.081)	0	0	0
2019/06/07	R248	06/02/2020	9.71	Put	Bond Future	5,737.6800	5.7377	6,029.7800	6.0298	5.091	0	0	0
2019/06/07	R248	06/02/2020			Bond Future	10.0841	91.5627	10.1431	91.0768	0.584	0.0000	0.0000	0
2019/06/07	R248	06/02/2020	9.71	Call	Bond Future	2,539.8800	2.5399	2,346.0700	2.3461	(7.631)	0	0	0
2019/06/07	R248	06/02/2020	9.70	Put	Bond Future	5,790.8900	5.7909	6,084.7200	6.0847	5.074	0	0	0
2019/06/07	R248	06/02/2020	9.72	Call	Bond Future	2,574.8900	2.5749	2,379.3400	2.3793	(7.594)	0	0	0
2019/06/07	R248	06/02/2020	9.72	Put	Bond Future	5,684.5900	5.6846	5,974.9500	5.9750	5.108	0	0	0
2019/06/07	R248	06/02/2020	9.70	Call	Bond Future	2,504.8500	2.5049	2,312.7700	2.3128	(7.668)	0	0	0

**Total**

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