



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/07/2019 TO 04/07/2019

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
2019/07/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	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
2019/07/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	2025	01/08/2019			Bond Future	136.6143	136.6143	136.6618	136.6618	0.035	0.0000	0.0000	1,622
2019/07/04	2025	07/11/2019			Bond Future	139.3361	139.3361	139.3847	139.3847	0.035	0.0000	0.0000	0
2019/07/04	2025	06/02/2020			Bond Future	140.5337	140.5337	140.5829	140.5829	0.035	0.0000	0.0000	0
2019/07/04	2029	01/08/2019			Bond Future	103.3605	103.3605	103.3698	103.3698	0.009	0.0000	0.0000	4,132
2019/07/04	2029	07/11/2019			Bond Future	104.3255	104.3255	104.3350	104.3350	0.009	0.0000	0.0000	0
2019/07/04	2029	06/02/2020			Bond Future	106.3259	106.3259	106.3355	106.3355	0.009	0.0000	0.0000	0
2019/07/04	2030	01/08/2019	9.91	Put	Bond Future	3.9200	0.0039	2.2900	0.0023	(41.582)	0	0	0
2019/07/04	2030	01/08/2019	8.67	Put	Bond Future	1,511.9300	1.5119	1,300.1400	1.3001	(14.008)	0	0	0
2019/07/04	2030	01/08/2019	9.15	Put	Bond Future	243.5800	0.2436	182.6000	0.1826	(25.035)	0	0	0
2019/07/04	2030	01/08/2019	9.68	Call	Bond Future	5,308.5500	5.3086	5,603.2700	5.6033	5.552	0	0	0
2019/07/04	2030	01/08/2019			Bond Future	8.8331	94.5074	8.7869	94.8078	(0.523)	0.0000	0.0000	74,909
2019/07/04	2030	01/08/2019	8.35	Put	Bond Future	3,268.1900	3.2682	2,985.2500	2.9852	(8.657)	0	0	0
2019/07/04	2030	01/08/2019	8.35	Call	Bond Future	61.3100	0.0613	78.8000	0.0788	28.527	0	0	2,025
2019/07/04	2030	01/08/2019	9.22	Put	Bond Future	174.2900	0.1743	127.6600	0.1277	(26.754)	0	0	0
2019/07/04	2030	01/08/2019	9.22	Call	Bond Future	2,642.9800	2.6430	2,896.7800	2.8968	9.603	0	0	5,400
2019/07/04	2030	01/08/2019	9.69	Call	Bond Future	5,367.8000	5.3678	5,662.8000	5.6628	5.496	0	0	0
2019/07/04	2030	01/08/2019	9.69	Put	Bond Future	14.6700	0.0147	9.2400	0.0092	(37.014)	0	0	5,400
2019/07/04	2030	01/08/2019	9.91	Call	Bond Future	6,665.7000	6.6657	6,964.5000	6.9645	4.483	0	0	0
2019/07/04	2030	01/08/2019	9.92	Call	Bond Future	6,724.3300	6.7243	7,023.2200	7.0232	4.445	0	0	0
2019/07/04	2030	01/08/2019	9.90	Put	Bond Future	4.1600	0.0042	2.4500	0.0025	(41.106)	0	0	0
2019/07/04	2030	01/08/2019	8.67	Call	Bond Future	445.1700	0.4452	533.8100	0.5338	19.911	0	0	5,400
2019/07/04	2030	01/08/2019	9.15	Call	Bond Future	2,272.0700	2.2721	2,511.5200	2.5115	10.539	0	0	2,025
2019/07/04	2030	01/08/2019	9.68	Put	Bond Future	15.5200	0.0155	9.8100	0.0098	(36.791)	0	0	4,800
2019/07/04	2030	01/08/2019	9.92	Put	Bond Future	3.6800	0.0037	2.1400	0.0021	(41.848)	0	0	0
2019/07/04	2030	01/08/2019	9.90	Call	Bond Future	6,607.0100	6.6070	6,905.7300	6.9057	4.521	0	0	0
2019/07/04	2030	01/08/2019	8.77	Put	Bond Future	1,110.0200	1.1100	931.7800	0.9318	(16.057)	0	0	0
2019/07/04	2030	01/08/2019	8.77	Call	Bond Future	699.3100	0.6993	821.5000	0.8215	17.473	0	0	0
2019/07/04	2030	01/08/2019	9.24	Call	Bond Future	2,751.8200	2.7518	3,009.2300	3.0092	9.354	0	0	0
2019/07/04	2030	01/08/2019	9.24	Put	Bond Future	157.8700	0.1579	114.8500	0.1148	(27.250)	0	0	0
2019/07/04	2030	01/08/2019	9.27	Put	Bond Future	136.3300	0.1363	98.2100	0.0982	(27.962)	0	0	0
2019/07/04	2030	01/08/2019	9.27	Call	Bond Future	2,917.7500	2.9177	3,180.0600	3.1801	8.990	0	0	0
2019/07/04	2030	01/08/2019	9.08	Call	Bond Future	1,920.2000	1.9202	2,142.5800	2.1426	11.581	0	0	0
2019/07/04	2030	01/08/2019	9.08	Put	Bond Future	334.7300	0.3347	256.6800	0.2567	(23.317)	0	0	6,570
2019/07/04	2030	07/11/2019	9.76	Put	Bond Future	440.8000	0.4408	391.7200	0.3917	(11.134)	0	0	5,500
2019/07/04	2030	07/11/2019	9.49	Put	Bond Future	695.7000	0.6957	623.6400	0.6236	(10.358)	0	0	0
2019/07/04	2030	07/11/2019			Bond Future	8.8868	96.3652	8.8388	96.6715	(0.540)	0.0000	0.0000	200
2019/07/04	2030	07/11/2019	9.48	Call	Bond Future	4,386.9100	4.3869	4,620.1800	4.6202	5.317	0	0	0
2019/07/04	2030	07/11/2019	9.48	Put	Bond Future	707.7900	0.7078	634.7200	0.6347	(10.324)	0	0	0
2019/07/04	2030	07/11/2019	8.60	Put	Bond Future	2,931.9600	2.9320	2,731.1800	2.7312	(6.848)	0	0	0
2019/07/04	2030	07/11/2019	8.60	Call	Bond Future	1,082.4000	1.0824	1,187.9600	1.1880	9.752	0	0	5,500
2019/07/04	2030	07/11/2019	9.10	Put	Bond Future	1,353.8600	1.3539	1,233.1600	1.2332	(8.915)	0	0	0
2019/07/04	2030	07/11/2019	9.10	Call	Bond Future	2,698.6500	2.6987	2,884.2900	2.8843	6.879	0	0	5,500

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2019/07/04	2030	07/11/2019	9.76	Call	Bond Future	5,790.3200	5.7903	6,047.5800	6.0476	4.443	0	0	0
2019/07/04	2030	07/11/2019	9.49	Call	Bond Future	4,435.2000	4.4352	4,669.4800	4.6695	5.282	0	0	0
2019/07/04	2030	07/11/2019	8.57	Put	Bond Future	3,055.5900	3.0556	2,849.9500	2.8500	(6.730)	0	0	0
2019/07/04	2030	07/11/2019	9.47	Call	Bond Future	4,338.7800	4.3388	4,571.0200	4.5710	5.353	0	0	0
2019/07/04	2030	07/11/2019	9.47	Put	Bond Future	720.0800	0.7201	645.9800	0.6460	(10.291)	0	0	0
2019/07/04	2030	07/11/2019	9.70	Call	Bond Future	5,482.9800	5.4830	5,735.8000	5.7358	4.611	0	0	0
2019/07/04	2030	07/11/2019	9.70	Put	Bond Future	487.9300	0.4879	434.4100	0.4344	(10.969)	0	0	0
2019/07/04	2030	07/11/2019	8.57	Call	Bond Future	1,009.8000	1.0098	1,110.5000	1.1105	9.972	0	0	0
2019/07/04	2030	07/11/2019	9.12	Put	Bond Future	1,308.8600	1.3089	1,191.0800	1.1911	(8.999)	0	0	0
2019/07/04	2030	07/11/2019	9.12	Call	Bond Future	2,778.4800	2.7785	2,967.0400	2.9670	6.786	0	0	0
2019/07/04	2030	06/02/2020	9.14	Call	Bond Future	3,334.7900	3.3348	3,516.3400	3.5163	5.444	0	0	0
2019/07/04	2030	06/02/2020	9.15	Put	Bond Future	2,010.8600	2.0109	1,881.6000	1.8816	(6.428)	0	0	0
2019/07/04	2030	06/02/2020			Bond Future	8.9300	94.1812	8.8802	94.4931	(0.558)	0.0000	0.0000	0
2019/07/04	2030	06/02/2020	9.14	Put	Bond Future	2,034.3700	2.0344	1,904.0100	1.9040	(6.408)	0	0	0
2019/07/04	2030	06/02/2020	9.15	Call	Bond Future	3,372.6200	3.3726	3,555.2700	3.5553	5.416	0	0	0
2019/07/04	2030	06/02/2020	9.16	Call	Bond Future	3,410.3400	3.4103	3,594.0900	3.5941	5.388	0	0	0
2019/07/04	2030	06/02/2020	9.16	Put	Bond Future	1,987.3000	1.9873	1,859.1400	1.8591	(6.449)	0	0	0
2019/07/04	2032	01/08/2019	10.10	Call	Bond Future	6,234.8200	6.2348	6,589.9000	6.5899	5.695	0	0	0
2019/07/04	2032	01/08/2019	10.11	Put	Bond Future	16.3800	0.0164	10.2000	0.0102	(37.729)	0	0	0
2019/07/04	2032	01/08/2019			Bond Future	9.1742	96.0310	9.1230	96.3925	(0.558)	0.0000	0.0000	44,151
2019/07/04	2032	01/08/2019	10.10	Put	Bond Future	17.2900	0.0173	10.8000	0.0108	(37.536)	0	0	0
2019/07/04	2032	01/08/2019	10.11	Call	Bond Future	6,297.8600	6.2979	6,653.2500	6.6533	5.643	0	0	0
2019/07/04	2032	01/08/2019	10.09	Call	Bond Future	6,171.7700	6.1718	6,526.5200	6.5265	5.748	0	0	0
2019/07/04	2032	01/08/2019	10.09	Put	Bond Future	18.2600	0.0183	11.4400	0.0114	(37.349)	0	0	0
2019/07/04	2032	07/11/2019	9.71	Call	Bond Future	4,254.5500	4.2545	4,516.1600	4.5162	6.149	0	0	0
2019/07/04	2032	07/11/2019	9.70	Put	Bond Future	1,076.5500	1.0766	968.1000	0.9681	(10.074)	0	0	0
2019/07/04	2032	07/11/2019			Bond Future	9.2373	93.7582	9.1842	94.1269	(0.575)	0.0000	0.0000	0
2019/07/04	2032	07/11/2019	9.72	Call	Bond Future	4,304.0400	4.3040	4,566.9800	4.5670	6.109	0	0	0
2019/07/04	2032	07/11/2019	9.72	Put	Bond Future	1,043.4200	1.0434	937.6500	0.9377	(10.137)	0	0	0
2019/07/04	2032	07/11/2019	9.71	Put	Bond Future	1,059.8600	1.0599	952.7600	0.9528	(10.105)	0	0	0
2019/07/04	2032	07/11/2019	9.70	Call	Bond Future	4,205.2500	4.2052	4,465.5100	4.4655	6.189	0	0	0
2019/07/04	2032	06/02/2020	9.40	Put	Bond Future	2,608.7000	2.6087	2,438.8200	2.4388	(6.512)	0	0	0
2019/07/04	2032	06/02/2020			Bond Future	9.2889	95.5342	9.2340	95.9098	(0.591)	0.0000	0.0000	0
2019/07/04	2032	06/02/2020	9.39	Call	Bond Future	3,323.5200	3.3235	3,527.8700	3.5279	6.149	0	0	0
2019/07/04	2032	06/02/2020	9.39	Put	Bond Future	2,637.9600	2.6380	2,466.7300	2.4667	(6.491)	0	0	0
2019/07/04	2032	06/02/2020	9.40	Call	Bond Future	3,361.7000	3.3617	3,567.4000	3.5674	6.119	0	0	0
2019/07/04	2032	06/02/2020	9.38	Call	Bond Future	3,285.2400	3.2852	3,488.2600	3.4883	6.180	0	0	0
2019/07/04	2032	06/02/2020	9.38	Put	Bond Future	2,667.1900	2.6672	2,494.6300	2.4946	(6.470)	0	0	0
2019/07/04	2033	01/08/2019			Bond Future	104.2464	104.2464	104.2561	104.2561	0.009	0.0000	0.0000	6,090
2019/07/04	2033	07/11/2019			Bond Future	105.1531	105.1531	105.1632	105.1632	0.010	0.0000	0.0000	0
2019/07/04	2033	06/02/2020			Bond Future	107.1694	107.1694	107.1795	107.1795	0.009	0.0000	0.0000	0
2019/07/04	2037	01/08/2019	10.31	Call	Bond Future	5,685.8600	5.6859	6,150.8900	6.1509	8.179	0	0	0
2019/07/04	2037	01/08/2019			Bond Future	9.5561	91.2448	9.4948	91.7281	(0.642)	0.0000	0.0000	50,342
2019/07/04	2037	01/08/2019	10.29	Call	Bond Future	5,548.1400	5.5481	6,011.5200	6.0115	8.352	0	0	0
2019/07/04	2037	01/08/2019	10.29	Put	Bond Future	52.9700	0.0530	32.9600	0.0330	(37.776)	0	0	0

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2019/07/04	2037	01/08/2019	10.31	Put	Bond Future	48.0900	0.0481	29.7300	0.0297	(38.178)	0	0	0
2019/07/04	2037	01/08/2019	10.30	Call	Bond Future	5,616.9800	5.6170	6,081.2100	6.0812	8.265	0	0	0
2019/07/04	2037	01/08/2019	10.30	Put	Bond Future	50.4700	0.0505	31.3100	0.0313	(37.963)	0	0	0
2019/07/04	2037	07/11/2019	9.97	Call	Bond Future	4,089.1100	4.0891	4,418.5700	4.4186	8.057	0	0	0
2019/07/04	2037	07/11/2019			Bond Future	9.6208	93.0385	9.5574	93.5314	(0.659)	0.0000	0.0000	0
2019/07/04	2037	07/11/2019	9.95	Call	Bond Future	3,987.7500	3.9877	4,313.1700	4.3132	8.160	0	0	0
2019/07/04	2037	07/11/2019	9.95	Put	Bond Future	1,491.3700	1.4914	1,323.8800	1.3239	(11.231)	0	0	0
2019/07/04	2037	07/11/2019	9.97	Put	Bond Future	1,444.4400	1.4444	1,280.9900	1.2810	(11.316)	0	0	0
2019/07/04	2037	07/11/2019	9.96	Call	Bond Future	4,038.3100	4.0383	4,365.7600	4.3658	8.109	0	0	0
2019/07/04	2037	07/11/2019	9.96	Put	Bond Future	1,467.7400	1.4677	1,302.2800	1.3023	(11.273)	0	0	0
2019/07/04	2037	06/02/2020	9.67	Call	Bond Future	3,318.4500	3.3185	3,575.9000	3.5759	7.758	0	0	0
2019/07/04	2037	06/02/2020	9.66	Put	Bond Future	3,402.7900	3.4028	3,156.3500	3.1563	(7.242)	0	0	0
2019/07/04	2037	06/02/2020			Bond Future	9.6762	90.5409	9.6109	91.0429	(0.676)	0.0000	0.0000	0
2019/07/04	2037	06/02/2020	9.68	Call	Bond Future	3,358.6000	3.3586	3,617.8700	3.6179	7.720	0	0	0
2019/07/04	2037	06/02/2020	9.68	Put	Bond Future	3,329.7800	3.3298	3,086.9900	3.0870	(7.291)	0	0	0
2019/07/04	2037	06/02/2020	9.67	Put	Bond Future	3,366.1200	3.3661	3,121.5100	3.1215	(7.267)	0	0	0
2019/07/04	2037	06/02/2020	9.66	Call	Bond Future	3,278.5300	3.2785	3,534.1500	3.5342	7.797	0	0	0
2019/07/04	2038	01/08/2019			Bond Future	121.5091	121.5091	121.6997	121.6997	0.157	0.0000	0.0000	11,392
2019/07/04	2038	07/11/2019			Bond Future	123.9300	123.9300	124.1244	124.1244	0.157	0.0000	0.0000	0
2019/07/04	2038	06/02/2020			Bond Future	124.6478	124.6478	124.8459	124.8459	0.159	0.0000	0.0000	0
2019/07/04	2040	01/08/2019	10.37	Put	Bond Future	60.4200	0.0604	39.0800	0.0391	(35.319)	0	0	0
2019/07/04	2040	01/08/2019	10.36	Call	Bond Future	5,892.9900	5.8930	6,349.3900	6.3494	7.745	0	0	0
2019/07/04	2040	01/08/2019			Bond Future	9.6360	94.5036	9.5797	94.9823	(0.584)	0.0000	0.0000	35,258
2019/07/04	2040	01/08/2019	10.37	Call	Bond Future	5,966.5200	5.9665	6,423.8300	6.4238	7.665	0	0	0
2019/07/04	2040	01/08/2019	10.36	Put	Bond Future	63.3400	0.0633	41.0900	0.0411	(35.128)	0	0	0
2019/07/04	2040	01/08/2019	10.38	Call	Bond Future	6,040.0600	6.0401	6,498.2400	6.4982	7.586	0	0	0
2019/07/04	2040	01/08/2019	10.38	Put	Bond Future	57.6300	0.0576	37.1600	0.0372	(35.520)	0	0	0
2019/07/04	2040	07/11/2019	9.80	Put	Bond Future	2,314.1500	2.3141	2,096.9600	2.0970	(9.385)	0	0	0
2019/07/04	2040	07/11/2019	9.30	Put	Bond Future	4,645.6500	4.6456	4,305.2100	4.3052	(7.328)	0	0	0
2019/07/04	2040	07/11/2019	10.04	Put	Bond Future	1,598.5500	1.5985	1,433.1300	1.4331	(10.348)	0	0	0
2019/07/04	2040	07/11/2019	10.03	Call	Bond Future	4,317.2700	4.3173	4,637.9600	4.6380	7.428	0	0	0
2019/07/04	2040	07/11/2019			Bond Future	9.7003	96.3614	9.6422	96.8494	(0.599)	0.0000	0.0000	0
2019/07/04	2040	07/11/2019	9.80	Call	Bond Future	3,141.9800	3.1420	3,412.8600	3.4129	8.621	0	0	1,260
2019/07/04	2040	07/11/2019	9.30	Call	Bond Future	1,201.0700	1.2011	1,348.7000	1.3487	12.292	0	0	1,260
2019/07/04	2040	07/11/2019	10.04	Call	Bond Future	4,372.6700	4.3727	4,695.3200	4.6953	7.379	0	0	0
2019/07/04	2040	07/11/2019	10.03	Put	Bond Future	1,622.9500	1.6229	1,455.5700	1.4556	(10.313)	0	0	0
2019/07/04	2040	07/11/2019	10.05	Call	Bond Future	4,428.4900	4.4285	4,753.0800	4.7531	7.330	0	0	0
2019/07/04	2040	07/11/2019	10.05	Put	Bond Future	1,574.6900	1.5747	1,411.2100	1.4112	(10.382)	0	0	0
2019/07/04	2040	06/02/2020	9.76	Call	Bond Future	3,644.2800	3.6443	3,900.2700	3.9003	7.024	0	0	0
2019/07/04	2040	06/02/2020			Bond Future	9.7557	93.6762	9.6958	94.1732	(0.614)	0.0000	0.0000	0
2019/07/04	2040	06/02/2020	9.74	Call	Bond Future	3,557.6000	3.5576	3,809.9800	3.8100	7.094	0	0	0
2019/07/04	2040	06/02/2020	9.74	Put	Bond Future	3,687.1000	3.6871	3,442.4400	3.4424	(6.636)	0	0	0
2019/07/04	2040	06/02/2020	9.76	Put	Bond Future	3,608.3400	3.6083	3,367.2900	3.3673	(6.680)	0	0	0
2019/07/04	2040	06/02/2020	9.75	Call	Bond Future	3,600.8200	3.6008	3,855.0100	3.8550	7.059	0	0	0
2019/07/04	2040	06/02/2020	9.75	Put	Bond Future	3,647.5400	3.6475	3,404.6900	3.4047	(6.658)	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
2019/07/04	2044	01/08/2019	10.40	Put	Bond Future	76.0700	0.0761	50.1000	0.0501	(34.140)	0	0	0
2019/07/04	2044	01/08/2019	9.86	Put	Bond Future	725.9300	0.7259	559.5100	0.5595	(22.925)	0	0	0
2019/07/04	2044	01/08/2019	10.53	Call	Bond Future	6,784.3400	6.7843	7,255.9400	7.2559	6.951	0	0	0
2019/07/04	2044	01/08/2019	9.39	Call	Bond Future	330.5600	0.3306	421.0700	0.4211	27.381	0	0	228
2019/07/04	2044	01/08/2019			Bond Future	9.6954	91.3483	9.6392	91.8350	(0.580)	0.0000	0.0000	40,532
2019/07/04	2044	01/08/2019	10.39	Call	Bond Future	5,751.2700	5.7513	6,210.9700	6.2110	7.993	0	0	0
2019/07/04	2044	01/08/2019	10.39	Put	Bond Future	79.6300	0.0796	52.5900	0.0526	(33.957)	0	0	0
2019/07/04	2044	01/08/2019	10.40	Call	Bond Future	5,824.9900	5.8250	6,285.7600	6.2858	7.910	0	0	0
2019/07/04	2044	01/08/2019	9.86	Call	Bond Future	2,125.7500	2.1257	2,446.0700	2.4461	15.069	0	0	100
2019/07/04	2044	01/08/2019	10.53	Put	Bond Future	41.3800	0.0414	26.2400	0.0262	(36.588)	0	0	100
2019/07/04	2044	01/08/2019	9.39	Put	Bond Future	3,026.8000	3.0268	2,630.5700	2.6306	(13.091)	0	0	0
2019/07/04	2044	01/08/2019	9.74	Put	Bond Future	1,110.4000	1.1104	885.8700	0.8859	(20.221)	0	0	0
2019/07/04	2044	01/08/2019	10.38	Call	Bond Future	5,677.5700	5.6776	6,136.1700	6.1362	8.077	0	0	0
2019/07/04	2044	01/08/2019	10.38	Put	Bond Future	83.3400	0.0833	55.2000	0.0552	(33.765)	0	0	0
2019/07/04	2044	01/08/2019	9.36	Put	Bond Future	3,245.5800	3.2456	2,837.7900	2.8378	(12.564)	0	0	0
2019/07/04	2044	01/08/2019	9.36	Call	Bond Future	277.4000	0.2774	356.3500	0.3563	28.461	0	0	100
2019/07/04	2044	01/08/2019	9.74	Call	Bond Future	1,493.0900	1.4931	1,755.3000	1.7553	17.562	0	0	228
2019/07/04	2044	01/08/2019	10.27	Call	Bond Future	4,871.2400	4.8712	5,314.8400	5.3148	9.107	0	0	0
2019/07/04	2044	01/08/2019	10.27	Put	Bond Future	136.3700	0.1364	93.2300	0.0932	(31.635)	0	0	228
2019/07/04	2044	07/11/2019	10.52	Call	Bond Future	7,007.2000	7.0072	7,402.0600	7.4021	5.635	0	0	0
2019/07/04	2044	07/11/2019	9.74	Put	Bond Future	2,831.4900	2.8315	2,582.4400	2.5824	(8.796)	0	0	0
2019/07/04	2044	07/11/2019	10.07	Put	Bond Future	1,726.8800	1.7269	1,552.4400	1.5524	(10.101)	0	0	0
2019/07/04	2044	07/11/2019			Bond Future	9.7582	93.1440	9.7001	93.6403	(0.595)	0.0000	0.0000	0
2019/07/04	2044	07/11/2019	10.52	Put	Bond Future	888.2200	0.8882	786.7400	0.7867	(11.425)	0	0	328
2019/07/04	2044	07/11/2019	10.06	Call	Bond Future	4,263.4300	4.2634	4,583.3100	4.5833	7.503	0	0	0
2019/07/04	2044	07/11/2019	10.06	Put	Bond Future	1,752.8200	1.7528	1,576.3600	1.5764	(10.067)	0	0	0
2019/07/04	2044	07/11/2019	9.19	Call	Bond Future	797.5400	0.7975	908.0600	0.9081	13.858	0	0	328
2019/07/04	2044	07/11/2019	9.74	Call	Bond Future	2,676.6500	2.6767	2,923.9400	2.9239	9.239	0	0	328
2019/07/04	2044	07/11/2019	10.07	Call	Bond Future	4,318.6800	4.3187	4,640.5800	4.6406	7.454	0	0	0
2019/07/04	2044	07/11/2019	9.19	Put	Bond Future	5,857.8000	5.8578	5,471.9800	5.4720	(6.586)	0	0	0
2019/07/04	2044	07/11/2019	10.05	Call	Bond Future	4,208.4300	4.2084	4,526.2700	4.5263	7.552	0	0	0
2019/07/04	2044	07/11/2019	10.05	Put	Bond Future	1,779.1300	1.7791	1,600.6300	1.6006	(10.033)	0	0	0
2019/07/04	2044	06/02/2020	9.74	Call	Bond Future	3,314.4200	3.3144	3,560.9700	3.5610	7.439	0	0	328
2019/07/04	2044	06/02/2020	10.78	Put	Bond Future	1,243.0300	1.2430	1,136.9100	1.1369	(8.537)	0	0	328
2019/07/04	2044	06/02/2020	9.77	Put	Bond Future	3,799.6900	3.7997	3,546.3900	3.5464	(6.666)	0	0	0
2019/07/04	2044	06/02/2020			Bond Future	9.8122	90.5231	9.7524	91.0287	(0.609)	0.0000	0.0000	0
2019/07/04	2044	06/02/2020	9.09	Put	Bond Future	7,523.2000	7.5232	7,136.1100	7.1361	(5.145)	0	0	0
2019/07/04	2044	06/02/2020	9.09	Call	Bond Future	1,083.6300	1.0836	1,202.0700	1.2021	10.930	0	0	328
2019/07/04	2044	06/02/2020	9.74	Put	Bond Future	3,925.6400	3.9256	3,666.6600	3.6667	(6.597)	0	0	0
2019/07/04	2044	06/02/2020	9.77	Call	Bond Future	3,443.4100	3.4434	3,695.6400	3.6956	7.325	0	0	0
2019/07/04	2044	06/02/2020	10.78	Call	Bond Future	8,819.2400	8.8192	9,218.6500	9.2187	4.529	0	0	0
2019/07/04	2044	06/02/2020	9.78	Call	Bond Future	3,486.8300	3.4868	3,740.9400	3.7409	7.288	0	0	0
2019/07/04	2044	06/02/2020	9.76	Put	Bond Future	3,841.6600	3.8417	3,586.4800	3.5865	(6.642)	0	0	0
2019/07/04	2044	06/02/2020	9.78	Put	Bond Future	3,758.3900	3.7584	3,506.9700	3.5070	(6.690)	0	0	0
2019/07/04	2044	06/02/2020	9.76	Call	Bond Future	3,400.5300	3.4005	3,650.8800	3.6509	7.362	0	0	0
2019/07/04	2046	01/08/2019			Bond Future	114.6804	114.6804	115.1150	115.1150	0.379	0.0000	0.0000	12,638
2019/07/04	2046	07/11/2019			Bond Future	115.2458	115.2458	115.6891	115.6891	0.385	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
2019/07/04	2046	06/02/2020			Bond Future	117.4557	117.4557	117.9072	117.9072	0.384	0.0000	0.0000	0
2019/07/04	2050	01/08/2019			Bond Future	118.3273	118.3273	118.5815	118.5815	0.215	0.0000	0.0000	11,104
2019/07/04	2050	07/11/2019			Bond Future	120.6847	120.6847	120.9440	120.9440	0.215	0.0000	0.0000	0
2019/07/04	2050	06/02/2020			Bond Future	121.1625	121.1625	121.4267	121.4267	0.218	0.0000	0.0000	0
2019/07/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	AL37	01/08/2019			Index Future	655.3130	655.3130	655.7900	655.7900	0.073	0.0000	0.0000	0
2019/07/04	AL37	07/11/2019			Index Future	668.1950	668.1950	668.6820	668.6820	0.073	0.0000	0.0000	0
2019/07/04	AL37	06/02/2020			Index Future	680.8490	680.8490	681.3440	681.3440	0.073	0.0000	0.0000	0
2019/07/04	AL7T	01/08/2019			Index Future	764.7860	764.7860	766.5730	766.5730	0.234	0.0000	0.0000	0
2019/07/04	AL7T	07/11/2019			Index Future	779.8200	779.8200	781.6420	781.6420	0.234	0.0000	0.0000	0
2019/07/04	AL7T	06/02/2020			Index Future	794.5880	794.5880	796.4430	796.4430	0.233	0.0000	0.0000	0
2019/07/04	ALBI	01/08/2019			Index Future	686.6810	686.6810	689.1500	689.1500	0.360	0.0000	0.0000	970
2019/07/04	ALBI	07/11/2019			Index Future	700.1800	700.1800	702.6970	702.6970	0.359	0.0000	0.0000	0
2019/07/04	ALBI	06/02/2020			Index Future	713.4390	713.4390	716.0030	716.0030	0.359	0.0000	0.0000	0
2019/07/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/07/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/04	ES33	01/08/2019			Bond Future	10.6985	79.8927	10.6366	80.2628	(0.578)	0.0000	0.0000	350
2019/07/04	ES33	07/11/2019			Bond Future	10.8127	77.6696	10.7485	78.0470	(0.594)	0.0000	0.0000	0
2019/07/04	ES33	06/02/2020			Bond Future	10.9163	79.1408	10.8499	79.5253	(0.609)	0.0000	0.0000	0
2019/07/04	ES42	01/08/2019			Bond Future	10.9980	81.6456	10.9413	82.0353	(0.516)	0.0000	0.0000	4,919

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
2019/07/04	ES42	07/11/2019			Bond Future	11.1106	78.9852	11.0517	79.3827	(0.530)	0.0000	0.0000	0
2019/07/04	ES42	06/02/2020			Bond Future	11.2090	80.4817	11.1481	80.8865	(0.543)	0.0000	0.0000	0
2019/07/04	GOVI	01/08/2019	638.68	Call	GOVI	413,320.0000	41.3320	439,360.0000	43.9360	6.300	0	0	0
2019/07/04	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	GOVI	01/08/2019			GOVI	680.0120	680.0120	682.6160	682.6160	0.383	0.0000	0.0000	437
2019/07/04	GOVI	01/08/2019	638.69	Call	GOVI	413,220.0000	41.3220	439,260.0000	43.9260	6.302	0	0	0
2019/07/04	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	GOVI	01/08/2019	638.67	Call	GOVI	413,420.0000	41.3420	439,460.0000	43.9460	6.299	0	0	0
2019/07/04	GOVI	07/11/2019	672.90	Call	GOVI	204,800.0000	20.4800	231,350.0000	23.1350	12.964	0	0	0
2019/07/04	GOVI	07/11/2019			GOVI	693.3800	693.3800	696.0350	696.0350	0.383	0.0000	0.0000	44
2019/07/04	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	GOVI	07/11/2019	672.91	Call	GOVI	204,700.0000	20.4700	231,250.0000	23.1250	12.970	0	0	0
2019/07/04	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	GOVI	07/11/2019	672.92	Call	GOVI	204,600.0000	20.4600	231,150.0000	23.1150	12.977	0	0	0
2019/07/04	GOVI	06/02/2020	703.14	Call	GOVI	33,700.0000	3.3700	60,750.0000	6.0750	80.267	0	0	0
2019/07/04	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	GOVI	06/02/2020			GOVI	706.5100	706.5100	709.2150	709.2150	0.383	0.0000	0.0000	0
2019/07/04	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	GOVI	06/02/2020	703.15	Call	GOVI	33,600.0000	3.3600	60,650.0000	6.0650	80.506	0	0	0
2019/07/04	GOVI	06/02/2020	703.13	Call	GOVI	33,800.0000	3.3800	60,850.0000	6.0850	80.030	0	0	0
2019/07/04	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/04	IGOV	01/08/2019			Index Future	261.7630	261.7630	261.9660	261.9660	0.078	0.0000	0.0000	815
2019/07/04	IGOV	07/11/2019			Index Future	266.9790	266.9790	267.1850	267.1850	0.077	0.0000	0.0000	218
2019/07/04	IGOV	06/02/2020			Index Future	272.0980	272.0980	272.3080	272.3080	0.077	0.0000	0.0000	0
2019/07/04	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/04	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/04	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.6900	102.6900	(0.010)	0.0000	0.0000	0
2019/07/04	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5500	98.5500	(0.010)	0.0000	0.0000	0
2019/07/04	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9600	101.9600	(0.020)	0.0000	0.0000	0
2019/07/04	IS02	21/09/2020			Interest Rate Swap	98.8000	98.8000	98.7700	98.7700	(0.030)	0.0000	0.0000	0
2019/07/04	IS05	17/12/2020			Interest Rate Swap	95.4200	95.4200	95.3800	95.3800	(0.042)	0.0000	0.0000	0
2019/07/04	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.3600	94.3600	(0.053)	0.0000	0.0000	0
2019/07/04	IS05	15/06/2021			Interest Rate Swap	93.3600	93.3600	93.3000	93.3000	(0.064)	0.0000	0.0000	0
2019/07/04	IS05	21/09/2021			Interest Rate Swap	93.2800	93.2800	93.2100	93.2100	(0.075)	0.0000	0.0000	0
2019/07/04	IS05	21/12/2021			Interest Rate Swap	95.2600	95.2600	95.1900	95.1900	(0.073)	0.0000	0.0000	51
2019/07/04	IS05	15/03/2022			Interest Rate Swap	95.2000	95.2000	95.1200	95.1200	(0.084)	0.0000	0.0000	0
2019/07/04	IS05	21/06/2022			Interest Rate Swap	96.1700	96.1700	96.0900	96.0900	(0.083)	0.0000	0.0000	0
2019/07/04	IS05	20/09/2022			Interest Rate Swap	99.9200	99.9200	99.8400	99.8400	(0.080)	0.0000	0.0000	0
2019/07/04	IS05	20/12/2022			Interest Rate Swap	100.9900	100.9900	100.9200	100.9200	(0.069)	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
2019/07/04	IS05	22/03/2023			Interest Rate Swap	94.1100	94.1100	94.0400	94.0400	(0.074)	0.0000	0.0000	0
2019/07/04	IS05	20/06/2023			Interest Rate Swap	100.0500	100.0500	99.9800	99.9800	(0.070)	0.0000	0.0000	0
2019/07/04	IS05	19/09/2023			Interest Rate Swap	95.3400	95.3400	95.2600	95.2600	(0.084)	0.0000	0.0000	0
2019/07/04	IS10	17/12/2025			Interest Rate Swap	90.9300	90.9300	90.7800	90.7800	(0.165)	0.0000	0.0000	0
2019/07/04	IS10	16/03/2026			Interest Rate Swap	87.7700	87.7700	87.6000	87.6000	(0.194)	0.0000	0.0000	0
2019/07/04	IS10	15/06/2026			Interest Rate Swap	86.4000	86.4000	86.2200	86.2200	(0.208)	0.0000	0.0000	0
2019/07/04	IS10	21/09/2026			Interest Rate Swap	88.5300	88.5300	88.3400	88.3400	(0.215)	0.0000	0.0000	0
2019/07/04	IS10	21/12/2026			Interest Rate Swap	92.3600	92.3600	92.1800	92.1800	(0.195)	0.0000	0.0000	0
2019/07/04	IS10	15/03/2027			Interest Rate Swap	90.8500	90.8500	90.6800	90.6800	(0.187)	0.0000	0.0000	0
2019/07/04	IS10	21/06/2027			Interest Rate Swap	92.9300	92.9300	92.7600	92.7600	(0.183)	0.0000	0.0000	0
2019/07/04	IS10	20/09/2027			Interest Rate Swap	98.4500	98.4500	98.2800	98.2800	(0.173)	0.0000	0.0000	0
2019/07/04	IS10	20/12/2027			Interest Rate Swap	98.7800	98.7800	98.6000	98.6000	(0.182)	0.0000	0.0000	0
2019/07/04	IS10	22/03/2028			Interest Rate Swap	92.1200	92.1200	91.9300	91.9300	(0.206)	0.0000	0.0000	0
2019/07/04	IS10	20/06/2028			Interest Rate Swap	99.4400	99.4400	99.2500	99.2500	(0.191)	0.0000	0.0000	0
2019/07/04	IS10	19/09/2028			Interest Rate Swap	92.8200	92.8200	92.6200	92.6200	(0.215)	0.0000	0.0000	0
2019/07/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/04	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/04	R023	01/08/2019	8.95	Call	Bond Future	5,138.5500	5.1386	5,186.3700	5.1864	0.931	0	0	0
2019/07/04	R023	01/08/2019			Bond Future	7.2526	104.8797	7.2373	104.9275	(0.211)	0.0000	0.0000	57,435
2019/07/04	R023	01/08/2019	8.93	Call	Bond Future	5,079.8900	5.0799	5,127.7100	5.1277	0.941	0	0	0
2019/07/04	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R023	01/08/2019	8.94	Call	Bond Future	5,109.2200	5.1092	5,157.0400	5.1570	0.936	0	0	0
2019/07/04	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R023	07/11/2019	7.98	Call	Bond Future	2,282.6300	2.2826	2,322.4000	2.3224	1.742	0	0	0
2019/07/04	R023	07/11/2019			Bond Future	7.2433	103.0096	7.2266	103.0584	(0.231)	0.0000	0.0000	0
2019/07/04	R023	07/11/2019	7.99	Call	Bond Future	2,308.5200	2.3085	2,348.4100	2.3484	1.728	0	0	0
2019/07/04	R023	07/11/2019	7.98	Put	Bond Future	161.9800	0.1620	152.9800	0.1530	(5.556)	0	0	0
2019/07/04	R023	07/11/2019	7.99	Put	Bond Future	159.4700	0.1595	150.5900	0.1506	(5.568)	0	0	0
2019/07/04	R023	07/11/2019	8.00	Call	Bond Future	2,334.4500	2.3344	2,374.4700	2.3745	1.714	0	0	0
2019/07/04	R023	07/11/2019	8.00	Put	Bond Future	157.0000	0.1570	148.2500	0.1482	(5.573)	0	0	0
2019/07/04	R023	06/02/2020	7.54	Call	Bond Future	1,423.8100	1.4238	1,454.6400	1.4546	2.165	0	0	0
2019/07/04	R023	06/02/2020			Bond Future	7.2094	104.9607	7.1912	105.0102	(0.253)	0.0000	0.0000	0
2019/07/04	R023	06/02/2020	7.52	Call	Bond Future	1,383.4400	1.3834	1,413.8800	1.4139	2.200	0	0	0
2019/07/04	R023	06/02/2020	7.52	Put	Bond Future	543.7900	0.5438	524.6700	0.5247	(3.516)	0	0	0
2019/07/04	R023	06/02/2020	7.54	Put	Bond Future	530.3800	0.5304	511.6500	0.5116	(3.531)	0	0	0
2019/07/04	R023	06/02/2020	7.53	Call	Bond Future	1,403.7300	1.4037	1,434.3600	1.4344	2.182	0	0	0
2019/07/04	R023	06/02/2020	7.53	Put	Bond Future	537.1900	0.5372	518.2600	0.5183	(3.524)	0	0	0
2019/07/04	R035	01/08/2019	10.23	Call	Bond Future	5,926.2100	5.9262	6,428.6900	6.4287	8.479	0	0	0
2019/07/04	R035	01/08/2019	10.22	Put	Bond Future	45.1400	0.0451	27.0600	0.0271	(40.053)	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
2019/07/04	R035	01/08/2019			Bond Future	9.4399	99.2616	9.3736	99.7814	(0.703)	0.0000	0.0000	66,587
2019/07/04	R035	01/08/2019	10.24	Call	Bond Future	5,995.1700	5.9952	6,498.3900	6.4984	8.394	0	0	0
2019/07/04	R035	01/08/2019	10.24	Put	Bond Future	41.0000	0.0410	24.4200	0.0244	(40.439)	0	0	0
2019/07/04	R035	01/08/2019	10.23	Put	Bond Future	43.0200	0.0430	25.7000	0.0257	(40.260)	0	0	0
2019/07/04	R035	01/08/2019	10.22	Call	Bond Future	5,857.2600	5.8573	6,358.9800	6.3590	8.566	0	0	0
2019/07/04	R035	07/11/2019	10.21	Put	Bond Future	857.8300	0.8578	744.3200	0.7443	(13.232)	0	0	3,500
2019/07/04	R035	07/11/2019	9.88	Call	Bond Future	4,205.6000	4.2056	4,564.4500	4.5644	8.533	0	0	0
2019/07/04	R035	07/11/2019	9.89	Call	Bond Future	4,257.7700	4.2578	4,618.6600	4.6187	8.476	0	0	0
2019/07/04	R035	07/11/2019	9.87	Put	Bond Future	1,435.0900	1.4351	1,261.9400	1.2619	(12.065)	0	0	0
2019/07/04	R035	07/11/2019			Bond Future	9.5086	96.7105	9.4399	97.2404	(0.722)	0.0000	0.0000	0
2019/07/04	R035	07/11/2019	8.92	Put	Bond Future	5,359.3600	5.3594	4,944.5600	4.9446	(7.740)	0	0	0
2019/07/04	R035	07/11/2019	8.92	Call	Bond Future	675.1300	0.6751	790.2600	0.7903	17.053	0	0	3,500
2019/07/04	R035	07/11/2019	9.52	Put	Bond Future	2,435.0600	2.4351	2,179.0700	2.1791	(10.513)	0	0	0
2019/07/04	R035	07/11/2019	9.52	Call	Bond Future	2,522.7500	2.5228	2,796.6900	2.7967	10.859	0	0	3,500
2019/07/04	R035	07/11/2019	9.89	Put	Bond Future	1,392.1200	1.3921	1,223.0800	1.2231	(12.143)	0	0	0
2019/07/04	R035	07/11/2019	9.87	Call	Bond Future	4,153.6600	4.1537	4,510.4400	4.5104	8.590	0	0	0
2019/07/04	R035	07/11/2019	10.21	Call	Bond Future	6,030.5100	6.0305	6,446.9300	6.4469	6.905	0	0	0
2019/07/04	R035	07/11/2019	9.88	Put	Bond Future	1,413.4500	1.4134	1,242.3700	1.2424	(12.104)	0	0	0
2019/07/04	R035	06/02/2020	9.60	Call	Bond Future	3,373.0600	3.3731	3,657.8700	3.6579	8.444	0	0	0
2019/07/04	R035	06/02/2020	9.61	Put	Bond Future	3,098.0400	3.0980	2,844.9500	2.8450	(8.169)	0	0	0
2019/07/04	R035	06/02/2020			Bond Future	9.5682	98.5423	9.4972	99.0821	(0.742)	0.0000	0.0000	0
2019/07/04	R035	06/02/2020	9.60	Put	Bond Future	3,132.6400	3.1326	2,877.5700	2.8776	(8.142)	0	0	0
2019/07/04	R035	06/02/2020	9.61	Call	Bond Future	3,413.8800	3.4139	3,700.6700	3.7007	8.401	0	0	0
2019/07/04	R035	06/02/2020	9.59	Call	Bond Future	3,332.4700	3.3325	3,615.3000	3.6153	8.487	0	0	0
2019/07/04	R035	06/02/2020	9.59	Put	Bond Future	3,167.5600	3.1676	2,910.5100	2.9105	(8.115)	0	0	0
2019/07/04	R186	01/08/2019	9.54	Call	Bond Future	8,064.2900	8.0643	8,277.2000	8.2772	2.640	0	0	0
2019/07/04	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/04	R186	01/08/2019	8.55	Put	Bond Future	87.7100	0.0877	64.6000	0.0646	(26.348)	0	0	0
2019/07/04	R186	01/08/2019	8.38	Call	Bond Future	1,795.5600	1.7956	1,959.9600	1.9600	9.156	0	0	0
2019/07/04	R186	01/08/2019			Bond Future	8.1117	114.3627	8.0758	114.5756	(0.443)	0.0000	0.0000	129,393
2019/07/04	R186	01/08/2019	9.52	Call	Bond Future	7,956.6200	7.9566	8,169.5300	8.1695	2.676	0	0	0
2019/07/04	R186	01/08/2019	9.52	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2019/07/04	R186	01/08/2019	8.30	Put	Bond Future	328.1600	0.3282	262.8300	0.2628	(19.908)	0	0	0
2019/07/04	R186	01/08/2019	8.30	Call	Bond Future	1,436.1900	1.4362	1,583.8000	1.5838	10.278	0	0	6,000
2019/07/04	R186	01/08/2019	9.05	Put	Bond Future	3.6900	0.0037	2.2800	0.0023	(38.211)	0	0	0
2019/07/04	R186	01/08/2019	9.05	Call	Bond Future	5,387.9300	5.3879	5,599.4600	5.5995	3.926	0	0	6,000
2019/07/04	R186	01/08/2019	9.54	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2019/07/04	R186	01/08/2019	10.08	Call	Bond Future	10,918.1100	10.9181	11,131.0500	11.1311	1.950	0	0	0
2019/07/04	R186	01/08/2019	8.55	Call	Bond Future	2,645.1400	2.6451	2,834.9700	2.8350	7.177	0	0	0
2019/07/04	R186	01/08/2019	8.38	Put	Bond Future	221.0600	0.2211	172.5200	0.1725	(21.958)	0	0	0
2019/07/04	R186	01/08/2019	8.70	Put	Bond Future	36.2800	0.0363	25.3800	0.0254	(30.044)	0	0	3,100
2019/07/04	R186	01/08/2019	9.53	Call	Bond Future	8,010.4700	8.0105	8,223.3900	8.2234	2.658	0	0	0
2019/07/04	R186	01/08/2019	9.53	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2019/07/04	R186	01/08/2019	9.22	Call	Bond Future	6,325.0800	6.3251	6,537.5600	6.5376	3.359	0	0	0
2019/07/04	R186	01/08/2019	9.22	Put	Bond Future	1.0900	0.0011	0.6300	0.0006	(42.202)	0	0	0
2019/07/04	R186	01/08/2019	8.70	Call	Bond Future	3,451.7300	3.4517	3,653.7700	3.6538	5.853	0	0	0
2019/07/04	R186	07/11/2019	8.94	Call	Bond Future	4,772.3300	4.7723	4,954.1800	4.9542	3.811	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
2019/07/04	R186	07/11/2019	8.20	Call	Bond Future	1,736.1400	1.7361	1,848.6700	1.8487	6.482	0	0	0
2019/07/04	R186	07/11/2019	8.23	Call	Bond Future	1,831.4800	1.8315	1,947.7100	1.9477	6.346	0	0	5,000
2019/07/04	R186	07/11/2019			Bond Future	8.1488	116.6108	8.1109	116.8279	(0.464)	0.0000	0.0000	5,960
2019/07/04	R186	07/11/2019	8.94	Put	Bond Future	350.4400	0.3504	315.2200	0.3152	(10.050)	0	0	0
2019/07/04	R186	07/11/2019	8.73	Call	Bond Future	3,797.8500	3.7979	3,965.4900	3.9655	4.414	0	0	0
2019/07/04	R186	07/11/2019	8.73	Put	Bond Future	527.4000	0.5274	477.9700	0.4780	(9.372)	0	0	5,000
2019/07/04	R186	07/11/2019	8.20	Put	Bond Future	1,442.7600	1.4428	1,338.2200	1.3382	(7.246)	0	0	7,500
2019/07/04	R186	07/11/2019	8.95	Call	Bond Future	4,819.9300	4.8199	5,002.3500	5.0024	3.785	0	0	0
2019/07/04	R186	07/11/2019	8.96	Put	Bond Future	336.9000	0.3369	302.8300	0.3028	(10.113)	0	0	0
2019/07/04	R186	07/11/2019	8.23	Put	Bond Future	1,366.8200	1.3668	1,265.9800	1.2660	(7.378)	0	0	0
2019/07/04	R186	07/11/2019	8.95	Put	Bond Future	343.6100	0.3436	308.9600	0.3090	(10.084)	0	0	0
2019/07/04	R186	07/11/2019	8.96	Call	Bond Future	4,867.6300	4.8676	5,050.6300	5.0506	3.760	0	0	0
2019/07/04	R186	06/02/2020	8.57	Call	Bond Future	3,485.8500	3.4858	3,629.1100	3.6291	4.110	0	0	0
2019/07/04	R186	06/02/2020			Bond Future	8.1715	113.5128	8.1319	113.7339	(0.486)	0.0000	0.0000	0
2019/07/04	R186	06/02/2020	8.55	Call	Bond Future	3,408.9300	3.4089	3,550.6900	3.5507	4.158	0	0	0
2019/07/04	R186	06/02/2020	8.55	Put	Bond Future	1,328.2900	1.3283	1,248.9900	1.2490	(5.970)	0	0	0
2019/07/04	R186	06/02/2020	8.57	Put	Bond Future	1,296.6400	1.2966	1,218.8400	1.2188	(6.000)	0	0	0
2019/07/04	R186	06/02/2020	8.56	Call	Bond Future	3,447.4700	3.4475	3,589.9900	3.5900	4.134	0	0	0
2019/07/04	R186	06/02/2020	8.56	Put	Bond Future	1,312.5300	1.3125	1,233.9900	1.2340	(5.984)	0	0	0
2019/07/04	R197	01/08/2019			Bond Future	302.9330	302.9330	302.9576	302.9576	0.008	0.0000	0.0000	2,507
2019/07/04	R197	07/11/2019			Bond Future	308.9685	308.9685	308.9936	308.9936	0.008	0.0000	0.0000	0
2019/07/04	R197	06/02/2020			Bond Future	307.2304	307.2304	307.2555	307.2555	0.008	0.0000	0.0000	0
2019/07/04	R202	01/08/2019			Bond Future	233.4742	233.4742	233.4964	233.4964	0.010	0.0000	0.0000	9,518
2019/07/04	R202	07/11/2019			Bond Future	238.1258	238.1258	238.1485	238.1485	0.010	0.0000	0.0000	0
2019/07/04	R202	06/02/2020			Bond Future	238.6219	238.6219	238.6447	238.6447	0.010	0.0000	0.0000	0
2019/07/04	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R207	01/08/2019	7.33	Call	Bond Future	552.3200	0.5523	549.8700	0.5499	(0.444)	0	0	0
2019/07/04	R207	01/08/2019			Bond Future	6.0567	100.9123	6.0623	100.9099	0.093	0.0000	0.0000	4,891
2019/07/04	R207	01/08/2019	7.34	Call	Bond Future	556.6400	0.5566	554.1900	0.5542	(0.440)	0	0	0
2019/07/04	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R207	01/08/2019	7.35	Call	Bond Future	560.9500	0.5609	558.5000	0.5585	(0.437)	0	0	0
2019/07/04	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R207	07/11/2019	2.08	Put	Bond Future	352.3900	0.3524	354.9000	0.3549	0.712	0	0	0
2019/07/04	R207	07/11/2019			Bond Future	4.0403	102.8960	4.0543	102.8935	0.346	0.0000	0.0000	0
2019/07/04	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R207	07/11/2019	2.07	Put	Bond Future	354.1900	0.3542	356.7000	0.3567	0.709	0	0	0
2019/07/04	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R207	07/11/2019	2.06	Put	Bond Future	356.0000	0.3560	358.5100	0.3585	0.705	0	0	0
2019/07/04	R208	01/08/2019	8.16	Call	Bond Future	2,881.6800	2.8817	2,870.8800	2.8709	(0.375)	0	0	0
2019/07/04	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R208	01/08/2019			Bond Future	6.2698	103.0915	6.2767	103.0807	0.111	0.0000	0.0000	10,796
2019/07/04	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R208	01/08/2019	8.17	Call	Bond Future	2,896.6300	2.8966	2,885.8300	2.8858	(0.373)	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
2019/07/04	R208	01/08/2019	8.15	Call	Bond Future	2,866.7300	2.8667	2,855.9300	2.8559	(0.377)	0	0	0
2019/07/04	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/04	R208	07/11/2019	6.83	Call	Bond Future	1,062.9500	1.0630	1,052.4000	1.0524	(0.993)	0	0	0
2019/07/04	R208	07/11/2019	6.82	Put	Bond Future	28.5000	0.0285	28.9800	0.0290	1.684	0	0	0
2019/07/04	R208	07/11/2019			Bond Future	6.0388	101.7140	6.0471	101.7030	0.138	0.0000	0.0000	0
2019/07/04	R208	07/11/2019	6.84	Call	Bond Future	1,075.4100	1.0754	1,064.8400	1.0648	(0.983)	0	0	0
2019/07/04	R208	07/11/2019	6.84	Put	Bond Future	27.4400	0.0274	27.8800	0.0279	1.603	0	0	0
2019/07/04	R208	07/11/2019	6.83	Put	Bond Future	27.9600	0.0280	28.4200	0.0284	1.645	0	0	0
2019/07/04	R208	07/11/2019	6.82	Call	Bond Future	1,050.5000	1.0505	1,039.9700	1.0400	(1.002)	0	0	0
2019/07/04	R208	06/02/2020	6.13	Put	Bond Future	64.0000	0.0640	65.8500	0.0659	2.891	0	0	0
2019/07/04	R208	06/02/2020	6.12	Call	Bond Future	564.4300	0.5644	554.9500	0.5549	(1.680)	0	0	0
2019/07/04	R208	06/02/2020			Bond Future	5.6622	103.6406	5.6726	103.6292	0.183	0.0000	0.0000	0
2019/07/04	R208	06/02/2020	6.13	Call	Bond Future	574.0400	0.5740	564.5200	0.5645	(1.658)	0	0	0
2019/07/04	R208	06/02/2020	6.12	Put	Bond Future	65.2600	0.0653	67.1500	0.0671	2.896	0	0	0
2019/07/04	R208	06/02/2020	6.14	Call	Bond Future	583.6700	0.5837	574.1100	0.5741	(1.638)	0	0	0
2019/07/04	R208	06/02/2020	6.14	Put	Bond Future	62.7700	0.0628	64.5800	0.0646	2.884	0	0	0
2019/07/04	R209	01/08/2019	10.17	Call	Bond Future	4,797.0600	4.7971	5,190.0400	5.1900	8.192	0	0	0
2019/07/04	R209	01/08/2019	10.15	Put	Bond Future	50.6300	0.0506	31.9700	0.0320	(36.856)	0	0	0
2019/07/04	R209	01/08/2019	9.30	Call	Bond Future	624.9300	0.6249	774.8300	0.7748	23.987	0	0	7,560
2019/07/04	R209	01/08/2019			Bond Future	9.4231	75.7657	9.3619	76.1759	(0.649)	0.0000	0.0000	89,403
2019/07/04	R209	01/08/2019	10.17	Put	Bond Future	46.0800	0.0461	28.9300	0.0289	(37.218)	0	0	0
2019/07/04	R209	01/08/2019	10.15	Call	Bond Future	4,680.3200	4.6803	5,071.7900	5.0718	8.364	0	0	0
2019/07/04	R209	01/08/2019	10.16	Put	Bond Future	48.3000	0.0483	30.4100	0.0304	(37.039)	0	0	0
2019/07/04	R209	01/08/2019	9.30	Put	Bond Future	1,453.5300	1.4535	1,193.3000	1.1933	(17.903)	0	0	0
2019/07/04	R209	01/08/2019	9.80	Put	Bond Future	239.6800	0.2397	168.7000	0.1687	(29.614)	0	0	0
2019/07/04	R209	01/08/2019	10.16	Call	Bond Future	4,738.6700	4.7387	5,130.9100	5.1309	8.277	0	0	0
2019/07/04	R209	01/08/2019	9.80	Call	Bond Future	2,694.9700	2.6950	3,034.1200	3.0341	12.585	0	0	7,560
2019/07/04	R209	01/08/2019	10.46	Call	Bond Future	6,485.5800	6.4856	6,891.1500	6.8912	6.253	0	0	0
2019/07/04	R209	01/08/2019	10.46	Put	Bond Future	10.6700	0.0107	6.1100	0.0061	(42.737)	0	0	7,560
2019/07/04	R209	07/11/2019	9.82	Call	Bond Future	3,466.8100	3.4668	3,743.3300	3.7433	7.976	0	0	0
2019/07/04	R209	07/11/2019			Bond Future	9.4827	74.1032	9.4196	74.5214	(0.666)	0.0000	0.0000	0
2019/07/04	R209	07/11/2019	9.80	Call	Bond Future	3,379.5300	3.3795	3,652.7100	3.6527	8.083	0	0	0
2019/07/04	R209	07/11/2019	9.80	Put	Bond Future	1,328.7100	1.3287	1,183.7800	1.1838	(10.908)	0	0	0
2019/07/04	R209	07/11/2019	9.82	Put	Bond Future	1,289.5300	1.2895	1,147.9400	1.1479	(10.980)	0	0	0
2019/07/04	R209	07/11/2019	9.81	Call	Bond Future	3,423.0700	3.4231	3,697.9300	3.6979	8.030	0	0	0
2019/07/04	R209	07/11/2019	9.81	Put	Bond Future	1,308.9800	1.3090	1,165.7300	1.1657	(10.944)	0	0	0
2019/07/04	R209	06/02/2020	9.52	Put	Bond Future	2,944.4900	2.9445	2,736.1600	2.7362	(7.075)	0	0	0
2019/07/04	R209	06/02/2020			Bond Future	9.5320	75.5069	9.4671	75.9329	(0.681)	0.0000	0.0000	0
2019/07/04	R209	06/02/2020	9.51	Call	Bond Future	2,831.7900	2.8318	3,047.8600	3.0479	7.630	0	0	0
2019/07/04	R209	06/02/2020	9.51	Put	Bond Future	2,975.8300	2.9758	2,765.9800	2.7660	(7.052)	0	0	0
2019/07/04	R209	06/02/2020	9.52	Call	Bond Future	2,865.8800	2.8659	3,083.4700	3.0835	7.592	0	0	0
2019/07/04	R209	06/02/2020	9.50	Call	Bond Future	2,797.6700	2.7977	3,012.2000	3.0122	7.668	0	0	0
2019/07/04	R209	06/02/2020	9.50	Put	Bond Future	3,007.2300	3.0072	2,795.8400	2.7958	(7.029)	0	0	0
2019/07/04	R210	01/08/2019			Bond Future	191.1439	191.1439	191.1610	191.1610	0.009	0.0000	0.0000	2,142
2019/07/04	R210	07/11/2019			Bond Future	192.3455	192.3455	192.3631	192.3631	0.009	0.0000	0.0000	0
2019/07/04	R210	06/02/2020			Bond Future	196.0338	196.0338	196.0514	196.0514	0.009	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
2019/07/04	R212	01/08/2019			Bond Future	160.2200	160.2200	160.2320	160.2320	0.008	0.0000	0.0000	6,690
2019/07/04	R212	07/11/2019			Bond Future	163.4122	163.4122	163.4244	163.4244	0.007	0.0000	0.0000	0
2019/07/04	R212	06/02/2020			Bond Future	164.2994	164.2994	164.3116	164.3116	0.007	0.0000	0.0000	0
2019/07/04	R213	01/08/2019	9.99	Put	Bond Future	10.2000	0.0102	6.8900	0.0069	(32.451)	0	0	0
2019/07/04	R213	01/08/2019	9.98	Call	Bond Future	5,918.3500	5.9184	6,145.5700	6.1456	3.839	0	0	0
2019/07/04	R213	01/08/2019			Bond Future	9.0123	88.7408	8.9763	88.9715	(0.399)	0.0000	0.0000	17,638
2019/07/04	R213	01/08/2019	9.99	Call	Bond Future	5,975.9100	5.9759	6,203.3000	6.2033	3.805	0	0	0
2019/07/04	R213	01/08/2019	9.98	Put	Bond Future	10.7900	0.0108	7.3100	0.0073	(32.252)	0	0	0
2019/07/04	R213	01/08/2019	10.00	Call	Bond Future	6,033.4400	6.0334	6,260.9900	6.2610	3.771	0	0	0
2019/07/04	R213	01/08/2019	10.00	Put	Bond Future	9.6400	0.0096	6.4900	0.0065	(32.676)	0	0	0
2019/07/04	R213	07/11/2019	9.59	Put	Bond Future	808.4300	0.8084	743.9300	0.7439	(7.978)	0	0	0
2019/07/04	R213	07/11/2019	9.58	Call	Bond Future	3,939.2500	3.9393	4,109.1200	4.1091	4.312	0	0	0
2019/07/04	R213	07/11/2019			Bond Future	9.0722	86.9340	9.0349	87.1692	(0.411)	0.0000	0.0000	3,080
2019/07/04	R213	07/11/2019	9.59	Call	Bond Future	3,985.4100	3.9854	4,156.1400	4.1561	4.284	0	0	0
2019/07/04	R213	07/11/2019	9.58	Put	Bond Future	822.1300	0.8221	756.7700	0.7568	(7.950)	0	0	0
2019/07/04	R213	07/11/2019	9.60	Call	Bond Future	4,031.7200	4.0317	4,203.3000	4.2033	4.256	0	0	0
2019/07/04	R213	07/11/2019	9.60	Put	Bond Future	794.9500	0.7950	731.3000	0.7313	(8.007)	0	0	0
2019/07/04	R213	06/02/2020	9.27	Call	Bond Future	3,112.4100	3.1124	3,244.4900	3.2445	4.244	0	0	0
2019/07/04	R213	06/02/2020	9.26	Put	Bond Future	2,233.1700	2.2332	2,124.8400	2.1248	(4.851)	0	0	0
2019/07/04	R213	06/02/2020			Bond Future	9.1228	88.5806	9.0842	88.8201	(0.423)	0.0000	0.0000	0
2019/07/04	R213	06/02/2020	9.28	Call	Bond Future	3,148.6600	3.1487	3,281.6000	3.2816	4.222	0	0	0
2019/07/04	R213	06/02/2020	9.28	Put	Bond Future	2,183.1600	2.1832	2,076.5500	2.0766	(4.883)	0	0	0
2019/07/04	R213	06/02/2020	9.27	Put	Bond Future	2,207.9100	2.2079	2,100.4400	2.1004	(4.867)	0	0	0
2019/07/04	R213	06/02/2020	9.26	Call	Bond Future	3,076.6100	3.0766	3,207.8300	3.2078	4.265	0	0	0
2019/07/04	R214	01/08/2019	10.34	Put	Bond Future	73.3300	0.0733	49.1900	0.0492	(32.920)	0	0	0
2019/07/04	R214	01/08/2019			Bond Future	9.6535	74.4082	9.5974	74.7996	(0.581)	0.0000	0.0000	10,625
2019/07/04	R214	01/08/2019	10.33	Call	Bond Future	4,539.1500	4.5392	4,905.4400	4.9054	8.070	0	0	0
2019/07/04	R214	01/08/2019	10.33	Put	Bond Future	76.6400	0.0766	51.5500	0.0516	(32.737)	0	0	0
2019/07/04	R214	01/08/2019	10.34	Call	Bond Future	4,598.4400	4.5984	4,965.6800	4.9657	7.986	0	0	0
2019/07/04	R214	01/08/2019	10.32	Call	Bond Future	4,479.8900	4.4799	4,845.2100	4.8452	8.155	0	0	0
2019/07/04	R214	01/08/2019	10.32	Put	Bond Future	80.0700	0.0801	54.0100	0.0540	(32.547)	0	0	0
2019/07/04	R214	07/11/2019	10.02	Put	Bond Future	1,465.3400	1.4653	1,322.3500	1.3224	(9.758)	0	0	0
2019/07/04	R214	07/11/2019			Bond Future	9.7170	72.5734	9.6591	72.9724	(0.596)	0.0000	0.0000	0
2019/07/04	R214	07/11/2019	10.01	Call	Bond Future	3,453.9800	3.4540	3,708.4100	3.7084	7.366	0	0	0
2019/07/04	R214	07/11/2019	10.01	Put	Bond Future	1,486.6100	1.4866	1,342.0200	1.3420	(9.726)	0	0	0
2019/07/04	R214	07/11/2019	10.02	Call	Bond Future	3,498.3300	3.4983	3,754.3600	3.7544	7.319	0	0	0
2019/07/04	R214	07/11/2019	10.00	Call	Bond Future	3,409.9900	3.4100	3,662.8000	3.6628	7.414	0	0	0
2019/07/04	R214	07/11/2019	10.00	Put	Bond Future	1,508.3300	1.5083	1,362.1200	1.3621	(9.694)	0	0	0
2019/07/04	R214	06/02/2020	9.73	Call	Bond Future	2,934.3600	2.9344	3,137.1900	3.1372	6.912	0	0	0
2019/07/04	R214	06/02/2020			Bond Future	9.7723	73.9480	9.7127	74.3545	(0.609)	0.0000	0.0000	0
2019/07/04	R214	06/02/2020	9.71	Call	Bond Future	2,865.0700	2.8651	3,065.0100	3.0650	6.979	0	0	0
2019/07/04	R214	06/02/2020	9.71	Put	Bond Future	3,290.2800	3.2903	3,083.7300	3.0837	(6.278)	0	0	0
2019/07/04	R214	06/02/2020	9.73	Put	Bond Future	3,222.5900	3.2226	3,018.9300	3.0189	(6.320)	0	0	0
2019/07/04	R214	06/02/2020	9.72	Call	Bond Future	2,899.5100	2.8995	3,100.8900	3.1009	6.945	0	0	0
2019/07/04	R214	06/02/2020	9.72	Put	Bond Future	3,256.1800	3.2562	3,051.0700	3.0511	(6.299)	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
2019/07/04	R248	01/08/2019	10.35	Call	Bond Future	5,945.7500	5.9458	6,422.9300	6.4229	8.026	0	0	0
2019/07/04	R248	01/08/2019	10.34	Put	Bond Future	80.0100	0.0800	52.4800	0.0525	(34.408)	0	0	0
2019/07/04	R248	01/08/2019			Bond Future	9.6534	95.0433	9.5973	95.5469	(0.582)	9.6060	9.6060	102,489
2019/07/04	R248	01/08/2019	10.36	Call	Bond Future	6,021.7100	6.0217	6,499.9500	6.5000	7.942	0	0	0
2019/07/04	R248	01/08/2019	10.36	Put	Bond Future	72.9500	0.0729	47.5700	0.0476	(34.791)	0	0	0
2019/07/04	R248	01/08/2019	10.35	Put	Bond Future	76.4000	0.0764	49.9600	0.0500	(34.607)	0	0	0
2019/07/04	R248	01/08/2019	10.34	Call	Bond Future	5,869.8300	5.8698	6,345.9200	6.3459	8.111	0	0	0
2019/07/04	R248	07/11/2019	10.02	Call	Bond Future	4,381.9300	4.3819	4,714.6500	4.7146	7.593	0	0	0
2019/07/04	R248	07/11/2019	10.01	Put	Bond Future	1,797.2800	1.7973	1,614.3500	1.6144	(10.178)	0	0	0
2019/07/04	R248	07/11/2019			Bond Future	9.7163	92.4726	9.6584	92.9861	(0.596)	0.0000	0.0000	2,048
2019/07/04	R248	07/11/2019	10.03	Call	Bond Future	4,439.1300	4.4391	4,773.9600	4.7740	7.543	0	0	0
2019/07/04	R248	07/11/2019	10.03	Put	Bond Future	1,743.7600	1.7438	1,565.0600	1.5651	(10.248)	0	0	0
2019/07/04	R248	07/11/2019	10.02	Put	Bond Future	1,770.3300	1.7703	1,589.5200	1.5895	(10.213)	0	0	0
2019/07/04	R248	07/11/2019	10.01	Call	Bond Future	4,324.9600	4.3250	4,655.5600	4.6556	7.644	0	0	0
2019/07/04	R248	06/02/2020	9.71	Put	Bond Future	4,073.6200	4.0736	3,807.8500	3.8079	(6.524)	0	0	0
2019/07/04	R248	06/02/2020			Bond Future	9.7712	94.2241	9.7115	94.7472	(0.610)	0.0000	0.0000	0
2019/07/04	R248	06/02/2020	9.71	Call	Bond Future	3,537.2200	3.5372	3,794.5300	3.7945	7.274	0	0	0
2019/07/04	R248	06/02/2020	9.70	Put	Bond Future	4,117.8700	4.1179	3,850.1700	3.8502	(6.501)	0	0	0
2019/07/04	R248	06/02/2020	9.72	Call	Bond Future	3,581.4700	3.5815	3,840.7100	3.8407	7.238	0	0	0
2019/07/04	R248	06/02/2020	9.72	Put	Bond Future	4,029.7700	4.0298	3,765.9300	3.7659	(6.547)	0	0	0
2019/07/04	R248	06/02/2020	9.70	Call	Bond Future	3,493.2300	3.4932	3,748.6100	3.7486	7.311	0	0	0

Total

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