



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 08/07/2019 TO 08/07/2019

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
2019/07/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	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
2019/07/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	2025	01/08/2019			Bond Future	136.5316	136.5316	136.5435	136.5435	0.009	0.0000	0.0000	1,622
2019/07/08	2025	07/11/2019			Bond Future	139.2517	139.2517	139.2640	139.2640	0.009	0.0000	0.0000	200
2019/07/08	2025	06/02/2020			Bond Future	140.4472	140.4472	140.4595	140.4595	0.009	0.0000	0.0000	0
2019/07/08	2029	01/08/2019			Bond Future	103.4240	103.4240	103.3885	103.3885	(0.034)	0.0000	0.0000	4,132
2019/07/08	2029	07/11/2019			Bond Future	104.3904	104.3904	104.3541	104.3541	(0.035)	0.0000	0.0000	150
2019/07/08	2029	06/02/2020			Bond Future	106.3917	106.3917	106.3546	106.3546	(0.035)	0.0000	0.0000	0
2019/07/08	2030	01/08/2019	9.91	Put	Bond Future	3.1200	0.0031	1.0900	0.0011	(65.064)	0	0	0
2019/07/08	2030	01/08/2019	8.67	Put	Bond Future	1,547.3100	1.5473	1,277.8100	1.2778	(17.417)	0	0	0
2019/07/08	2030	01/08/2019	9.15	Put	Bond Future	238.3500	0.2384	151.9700	0.1520	(36.241)	0	0	0
2019/07/08	2030	01/08/2019	9.68	Call	Bond Future	5,216.3900	5.2164	5,541.4600	5.5415	6.232	0	0	0
2019/07/08	2030	01/08/2019			Bond Future	8.8469	94.4174	8.7958	94.7501	(0.579)	0.0000	0.0000	77,975
2019/07/08	2030	01/08/2019	8.35	Put	Bond Future	3,343.8100	3.3438	3,017.2100	3.0172	(9.767)	0	0	0
2019/07/08	2030	01/08/2019	8.35	Call	Bond Future	46.9300	0.0469	53.0700	0.0531	13.083	0	0	2,025
2019/07/08	2030	01/08/2019	9.22	Put	Bond Future	168.4200	0.1684	102.1800	0.1022	(39.330)	0	0	0
2019/07/08	2030	01/08/2019	9.22	Call	Bond Future	2,547.1100	2.5471	2,813.6100	2.8136	10.463	0	0	5,400
2019/07/08	2030	01/08/2019	9.69	Call	Bond Future	5,275.7200	5.2757	5,601.1800	5.6012	6.169	0	0	0
2019/07/08	2030	01/08/2019	9.69	Put	Bond Future	12.5900	0.0126	5.3100	0.0053	(57.824)	0	0	5,400
2019/07/08	2030	01/08/2019	9.91	Call	Bond Future	6,574.9000	6.5749	6,905.6100	6.9056	5.030	0	0	0
2019/07/08	2030	01/08/2019	9.92	Call	Bond Future	6,633.5700	6.6336	6,964.4000	6.9644	4.987	0	0	0
2019/07/08	2030	01/08/2019	9.90	Put	Bond Future	3.3400	0.0033	1.1700	0.0012	(64.970)	0	0	0
2019/07/08	2030	01/08/2019	8.67	Call	Bond Future	390.5500	0.3905	453.7900	0.4538	16.193	0	0	5,400
2019/07/08	2030	01/08/2019	9.15	Call	Bond Future	2,176.8400	2.1768	2,423.2000	2.4232	11.317	0	0	2,025
2019/07/08	2030	01/08/2019	9.68	Put	Bond Future	13.3600	0.0134	5.6900	0.0057	(57.410)	0	0	4,800
2019/07/08	2030	01/08/2019	9.92	Put	Bond Future	2.9200	0.0029	1.0100	0.0010	(65.411)	0	0	0
2019/07/08	2030	01/08/2019	9.90	Call	Bond Future	6,516.1900	6.5162	6,846.7600	6.8468	5.073	0	0	0
2019/07/08	2030	01/08/2019	8.77	Put	Bond Future	1,131.4900	1.1315	897.0900	0.8971	(20.716)	0	0	0
2019/07/08	2030	01/08/2019	8.77	Call	Bond Future	630.7800	0.6308	729.1200	0.7291	15.590	0	0	0
2019/07/08	2030	01/08/2019	9.24	Call	Bond Future	2,655.9100	2.6559	2,927.5300	2.9275	10.227	0	0	0
2019/07/08	2030	01/08/2019	9.24	Put	Bond Future	151.9600	0.1520	90.8400	0.0908	(40.221)	0	0	0
2019/07/08	2030	01/08/2019	9.27	Put	Bond Future	130.4300	0.1304	76.3000	0.0763	(41.501)	0	0	0
2019/07/08	2030	01/08/2019	9.27	Call	Bond Future	2,821.8500	2.8219	3,100.4600	3.1005	9.873	0	0	0
2019/07/08	2030	01/08/2019	9.08	Call	Bond Future	1,826.6300	1.8266	2,049.4900	2.0495	12.201	0	0	0
2019/07/08	2030	01/08/2019	9.08	Put	Bond Future	331.1600	0.3312	221.2800	0.2213	(33.180)	0	0	6,570
2019/07/08	2030	07/11/2019	9.76	Put	Bond Future	444.5600	0.4446	380.5800	0.3806	(14.392)	0	0	5,500
2019/07/08	2030	07/11/2019	9.49	Put	Bond Future	704.0400	0.7040	611.9700	0.6120	(13.077)	0	0	0
2019/07/08	2030	07/11/2019			Bond Future	8.9012	96.2734	8.8480	96.6126	(0.598)	0.0000	0.0000	200
2019/07/08	2030	07/11/2019	9.48	Call	Bond Future	4,303.7200	4.3037	4,549.6400	4.5496	5.714	0	0	0
2019/07/08	2030	07/11/2019	9.48	Put	Bond Future	716.3600	0.7164	623.0500	0.6230	(13.026)	0	0	0
2019/07/08	2030	07/11/2019	8.60	Put	Bond Future	2,978.0000	2.9780	2,739.8700	2.7399	(7.996)	0	0	0
2019/07/08	2030	07/11/2019	8.60	Call	Bond Future	1,036.6800	1.0367	1,137.7800	1.1378	9.752	0	0	5,500
2019/07/08	2030	07/11/2019	9.10	Put	Bond Future	1,374.3100	1.3743	1,224.8500	1.2248	(10.875)	0	0	0
2019/07/08	2030	07/11/2019	9.10	Call	Bond Future	2,627.3400	2.6273	2,817.1100	2.8171	7.223	0	0	5,500

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
2019/07/08	2030	07/11/2019	9.76	Call	Bond Future	5,702.3200	5.7023	5,977.5700	5.9776	4.827	0	0	0
2019/07/08	2030	07/11/2019	9.49	Call	Bond Future	4,351.7800	4.3518	4,598.9400	4.5989	5.680	0	0	0
2019/07/08	2030	07/11/2019	8.57	Put	Bond Future	3,103.4100	3.1034	2,860.1700	2.8602	(7.838)	0	0	0
2019/07/08	2030	07/11/2019	9.47	Call	Bond Future	4,255.8200	4.2558	4,500.5000	4.5005	5.749	0	0	0
2019/07/08	2030	07/11/2019	9.47	Put	Bond Future	728.8800	0.7289	634.3300	0.6343	(12.972)	0	0	0
2019/07/08	2030	07/11/2019	9.70	Call	Bond Future	5,395.7900	5.3958	5,665.5400	5.6655	4.999	0	0	0
2019/07/08	2030	07/11/2019	9.70	Put	Bond Future	492.5000	0.4925	423.0200	0.4230	(14.108)	0	0	0
2019/07/08	2030	07/11/2019	8.57	Call	Bond Future	965.8600	0.9659	1,061.8500	1.0619	9.938	0	0	0
2019/07/08	2030	07/11/2019	9.12	Put	Bond Future	1,328.5100	1.3285	1,182.4300	1.1824	(10.996)	0	0	0
2019/07/08	2030	07/11/2019	9.12	Call	Bond Future	2,706.3700	2.7064	2,899.5200	2.8995	7.137	0	0	0
2019/07/08	2030	06/02/2020	9.14	Call	Bond Future	3,267.5900	3.2676	3,456.0200	3.4560	5.767	0	0	0
2019/07/08	2030	06/02/2020	9.15	Put	Bond Future	2,037.2100	2.0372	1,881.3300	1.8813	(7.652)	0	0	0
2019/07/08	2030	06/02/2020			Bond Future	8.9450	94.0873	8.8898	94.4329	(0.617)	0.0000	0.0000	0
2019/07/08	2030	06/02/2020	9.14	Put	Bond Future	2,061.0500	2.0610	1,903.9200	1.9039	(7.624)	0	0	0
2019/07/08	2030	06/02/2020	9.15	Call	Bond Future	3,305.0900	3.3051	3,494.7700	3.4948	5.739	0	0	0
2019/07/08	2030	06/02/2020	9.16	Call	Bond Future	3,342.4900	3.3425	3,533.4200	3.5334	5.712	0	0	0
2019/07/08	2030	06/02/2020	9.16	Put	Bond Future	2,013.3300	2.0133	1,858.7000	1.8587	(7.680)	0	0	0
2019/07/08	2032	01/08/2019	10.10	Call	Bond Future	6,134.9900	6.1350	6,487.5100	6.4875	5.746	0	0	0
2019/07/08	2032	01/08/2019	10.11	Put	Bond Future	13.9200	0.0139	6.0200	0.0060	(56.753)	0	0	0
2019/07/08	2032	01/08/2019			Bond Future	9.1880	95.9337	9.1368	96.2945	(0.557)	0.0000	0.0000	44,151
2019/07/08	2032	01/08/2019	10.10	Put	Bond Future	14.7400	0.0147	6.4300	0.0064	(56.377)	0	0	0
2019/07/08	2032	01/08/2019	10.11	Call	Bond Future	6,198.1200	6.1981	6,551.0500	6.5511	5.694	0	0	0
2019/07/08	2032	01/08/2019	10.09	Call	Bond Future	6,071.8300	6.0718	6,423.9200	6.4239	5.799	0	0	0
2019/07/08	2032	01/08/2019	10.09	Put	Bond Future	15.6000	0.0156	6.8600	0.0069	(56.026)	0	0	0
2019/07/08	2032	07/11/2019	9.71	Call	Bond Future	4,167.6000	4.1676	4,411.5700	4.4116	5.854	0	0	0
2019/07/08	2032	07/11/2019	9.70	Put	Bond Future	1,089.0900	1.0891	963.6600	0.9637	(11.517)	0	0	0
2019/07/08	2032	07/11/2019			Bond Future	9.2516	93.6590	9.1986	94.0269	(0.574)	0.0000	0.0000	0
2019/07/08	2032	07/11/2019	9.72	Call	Bond Future	4,216.8000	4.2168	4,462.2000	4.4622	5.820	0	0	0
2019/07/08	2032	07/11/2019	9.72	Put	Bond Future	1,055.3900	1.0554	932.8300	0.9328	(11.613)	0	0	0
2019/07/08	2032	07/11/2019	9.71	Put	Bond Future	1,072.1200	1.0721	948.1300	0.9481	(11.565)	0	0	0
2019/07/08	2032	07/11/2019	9.70	Call	Bond Future	4,118.5800	4.1186	4,361.1100	4.3611	5.889	0	0	0
2019/07/08	2032	06/02/2020	9.40	Put	Bond Future	2,640.4200	2.6404	2,455.2400	2.4552	(7.013)	0	0	0
2019/07/08	2032	06/02/2020			Bond Future	9.3038	95.4328	9.2489	95.8076	(0.590)	0.0000	0.0000	0
2019/07/08	2032	06/02/2020	9.39	Call	Bond Future	3,254.2300	3.2542	3,442.5000	3.4425	5.785	0	0	0
2019/07/08	2032	06/02/2020	9.39	Put	Bond Future	2,670.0300	2.6700	2,483.5000	2.4835	(6.986)	0	0	0
2019/07/08	2032	06/02/2020	9.40	Call	Bond Future	3,292.0600	3.2921	3,481.6800	3.4817	5.760	0	0	0
2019/07/08	2032	06/02/2020	9.38	Call	Bond Future	3,216.3200	3.2163	3,403.2400	3.4032	5.812	0	0	0
2019/07/08	2032	06/02/2020	9.38	Put	Bond Future	2,699.6300	2.6996	2,511.7500	2.5118	(6.959)	0	0	0
2019/07/08	2033	01/08/2019			Bond Future	104.1447	104.1447	104.1546	104.1546	0.009	0.0000	0.0000	6,090
2019/07/08	2033	07/11/2019			Bond Future	105.0495	105.0495	105.0596	105.0596	0.010	0.0000	0.0000	50
2019/07/08	2033	06/02/2020			Bond Future	107.0635	107.0635	107.0737	107.0737	0.009	0.0000	0.0000	0
2019/07/08	2037	01/08/2019	10.31	Call	Bond Future	5,765.5200	5.7655	6,189.8500	6.1899	7.360	0	0	0
2019/07/08	2037	01/08/2019			Bond Future	9.5445	91.3359	9.4883	91.7797	(0.589)	0.0000	0.0000	55,692
2019/07/08	2037	01/08/2019	10.29	Call	Bond Future	5,626.9000	5.6269	6,049.3900	6.0494	7.508	0	0	0
2019/07/08	2037	01/08/2019	10.29	Put	Bond Future	40.6100	0.0406	19.3000	0.0193	(52.475)	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
2019/07/08	2037	01/08/2019	10.31	Put	Bond Future	36.6300	0.0366	17.1600	0.0172	(53.153)	0	0	0
2019/07/08	2037	01/08/2019	10.30	Call	Bond Future	5,696.2000	5.6962	6,119.6300	6.1196	7.434	0	0	0
2019/07/08	2037	01/08/2019	10.30	Put	Bond Future	38.5700	0.0386	18.2000	0.0182	(52.813)	0	0	0
2019/07/08	2037	07/11/2019	9.97	Call	Bond Future	4,133.4500	4.1335	4,419.4800	4.4195	6.920	0	0	0
2019/07/08	2037	07/11/2019			Bond Future	9.6088	93.1313	9.5507	93.5839	(0.605)	0.0000	0.0000	0
2019/07/08	2037	07/11/2019	9.95	Call	Bond Future	4,031.1800	4.0312	4,313.3300	4.3133	6.999	0	0	0
2019/07/08	2037	07/11/2019	9.95	Put	Bond Future	1,441.9500	1.4419	1,271.5600	1.2716	(11.817)	0	0	0
2019/07/08	2037	07/11/2019	9.97	Put	Bond Future	1,395.9300	1.3959	1,229.4200	1.2294	(11.928)	0	0	0
2019/07/08	2037	07/11/2019	9.96	Call	Bond Future	4,082.2000	4.0822	4,366.3000	4.3663	6.959	0	0	0
2019/07/08	2037	07/11/2019	9.96	Put	Bond Future	1,418.7800	1.4188	1,250.3400	1.2503	(11.872)	0	0	0
2019/07/08	2037	06/02/2020	9.67	Call	Bond Future	3,351.9800	3.3520	3,573.7800	3.5738	6.617	0	0	0
2019/07/08	2037	06/02/2020	9.66	Put	Bond Future	3,341.6800	3.3417	3,100.8800	3.1009	(7.206)	0	0	0
2019/07/08	2037	06/02/2020			Bond Future	9.6639	90.6352	9.6040	91.0961	(0.620)	0.0000	0.0000	0
2019/07/08	2037	06/02/2020	9.68	Call	Bond Future	3,392.4600	3.3925	3,615.9400	3.6159	6.588	0	0	0
2019/07/08	2037	06/02/2020	9.68	Put	Bond Future	3,269.3400	3.2693	3,031.8900	3.0319	(7.263)	0	0	0
2019/07/08	2037	06/02/2020	9.67	Put	Bond Future	3,305.3500	3.3054	3,066.2200	3.0662	(7.235)	0	0	0
2019/07/08	2037	06/02/2020	9.66	Call	Bond Future	3,311.7200	3.3117	3,531.8500	3.5319	6.647	0	0	0
2019/07/08	2038	01/08/2019			Bond Future	121.8012	121.8012	121.5449	121.5449	(0.210)	0.0000	0.0000	11,392
2019/07/08	2038	07/11/2019			Bond Future	124.2279	124.2279	123.9666	123.9666	(0.210)	0.0000	0.0000	0
2019/07/08	2038	06/02/2020			Bond Future	124.9510	124.9510	124.6847	124.6847	(0.213)	0.0000	0.0000	0
2019/07/08	2040	01/08/2019	10.37	Put	Bond Future	49.5000	0.0495	24.8900	0.0249	(49.717)	0	0	0
2019/07/08	2040	01/08/2019	10.36	Call	Bond Future	5,894.3100	5.8943	6,303.9200	6.3039	6.949	0	0	0
2019/07/08	2040	01/08/2019			Bond Future	9.6345	94.5162	9.5833	94.9515	(0.531)	0.0000	0.0000	40,758
2019/07/08	2040	01/08/2019	10.37	Call	Bond Future	5,968.2200	5.9682	6,378.9100	6.3789	6.881	0	0	0
2019/07/08	2040	01/08/2019	10.36	Put	Bond Future	52.0400	0.0520	26.3500	0.0263	(49.366)	0	0	0
2019/07/08	2040	01/08/2019	10.38	Call	Bond Future	6,042.1200	6.0421	6,453.8700	6.4539	6.815	0	0	0
2019/07/08	2040	01/08/2019	10.38	Put	Bond Future	47.0700	0.0471	23.5200	0.0235	(50.032)	0	0	0
2019/07/08	2040	07/11/2019	9.80	Put	Bond Future	2,287.2900	2.2873	2,067.3600	2.0674	(9.615)	0	0	0
2019/07/08	2040	07/11/2019	9.30	Put	Bond Future	4,619.1800	4.6192	4,289.4400	4.2894	(7.138)	0	0	0
2019/07/08	2040	07/11/2019	10.04	Put	Bond Future	1,574.1300	1.5741	1,403.1800	1.4032	(10.860)	0	0	0
2019/07/08	2040	07/11/2019	10.03	Call	Bond Future	4,305.6200	4.3056	4,576.6300	4.5766	6.294	0	0	0
2019/07/08	2040	07/11/2019			Bond Future	9.6988	96.3742	9.6459	96.8181	(0.545)	0.0000	0.0000	0
2019/07/08	2040	07/11/2019	9.80	Call	Bond Future	3,128.0000	3.1280	3,351.9000	3.3519	7.158	0	0	1,260
2019/07/08	2040	07/11/2019	9.30	Call	Bond Future	1,187.4800	1.1875	1,301.5700	1.3016	9.608	0	0	1,260
2019/07/08	2040	07/11/2019	10.04	Call	Bond Future	4,361.1300	4.3611	4,634.0100	4.6340	6.257	0	0	0
2019/07/08	2040	07/11/2019	10.03	Put	Bond Future	1,598.4200	1.5984	1,425.6000	1.4256	(10.812)	0	0	0
2019/07/08	2040	07/11/2019	10.05	Call	Bond Future	4,417.0700	4.4171	4,691.8100	4.6918	6.220	0	0	0
2019/07/08	2040	07/11/2019	10.05	Put	Bond Future	1,550.3900	1.5504	1,381.3000	1.3813	(10.906)	0	0	0
2019/07/08	2040	06/02/2020	9.76	Call	Bond Future	3,634.3000	3.6343	3,849.3300	3.8493	5.917	0	0	0
2019/07/08	2040	06/02/2020			Bond Future	9.7541	93.6890	9.6996	94.1411	(0.558)	0.0000	0.0000	0
2019/07/08	2040	06/02/2020	9.74	Call	Bond Future	3,547.5400	3.5475	3,759.2900	3.7593	5.969	0	0	0
2019/07/08	2040	06/02/2020	9.74	Put	Bond Future	3,664.2300	3.6642	3,423.9200	3.4239	(6.558)	0	0	0
2019/07/08	2040	06/02/2020	9.76	Put	Bond Future	3,585.5500	3.5856	3,348.5200	3.3485	(6.611)	0	0	0
2019/07/08	2040	06/02/2020	9.75	Call	Bond Future	3,590.8000	3.5908	3,804.1900	3.8042	5.943	0	0	0
2019/07/08	2040	06/02/2020	9.75	Put	Bond Future	3,624.7100	3.6247	3,386.0400	3.3860	(6.585)	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
2019/07/08	2044	01/08/2019	10.40	Put	Bond Future	61.2300	0.0612	31.7300	0.0317	(48.179)	0	0	0
2019/07/08	2044	01/08/2019	9.86	Put	Bond Future	666.2300	0.6662	476.7800	0.4768	(28.436)	0	0	0
2019/07/08	2044	01/08/2019	10.53	Call	Bond Future	6,831.0400	6.8310	7,257.2600	7.2573	6.239	0	0	0
2019/07/08	2044	01/08/2019	9.39	Call	Bond Future	311.8400	0.3118	355.4900	0.3555	13.998	0	0	228
2019/07/08	2044	01/08/2019			Bond Future	9.6889	91.4043	9.6378	91.8474	(0.528)	0.0000	0.0000	40,532
2019/07/08	2044	01/08/2019	10.39	Call	Bond Future	5,791.9500	5.7920	6,204.2400	6.2042	7.118	0	0	0
2019/07/08	2044	01/08/2019	10.39	Put	Bond Future	64.2800	0.0643	33.5200	0.0335	(47.853)	0	0	0
2019/07/08	2044	01/08/2019	10.40	Call	Bond Future	5,866.1800	5.8662	6,279.7300	6.2797	7.050	0	0	0
2019/07/08	2044	01/08/2019	9.86	Call	Bond Future	2,122.0800	2.1221	2,375.6800	2.3757	11.951	0	0	100
2019/07/08	2044	01/08/2019	10.53	Put	Bond Future	32.0500	0.0321	15.2200	0.0152	(52.512)	0	0	100
2019/07/08	2044	01/08/2019	9.39	Put	Bond Future	2,952.0500	2.9520	2,552.6500	2.5526	(13.530)	0	0	0
2019/07/08	2044	01/08/2019	9.74	Put	Bond Future	1,040.6500	1.0406	790.4500	0.7905	(24.043)	0	0	0
2019/07/08	2044	01/08/2019	10.38	Call	Bond Future	5,717.7300	5.7177	6,128.7300	6.1287	7.188	0	0	0
2019/07/08	2044	01/08/2019	10.38	Put	Bond Future	67.4700	0.0675	35.4200	0.0354	(47.503)	0	0	0
2019/07/08	2044	01/08/2019	9.36	Put	Bond Future	3,172.0300	3.1720	2,764.9000	2.7649	(12.835)	0	0	0
2019/07/08	2044	01/08/2019	9.36	Call	Bond Future	259.8800	0.2599	295.8000	0.2958	13.822	0	0	100
2019/07/08	2044	01/08/2019	9.74	Call	Bond Future	1,479.3700	1.4794	1,672.2200	1.6722	13.036	0	0	228
2019/07/08	2044	01/08/2019	10.27	Call	Bond Future	4,904.7000	4.9047	5,298.0600	5.2981	8.020	0	0	0
2019/07/08	2044	01/08/2019	10.27	Put	Bond Future	113.8000	0.1138	64.1100	0.0641	(43.664)	0	0	228
2019/07/08	2044	07/11/2019	9.74	Put	Bond Future	2,781.5800	2.7816	2,532.6700	2.5327	(8.949)	0	0	0
2019/07/08	2044	07/11/2019	10.52	Call	Bond Future	7,036.2100	7.0362	7,379.9400	7.3799	4.885	0	0	0
2019/07/08	2044	07/11/2019	10.07	Put	Bond Future	1,686.4300	1.6864	1,507.3300	1.5073	(10.620)	0	0	0
2019/07/08	2044	07/11/2019			Bond Future	9.7514	93.2011	9.6987	93.6529	(0.541)	0.0000	0.0000	0
2019/07/08	2044	07/11/2019	10.52	Put	Bond Future	860.0700	0.8601	752.0700	0.7521	(12.557)	0	0	328
2019/07/08	2044	07/11/2019	10.06	Call	Bond Future	4,279.8500	4.2799	4,550.5600	4.5506	6.325	0	0	0
2019/07/08	2044	07/11/2019	10.06	Put	Bond Future	1,712.0800	1.7121	1,531.0600	1.5311	(10.573)	0	0	0
2019/07/08	2044	07/11/2019	9.19	Call	Bond Future	795.5300	0.7955	879.2800	0.8793	10.528	0	0	328
2019/07/08	2044	07/11/2019	9.74	Call	Bond Future	2,683.9000	2.6839	2,886.7200	2.8867	7.557	0	0	328
2019/07/08	2044	07/11/2019	10.07	Call	Bond Future	4,335.3900	4.3354	4,608.0200	4.6080	6.288	0	0	0
2019/07/08	2044	07/11/2019	9.19	Put	Bond Future	5,798.6300	5.7986	5,430.6500	5.4307	(6.346)	0	0	0
2019/07/08	2044	07/11/2019	10.05	Call	Bond Future	4,224.5500	4.2245	4,493.3200	4.4933	6.362	0	0	0
2019/07/08	2044	07/11/2019	10.05	Put	Bond Future	1,738.0900	1.7381	1,555.1300	1.5551	(10.526)	0	0	0
2019/07/08	2044	06/02/2020	9.74	Call	Bond Future	3,326.4800	3.3265	3,533.9800	3.5340	6.238	0	0	328
2019/07/08	2044	06/02/2020	10.78	Put	Bond Future	1,217.9600	1.2180	1,108.7600	1.1088	(8.966)	0	0	328
2019/07/08	2044	06/02/2020	9.77	Put	Bond Future	3,754.4500	3.7544	3,506.9800	3.5070	(6.591)	0	0	0
2019/07/08	2044	06/02/2020			Bond Future	9.8053	90.5810	9.7510	91.0412	(0.554)	0.0000	0.0000	0
2019/07/08	2044	06/02/2020	9.09	Put	Bond Future	7,467.4400	7.4674	7,102.4700	7.1025	(4.887)	0	0	0
2019/07/08	2044	06/02/2020	9.09	Call	Bond Future	1,085.7700	1.0858	1,180.9300	1.1809	8.764	0	0	328
2019/07/08	2044	06/02/2020	9.74	Put	Bond Future	3,879.8000	3.8798	3,627.1700	3.6272	(6.511)	0	0	0
2019/07/08	2044	06/02/2020	9.77	Call	Bond Future	3,456.0700	3.4561	3,668.7300	3.6687	6.153	0	0	0
2019/07/08	2044	06/02/2020	10.78	Call	Bond Future	8,852.0700	8.8521	9,203.0000	9.2030	3.964	0	0	0
2019/07/08	2044	06/02/2020	9.78	Call	Bond Future	3,499.6800	3.4997	3,714.0600	3.7141	6.126	0	0	0
2019/07/08	2044	06/02/2020	9.76	Put	Bond Future	3,796.2200	3.7962	3,547.0300	3.5470	(6.564)	0	0	0
2019/07/08	2044	06/02/2020	9.78	Put	Bond Future	3,713.3400	3.7133	3,467.5900	3.4676	(6.618)	0	0	0
2019/07/08	2044	06/02/2020	9.76	Call	Bond Future	3,412.9900	3.4130	3,623.9300	3.6239	6.181	0	0	0
2019/07/08	2046	01/08/2019			Bond Future	115.1262	115.1262	114.5032	114.5032	(0.541)	0.0000	0.0000	12,638
2019/07/08	2046	07/11/2019			Bond Future	115.7005	115.7005	115.0650	115.0650	(0.549)	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
2019/07/08	2046	06/02/2020			Bond Future	117.9187	117.9187	117.2709	117.2709	(0.549)	0.0000	0.0000	0
2019/07/08	2050	01/08/2019			Bond Future	118.9582	118.9582	119.0917	119.0917	0.112	0.0000	0.0000	11,104
2019/07/08	2050	07/11/2019			Bond Future	121.3282	121.3282	121.4644	121.4644	0.112	0.0000	0.0000	0
2019/07/08	2050	06/02/2020			Bond Future	121.8179	121.8179	121.9566	121.9566	0.114	0.0000	0.0000	0
2019/07/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	AL37	01/08/2019			Index Future	653.6910	653.6910	655.2100	655.2100	0.232	0.0000	0.0000	0
2019/07/08	AL37	07/11/2019			Index Future	666.5410	666.5410	668.0900	668.0900	0.232	0.0000	0.0000	0
2019/07/08	AL37	06/02/2020			Index Future	679.1610	679.1610	680.7360	680.7360	0.232	0.0000	0.0000	0
2019/07/08	AL7T	01/08/2019			Index Future	763.1300	763.1300	765.7260	765.7260	0.340	0.0000	0.0000	0
2019/07/08	AL7T	07/11/2019			Index Future	778.1310	778.1310	780.7780	780.7780	0.340	0.0000	0.0000	0
2019/07/08	AL7T	06/02/2020			Index Future	792.8640	792.8640	795.5580	795.5580	0.340	0.0000	0.0000	0
2019/07/08	ALBI	01/08/2019			Index Future	686.2200	686.2200	688.8100	688.8100	0.377	0.0000	0.0000	970
2019/07/08	ALBI	07/11/2019			Index Future	699.7100	699.7100	702.3500	702.3500	0.377	0.0000	0.0000	0
2019/07/08	ALBI	06/02/2020			Index Future	712.9580	712.9580	715.6450	715.6450	0.377	0.0000	0.0000	0
2019/07/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C050	31/12/2050			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
2019/07/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/07/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/07/08	ES33	01/08/2019			Bond Future	10.6911	79.9367	10.6344	80.2765	(0.530)	0.0000	0.0000	350
2019/07/08	ES33	07/11/2019			Bond Future	10.8050	77.7144	10.7461	78.0610	(0.545)	0.0000	0.0000	0
2019/07/08	ES33	06/02/2020			Bond Future	10.9085	79.1863	10.8474	79.5393	(0.559)	0.0000	0.0000	0
2019/07/08	ES42	01/08/2019			Bond Future	10.9907	81.6958	10.9391	82.0508	(0.470)	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
2019/07/08	ES42	07/11/2019			Bond Future	11.1029	79.0365	11.0493	79.3985	(0.483)	0.0000	0.0000	0
2019/07/08	ES42	06/02/2020			Bond Future	11.2011	80.5337	11.1457	80.9023	(0.495)	0.0000	0.0000	0
2019/07/08	GOVI	01/08/2019	638.68	Call	GOVI	408,920.0000	40.8920	435,490.0000	43.5490	6.498	0	0	0
2019/07/08	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	GOVI	01/08/2019			GOVI	679.5720	679.5720	682.2290	682.2290	0.391	0.0000	0.0000	437
2019/07/08	GOVI	01/08/2019	638.69	Call	GOVI	408,820.0000	40.8820	435,390.0000	43.5390	6.499	0	0	0
2019/07/08	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	GOVI	01/08/2019	638.67	Call	GOVI	409,020.0000	40.9020	435,590.0000	43.5590	6.496	0	0	0
2019/07/08	GOVI	07/11/2019	672.90	Call	GOVI	200,310.0000	20.0310	227,400.0000	22.7400	13.524	0	0	0
2019/07/08	GOVI	07/11/2019			GOVI	692.9310	692.9310	695.6400	695.6400	0.391	0.0000	0.0000	44
2019/07/08	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	GOVI	07/11/2019	672.91	Call	GOVI	200,210.0000	20.0210	227,300.0000	22.7300	13.531	0	0	0
2019/07/08	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	GOVI	07/11/2019	672.92	Call	GOVI	200,110.0000	20.0110	227,200.0000	22.7200	13.538	0	0	0
2019/07/08	GOVI	06/02/2020	703.14	Call	GOVI	29,110.0000	2.9110	56,680.0000	5.6680	94.710	0	0	0
2019/07/08	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	GOVI	06/02/2020			GOVI	706.0510	706.0510	708.8080	708.8080	0.390	0.0000	0.0000	0
2019/07/08	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	GOVI	06/02/2020	703.15	Call	GOVI	29,010.0000	2.9010	56,580.0000	5.6580	95.036	0	0	0
2019/07/08	GOVI	06/02/2020	703.13	Call	GOVI	29,210.0000	2.9210	56,780.0000	5.6780	94.385	0	0	0
2019/07/08	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/07/08	IGOV	01/08/2019			Index Future	262.1350	262.1350	262.0570	262.0570	(0.030)	0.0000	0.0000	815
2019/07/08	IGOV	07/11/2019			Index Future	267.3580	267.3580	267.2790	267.2790	(0.030)	0.0000	0.0000	218
2019/07/08	IGOV	06/02/2020			Index Future	272.4830	272.4830	272.4010	272.4010	(0.030)	0.0000	0.0000	0
2019/07/08	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/07/08	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/07/08	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/07/08	IS02	23/03/2020			Interest Rate Swap	98.5700	98.5700	98.5600	98.5600	(0.010)	0.0000	0.0000	0
2019/07/08	IS02	22/06/2020			Interest Rate Swap	101.9900	101.9900	101.9800	101.9800	(0.010)	0.0000	0.0000	0
2019/07/08	IS02	21/09/2020			Interest Rate Swap	98.8100	98.8100	98.8000	98.8000	(0.010)	0.0000	0.0000	0
2019/07/08	IS05	17/12/2020			Interest Rate Swap	95.4400	95.4400	95.4200	95.4200	(0.021)	0.0000	0.0000	0
2019/07/08	IS05	16/03/2021			Interest Rate Swap	94.4300	94.4300	94.4100	94.4100	(0.021)	0.0000	0.0000	0
2019/07/08	IS05	15/06/2021			Interest Rate Swap	93.3900	93.3900	93.3700	93.3700	(0.021)	0.0000	0.0000	0
2019/07/08	IS05	21/09/2021			Interest Rate Swap	93.3200	93.3200	93.2900	93.2900	(0.032)	0.0000	0.0000	0
2019/07/08	IS05	21/12/2021			Interest Rate Swap	95.3200	95.3200	95.2700	95.2700	(0.052)	0.0000	0.0000	51
2019/07/08	IS05	15/03/2022			Interest Rate Swap	95.2700	95.2700	95.2100	95.2100	(0.063)	0.0000	0.0000	0
2019/07/08	IS05	21/06/2022			Interest Rate Swap	96.2600	96.2600	96.1700	96.1700	(0.093)	0.0000	0.0000	0
2019/07/08	IS05	20/09/2022			Interest Rate Swap	100.0300	100.0300	99.9200	99.9200	(0.110)	0.0000	0.0000	0
2019/07/08	IS05	20/12/2022			Interest Rate Swap	101.1300	101.1300	100.9800	100.9800	(0.148)	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
2019/07/08	IS05	22/03/2023			Interest Rate Swap	94.2700	94.2700	94.1000	94.1000	(0.180)	0.0000	0.0000	0
2019/07/08	IS05	20/06/2023			Interest Rate Swap	100.2200	100.2200	100.0200	100.0200	(0.200)	0.0000	0.0000	0
2019/07/08	IS05	19/09/2023			Interest Rate Swap	95.5300	95.5300	95.3100	95.3100	(0.230)	0.0000	0.0000	0
2019/07/08	IS10	17/12/2025			Interest Rate Swap	91.1700	91.1700	90.8600	90.8600	(0.340)	0.0000	0.0000	0
2019/07/08	IS10	16/03/2026			Interest Rate Swap	88.0300	88.0300	87.7200	87.7200	(0.352)	0.0000	0.0000	0
2019/07/08	IS10	15/06/2026			Interest Rate Swap	86.6700	86.6700	86.3500	86.3500	(0.369)	0.0000	0.0000	0
2019/07/08	IS10	21/09/2026			Interest Rate Swap	88.8100	88.8100	88.4700	88.4700	(0.383)	0.0000	0.0000	0
2019/07/08	IS10	21/12/2026			Interest Rate Swap	92.6500	92.6500	92.2700	92.2700	(0.410)	0.0000	0.0000	0
2019/07/08	IS10	15/03/2027			Interest Rate Swap	91.1500	91.1500	90.7400	90.7400	(0.450)	0.0000	0.0000	0
2019/07/08	IS10	21/06/2027			Interest Rate Swap	93.2400	93.2400	92.8000	92.8000	(0.472)	0.0000	0.0000	0
2019/07/08	IS10	20/09/2027			Interest Rate Swap	98.7600	98.7600	98.3100	98.3100	(0.456)	0.0000	0.0000	0
2019/07/08	IS10	20/12/2027			Interest Rate Swap	99.1000	99.1000	98.6500	98.6500	(0.454)	0.0000	0.0000	0
2019/07/08	IS10	22/03/2028			Interest Rate Swap	92.4500	92.4500	91.9800	91.9800	(0.508)	0.0000	0.0000	0
2019/07/08	IS10	20/06/2028			Interest Rate Swap	99.7700	99.7700	99.3100	99.3100	(0.461)	0.0000	0.0000	0
2019/07/08	IS10	19/09/2028			Interest Rate Swap	93.1700	93.1700	92.7000	92.7000	(0.504)	0.0000	0.0000	0
2019/07/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/07/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/07/08	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/07/08	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/07/08	R023	01/08/2019	8.95	Call	Bond Future	4,882.6000	4.8826	5,105.9600	5.1060	4.575	0	0	0
2019/07/08	R023	01/08/2019			Bond Future	7.3347	104.6237	7.2630	104.8471	(0.976)	0.0000	0.0000	56,008
2019/07/08	R023	01/08/2019	8.93	Call	Bond Future	4,823.9400	4.8239	5,047.3000	5.0473	4.630	0	0	0
2019/07/08	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R023	01/08/2019	8.94	Call	Bond Future	4,853.2700	4.8533	5,076.6300	5.0766	4.602	0	0	0
2019/07/08	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R023	07/11/2019	7.98	Call	Bond Future	2,060.2200	2.0602	2,244.7500	2.2447	8.957	0	0	0
2019/07/08	R023	07/11/2019			Bond Future	7.3329	102.7486	7.2547	102.9764	(1.067)	0.0000	0.0000	0
2019/07/08	R023	07/11/2019	7.99	Call	Bond Future	2,085.4700	2.0855	2,270.6200	2.2706	8.878	0	0	0
2019/07/08	R023	07/11/2019	7.98	Put	Bond Future	200.5900	0.2006	157.3400	0.1573	(21.561)	0	0	0
2019/07/08	R023	07/11/2019	7.99	Put	Bond Future	197.4400	0.1974	154.8100	0.1548	(21.591)	0	0	0
2019/07/08	R023	07/11/2019	8.00	Call	Bond Future	2,110.7900	2.1108	2,296.5400	2.2965	8.800	0	0	0
2019/07/08	R023	07/11/2019	8.00	Put	Bond Future	194.3600	0.1944	152.3300	0.1523	(21.625)	0	0	0
2019/07/08	R023	06/02/2020	7.54	Call	Bond Future	1,250.7500	1.2508	1,391.6100	1.3916	11.262	0	0	0
2019/07/08	R023	06/02/2020			Bond Future	7.3075	104.6944	7.2221	104.9263	(1.170)	0.0000	0.0000	0
2019/07/08	R023	06/02/2020	7.52	Call	Bond Future	1,212.5600	1.2126	1,351.5000	1.3515	11.458	0	0	0
2019/07/08	R023	06/02/2020	7.52	Put	Bond Future	639.1500	0.6391	546.1900	0.5462	(14.544)	0	0	0
2019/07/08	R023	06/02/2020	7.54	Put	Bond Future	623.5600	0.6236	532.5200	0.5325	(14.600)	0	0	0
2019/07/08	R023	06/02/2020	7.53	Call	Bond Future	1,231.7600	1.2318	1,371.6600	1.3717	11.358	0	0	0
2019/07/08	R023	06/02/2020	7.53	Put	Bond Future	631.4600	0.6315	539.4600	0.5395	(14.569)	0	0	0
2019/07/08	R035	01/08/2019	10.23	Call	Bond Future	6,082.4100	6.0824	6,506.9600	6.5070	6.980	0	0	0
2019/07/08	R035	01/08/2019	10.22	Put	Bond Future	32.1600	0.0322	14.8600	0.0149	(53.794)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/07/08	R035	01/08/2019			Bond Future	9.4183	99.4303	9.3622	99.8714	(0.597)	0.0000	0.0000	74,013
2019/07/08	R035	01/08/2019	10.24	Call	Bond Future	6,151.8500	6.1518	6,577.1400	6.5771	6.913	0	0	0
2019/07/08	R035	01/08/2019	10.24	Put	Bond Future	29.0000	0.0290	13.2100	0.0132	(54.448)	0	0	0
2019/07/08	R035	01/08/2019	10.23	Put	Bond Future	30.5400	0.0305	14.0100	0.0140	(54.126)	0	0	0
2019/07/08	R035	01/08/2019	10.22	Call	Bond Future	6,012.9600	6.0130	6,436.7400	6.4367	7.048	0	0	0
2019/07/08	R035	07/11/2019	10.21	Put	Bond Future	806.6700	0.8067	697.6500	0.6977	(13.515)	0	0	3,500
2019/07/08	R035	07/11/2019	9.88	Call	Bond Future	4,304.9900	4.3050	4,594.0600	4.5941	6.715	0	0	0
2019/07/08	R035	07/11/2019	9.89	Call	Bond Future	4,357.8900	4.3579	4,648.7700	4.6488	6.675	0	0	0
2019/07/08	R035	07/11/2019	9.87	Put	Bond Future	1,361.7900	1.3618	1,199.2800	1.1993	(11.934)	0	0	0
2019/07/08	R035	07/11/2019			Bond Future	9.4862	96.8824	9.4280	97.3322	(0.613)	0.0000	0.0000	0
2019/07/08	R035	07/11/2019	8.92	Put	Bond Future	5,212.0500	5.2121	4,846.9200	4.8469	(7.005)	0	0	0
2019/07/08	R035	07/11/2019	8.92	Call	Bond Future	699.7700	0.6998	784.4000	0.7844	12.094	0	0	3,500
2019/07/08	R035	07/11/2019	9.52	Put	Bond Future	2,333.6100	2.3336	2,098.8900	2.0989	(10.058)	0	0	0
2019/07/08	R035	07/11/2019	9.52	Call	Bond Future	2,593.2500	2.5932	2,808.2900	2.8083	8.292	0	0	3,500
2019/07/08	R035	07/11/2019	9.89	Put	Bond Future	1,320.2900	1.3203	1,161.4100	1.1614	(12.034)	0	0	0
2019/07/08	R035	07/11/2019	9.87	Call	Bond Future	4,252.3100	4.2523	4,539.5600	4.5396	6.755	0	0	0
2019/07/08	R035	07/11/2019	10.21	Call	Bond Future	6,151.3000	6.1513	6,492.0400	6.4920	5.539	0	0	0
2019/07/08	R035	07/11/2019	9.88	Put	Bond Future	1,340.8900	1.3409	1,180.2000	1.1802	(11.984)	0	0	0
2019/07/08	R035	06/02/2020	9.60	Call	Bond Future	3,451.2600	3.4513	3,679.8000	3.6798	6.622	0	0	0
2019/07/08	R035	06/02/2020	9.61	Put	Bond Future	3,001.9800	3.0020	2,774.0600	2.7741	(7.592)	0	0	0
2019/07/08	R035	06/02/2020			Bond Future	9.5451	98.7172	9.4850	99.1753	(0.630)	0.0000	0.0000	0
2019/07/08	R035	06/02/2020	9.60	Put	Bond Future	3,035.9400	3.0359	2,806.3300	2.8063	(7.563)	0	0	0
2019/07/08	R035	06/02/2020	9.61	Call	Bond Future	3,492.7200	3.4927	3,722.9500	3.7230	6.592	0	0	0
2019/07/08	R035	06/02/2020	9.59	Call	Bond Future	3,410.0200	3.4100	3,636.8800	3.6369	6.653	0	0	0
2019/07/08	R035	06/02/2020	9.59	Put	Bond Future	3,070.2100	3.0702	2,838.9200	2.8389	(7.533)	0	0	0
2019/07/08	R186	01/08/2019	9.54	Call	Bond Future	7,709.7300	7.7097	8,071.5900	8.0716	4.694	0	0	0
2019/07/08	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2019/07/08	R186	01/08/2019	8.55	Put	Bond Future	112.7000	0.1127	59.5900	0.0596	(47.125)	0	0	0
2019/07/08	R186	01/08/2019	8.38	Call	Bond Future	1,500.9800	1.5010	1,754.0400	1.7540	16.860	0	0	0
2019/07/08	R186	01/08/2019			Bond Future	8.1717	114.0081	8.1104	114.3700	(0.749)	0.0000	0.0000	115,018
2019/07/08	R186	01/08/2019	9.52	Call	Bond Future	7,602.0600	7.6021	7,963.9100	7.9639	4.760	0	0	0
2019/07/08	R186	01/08/2019	9.52	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2019/07/08	R186	01/08/2019	8.30	Put	Bond Future	413.2900	0.4133	269.6500	0.2696	(34.755)	0	0	0
2019/07/08	R186	01/08/2019	8.30	Call	Bond Future	1,166.7600	1.1668	1,385.0200	1.3850	18.707	0	0	6,000
2019/07/08	R186	01/08/2019	9.05	Put	Bond Future	4.5200	0.0045	1.4600	0.0015	(67.699)	0	0	0
2019/07/08	R186	01/08/2019	9.05	Call	Bond Future	5,034.2000	5.0342	5,393.0400	5.3930	7.128	0	0	6,000
2019/07/08	R186	01/08/2019	9.54	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2019/07/08	R186	01/08/2019	10.08	Call	Bond Future	10,563.5500	10.5636	10,925.4500	10.9255	3.426	0	0	0
2019/07/08	R186	01/08/2019	8.55	Call	Bond Future	2,315.5700	2.3156	2,624.3600	2.6244	13.335	0	0	0
2019/07/08	R186	01/08/2019	8.38	Put	Bond Future	281.0400	0.2810	172.2000	0.1722	(38.728)	0	0	0
2019/07/08	R186	01/08/2019	8.70	Put	Bond Future	46.4500	0.0464	21.3800	0.0214	(53.972)	0	0	3,100
2019/07/08	R186	01/08/2019	9.53	Call	Bond Future	7,655.9200	7.6559	8,017.7700	8.0178	4.726	0	0	0
2019/07/08	R186	01/08/2019	9.53	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2019/07/08	R186	01/08/2019	9.22	Call	Bond Future	5,970.7100	5.9707	6,331.6700	6.3317	6.046	0	0	0
2019/07/08	R186	01/08/2019	9.22	Put	Bond Future	1.2800	0.0013	0.3400	0.0003	(73.438)	0	0	0
2019/07/08	R186	01/08/2019	8.70	Call	Bond Future	3,107.3400	3.1073	3,444.1700	3.4442	10.840	0	0	0
2019/07/08	R186	07/11/2019	8.94	Call	Bond Future	4,459.7400	4.4597	4,758.3600	4.7584	6.696	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
2019/07/08	R186	07/11/2019	8.20	Call	Bond Future	1,536.3000	1.5363	1,708.7100	1.7087	11.222	0	0	0
2019/07/08	R186	07/11/2019	8.23	Call	Bond Future	1,625.4200	1.6254	1,804.2500	1.8043	11.002	0	0	5,000
2019/07/08	R186	07/11/2019			Bond Future	8.2119	116.2492	8.1475	116.6183	(0.785)	0.0000	0.0000	16,260
2019/07/08	R186	07/11/2019	8.94	Put	Bond Future	399.4400	0.3994	329.0200	0.3290	(17.630)	0	0	0
2019/07/08	R186	07/11/2019	8.73	Call	Bond Future	3,507.5400	3.5075	3,779.1900	3.7792	7.745	0	0	0
2019/07/08	R186	07/11/2019	8.73	Put	Bond Future	598.6800	0.5987	501.2900	0.5013	(16.267)	0	0	5,000
2019/07/08	R186	07/11/2019	8.20	Put	Bond Future	1,604.5100	1.6045	1,407.8800	1.4079	(12.255)	0	0	7,500
2019/07/08	R186	07/11/2019	8.95	Call	Bond Future	4,506.4400	4.5064	4,806.1800	4.8062	6.651	0	0	0
2019/07/08	R186	07/11/2019	8.96	Put	Bond Future	384.1300	0.3841	315.9300	0.3159	(17.754)	0	0	0
2019/07/08	R186	07/11/2019	8.23	Put	Bond Future	1,522.3500	1.5224	1,332.1400	1.3321	(12.494)	0	0	0
2019/07/08	R186	07/11/2019	8.95	Put	Bond Future	391.7100	0.3917	322.4100	0.3224	(17.692)	0	0	0
2019/07/08	R186	07/11/2019	8.96	Call	Bond Future	4,553.2700	4.5533	4,854.1100	4.8541	6.607	0	0	0
2019/07/08	R186	06/02/2020	8.57	Call	Bond Future	3,236.5600	3.2366	3,466.8400	3.4668	7.115	0	0	0
2019/07/08	R186	06/02/2020			Bond Future	8.2380	113.1441	8.1703	113.5199	(0.822)	0.0000	0.0000	0
2019/07/08	R186	06/02/2020	8.55	Call	Bond Future	3,162.1500	3.1621	3,389.7800	3.3898	7.199	0	0	0
2019/07/08	R186	06/02/2020	8.55	Put	Bond Future	1,450.2400	1.4502	1,302.0700	1.3021	(10.217)	0	0	0
2019/07/08	R186	06/02/2020	8.57	Put	Bond Future	1,416.0800	1.4161	1,270.5600	1.2706	(10.276)	0	0	0
2019/07/08	R186	06/02/2020	8.56	Call	Bond Future	3,199.4400	3.1994	3,428.3900	3.4284	7.156	0	0	0
2019/07/08	R186	06/02/2020	8.56	Put	Bond Future	1,433.2300	1.4332	1,286.3800	1.2864	(10.246)	0	0	0
2019/07/08	R197	01/08/2019			Bond Future	302.9822	302.9822	303.0067	303.0067	0.008	0.0000	0.0000	2,507
2019/07/08	R197	07/11/2019			Bond Future	309.0187	309.0187	309.0436	309.0436	0.008	0.0000	0.0000	0
2019/07/08	R197	06/02/2020			Bond Future	307.2806	307.2806	307.3057	307.3057	0.008	0.0000	0.0000	0
2019/07/08	R202	01/08/2019			Bond Future	233.5189	233.5189	233.5408	233.5408	0.009	0.0000	0.0000	9,518
2019/07/08	R202	07/11/2019			Bond Future	238.1711	238.1711	238.1940	238.1940	0.010	0.0000	0.0000	0
2019/07/08	R202	06/02/2020			Bond Future	238.6673	238.6673	238.6901	238.6901	0.010	0.0000	0.0000	0
2019/07/08	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R207	01/08/2019	7.33	Call	Bond Future	522.3000	0.5223	519.9900	0.5200	(0.442)	0	0	0
2019/07/08	R207	01/08/2019			Bond Future	6.1255	100.8823	6.1308	100.8800	0.087	0.0000	0.0000	4,891
2019/07/08	R207	01/08/2019	7.34	Call	Bond Future	526.6200	0.5266	524.3100	0.5243	(0.439)	0	0	0
2019/07/08	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R207	01/08/2019	7.35	Call	Bond Future	530.9300	0.5309	528.6200	0.5286	(0.435)	0	0	0
2019/07/08	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R207	07/11/2019	2.08	Put	Bond Future	383.0300	0.3830	385.3700	0.3854	0.611	0	0	0
2019/07/08	R207	07/11/2019			Bond Future	4.2113	102.8654	4.2244	102.8631	0.312	0.0000	0.0000	0
2019/07/08	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R207	07/11/2019	2.07	Put	Bond Future	384.8300	0.3848	387.1700	0.3872	0.608	0	0	0
2019/07/08	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R207	07/11/2019	2.06	Put	Bond Future	386.6400	0.3866	388.9800	0.3890	0.605	0	0	0
2019/07/08	R208	01/08/2019	8.16	Call	Bond Future	2,868.2500	2.8682	2,865.6300	2.8656	(0.091)	0	0	0
2019/07/08	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R208	01/08/2019			Bond Future	6.2784	103.0781	6.2801	103.0755	0.027	0.0000	0.0000	10,796
2019/07/08	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R208	01/08/2019	8.17	Call	Bond Future	2,883.2000	2.8832	2,880.5800	2.8806	(0.091)	0	0	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
2019/07/08	R208	01/08/2019	8.15	Call	Bond Future	2,853.3000		2.8533	2,850.6800	2.8507	(0.092)	0	0	0
2019/07/08	R208	01/08/2019	8.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/07/08	R208	07/11/2019	6.83	Call	Bond Future	1,049.5000		1.0495	1,045.6700	1.0457	(0.365)	0	0	0
2019/07/08	R208	07/11/2019	6.82	Put	Bond Future	28.7500		0.0288	27.6000	0.0276	(4.000)	0	0	0
2019/07/08	R208	07/11/2019			Bond Future	6.0491		101.7003	6.0512	101.6976	0.034	0.0000	0.0000	0
2019/07/08	R208	07/11/2019	6.84	Call	Bond Future	1,061.9400		1.0619	1,058.1300	1.0581	(0.359)	0	0	0
2019/07/08	R208	07/11/2019	6.84	Put	Bond Future	27.6500		0.0277	26.5300	0.0265	(4.051)	0	0	0
2019/07/08	R208	07/11/2019	6.83	Put	Bond Future	28.1900		0.0282	27.0500	0.0271	(4.044)	0	0	0
2019/07/08	R208	07/11/2019	6.82	Call	Bond Future	1,037.0700		1.0371	1,033.2300	1.0332	(0.370)	0	0	0
2019/07/08	R208	06/02/2020	6.13	Put	Bond Future	66.0400		0.0660	65.4700	0.0655	(0.863)	0	0	0
2019/07/08	R208	06/02/2020	6.12	Call	Bond Future	552.2700		0.5523	548.8000	0.5488	(0.628)	0	0	0
2019/07/08	R208	06/02/2020			Bond Future	5.6753		103.6264	5.6779	103.6235	0.047	0.0000	0.0000	0
2019/07/08	R208	06/02/2020	6.13	Call	Bond Future	561.8200		0.5618	558.3600	0.5584	(0.616)	0	0	0
2019/07/08	R208	06/02/2020	6.12	Put	Bond Future	67.3600		0.0674	66.7800	0.0668	(0.861)	0	0	0
2019/07/08	R208	06/02/2020	6.14	Call	Bond Future	571.4100		0.5714	567.9400	0.5679	(0.607)	0	0	0
2019/07/08	R208	06/02/2020	6.14	Put	Bond Future	64.7700		0.0648	64.1900	0.0642	(0.895)	0	0	0
2019/07/08	R209	01/08/2019	10.17	Call	Bond Future	4,829.6900		4.8297	5,186.9600	5.1870	7.397	0	0	0
2019/07/08	R209	01/08/2019	10.15	Put	Bond Future	40.4100		0.0404	19.7600	0.0198	(51.101)	0	0	0
2019/07/08	R209	01/08/2019	9.30	Call	Bond Future	608.0800		0.6081	707.6000	0.7076	16.366	0	0	7,560
2019/07/08	R209	01/08/2019			Bond Future	9.4168		75.8079	9.3607	76.1841	(0.596)	0.0000	0.0000	90,036
2019/07/08	R209	01/08/2019	10.17	Put	Bond Future	36.5600		0.0366	17.6400	0.0176	(51.751)	0	0	0
2019/07/08	R209	01/08/2019	10.15	Call	Bond Future	4,712.2500		4.7123	5,067.7900	5.0678	7.545	0	0	0
2019/07/08	R209	01/08/2019	10.16	Put	Bond Future	38.4400		0.0384	18.6700	0.0187	(51.431)	0	0	0
2019/07/08	R209	01/08/2019	9.30	Put	Bond Future	1,394.5300		1.3945	1,117.8600	1.1179	(19.840)	0	0	0
2019/07/08	R209	01/08/2019	9.80	Put	Bond Future	210.1700		0.2102	129.3300	0.1293	(38.464)	0	0	0
2019/07/08	R209	01/08/2019	10.16	Call	Bond Future	4,770.9600		4.7710	5,127.3800	5.1274	7.471	0	0	0
2019/07/08	R209	01/08/2019	9.80	Call	Bond Future	2,707.6100		2.7076	3,002.9600	3.0030	10.908	0	0	7,560
2019/07/08	R209	01/08/2019	10.46	Call	Bond Future	6,524.7700		6.5248	6,896.2500	6.8963	5.693	0	0	0
2019/07/08	R209	01/08/2019	10.46	Put	Bond Future	7.7100		0.0077	3.0000	0.0030	(61.089)	0	0	7,560
2019/07/08	R209	07/11/2019	9.82	Call	Bond Future	3,479.3700		3.4794	3,717.5700	3.7176	6.846	0	0	0
2019/07/08	R209	07/11/2019			Bond Future	9.4762		74.1461	9.4183	74.5297	(0.611)	0.0000	0.0000	30
2019/07/08	R209	07/11/2019	9.80	Call	Bond Future	3,391.6400		3.3916	3,626.6300	3.6266	6.929	0	0	0
2019/07/08	R209	07/11/2019	9.80	Put	Bond Future	1,297.9200		1.2979	1,149.3800	1.1494	(11.444)	0	0	0
2019/07/08	R209	07/11/2019	9.82	Put	Bond Future	1,259.1900		1.2592	1,113.8600	1.1139	(11.542)	0	0	0
2019/07/08	R209	07/11/2019	9.81	Call	Bond Future	3,435.4100		3.4354	3,672.0100	3.6720	6.887	0	0	0
2019/07/08	R209	07/11/2019	9.81	Put	Bond Future	1,278.4200		1.2784	1,131.4900	1.1315	(11.493)	0	0	0
2019/07/08	R209	06/02/2020	9.52	Put	Bond Future	2,910.0900		2.9101	2,705.4700	2.7055	(7.031)	0	0	0
2019/07/08	R209	06/02/2020			Bond Future	9.5254		75.5504	9.4658	75.9411	(0.625)	0.0000	0.0000	0
2019/07/08	R209	06/02/2020	9.51	Call	Bond Future	2,840.7500		2.8407	3,025.4300	3.0254	6.501	0	0	0
2019/07/08	R209	06/02/2020	9.51	Put	Bond Future	2,941.2900		2.9413	2,735.2600	2.7353	(7.005)	0	0	0
2019/07/08	R209	06/02/2020	9.52	Call	Bond Future	2,874.9800		2.8750	3,061.0700	3.0611	6.473	0	0	0
2019/07/08	R209	06/02/2020	9.50	Call	Bond Future	2,806.4700		2.8065	2,989.7600	2.9898	6.531	0	0	0
2019/07/08	R209	06/02/2020	9.50	Put	Bond Future	2,972.5300		2.9725	2,765.1100	2.7651	(6.978)	0	0	0
2019/07/08	R210	01/08/2019			Bond Future	191.6916		191.6916	191.6353	191.6353	(0.029)	0.0000	0.0000	2,142
2019/07/08	R210	07/11/2019			Bond Future	192.9042		192.9042	192.8467	192.8467	(0.030)	0.0000	0.0000	0
2019/07/08	R210	06/02/2020			Bond Future	196.6026		196.6026	196.5438	196.5438	(0.030)	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
2019/07/08	R212	01/08/2019			Bond Future	160.2441	160.2441	160.2561	160.2561	0.007	0.0000	0.0000	6,690
2019/07/08	R212	07/11/2019			Bond Future	163.4367	163.4367	163.4489	163.4489	0.007	0.0000	0.0000	0
2019/07/08	R212	06/02/2020			Bond Future	164.3239	164.3239	164.3361	164.3361	0.007	0.0000	0.0000	0
2019/07/08	R213	01/08/2019	9.99	Put	Bond Future	8.8400	0.0088	3.6200	0.0036	(59.050)	0	0	0
2019/07/08	R213	01/08/2019	9.98	Call	Bond Future	5,795.4100	5.7954	6,117.2700	6.1173	5.554	0	0	0
2019/07/08	R213	01/08/2019			Bond Future	9.0313	88.6192	8.9802	88.9466	(0.566)	0.0000	0.0000	17,638
2019/07/08	R213	01/08/2019	9.99	Call	Bond Future	5,853.0200	5.8530	6,175.1700	6.1752	5.504	0	0	0
2019/07/08	R213	01/08/2019	9.98	Put	Bond Future	9.3800	0.0094	3.8700	0.0039	(58.742)	0	0	0
2019/07/08	R213	01/08/2019	10.00	Call	Bond Future	5,910.6000	5.9106	6,233.0200	6.2330	5.455	0	0	0
2019/07/08	R213	01/08/2019	10.00	Put	Bond Future	8.3300	0.0083	3.3800	0.0034	(59.424)	0	0	0
2019/07/08	R213	07/11/2019	9.59	Put	Bond Future	827.2700	0.8273	724.5700	0.7246	(12.414)	0	0	0
2019/07/08	R213	07/11/2019	9.58	Call	Bond Future	3,834.5700	3.8346	4,064.3100	4.0643	5.991	0	0	0
2019/07/08	R213	07/11/2019			Bond Future	9.0919	86.8101	9.0389	87.1439	(0.583)	0.0000	0.0000	3,080
2019/07/08	R213	07/11/2019	9.59	Call	Bond Future	3,880.3500	3.8804	4,111.4000	4.1114	5.954	0	0	0
2019/07/08	R213	07/11/2019	9.58	Put	Bond Future	841.3500	0.8414	737.3400	0.7373	(12.362)	0	0	0
2019/07/08	R213	07/11/2019	9.60	Call	Bond Future	3,926.2900	3.9263	4,158.6400	4.1586	5.918	0	0	0
2019/07/08	R213	07/11/2019	9.60	Put	Bond Future	813.4200	0.8134	712.0200	0.7120	(12.466)	0	0	0
2019/07/08	R213	06/02/2020	9.27	Call	Bond Future	3,028.8500	3.0288	3,205.2700	3.2053	5.825	0	0	0
2019/07/08	R213	06/02/2020	9.26	Put	Bond Future	2,276.5900	2.2766	2,111.7900	2.1118	(7.239)	0	0	0
2019/07/08	R213	06/02/2020			Bond Future	9.1433	88.4541	9.0884	88.7941	(0.600)	0.0000	0.0000	0
2019/07/08	R213	06/02/2020	9.28	Call	Bond Future	3,064.6500	3.0646	3,242.3100	3.2423	5.797	0	0	0
2019/07/08	R213	06/02/2020	9.28	Put	Bond Future	2,225.6700	2.2257	2,063.3500	2.0634	(7.293)	0	0	0
2019/07/08	R213	06/02/2020	9.27	Put	Bond Future	2,250.8700	2.2509	2,087.3100	2.0873	(7.267)	0	0	0
2019/07/08	R213	06/02/2020	9.26	Call	Bond Future	2,993.5100	2.9935	3,168.6900	3.1687	5.852	0	0	0
2019/07/08	R214	01/08/2019	10.34	Put	Bond Future	59.7100	0.0597	31.9300	0.0319	(46.525)	0	0	0
2019/07/08	R214	01/08/2019			Bond Future	9.6472	74.4522	9.5961	74.8083	(0.529)	0.0000	0.0000	10,625
2019/07/08	R214	01/08/2019	10.33	Call	Bond Future	4,569.0600	4.5691	4,896.3200	4.8963	7.163	0	0	0
2019/07/08	R214	01/08/2019	10.33	Put	Bond Future	62.5800	0.0626	33.6800	0.0337	(46.181)	0	0	0
2019/07/08	R214	01/08/2019	10.34	Call	Bond Future	4,628.7900	4.6288	4,957.1700	4.9572	7.094	0	0	0
2019/07/08	R214	01/08/2019	10.32	Call	Bond Future	4,509.3500	4.5094	4,835.4500	4.8355	7.232	0	0	0
2019/07/08	R214	01/08/2019	10.32	Put	Bond Future	65.5600	0.0656	35.5000	0.0355	(45.851)	0	0	0
2019/07/08	R214	07/11/2019	10.02	Put	Bond Future	1,432.3800	1.4324	1,285.1800	1.2852	(10.277)	0	0	0
2019/07/08	R214	07/11/2019			Bond Future	9.7105	72.6182	9.6578	72.9813	(0.542)	0.0000	0.0000	0
2019/07/08	R214	07/11/2019	10.01	Call	Bond Future	3,465.5800	3.4656	3,680.0300	3.6800	6.188	0	0	0
2019/07/08	R214	07/11/2019	10.01	Put	Bond Future	1,453.4300	1.4534	1,304.7000	1.3047	(10.233)	0	0	0
2019/07/08	R214	07/11/2019	10.02	Call	Bond Future	3,510.1500	3.5101	3,726.1300	3.7261	6.153	0	0	0
2019/07/08	R214	07/11/2019	10.00	Call	Bond Future	3,421.3600	3.4214	3,634.2800	3.6343	6.223	0	0	0
2019/07/08	R214	07/11/2019	10.00	Put	Bond Future	1,474.9200	1.4749	1,324.6600	1.3247	(10.188)	0	0	0
2019/07/08	R214	06/02/2020	9.73	Call	Bond Future	2,943.2600	2.9433	3,113.3800	3.1134	5.780	0	0	0
2019/07/08	R214	06/02/2020			Bond Future	9.7656	73.9934	9.7114	74.3633	(0.555)	0.0000	0.0000	0
2019/07/08	R214	06/02/2020	9.71	Call	Bond Future	2,873.6800	2.8737	3,041.1700	3.0412	5.828	0	0	0
2019/07/08	R214	06/02/2020	9.71	Put	Bond Future	3,253.4700	3.2535	3,051.0400	3.0510	(6.222)	0	0	0
2019/07/08	R214	06/02/2020	9.73	Put	Bond Future	3,186.0700	3.1861	2,986.2700	2.9863	(6.271)	0	0	0
2019/07/08	R214	06/02/2020	9.72	Call	Bond Future	2,908.2600	2.9083	3,077.0700	3.0771	5.805	0	0	0
2019/07/08	R214	06/02/2020	9.72	Put	Bond Future	3,219.5100	3.2195	3,018.4000	3.0184	(6.247)	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
2019/07/08	R248 01/08/2019	10.35	Call	Bond Future	5,944.1600	5.9442	6,283.1000	6.2831	5.702	0	0	0
2019/07/08	R248 01/08/2019	10.34	Put	Bond Future	66.5500	0.0666	37.0800	0.0371	(44.282)	0	0	0
2019/07/08	R248 01/08/2019			Bond Future	9.6521	95.0547	9.6111	95.4219	(0.425)	0.0000	0.0000	102,489
2019/07/08	R248 01/08/2019	10.36	Call	Bond Future	6,020.5400	6.0205	6,360.6200	6.3606	5.649	0	0	0
2019/07/08	R248 01/08/2019	10.36	Put	Bond Future	60.3500	0.0604	33.2000	0.0332	(44.988)	0	0	0
2019/07/08	R248 01/08/2019	10.35	Put	Bond Future	63.3800	0.0634	35.0900	0.0351	(44.636)	0	0	0
2019/07/08	R248 01/08/2019	10.34	Call	Bond Future	5,867.8000	5.8678	6,205.5600	6.2056	5.756	0	0	0
2019/07/08	R248 07/11/2019	10.02	Call	Bond Future	4,368.1900	4.3682	4,585.9600	4.5860	4.985	0	0	0
2019/07/08	R248 07/11/2019	10.01	Put	Bond Future	1,771.7900	1.7718	1,613.4400	1.6134	(8.937)	0	0	0
2019/07/08	R248 07/11/2019			Bond Future	9.7150	92.4842	9.6727	92.8587	(0.435)	0.0000	0.0000	2,048
2019/07/08	R248 07/11/2019	10.03	Call	Bond Future	4,425.5000	4.4255	4,644.9100	4.6449	4.958	0	0	0
2019/07/08	R248 07/11/2019	10.03	Put	Bond Future	1,718.4900	1.7185	1,563.4200	1.5634	(9.024)	0	0	0
2019/07/08	R248 07/11/2019	10.02	Put	Bond Future	1,744.9500	1.7450	1,588.2400	1.5882	(8.981)	0	0	0
2019/07/08	R248 07/11/2019	10.01	Call	Bond Future	4,311.1100	4.3111	4,527.2400	4.5272	5.013	0	0	0
2019/07/08	R248 06/02/2020	9.71	Put	Bond Future	4,050.3600	4.0504	3,835.5800	3.8356	(5.303)	0	0	0
2019/07/08	R248 06/02/2020			Bond Future	9.7698	94.2357	9.7263	94.6171	(0.446)	0.0000	0.0000	0
2019/07/08	R248 06/02/2020	9.71	Call	Bond Future	3,525.5700	3.5256	3,692.1500	3.6921	4.725	0	0	0
2019/07/08	R248 06/02/2020	9.70	Put	Bond Future	4,094.5900	4.0946	3,878.4100	3.8784	(5.280)	0	0	0
2019/07/08	R248 06/02/2020	9.72	Call	Bond Future	3,569.8400	3.5698	3,737.8300	3.7378	4.706	0	0	0
2019/07/08	R248 06/02/2020	9.72	Put	Bond Future	4,006.5300	4.0065	3,793.1600	3.7932	(5.326)	0	0	0
2019/07/08	R248 06/02/2020	9.70	Call	Bond Future	3,481.5600	3.4816	3,646.7400	3.6467	4.744	0	0	0

Total

963651