



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 12/11/2018 TO 12/11/2018

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
2018/11/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/12	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	2025	07/02/2019			Bond Future	133.1649		133.1649	133.1439	133.1439	(0.016)	0.0000	0.0000	355
2018/11/12	2025	02/05/2019			Bond Future	135.5498		135.5498	135.5241	135.5241	(0.019)	0.0000	0.0000	0
2018/11/12	2025	01/08/2019			Bond Future	138.2607		138.2607	138.2325	138.2325	(0.020)	0.0000	0.0000	0
2018/11/12	2029	07/02/2019			Bond Future	101.8838		101.8838	101.9622	101.9622	0.077	0.0000	0.0000	2,954
2018/11/12	2029	02/05/2019			Bond Future	102.6355		102.6355	102.7118	102.7118	0.074	0.0000	0.0000	0
2018/11/12	2029	01/08/2019			Bond Future	104.7235		104.7235	104.8001	104.8001	0.073	0.0000	0.0000	0
2018/11/12	2030	07/02/2019	8.62	Call	Bond Future	59.9100		0.0599	48.0000	0.0480	(19.880)	0	0	0
2018/11/12	2030	07/02/2019	10.20	Put	Bond Future	648.9200		0.6489	670.4600	0.6705	3.319	0	0	4,000
2018/11/12	2030	07/02/2019			Bond Future	9.6924		88.9822	9.7228	88.7959	0.313	0.0000	0.0000	55,495
2018/11/12	2030	07/02/2019	9.68	Put	Bond Future	1,728.3100		1.7283	1,794.3500	1.7944	3.821	0	0	0
2018/11/12	2030	07/02/2019	9.68	Call	Bond Future	1,651.8500		1.6519	1,531.5900	1.5316	(7.280)	0	0	4,000
2018/11/12	2030	07/02/2019	9.18	Put	Bond Future	3,713.1800		3.7132	3,841.2200	3.8412	3.448	0	0	0
2018/11/12	2030	07/02/2019	9.18	Call	Bond Future	486.3100		0.4863	428.0500	0.4280	(11.980)	0	0	4,000
2018/11/12	2030	07/02/2019	8.63	Call	Bond Future	62.4300		0.0624	50.1100	0.0501	(19.734)	0	0	0
2018/11/12	2030	07/02/2019	8.62	Put	Bond Future	6,995.7200		6.9957	7,170.1100	7.1701	2.493	0	0	0
2018/11/12	2030	07/02/2019	10.20	Call	Bond Future	3,696.3600		3.6964	3,531.6000	3.5316	(4.457)	0	0	0
2018/11/12	2030	07/02/2019	8.90	Call	Bond Future	183.4400		0.1834	154.5000	0.1545	(15.776)	0	0	1,320
2018/11/12	2030	07/02/2019	8.63	Put	Bond Future	6,930.2800		6.9303	7,104.2600	7.1043	2.510	0	0	0
2018/11/12	2030	07/02/2019	8.64	Call	Bond Future	65.0500		0.0650	52.3000	0.0523	(19.600)	0	0	0
2018/11/12	2030	07/02/2019	8.64	Put	Bond Future	6,864.9900		6.8650	7,038.5400	7.0385	2.528	0	0	0
2018/11/12	2030	07/02/2019	9.60	Put	Bond Future	1,981.5900		1.9816	2,056.9100	2.0569	3.801	0	0	0
2018/11/12	2030	07/02/2019	9.60	Call	Bond Future	1,410.9300		1.4109	1,299.9500	1.3000	(7.866)	0	0	1,320
2018/11/12	2030	07/02/2019	9.40	Put	Bond Future	2,720.7100		2.7207	2,820.9200	2.8209	3.683	0	0	0
2018/11/12	2030	07/02/2019	9.40	Call	Bond Future	898.2400		0.8982	812.1500	0.8122	(9.584)	0	0	0
2018/11/12	2030	07/02/2019	8.70	Put	Bond Future	6,476.6900		6.4767	6,647.4700	6.6475	2.637	0	0	0
2018/11/12	2030	07/02/2019	8.70	Call	Bond Future	82.8100		0.0828	67.2900	0.0673	(18.742)	0	0	0
2018/11/12	2030	07/02/2019	8.90	Put	Bond Future	5,240.2800		5.2403	5,397.6400	5.3976	3.003	0	0	0
2018/11/12	2030	02/05/2019	8.90	Put	Bond Future	5,917.2100		5.9172	6,064.4900	6.0645	2.489	0	0	0
2018/11/12	2030	02/05/2019	9.41	Call	Bond Future	1,462.4100		1.4624	1,372.8500	1.3728	(6.124)	0	0	0
2018/11/12	2030	02/05/2019			Bond Future	9.7587		90.5565	9.7906	90.3638	0.327	0.0000	0.0000	0
2018/11/12	2030	02/05/2019	9.39	Call	Bond Future	1,414.2600		1.4143	1,326.4600	1.3265	(6.208)	0	0	0
2018/11/12	2030	02/05/2019	9.39	Put	Bond Future	3,681.2300		3.6812	3,786.0600	3.7861	2.848	0	0	0
2018/11/12	2030	02/05/2019	10.20	Call	Bond Future	4,053.0300		4.0530	3,904.1500	3.9042	(3.673)	0	0	0
2018/11/12	2030	02/05/2019	10.20	Put	Bond Future	1,438.1500		1.4381	1,481.9000	1.4819	3.042	0	0	3,000
2018/11/12	2030	02/05/2019	8.90	Call	Bond Future	515.2200		0.5152	469.8700	0.4699	(8.802)	0	0	3,000
2018/11/12	2030	02/05/2019	9.41	Put	Bond Future	3,604.4100		3.6044	3,707.4800	3.7075	2.860	0	0	0
2018/11/12	2030	02/05/2019	9.40	Call	Bond Future	1,438.2100		1.4382	1,349.5300	1.3495	(6.166)	0	0	3,000
2018/11/12	2030	02/05/2019	9.40	Put	Bond Future	3,642.6700		3.6427	3,746.6200	3.7466	2.854	0	0	0
2018/11/12	2030	01/08/2019	9.91	Put	Bond Future	2,733.8900		2.7339	2,807.9900	2.8080	2.710	0	0	0
2018/11/12	2030	01/08/2019			Bond Future	9.8208		88.3732	9.8541	88.1754	0.340	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
2018/11/12	2030	01/08/2019	9.91	Call	Bond Future	3,261.4800	3.2615	3,137.8200	3.1378	(3.792)	0	0	0
2018/11/12	2030	01/08/2019	9.92	Call	Bond Future	3,294.6400	3.2946	3,170.3600	3.1704	(3.772)	0	0	0
2018/11/12	2030	01/08/2019	9.90	Put	Bond Future	2,759.5100	2.7595	2,834.2300	2.8342	2.708	0	0	0
2018/11/12	2030	01/08/2019	9.92	Put	Bond Future	2,708.1800	2.7082	2,781.6600	2.7817	2.713	0	0	0
2018/11/12	2030	01/08/2019	9.90	Call	Bond Future	3,228.1700	3.2282	3,105.1300	3.1051	(3.811)	0	0	0
2018/11/12	2032	07/02/2019	8.81	Call	Bond Future	64.5600	0.0646	51.6900	0.0517	(19.935)	0	0	0
2018/11/12	2032	07/02/2019	8.80	Put	Bond Future	7,607.4600	7.6075	7,796.1800	7.7962	2.481	0	0	0
2018/11/12	2032	07/02/2019			Bond Future	9.8694	91.2643	9.8996	91.0632	0.306	0.0000	0.0000	41,731
2018/11/12	2032	07/02/2019	8.82	Call	Bond Future	67.7300	0.0677	54.3500	0.0543	(19.755)	0	0	0
2018/11/12	2032	07/02/2019	8.82	Put	Bond Future	7,464.4800	7.4645	7,652.1800	7.6522	2.515	0	0	0
2018/11/12	2032	07/02/2019	8.81	Put	Bond Future	7,535.8900	7.5359	7,724.1000	7.7241	2.498	0	0	0
2018/11/12	2032	07/02/2019	8.80	Call	Bond Future	61.4700	0.0615	49.1100	0.0491	(20.107)	0	0	0
2018/11/12	2032	02/05/2019	9.62	Put	Bond Future	3,801.4600	3.8015	3,908.3500	3.9083	2.812	0	0	0
2018/11/12	2032	02/05/2019	9.61	Call	Bond Future	1,680.0300	1.6800	1,580.1200	1.5801	(5.947)	0	0	0
2018/11/12	2032	02/05/2019			Bond Future	9.9338	88.7217	9.9655	88.5139	0.319	0.0000	0.0000	0
2018/11/12	2032	02/05/2019	9.62	Call	Bond Future	1,707.4700	1.7075	1,606.6200	1.6066	(5.906)	0	0	0
2018/11/12	2032	02/05/2019	9.61	Put	Bond Future	3,841.9100	3.8419	3,949.7400	3.9497	2.807	0	0	0
2018/11/12	2032	02/05/2019	9.63	Call	Bond Future	1,734.9300	1.7349	1,633.1400	1.6331	(5.867)	0	0	0
2018/11/12	2032	02/05/2019	9.63	Put	Bond Future	3,761.1100	3.7611	3,867.0600	3.8671	2.817	0	0	0
2018/11/12	2032	01/08/2019	10.10	Call	Bond Future	3,611.7800	3.6118	3,476.9000	3.4769	(3.734)	0	0	0
2018/11/12	2032	01/08/2019	10.11	Put	Bond Future	2,889.8000	2.8898	2,967.3400	2.9673	2.683	0	0	0
2018/11/12	2032	01/08/2019			Bond Future	9.9922	90.5073	10.0251	90.2942	0.330	0.0000	0.0000	0
2018/11/12	2032	01/08/2019	10.10	Put	Bond Future	2,917.9200	2.9179	2,996.1200	2.9961	2.680	0	0	0
2018/11/12	2032	01/08/2019	10.11	Call	Bond Future	3,647.6100	3.6476	3,512.0700	3.5121	(3.716)	0	0	0
2018/11/12	2032	01/08/2019	10.09	Call	Bond Future	3,576.1000	3.5761	3,441.8900	3.4419	(3.753)	0	0	0
2018/11/12	2032	01/08/2019	10.09	Put	Bond Future	2,946.2600	2.9463	3,025.1300	3.0251	2.677	0	0	0
2018/11/12	2033	07/02/2019			Bond Future	103.9732	103.9732	104.0208	104.0208	0.046	0.0000	0.0000	6,770
2018/11/12	2033	02/05/2019			Bond Future	104.6898	104.6898	104.7347	104.7347	0.043	0.0000	0.0000	0
2018/11/12	2033	01/08/2019			Bond Future	106.8197	106.8197	106.8640	106.8640	0.041	0.0000	0.0000	0
2018/11/12	2037	07/02/2019	9.06	Put	Bond Future	7,869.7900	7.8698	8,038.9500	8.0389	2.149	0	0	0
2018/11/12	2037	07/02/2019	9.05	Call	Bond Future	94.5400	0.0945	78.2500	0.0783	(17.231)	0	0	0
2018/11/12	2037	07/02/2019			Bond Future	10.0391	87.5822	10.0642	87.3961	0.250	0.0000	0.0000	54,015
2018/11/12	2037	07/02/2019	9.06	Call	Bond Future	99.0900	0.0991	82.1700	0.0822	(17.075)	0	0	0
2018/11/12	2037	07/02/2019	9.05	Put	Bond Future	7,949.9500	7.9500	8,119.7400	8.1197	2.136	0	0	0
2018/11/12	2037	07/02/2019	9.07	Call	Bond Future	103.8100	0.1038	86.2600	0.0863	(16.906)	0	0	0
2018/11/12	2037	07/02/2019	9.07	Put	Bond Future	7,789.9200	7.7899	7,958.4500	7.9585	2.163	0	0	0
2018/11/12	2037	02/05/2019	9.81	Put	Bond Future	4,226.7600	4.2268	4,318.0000	4.3180	2.159	0	0	0
2018/11/12	2037	02/05/2019			Bond Future	10.1020	89.1317	10.1282	88.9394	0.260	0.0000	0.0000	0
2018/11/12	2037	02/05/2019	9.80	Call	Bond Future	2,009.4200	2.0094	1,909.2000	1.9092	(4.988)	0	0	0
2018/11/12	2037	02/05/2019	9.80	Put	Bond Future	4,272.4000	4.2724	4,364.5000	4.3645	2.156	0	0	0
2018/11/12	2037	02/05/2019	9.81	Call	Bond Future	2,040.1500	2.0401	1,939.0700	1.9391	(4.955)	0	0	0
2018/11/12	2037	02/05/2019	9.79	Call	Bond Future	1,978.9600	1.9790	1,879.6000	1.8796	(5.021)	0	0	0
2018/11/12	2037	02/05/2019	9.79	Put	Bond Future	4,318.4100	4.3184	4,411.3700	4.4114	2.153	0	0	0
2018/11/12	2037	01/08/2019	10.31	Call	Bond Future	4,194.4100	4.1944	4,062.7000	4.0627	(3.140)	0	0	0
2018/11/12	2037	01/08/2019			Bond Future	10.1622	86.6696	10.1895	86.4721	0.268	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/12	2037	01/08/2019	10.29	Call	Bond Future	4,114.1200		4.1141	3,983.6200	3.9836	(3.172)	0	0	0
2018/11/12	2037	01/08/2019	10.29	Put	Bond Future	3,194.1100		3.1941	3,261.1000	3.2611	2.097	0	0	0
2018/11/12	2037	01/08/2019	10.31	Put	Bond Future	3,131.8000		3.1318	3,197.5800	3.1976	2.100	0	0	0
2018/11/12	2037	01/08/2019	10.30	Call	Bond Future	4,154.1800		4.1542	4,023.0700	4.0231	(3.156)	0	0	0
2018/11/12	2037	01/08/2019	10.30	Put	Bond Future	3,162.8300		3.1628	3,229.2100	3.2292	2.099	0	0	0
2018/11/12	2038	07/02/2019			Bond Future	122.3513		122.3513	121.9609	121.9609	(0.319)	0.0000	0.0000	9,871
2018/11/12	2038	02/05/2019			Bond Future	124.5427		124.5427	124.1411	124.1411	(0.322)	0.0000	0.0000	0
2018/11/12	2038	01/08/2019			Bond Future	127.0239		127.0239	126.6124	126.6124	(0.324)	0.0000	0.0000	0
2018/11/12	2040	07/02/2019	9.13	Call	Bond Future	108.1900		0.1082	87.9400	0.0879	(18.717)	0	0	0
2018/11/12	2040	07/02/2019	9.11	Put	Bond Future	8,658.9300		8.6589	8,880.5200	8.8805	2.559	0	0	0
2018/11/12	2040	07/02/2019			Bond Future	10.1087		90.7107	10.1389	90.4704	0.299	0.0000	0.0000	33,526
2018/11/12	2040	07/02/2019	9.13	Put	Bond Future	8,484.7800		8.4848	8,704.9000	8.7049	2.594	0	0	0
2018/11/12	2040	07/02/2019	9.11	Call	Bond Future	98.4600		0.0985	79.6800	0.0797	(19.074)	0	0	0
2018/11/12	2040	07/02/2019	9.12	Put	Bond Future	8,571.6700		8.5717	8,792.5400	8.7925	2.577	0	0	0
2018/11/12	2040	07/02/2019	9.12	Call	Bond Future	103.2100		0.1032	83.7100	0.0837	(18.894)	0	0	0
2018/11/12	2040	02/05/2019	9.60	Call	Bond Future	1,291.8200		1.2918	1,200.6700	1.2007	(7.056)	0	0	1,150
2018/11/12	2040	02/05/2019	9.89	Call	Bond Future	2,162.5100		2.1625	2,037.9300	2.0379	(5.761)	0	0	0
2018/11/12	2040	02/05/2019	9.88	Put	Bond Future	4,471.5600		4.4716	4,595.7100	4.5957	2.776	0	0	0
2018/11/12	2040	02/05/2019			Bond Future	10.1712		92.3156	10.2027	92.0680	0.310	0.0000	0.0000	0
2018/11/12	2040	02/05/2019	10.20	Put	Bond Future	3,108.4900		3.1085	3,198.9000	3.1989	2.908	0	0	0
2018/11/12	2040	02/05/2019	10.20	Call	Bond Future	3,334.6800		3.3347	3,177.4800	3.1775	(4.714)	0	0	1,150
2018/11/12	2040	02/05/2019	9.60	Put	Bond Future	5,981.0000		5.9810	6,137.4600	6.1375	2.616	0	0	0
2018/11/12	2040	02/05/2019	9.90	Call	Bond Future	2,196.5900		2.1966	2,070.8900	2.0709	(5.723)	0	0	0
2018/11/12	2040	02/05/2019	9.90	Put	Bond Future	4,375.6600		4.3757	4,497.5700	4.4976	2.786	0	0	0
2018/11/12	2040	02/05/2019	9.89	Put	Bond Future	4,423.5300		4.4235	4,546.5600	4.5466	2.781	0	0	0
2018/11/12	2040	02/05/2019	9.88	Call	Bond Future	2,128.4700		2.1285	2,005.0100	2.0050	(5.800)	0	0	0
2018/11/12	2040	01/08/2019	10.36	Call	Bond Future	4,435.0900		4.4351	4,271.5300	4.2715	(3.688)	0	0	0
2018/11/12	2040	01/08/2019	10.37	Put	Bond Future	3,408.4800		3.4085	3,498.0800	3.4981	2.629	0	0	0
2018/11/12	2040	01/08/2019			Bond Future	10.2313		89.6672	10.2640	89.4133	0.319	0.0000	0.0000	0
2018/11/12	2040	01/08/2019	10.36	Put	Bond Future	3,441.8700		3.4419	3,532.2500	3.5323	2.626	0	0	0
2018/11/12	2040	01/08/2019	10.37	Call	Bond Future	4,478.1500		4.4781	4,313.8100	4.3138	(3.670)	0	0	0
2018/11/12	2040	01/08/2019	10.38	Call	Bond Future	4,521.0700		4.5211	4,355.9600	4.3560	(3.652)	0	0	0
2018/11/12	2040	01/08/2019	10.38	Put	Bond Future	3,375.0700		3.3751	3,463.9000	3.4639	2.632	0	0	0
2018/11/12	2044	07/02/2019	9.18	Put	Bond Future	8,220.1400		8.2201	8,440.2200	8.4402	2.677	0	0	0
2018/11/12	2044	07/02/2019			Bond Future	10.1055		88.0141	10.1358	87.7695	0.299	0.0000	0.0000	39,738
2018/11/12	2044	07/02/2019	9.17	Call	Bond Future	130.0300		0.1300	106.4700	0.1065	(18.119)	0	0	0
2018/11/12	2044	07/02/2019	9.17	Put	Bond Future	8,308.1700		8.3082	8,529.1100	8.5291	2.659	0	0	0
2018/11/12	2044	07/02/2019	9.18	Call	Bond Future	136.0600		0.1361	111.6400	0.1116	(17.948)	0	0	0
2018/11/12	2044	07/02/2019	9.16	Call	Bond Future	124.2600		0.1243	101.5300	0.1015	(18.292)	0	0	0
2018/11/12	2044	07/02/2019	9.16	Put	Bond Future	8,396.6100		8.3966	8,618.3800	8.6184	2.641	0	0	0
2018/11/12	2044	02/05/2019	9.90	Call	Bond Future	2,248.4200		2.2484	2,119.8600	2.1199	(5.718)	0	0	0
2018/11/12	2044	02/05/2019			Bond Future	10.1650		89.5713	10.1965	89.3195	0.309	0.0000	0.0000	0
2018/11/12	2044	02/05/2019	9.90	Put	Bond Future	4,419.4000		4.4194	4,542.6600	4.5427	2.789	0	0	0
2018/11/12	2044	02/05/2019	9.91	Call	Bond Future	2,283.7000		2.2837	2,154.0000	2.1540	(5.679)	0	0	0
2018/11/12	2044	02/05/2019	9.92	Put	Bond Future	4,323.2500		4.3232	4,444.2300	4.4442	2.798	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
2018/11/12	2044	02/05/2019	9.91	Put	Bond Future	4,371.1100	4.3711	4,493.2300	4.4932	2.794	0	0	0
2018/11/12	2044	02/05/2019	9.92	Call	Bond Future	2,319.2700	2.3193	2,188.4300	2.1884	(5.641)	0	0	0
2018/11/12	2044	01/08/2019	10.40	Put	Bond Future	3,331.4700	3.3315	3,419.2300	3.4192	2.634	0	0	0
2018/11/12	2044	01/08/2019			Bond Future	10.2220	86.9928	10.2546	86.7346	0.319	0.0000	0.0000	0
2018/11/12	2044	01/08/2019	10.39	Call	Bond Future	4,680.6400	4.6806	4,511.0000	4.5110	(3.624)	0	0	0
2018/11/12	2044	01/08/2019	10.39	Put	Bond Future	3,364.5300	3.3645	3,453.0700	3.4531	2.632	0	0	0
2018/11/12	2044	01/08/2019	10.40	Call	Bond Future	4,724.8600	4.7249	4,554.4400	4.5544	(3.607)	0	0	0
2018/11/12	2044	01/08/2019	10.38	Call	Bond Future	4,636.5800	4.6366	4,467.7200	4.4677	(3.642)	0	0	0
2018/11/12	2044	01/08/2019	10.38	Put	Bond Future	3,397.8800	3.3979	3,487.2000	3.4872	2.629	0	0	0
2018/11/12	2046	07/02/2019			Bond Future	117.0622	117.0622	116.9335	116.9335	(0.110)	0.0000	0.0000	12,065
2018/11/12	2046	02/05/2019			Bond Future	117.4727	117.4727	117.3378	117.3378	(0.115)	0.0000	0.0000	0
2018/11/12	2046	01/08/2019			Bond Future	119.8627	119.8627	119.7234	119.7234	(0.116)	0.0000	0.0000	0
2018/11/12	2050	07/02/2019			Bond Future	121.3326	121.3326	120.6763	120.6763	(0.541)	0.0000	0.0000	10,255
2018/11/12	2050	02/05/2019			Bond Future	123.5056	123.5056	122.8334	122.8334	(0.544)	0.0000	0.0000	0
2018/11/12	2050	01/08/2019			Bond Future	124.1996	124.1996	123.5121	123.5121	(0.554)	0.0000	0.0000	0
2018/11/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	AL37	07/02/2019			Index Future	602.3620	602.3620	601.7100	601.7100	(0.108)	0.0000	0.0000	0
2018/11/12	AL37	02/05/2019			Index Future	613.0160	613.0160	612.3320	612.3320	(0.112)	0.0000	0.0000	0
2018/11/12	AL37	01/08/2019			Index Future	625.3440	625.3440	624.6340	624.6340	(0.114)	0.0000	0.0000	0
2018/11/12	AL7T	07/02/2019			Index Future	692.4440	692.4440	691.3500	691.3500	(0.158)	0.0000	0.0000	0
2018/11/12	AL7T	02/05/2019			Index Future	704.6920	704.6920	703.5540	703.5540	(0.161)	0.0000	0.0000	0
2018/11/12	AL7T	01/08/2019			Index Future	718.8630	718.8630	717.6890	717.6890	(0.163)	0.0000	0.0000	0
2018/11/12	ALBI	07/02/2019			Index Future	627.6650	627.6650	626.4680	626.4680	(0.191)	0.0000	0.0000	906
2018/11/12	ALBI	02/05/2019			Index Future	638.7670	638.7670	637.5270	637.5270	(0.194)	0.0000	0.0000	0
2018/11/12	ALBI	01/08/2019			Index Future	651.6130	651.6130	650.3350	650.3350	(0.196)	0.0000	0.0000	0
2018/11/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C035	28/02/2035			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
2018/11/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	ES33	07/02/2019			Bond Future	11.2839	76.3225	11.3137	76.1547	0.264	0.0000	0.0000	494
2018/11/12	ES33	02/05/2019			Bond Future	11.3878	73.8808	11.4191	73.7076	0.275	0.0000	0.0000	0
2018/11/12	ES33	01/08/2019			Bond Future	11.4905	75.3678	11.5231	75.1900	0.284	0.0000	0.0000	0
2018/11/12	ES42	07/02/2019			Bond Future	11.4921	78.4529	11.5220	78.2627	0.260	0.0000	0.0000	5,169
2018/11/12	ES42	02/05/2019			Bond Future	11.5957	75.5798	11.6269	75.3837	0.270	0.0000	0.0000	0
2018/11/12	ES42	01/08/2019			Bond Future	11.6961	77.1016	11.7287	76.9004	0.279	0.0000	0.0000	0
2018/11/12	GOVI	07/02/2019	666.53	Put	GOVI	454,510.0000	45.4510	466,550.0000	46.6550	2.649	0	0	0
2018/11/12	GOVI	07/02/2019			GOVI	621.0790	621.0790	619.8750	619.8750	(0.194)	0.0000	0.0000	461
2018/11/12	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	GOVI	07/02/2019	666.52	Put	GOVI	454,410.0000	45.4410	466,450.0000	46.6450	2.650	0	0	0
2018/11/12	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	GOVI	07/02/2019	666.51	Put	GOVI	454,310.0000	45.4310	466,350.0000	46.6350	2.650	0	0	0
2018/11/12	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	GOVI	02/05/2019	647.88	Put	GOVI	158,150.0000	15.8150	170,630.0000	17.0630	7.891	0	0	0
2018/11/12	GOVI	02/05/2019	647.86	Put	GOVI	157,950.0000	15.7950	170,430.0000	17.0430	7.901	0	0	0
2018/11/12	GOVI	02/05/2019			GOVI	632.0650	632.0650	630.8170	630.8170	(0.197)	0.0000	0.0000	0
2018/11/12	GOVI	02/05/2019	647.87	Put	GOVI	158,050.0000	15.8050	170,530.0000	17.0530	7.896	0	0	0
2018/11/12	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	GOVI	01/08/2019	638.68	Call	GOVI	60,950.0000	6.0950	48,110.0000	4.8110	(21.066)	0	0	0
2018/11/12	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	GOVI	01/08/2019			GOVI	644.7750	644.7750	643.4910	643.4910	(0.199)	0.0000	0.0000	0
2018/11/12	GOVI	01/08/2019	638.69	Call	GOVI	60,850.0000	6.0850	48,010.0000	4.8010	(21.101)	0	0	0
2018/11/12	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	GOVI	01/08/2019	638.67	Call	GOVI	61,050.0000	6.1050	48,210.0000	4.8210	(21.032)	0	0	0
2018/11/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/12	IGOV	07/02/2019			Index Future	257.2330	257.2330	256.8740	256.8740	(0.140)	0.0000	0.0000	508
2018/11/12	IGOV	02/05/2019			Index Future	261.8400	261.8400	261.4650	261.4650	(0.143)	0.0000	0.0000	215
2018/11/12	IGOV	01/08/2019			Index Future	267.1660	267.1660	266.7780	266.7780	(0.145)	0.0000	0.0000	0
2018/11/12	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/12	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	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
2018/11/12	IS01	20/06/2019			Interest Rate Swap	102.0700	102.0700	102.0600	102.0600	(0.010)	0.0000	0.0000	0
2018/11/12	IS01	19/09/2019			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/12	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/12	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/11/12	IS02	20/09/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/11/12	IS02	20/12/2019			Interest Rate Swap	103.0400	103.0400	103.0400	103.0400	0.000	0.0000	0.0000	0
2018/11/12	IS02	23/03/2020			Interest Rate Swap	99.1600	99.1600	99.1600	99.1600	0.000	0.0000	0.0000	0
2018/11/12	IS02	22/06/2020			Interest Rate Swap	102.8500	102.8500	102.8600	102.8600	0.010	0.0000	0.0000	0
2018/11/12	IS02	21/09/2020			Interest Rate Swap	99.9800	99.9800	99.9800	99.9800	0.000	0.0000	0.0000	0
2018/11/12	IS05	17/12/2020			Interest Rate Swap	96.9100	96.9100	96.9000	96.9000	(0.010)	0.0000	0.0000	0
2018/11/12	IS05	16/03/2021			Interest Rate Swap	96.2200	96.2200	96.2100	96.2100	(0.010)	0.0000	0.0000	0
2018/11/12	IS05	15/06/2021			Interest Rate Swap	95.5000	95.5000	95.4800	95.4800	(0.021)	0.0000	0.0000	0
2018/11/12	IS05	21/09/2021			Interest Rate Swap	95.7600	95.7600	95.7400	95.7400	(0.021)	0.0000	0.0000	0
2018/11/12	IS05	21/12/2021			Interest Rate Swap	98.0300	98.0300	98.0100	98.0100	(0.020)	0.0000	0.0000	51
2018/11/12	IS05	15/03/2022			Interest Rate Swap	98.2400	98.2400	98.2200	98.2200	(0.020)	0.0000	0.0000	0
2018/11/12	IS05	21/06/2022			Interest Rate Swap	99.5200	99.5200	99.5000	99.5000	(0.020)	0.0000	0.0000	0
2018/11/12	IS05	20/09/2022			Interest Rate Swap	103.5100	103.5100	103.4900	103.4900	(0.019)	0.0000	0.0000	0
2018/11/12	IS05	20/12/2022			Interest Rate Swap	104.8300	104.8300	104.8200	104.8200	(0.010)	0.0000	0.0000	0
2018/11/12	IS05	22/03/2023			Interest Rate Swap	98.3100	98.3100	98.3000	98.3000	(0.010)	0.0000	0.0000	0
2018/11/12	IS05	20/06/2023			Interest Rate Swap	104.4100	104.4100	104.4000	104.4000	(0.010)	0.0000	0.0000	0
2018/11/12	IS05	19/09/2023			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/12	IS10	17/12/2025			Interest Rate Swap	97.2600	97.2600	97.2800	97.2800	0.021	0.0000	0.0000	0
2018/11/12	IS10	16/03/2026			Interest Rate Swap	94.3400	94.3400	94.3600	94.3600	0.021	0.0000	0.0000	0
2018/11/12	IS10	15/06/2026			Interest Rate Swap	93.1400	93.1400	93.1600	93.1600	0.021	0.0000	0.0000	0
2018/11/12	IS10	21/09/2026			Interest Rate Swap	95.3400	95.3400	95.3600	95.3600	0.021	0.0000	0.0000	0
2018/11/12	IS10	21/12/2026			Interest Rate Swap	99.1400	99.1400	99.1600	99.1600	0.020	0.0000	0.0000	0
2018/11/12	IS10	15/03/2027			Interest Rate Swap	97.7800	97.7800	97.8100	97.8100	0.031	0.0000	0.0000	0
2018/11/12	IS10	21/06/2027			Interest Rate Swap	99.8900	99.8900	99.9200	99.9200	0.030	0.0000	0.0000	0
2018/11/12	IS10	20/09/2027			Interest Rate Swap	105.3400	105.3400	105.3700	105.3700	0.028	0.0000	0.0000	0
2018/11/12	IS10	20/12/2027			Interest Rate Swap	105.7400	105.7400	105.7700	105.7700	0.028	0.0000	0.0000	0
2018/11/12	IS10	22/03/2028			Interest Rate Swap	99.3700	99.3700	99.4000	99.4000	0.030	0.0000	0.0000	0
2018/11/12	IS10	20/06/2028			Interest Rate Swap	106.5100	106.5100	106.5300	106.5300	0.019	0.0000	0.0000	0
2018/11/12	IS10	19/09/2028			Interest Rate Swap	100.2000	100.2000	100.2100	100.2100	0.010	0.0000	0.0000	0
2018/11/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/12	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/12	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/12	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	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
2018/11/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/12	R023	07/02/2019	10.59	Call	Bond Future	6,380.3400	6.3803	6,258.9800	6.2590	(1.902)	0	0	0
2018/11/12	R023	07/02/2019			Bond Future	8.5759	100.7528	8.6127	100.6315	0.429	0.0000	0.0000	53,011
2018/11/12	R023	07/02/2019	10.57	Call	Bond Future	6,319.7400	6.3197	6,198.3900	6.1984	(1.920)	0	0	0
2018/11/12	R023	07/02/2019	10.57	Put	Bond Future	1.9700	0.0020	1.9700	0.0020	0.000	0	0	0
2018/11/12	R023	07/02/2019	10.59	Put	Bond Future	1.8000	0.0018	1.7900	0.0018	(0.556)	0	0	0
2018/11/12	R023	07/02/2019	10.58	Call	Bond Future	6,350.0400	6.3500	6,228.6900	6.2287	(1.911)	0	0	0
2018/11/12	R023	07/02/2019	10.58	Put	Bond Future	1.8800	0.0019	1.8800	0.0019	0.000	0	0	0
2018/11/12	R023	02/05/2019	8.45	Call	Bond Future	804.9300	0.8049	743.7800	0.7438	(7.597)	0	0	0
2018/11/12	R023	02/05/2019	8.44	Put	Bond Future	1,387.3700	1.3874	1,453.7100	1.4537	4.782	0	0	0
2018/11/12	R023	02/05/2019			Bond Future	8.6295	98.6048	8.6699	98.4780	0.469	0.0000	0.0000	0
2018/11/12	R023	02/05/2019	8.46	Call	Bond Future	819.8600	0.8199	758.0600	0.7581	(7.538)	0	0	0
2018/11/12	R023	02/05/2019	8.46	Put	Bond Future	1,353.8400	1.3538	1,418.8800	1.4189	4.804	0	0	0
2018/11/12	R023	02/05/2019	8.45	Put	Bond Future	1,370.5300	1.3705	1,436.2200	1.4362	4.793	0	0	0
2018/11/12	R023	02/05/2019	8.44	Call	Bond Future	790.1500	0.7902	729.6500	0.7297	(7.657)	0	0	0
2018/11/12	R023	01/08/2019	8.95	Call	Bond Future	1,820.8900	1.8209	1,735.2300	1.7352	(4.704)	0	0	0
2018/11/12	R023	01/08/2019			Bond Future	8.6624	100.5888	8.7066	100.4581	0.510	0.0000	0.0000	0
2018/11/12	R023	01/08/2019	8.93	Call	Bond Future	1,781.0600	1.7811	1,696.2400	1.6962	(4.762)	0	0	0
2018/11/12	R023	01/08/2019	8.93	Put	Bond Future	992.0400	0.9920	1,037.9600	1.0380	4.629	0	0	0
2018/11/12	R023	01/08/2019	8.95	Put	Bond Future	973.2100	0.9732	1,018.2900	1.0183	4.632	0	0	0
2018/11/12	R023	01/08/2019	8.94	Call	Bond Future	1,800.9300	1.8009	1,715.6900	1.7157	(4.733)	0	0	0
2018/11/12	R023	01/08/2019	8.94	Put	Bond Future	982.5800	0.9826	1,028.0800	1.0281	4.631	0	0	0
2018/11/12	R035	07/02/2019	8.98	Call	Bond Future	82.0400	0.0820	66.0300	0.0660	(19.515)	0	0	0
2018/11/12	R035	07/02/2019			Bond Future	9.9903	95.2092	10.0205	94.9864	0.302	0.0000	0.0000	71,516
2018/11/12	R035	07/02/2019	8.96	Call	Bond Future	75.3900	0.0754	60.4500	0.0604	(19.817)	0	0	0
2018/11/12	R035	07/02/2019	8.96	Put	Bond Future	8,187.4100	8.1874	8,395.2200	8.3952	2.538	0	0	0
2018/11/12	R035	07/02/2019	8.98	Put	Bond Future	8,026.6100	8.0266	8,233.3500	8.2334	2.576	0	0	0
2018/11/12	R035	07/02/2019	8.97	Call	Bond Future	78.6500	0.0787	63.1900	0.0632	(19.657)	0	0	0
2018/11/12	R035	07/02/2019	8.97	Put	Bond Future	8,106.8900	8.1069	8,314.1800	8.3142	2.557	0	0	0
2018/11/12	R035	02/05/2019	9.74	Put	Bond Future	4,257.1200	4.2571	4,374.0400	4.3740	2.746	0	0	0
2018/11/12	R035	02/05/2019			Bond Future	10.0514	92.3926	10.0829	92.1628	0.314	0.0000	0.0000	0
2018/11/12	R035	02/05/2019	9.74	Call	Bond Future	1,941.6600	1.9417	1,828.7600	1.8288	(5.815)	0	0	0
2018/11/12	R035	02/05/2019	9.75	Call	Bond Future	1,972.6900	1.9727	1,858.7600	1.8588	(5.775)	0	0	0
2018/11/12	R035	02/05/2019	9.75	Put	Bond Future	4,212.4300	4.2124	4,328.3200	4.3283	2.751	0	0	0
2018/11/12	R035	02/05/2019	9.73	Call	Bond Future	1,911.1500	1.9112	1,799.2900	1.7993	(5.853)	0	0	0
2018/11/12	R035	02/05/2019	9.73	Put	Bond Future	4,302.4200	4.3024	4,420.3800	4.4204	2.742	0	0	0
2018/11/12	R035	01/08/2019	10.23	Call	Bond Future	4,106.7600	4.1068	3,955.9300	3.9559	(3.673)	0	0	0
2018/11/12	R035	01/08/2019	10.22	Put	Bond Future	3,264.5400	3.2645	3,350.1800	3.3502	2.623	0	0	0
2018/11/12	R035	01/08/2019			Bond Future	10.1079	94.2518	10.1407	94.0161	0.324	0.0000	0.0000	0
2018/11/12	R035	01/08/2019	10.24	Call	Bond Future	4,146.5300	4.1465	3,994.9700	3.9950	(3.655)	0	0	0
2018/11/12	R035	01/08/2019	10.24	Put	Bond Future	3,202.1800	3.2022	3,286.3700	3.2864	2.629	0	0	0
2018/11/12	R035	01/08/2019	10.23	Put	Bond Future	3,233.3900	3.2334	3,318.3100	3.3183	2.626	0	0	0
2018/11/12	R035	01/08/2019	10.22	Call	Bond Future	4,066.8400	4.0668	3,916.7300	3.9167	(3.691)	0	0	0
2018/11/12	R186	07/02/2019	9.50	Call	Bond Future	2,339.7900	2.3398	2,203.0800	2.2031	(5.843)	0	0	0
2018/11/12	R186	07/02/2019	8.21	Put	Bond Future	6,287.0600	6.2871	6,451.2100	6.4512	2.611	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
2018/11/12	R186	07/02/2019	8.20	Call	Bond Future	54.0900	0.0541	43.1700	0.0432	(20.189)	0	0	0
2018/11/12	R186	07/02/2019	8.50	Call	Bond Future	181.9300	0.1819	153.4000	0.1534	(15.682)	0	0	1,000
2018/11/12	R186	07/02/2019	9.10	Put	Bond Future	1,994.1000	1.9941	2,074.5900	2.0746	4.036	0	0	1,000
2018/11/12	R186	07/02/2019	9.92	Put	Bond Future	400.6900	0.4007	413.8800	0.4139	3.292	0	0	1,170
2018/11/12	R186	07/02/2019			Bond Future	9.2557	108.3429	9.2863	108.1675	0.330	0.0000	0.0000	66,267
2018/11/12	R186	07/02/2019	9.38	Put	Bond Future	1,202.2700	1.2023	1,252.0000	1.2520	4.136	0	0	0
2018/11/12	R186	07/02/2019	9.38	Call	Bond Future	1,912.8300	1.9128	1,787.1100	1.7871	(6.572)	0	0	6,000
2018/11/12	R186	07/02/2019	9.50	Put	Bond Future	949.1200	0.9491	987.8600	0.9879	4.082	0	0	2,500
2018/11/12	R186	07/02/2019	8.21	Call	Bond Future	56.4100	0.0564	45.1100	0.0451	(20.032)	0	0	0
2018/11/12	R186	07/02/2019	8.20	Put	Bond Future	6,346.5700	6.3466	6,511.1000	6.5111	2.592	0	0	0
2018/11/12	R186	07/02/2019	8.30	Put	Bond Future	5,758.7100	5.7587	5,918.7600	5.9188	2.779	0	0	0
2018/11/12	R186	07/02/2019	8.50	Put	Bond Future	4,638.2700	4.6383	4,785.1900	4.7852	3.168	0	0	0
2018/11/12	R186	07/02/2019	9.10	Call	Bond Future	1,095.2500	1.0953	1,000.2900	1.0003	(8.670)	0	0	0
2018/11/12	R186	07/02/2019	9.92	Call	Bond Future	4,127.2300	4.1272	3,964.9700	3.9650	(3.931)	0	0	0
2018/11/12	R186	07/02/2019	8.77	Put	Bond Future	3,298.0600	3.2981	3,417.9800	3.4180	3.636	0	0	0
2018/11/12	R186	07/02/2019	8.77	Call	Bond Future	461.2400	0.4612	405.7100	0.4057	(12.039)	0	0	1,170
2018/11/12	R186	07/02/2019	8.22	Call	Bond Future	58.8100	0.0588	47.1100	0.0471	(19.895)	0	0	0
2018/11/12	R186	07/02/2019	8.22	Put	Bond Future	6,227.6700	6.2277	6,391.4200	6.3914	2.629	0	0	0
2018/11/12	R186	07/02/2019	8.30	Call	Bond Future	82.6100	0.0826	67.2100	0.0672	(18.642)	0	0	210
2018/11/12	R186	07/02/2019	9.90	Call	Bond Future	4,034.9100	4.0349	3,873.4600	3.8735	(4.001)	0	0	0
2018/11/12	R186	07/02/2019	9.90	Put	Bond Future	418.0500	0.4180	432.0500	0.4320	3.349	0	0	1,000
2018/11/12	R186	07/02/2019	9.27	Put	Bond Future	1,477.1700	1.4772	1,538.2800	1.5383	4.137	0	0	0
2018/11/12	R186	07/02/2019	9.27	Call	Bond Future	1,559.2300	1.5592	1,444.8900	1.4449	(7.333)	0	0	1,170
2018/11/12	R186	02/05/2019	10.07	Call	Bond Future	4,953.0000	4.9530	4,798.4400	4.7984	(3.121)	0	0	0
2018/11/12	R186	02/05/2019	9.96	Put	Bond Future	995.9800	0.9960	1,028.2900	1.0283	3.244	0	0	90
2018/11/12	R186	02/05/2019	9.75	Call	Bond Future	3,644.4100	3.6444	3,505.0500	3.5050	(3.824)	0	0	0
2018/11/12	R186	02/05/2019	9.25	Put	Bond Future	2,360.5900	2.3606	2,438.0400	2.4380	3.281	0	0	0
2018/11/12	R186	02/05/2019	8.65	Put	Bond Future	4,510.8800	4.5109	4,638.8500	4.6388	2.837	0	0	0
2018/11/12	R186	02/05/2019	9.02	Call	Bond Future	1,371.9300	1.3719	1,286.1500	1.2862	(6.253)	0	0	0
2018/11/12	R186	02/05/2019	9.01	Put	Bond Future	3,110.7300	3.1107	3,208.0500	3.2081	3.129	0	0	0
2018/11/12	R186	02/05/2019			Bond Future	9.3216	110.2595	9.3542	110.0773	0.350	0.0000	0.0000	0
2018/11/12	R186	02/05/2019	8.65	Call	Bond Future	666.5100	0.6665	612.2300	0.6122	(8.144)	0	0	3,250
2018/11/12	R186	02/05/2019	9.03	Call	Bond Future	1,394.9200	1.3949	1,308.3000	1.3083	(6.210)	0	0	0
2018/11/12	R186	02/05/2019	9.03	Put	Bond Future	3,042.2700	3.0423	3,137.9000	3.1379	3.143	0	0	0
2018/11/12	R186	02/05/2019	9.30	Call	Bond Future	2,103.4800	2.1035	1,994.7300	1.9947	(5.170)	0	0	200
2018/11/12	R186	02/05/2019	10.07	Put	Bond Future	872.3600	0.8724	900.0500	0.9000	3.174	0	0	200
2018/11/12	R186	02/05/2019	9.96	Call	Bond Future	4,489.8500	4.4899	4,339.9100	4.3399	(3.340)	0	0	0
2018/11/12	R186	02/05/2019	9.20	Put	Bond Future	2,504.4500	2.5044	2,585.9300	2.5859	3.253	0	0	0
2018/11/12	R186	02/05/2019	9.75	Put	Bond Future	1,283.0300	1.2830	1,325.9200	1.3259	3.343	0	0	7,000
2018/11/12	R186	02/05/2019	10.02	Put	Bond Future	926.2900	0.9263	956.0000	0.9560	3.207	0	0	3,250
2018/11/12	R186	02/05/2019	9.25	Call	Bond Future	1,959.1900	1.9592	1,854.3900	1.8544	(5.349)	0	0	3,250
2018/11/12	R186	02/05/2019	9.02	Put	Bond Future	3,076.3700	3.0764	3,172.8400	3.1728	3.136	0	0	0
2018/11/12	R186	02/05/2019	9.01	Call	Bond Future	1,349.1700	1.3492	1,264.2400	1.2642	(6.295)	0	0	0
2018/11/12	R186	02/05/2019	8.70	Put	Bond Future	4,296.6400	4.2966	4,420.4400	4.4204	2.881	0	0	0
2018/11/12	R186	02/05/2019	8.70	Call	Bond Future	744.6500	0.7447	686.2000	0.6862	(7.849)	0	0	200
2018/11/12	R186	02/05/2019	9.30	Put	Bond Future	2,224.3200	2.2243	2,297.8200	2.2978	3.304	0	0	0
2018/11/12	R186	02/05/2019	9.20	Call	Bond Future	1,821.5300	1.8215	1,720.7600	1.7208	(5.532)	0	0	90
2018/11/12	R186	02/05/2019	8.62	Put	Bond Future	4,642.5600	4.6426	4,773.0000	4.7730	2.810	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
2018/11/12	R186	02/05/2019	8.62	Call	Bond Future	622.2800	0.6223	570.4700	0.5705	(8.326)	0	0	90
2018/11/12	R186	02/05/2019	8.50	Put	Bond Future	5,192.8800	5.1929	5,332.7800	5.3328	2.694	0	0	0
2018/11/12	R186	02/05/2019	8.50	Call	Bond Future	465.3000	0.4653	422.9500	0.4230	(9.102)	0	0	7,000
2018/11/12	R186	02/05/2019	9.00	Put	Bond Future	3,145.3600	3.1454	3,243.5200	3.2435	3.121	0	0	0
2018/11/12	R186	02/05/2019	9.00	Call	Bond Future	1,326.6400	1.3266	1,242.5500	1.2425	(6.339)	0	0	7,000
2018/11/12	R186	02/05/2019	10.02	Call	Bond Future	4,740.7600	4.7408	4,588.2200	4.5882	(3.218)	0	0	0
2018/11/12	R186	01/08/2019	9.54	Call	Bond Future	3,153.1700	3.1532	3,033.2700	3.0333	(3.803)	0	0	0
2018/11/12	R186	01/08/2019	10.08	Put	Bond Future	1,425.5200	1.4255	1,466.5500	1.4666	2.878	0	0	6,000
2018/11/12	R186	01/08/2019			Bond Future	9.3779	107.1752	9.4124	106.9878	0.368	0.0000	0.0000	0
2018/11/12	R186	01/08/2019	9.05	Put	Bond Future	3,557.2900	3.5573	3,656.9100	3.6569	2.800	0	0	0
2018/11/12	R186	01/08/2019	9.05	Call	Bond Future	1,754.0800	1.7541	1,666.2700	1.6663	(5.006)	0	0	6,000
2018/11/12	R186	01/08/2019	9.52	Call	Bond Future	3,086.4400	3.0864	2,967.7300	2.9677	(3.846)	0	0	0
2018/11/12	R186	01/08/2019	9.52	Put	Bond Future	2,317.3300	2.3173	2,386.0500	2.3860	2.965	0	0	0
2018/11/12	R186	01/08/2019	8.30	Put	Bond Future	6,507.3700	6.5074	6,660.0900	6.6601	2.347	0	0	0
2018/11/12	R186	01/08/2019	8.30	Call	Bond Future	427.9500	0.4280	393.2400	0.3932	(8.111)	0	0	6,000
2018/11/12	R186	01/08/2019	9.54	Put	Bond Future	2,276.3800	2.2764	2,343.9100	2.3439	2.967	0	0	0
2018/11/12	R186	01/08/2019	10.08	Call	Bond Future	5,156.1800	5.1562	5,009.7800	5.0098	(2.839)	0	0	0
2018/11/12	R186	01/08/2019	9.53	Call	Bond Future	3,119.9100	3.1199	3,000.6100	3.0006	(3.824)	0	0	0
2018/11/12	R186	01/08/2019	9.53	Put	Bond Future	2,296.9400	2.2969	2,365.0700	2.3651	2.966	0	0	0
2018/11/12	R197	07/02/2019			Bond Future	299.2469	299.2469	299.1983	299.1983	(0.016)	0.0000	0.0000	2,355
2018/11/12	R197	02/05/2019			Bond Future	304.6064	304.6064	304.5470	304.5470	(0.020)	0.0000	0.0000	0
2018/11/12	R197	01/08/2019			Bond Future	303.2426	303.2426	303.1777	303.1777	(0.021)	0.0000	0.0000	0
2018/11/12	R202	07/02/2019			Bond Future	234.9901	234.9901	234.9533	234.9533	(0.016)	0.0000	0.0000	8,990
2018/11/12	R202	02/05/2019			Bond Future	239.1986	239.1986	239.1535	239.1535	(0.019)	0.0000	0.0000	0
2018/11/12	R202	01/08/2019			Bond Future	240.0488	240.0488	239.9994	239.9994	(0.021)	0.0000	0.0000	0
2018/11/12	R207	07/02/2019	6.52	Call	Bond Future	349.0800	0.3491	320.3600	0.3204	(8.227)	0	0	0
2018/11/12	R207	07/02/2019	6.51	Put	Bond Future	17.0400	0.0170	20.2600	0.0203	18.897	0	0	0
2018/11/12	R207	07/02/2019			Bond Future	6.1460	101.5294	6.1817	101.4975	0.581	0.0000	0.0000	18,412
2018/11/12	R207	07/02/2019	6.53	Call	Bond Future	357.5000	0.3575	328.6700	0.3287	(8.064)	0	0	0
2018/11/12	R207	07/02/2019	6.53	Put	Bond Future	16.0200	0.0160	19.0000	0.0190	18.602	0	0	0
2018/11/12	R207	07/02/2019	6.52	Put	Bond Future	16.4700	0.0165	19.5600	0.0196	18.761	0	0	0
2018/11/12	R207	07/02/2019	6.51	Call	Bond Future	340.7800	0.3408	312.1900	0.3122	(8.390)	0	0	0
2018/11/12	R207	02/05/2019	7.63	Call	Bond Future	1,349.5200	1.3495	1,313.6900	1.3137	(2.655)	0	0	0
2018/11/12	R207	02/05/2019			Bond Future	5.6125	103.3255	5.6655	103.2896	0.944	0.0000	0.0000	0
2018/11/12	R207	02/05/2019	7.61	Call	Bond Future	1,336.3000	1.3363	1,300.4700	1.3005	(2.681)	0	0	0
2018/11/12	R207	02/05/2019	7.61	Put	Bond Future	0.1000	0.0001	0.1200	0.0001	20.000	0	0	0
2018/11/12	R207	02/05/2019	7.63	Put	Bond Future	0.0900	0.0001	0.1100	0.0001	22.222	0	0	0
2018/11/12	R207	02/05/2019	7.62	Call	Bond Future	1,342.9100	1.3429	1,307.0800	1.3071	(2.668)	0	0	0
2018/11/12	R207	02/05/2019	7.62	Put	Bond Future	0.0900	0.0001	0.1100	0.0001	22.222	0	0	0
2018/11/12	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	R207	01/08/2019	7.33	Call	Bond Future	1,401.7400	1.4017	1,363.7400	1.3637	(2.711)	0	0	0
2018/11/12	R207	01/08/2019			Bond Future	4.1255	101.7617	4.2112	101.7237	2.078	0.0000	0.0000	0
2018/11/12	R207	01/08/2019	7.34	Call	Bond Future	1,406.0600	1.4061	1,368.0600	1.3681	(2.703)	0	0	0
2018/11/12	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	R207	01/08/2019	7.35	Call	Bond Future	1,410.3700	1.4104	1,372.3700	1.3724	(2.694)	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
2018/11/12	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/12	R208	07/02/2019	7.07	Call	Bond Future	38.3300	0.0383	30.0200	0.0300	(21.680)	0	0	0
2018/11/12	R208	07/02/2019	7.08	Put	Bond Future	1,011.0600	1.0111	1,067.1200	1.0671	5.545	0	0	0
2018/11/12	R208	07/02/2019	7.06	Put	Bond Future	1,047.0400	1.0470	1,103.6100	1.1036	5.403	0	0	0
2018/11/12	R208	07/02/2019			Bond Future	7.5842	100.8791	7.6180	100.8145	0.445	0.0000	0.0000	25,597
2018/11/12	R208	07/02/2019	7.07	Put	Bond Future	1,028.9800	1.0290	1,085.3000	1.0853	5.473	0	0	0
2018/11/12	R208	07/02/2019	7.08	Call	Bond Future	39.7900	0.0398	31.2200	0.0312	(21.538)	0	0	0
2018/11/12	R208	07/02/2019	7.06	Call	Bond Future	37.0000	0.0370	28.9400	0.0289	(21.784)	0	0	0
2018/11/12	R208	02/05/2019	8.03	Put	Bond Future	241.5000	0.2415	257.1900	0.2572	6.497	0	0	0
2018/11/12	R208	02/05/2019	8.02	Call	Bond Future	1,031.8300	1.0318	978.6100	0.9786	(5.158)	0	0	0
2018/11/12	R208	02/05/2019			Bond Future	7.5610	99.2624	7.6012	99.1932	0.531	0.0000	0.0000	0
2018/11/12	R208	02/05/2019	8.03	Call	Bond Future	1,045.6400	1.0456	992.1800	0.9922	(5.113)	0	0	0
2018/11/12	R208	02/05/2019	8.02	Put	Bond Future	244.7500	0.2448	260.6800	0.2607	6.509	0	0	0
2018/11/12	R208	02/05/2019	8.04	Call	Bond Future	1,059.7200	1.0597	1,006.0400	1.0060	(5.065)	0	0	0
2018/11/12	R208	02/05/2019	8.04	Put	Bond Future	238.5300	0.2385	254.0000	0.2540	6.486	0	0	0
2018/11/12	R208	01/08/2019	8.16	Call	Bond Future	1,291.2200	1.2912	1,234.9100	1.2349	(4.361)	0	0	0
2018/11/12	R208	01/08/2019	8.17	Put	Bond Future	238.9000	0.2389	254.3800	0.2544	6.480	0	0	0
2018/11/12	R208	01/08/2019			Bond Future	7.4629	101.2597	7.5103	101.1878	0.636	0.0000	0.0000	0
2018/11/12	R208	01/08/2019	8.16	Put	Bond Future	241.3500	0.2414	256.9900	0.2570	6.480	0	0	0
2018/11/12	R208	01/08/2019	8.17	Call	Bond Future	1,303.7200	1.3037	1,247.2500	1.2472	(4.331)	0	0	0
2018/11/12	R208	01/08/2019	8.15	Call	Bond Future	1,278.7400	1.2787	1,222.6100	1.2226	(4.389)	0	0	0
2018/11/12	R208	01/08/2019	8.15	Put	Bond Future	243.8200	0.2438	259.6400	0.2596	6.488	0	0	0
2018/11/12	R209	07/02/2019	10.20	Put	Bond Future	1,063.3500	1.0633	1,100.6100	1.1006	3.504	0	0	4,000
2018/11/12	R209	07/02/2019	8.97	Put	Bond Future	6,470.8700	6.4709	6,642.1300	6.6421	2.647	0	0	0
2018/11/12	R209	07/02/2019			Bond Future	9.9190	72.3591	9.9492	72.1694	0.305	0.0000	0.0000	123,571
2018/11/12	R209	07/02/2019	8.96	Call	Bond Future	98.9600	0.0990	81.0300	0.0810	(18.118)	0	0	0
2018/11/12	R209	07/02/2019	8.96	Put	Bond Future	6,538.4700	6.5385	6,710.3000	6.7103	2.628	0	0	0
2018/11/12	R209	07/02/2019	10.20	Call	Bond Future	2,799.2100	2.7992	2,646.7100	2.6467	(5.448)	0	0	0
2018/11/12	R209	07/02/2019	8.97	Call	Bond Future	102.8800	0.1029	84.3800	0.0844	(17.982)	0	0	0
2018/11/12	R209	07/02/2019	9.04	Put	Bond Future	6,006.4900	6.0065	6,173.1400	6.1731	2.774	0	0	0
2018/11/12	R209	07/02/2019	9.04	Call	Bond Future	136.4300	0.1364	113.3200	0.1133	(16.939)	0	0	4,000
2018/11/12	R209	07/02/2019	9.54	Put	Bond Future	3,203.1400	3.2031	3,314.9700	3.3150	3.491	0	0	0
2018/11/12	R209	07/02/2019	9.54	Call	Bond Future	756.4600	0.7565	678.5300	0.6785	(10.302)	0	0	4,000
2018/11/12	R209	07/02/2019	8.95	Call	Bond Future	95.1600	0.0952	77.7800	0.0778	(18.264)	0	0	0
2018/11/12	R209	07/02/2019	8.95	Put	Bond Future	6,606.2900	6.6063	6,778.6700	6.7787	2.609	0	0	0
2018/11/12	R209	02/05/2019	9.70	Put	Bond Future	3,487.9200	3.4879	3,583.9200	3.5839	2.752	0	0	0
2018/11/12	R209	02/05/2019			Bond Future	9.9741	70.4898	10.0055	70.2943	0.315	0.0000	0.0000	0
2018/11/12	R209	02/05/2019	9.69	Call	Bond Future	1,721.9400	1.7219	1,623.2500	1.6232	(5.731)	0	0	0
2018/11/12	R209	02/05/2019	9.69	Put	Bond Future	3,525.6300	3.5256	3,622.5100	3.6225	2.748	0	0	0
2018/11/12	R209	02/05/2019	9.70	Call	Bond Future	1,748.8700	1.7489	1,649.3000	1.6493	(5.693)	0	0	0
2018/11/12	R209	02/05/2019	10.71	Call	Bond Future	5,443.5100	5.4435	5,277.2300	5.2772	(3.055)	0	0	0
2018/11/12	R209	02/05/2019	9.68	Call	Bond Future	1,695.2400	1.6952	1,597.4200	1.5974	(5.770)	0	0	0
2018/11/12	R209	02/05/2019	9.68	Put	Bond Future	3,563.6600	3.5637	3,661.4100	3.6614	2.743	0	0	0
2018/11/12	R209	02/05/2019	9.35	Put	Bond Future	4,992.2700	4.9923	5,119.7500	5.1198	2.554	0	0	0
2018/11/12	R209	02/05/2019	9.35	Call	Bond Future	938.9800	0.9390	870.8900	0.8709	(7.251)	0	0	760
2018/11/12	R209	02/05/2019	10.71	Put	Bond Future	1,071.6000	1.0716	1,100.8900	1.1009	2.733	0	0	760

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
2018/11/12	R209	02/05/2019	9.95	Put	Bond Future	2,634.4500	2.6344	2,709.6300	2.7096	2.854	0	0	0
2018/11/12	R209	02/05/2019	9.95	Call	Bond Future	2,484.1100	2.4841	2,363.7200	2.3637	(4.846)	0	0	760
2018/11/12	R209	01/08/2019	10.17	Call	Bond Future	3,609.7800	3.6098	3,479.3800	3.4794	(3.612)	0	0	0
2018/11/12	R209	01/08/2019	10.15	Put	Bond Future	2,768.4200	2.7684	2,839.7400	2.8397	2.576	0	0	0
2018/11/12	R209	01/08/2019			Bond Future	10.0238	71.9085	10.0564	71.7080	0.325	0.0000	0.0000	0
2018/11/12	R209	01/08/2019	10.17	Put	Bond Future	2,716.0200	2.7160	2,786.1200	2.7861	2.581	0	0	0
2018/11/12	R209	01/08/2019	10.15	Call	Bond Future	3,540.8900	3.5409	3,411.7100	3.4117	(3.648)	0	0	0
2018/11/12	R209	01/08/2019	10.16	Put	Bond Future	2,742.1100	2.7421	2,812.8200	2.8128	2.579	0	0	0
2018/11/12	R209	01/08/2019	10.16	Call	Bond Future	3,575.2600	3.5753	3,445.4700	3.4455	(3.630)	0	0	0
2018/11/12	R210	07/02/2019			Bond Future	189.2456	189.2456	189.0611	189.0611	(0.098)	0.0000	0.0000	3,308
2018/11/12	R210	02/05/2019			Bond Future	190.0790	190.0790	189.8847	189.8847	(0.102)	0.0000	0.0000	0
2018/11/12	R210	01/08/2019			Bond Future	193.9463	193.9463	193.7454	193.7454	(0.104)	0.0000	0.0000	0
2018/11/12	R212	07/02/2019			Bond Future	156.0257	156.0257	156.0004	156.0004	(0.016)	0.0000	0.0000	4,976
2018/11/12	R212	02/05/2019			Bond Future	158.8202	158.8202	158.7892	158.7892	(0.020)	0.0000	0.0000	0
2018/11/12	R212	01/08/2019			Bond Future	161.9801	161.9801	161.9462	161.9462	(0.021)	0.0000	0.0000	0
2018/11/12	R213	07/02/2019	8.68	Call	Bond Future	56.8200	0.0568	45.5200	0.0455	(19.887)	0	0	0
2018/11/12	R213	07/02/2019			Bond Future	9.7792	83.7635	9.8095	83.5811	0.309	0.0000	0.0000	32,324
2018/11/12	R213	07/02/2019	8.68	Put	Bond Future	7,078.7200	7.0787	7,249.7900	7.2498	2.417	0	0	0
2018/11/12	R213	07/02/2019	8.69	Call	Bond Future	59.2000	0.0592	47.5200	0.0475	(19.730)	0	0	0
2018/11/12	R213	07/02/2019	8.70	Put	Bond Future	6,948.6100	6.9486	7,118.8900	7.1189	2.451	0	0	0
2018/11/12	R213	07/02/2019	8.69	Put	Bond Future	7,013.5800	7.0136	7,184.2700	7.1843	2.434	0	0	0
2018/11/12	R213	07/02/2019	8.70	Call	Bond Future	61.6800	0.0617	49.5900	0.0496	(19.601)	0	0	0
2018/11/12	R213	02/05/2019	9.49	Call	Bond Future	1,479.8100	1.4798	1,390.9800	1.3910	(6.003)	0	0	0
2018/11/12	R213	02/05/2019	9.48	Put	Bond Future	3,631.9900	3.6320	3,732.4300	3.7324	2.765	0	0	0
2018/11/12	R213	02/05/2019			Bond Future	9.8390	81.6953	9.8708	81.5069	0.322	0.0000	0.0000	0
2018/11/12	R213	02/05/2019	9.50	Call	Bond Future	1,503.9800	1.5040	1,414.3100	1.4143	(5.962)	0	0	0
2018/11/12	R213	02/05/2019	9.50	Put	Bond Future	3,557.0100	3.5570	3,655.7500	3.6557	2.776	0	0	0
2018/11/12	R213	02/05/2019	9.49	Put	Bond Future	3,594.4600	3.5945	3,694.0400	3.6940	2.770	0	0	0
2018/11/12	R213	02/05/2019	9.48	Call	Bond Future	1,455.6500	1.4556	1,367.6800	1.3677	(6.043)	0	0	0
2018/11/12	R213	01/08/2019	9.99	Put	Bond Future	2,734.7200	2.7347	2,806.0600	2.8061	2.609	0	0	0
2018/11/12	R213	01/08/2019	9.98	Call	Bond Future	3,265.7700	3.2658	3,144.4600	3.1445	(3.715)	0	0	0
2018/11/12	R213	01/08/2019			Bond Future	9.8934	83.3392	9.9264	83.1459	0.333	0.0000	0.0000	0
2018/11/12	R213	01/08/2019	9.99	Call	Bond Future	3,298.8100	3.2988	3,176.9000	3.1769	(3.696)	0	0	0
2018/11/12	R213	01/08/2019	9.98	Put	Bond Future	2,759.8300	2.7598	2,831.7700	2.8318	2.607	0	0	0
2018/11/12	R213	01/08/2019	10.00	Call	Bond Future	3,332.0000	3.3320	3,209.4900	3.2095	(3.677)	0	0	0
2018/11/12	R213	01/08/2019	10.00	Put	Bond Future	2,709.8200	2.7098	2,780.5600	2.7806	2.611	0	0	0
2018/11/12	R214	07/02/2019	9.05	Put	Bond Future	7,335.9000	7.3359	7,517.3200	7.5173	2.473	0	0	0
2018/11/12	R214	07/02/2019			Bond Future	10.0765	71.5269	10.1067	71.3306	0.300	0.0000	0.0000	29,770
2018/11/12	R214	07/02/2019	9.04	Call	Bond Future	75.0400	0.0750	60.6300	0.0606	(19.203)	0	0	0
2018/11/12	R214	07/02/2019	9.04	Put	Bond Future	7,408.8900	7.4089	7,590.8600	7.5909	2.456	0	0	0
2018/11/12	R214	07/02/2019	9.05	Call	Bond Future	78.6500	0.0787	63.6900	0.0637	(19.021)	0	0	0
2018/11/12	R214	07/02/2019	9.03	Call	Bond Future	71.5500	0.0716	57.7000	0.0577	(19.357)	0	0	0
2018/11/12	R214	07/02/2019	9.03	Put	Bond Future	7,482.1200	7.4821	7,664.6500	7.6647	2.440	0	0	0
2018/11/12	R214	02/05/2019	9.87	Call	Bond Future	1,936.3800	1.9364	1,830.3500	1.8303	(5.476)	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
2018/11/12	R214	02/05/2019	9.85	Call	Bond Future	1,880.6100	1.8806	1,776.3200	1.7763	(5.546)	0	0	0
2018/11/12	R214	02/05/2019			Bond Future	10.1304	69.4959	10.1618	69.2936	0.310	0.0000	0.0000	0
2018/11/12	R214	02/05/2019	9.85	Put	Bond Future	3,732.4100	3.7324	3,830.4000	3.8304	2.625	0	0	0
2018/11/12	R214	02/05/2019	9.87	Put	Bond Future	3,653.4500	3.6535	3,749.7000	3.7497	2.634	0	0	0
2018/11/12	R214	02/05/2019	9.86	Call	Bond Future	1,908.3800	1.9084	1,803.2200	1.8032	(5.510)	0	0	0
2018/11/12	R214	02/05/2019	9.86	Put	Bond Future	3,692.7600	3.6928	3,789.8800	3.7899	2.630	0	0	0
2018/11/12	R214	01/08/2019	10.34	Put	Bond Future	2,791.4800	2.7915	2,862.7800	2.8628	2.554	0	0	0
2018/11/12	R214	01/08/2019			Bond Future	10.1803	70.8944	10.2127	70.6871	0.319	0.0000	0.0000	0
2018/11/12	R214	01/08/2019	10.33	Call	Bond Future	3,767.2900	3.7673	3,631.9200	3.6319	(3.593)	0	0	0
2018/11/12	R214	01/08/2019	10.33	Put	Bond Future	2,818.6400	2.8186	2,890.5600	2.8906	2.552	0	0	0
2018/11/12	R214	01/08/2019	10.34	Call	Bond Future	3,802.7300	3.8027	3,666.7400	3.6667	(3.576)	0	0	0
2018/11/12	R214	01/08/2019	10.32	Call	Bond Future	3,731.7600	3.7318	3,597.0100	3.5970	(3.611)	0	0	0
2018/11/12	R214	01/08/2019	10.32	Put	Bond Future	2,845.8000	2.8458	2,918.3400	2.9183	2.549	0	0	0
2018/11/12	R248	07/02/2019	9.06	Put	Bond Future	9,456.6900	9.4567	9,649.9200	9.6499	2.043	0	0	0
2018/11/12	R248	07/02/2019			Bond Future	10.0921	91.4431	10.1171	91.2353	0.248	0.0000	0.0000	110,910
2018/11/12	R248	07/02/2019	9.06	Call	Bond Future	80.1100	0.0801	65.5200	0.0655	(18.212)	0	0	0
2018/11/12	R248	07/02/2019	9.05	Put	Bond Future	9,551.9700	9.5520	9,745.7900	9.7458	2.029	0	0	0
2018/11/12	R248	07/02/2019	9.07	Call	Bond Future	84.2500	0.0843	69.0500	0.0691	(18.042)	0	0	0
2018/11/12	R248	07/02/2019	9.07	Put	Bond Future	9,361.7100	9.3617	9,554.3300	9.5543	2.058	0	0	0
2018/11/12	R248	07/02/2019	9.05	Call	Bond Future	76.1000	0.0761	62.1000	0.0621	(18.397)	0	0	0
2018/11/12	R248	02/05/2019	9.90	Put	Bond Future	4,511.7500	4.5118	4,608.7200	4.6087	2.149	0	0	0
2018/11/12	R248	02/05/2019			Bond Future	10.1464	88.6233	10.1726	88.4088	0.257	0.0000	0.0000	0
2018/11/12	R248	02/05/2019	9.90	Call	Bond Future	2,441.3900	2.4414	2,323.8900	2.3239	(4.813)	0	0	0
2018/11/12	R248	02/05/2019	9.91	Call	Bond Future	2,477.4400	2.4774	2,358.9900	2.3590	(4.781)	0	0	0
2018/11/12	R248	02/05/2019	9.89	Put	Bond Future	4,561.8200	4.5618	4,659.7400	4.6597	2.147	0	0	0
2018/11/12	R248	02/05/2019	9.91	Put	Bond Future	4,462.1200	4.4621	4,558.1400	4.5581	2.152	0	0	0
2018/11/12	R248	02/05/2019	9.89	Call	Bond Future	2,405.6300	2.4056	2,289.0800	2.2891	(4.845)	0	0	0
2018/11/12	R248	01/08/2019	10.35	Call	Bond Future	4,720.9100	4.7209	4,573.3400	4.5733	(3.126)	0	0	0
2018/11/12	R248	01/08/2019	10.34	Put	Bond Future	3,522.6800	3.5227	3,595.8400	3.5958	2.077	0	0	0
2018/11/12	R248	01/08/2019			Bond Future	10.1968	90.4067	10.2239	90.1867	0.265	0.0000	0.0000	0
2018/11/12	R248	01/08/2019	10.36	Call	Bond Future	4,766.0800	4.7661	4,617.8500	4.6179	(3.110)	0	0	0
2018/11/12	R248	01/08/2019	10.36	Put	Bond Future	3,453.9000	3.4539	3,525.7300	3.5257	2.080	0	0	0
2018/11/12	R248	01/08/2019	10.35	Put	Bond Future	3,488.1400	3.4881	3,560.6300	3.5606	2.078	0	0	0
2018/11/12	R248	01/08/2019	10.34	Call	Bond Future	4,675.9200	4.6759	4,529.0200	4.5290	(3.142)	0	0	0

Total

965646