



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 18/12/2018 TO 18/12/2018

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
2018/12/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	2025	07/02/2019			Bond Future	132.1211	132.1211	132.1252	132.1252	0.003	0.0000	0.0000	355
2018/12/18	2025	02/05/2019			Bond Future	134.4645	134.4645	134.4685	134.4685	0.003	0.0000	0.0000	0
2018/12/18	2025	01/08/2019			Bond Future	137.0807	137.0807	137.0846	137.0846	0.003	0.0000	0.0000	0
2018/12/18	2029	07/02/2019			Bond Future	100.2846	100.2846	100.2881	100.2881	0.003	0.0000	0.0000	2,954
2018/12/18	2029	02/05/2019			Bond Future	100.9904	100.9904	100.9937	100.9937	0.003	0.0000	0.0000	0
2018/12/18	2029	01/08/2019			Bond Future	102.9904	102.9904	102.9936	102.9936	0.003	0.0000	0.0000	0
2018/12/18	2030	07/02/2019	8.62	Call	Bond Future	7.0000	0.0070	9.3500	0.0094	33.571	0	0	0
2018/12/18	2030	07/02/2019	10.20	Put	Bond Future	447.3400	0.4473	301.8500	0.3018	(32.523)	0	0	3,960
2018/12/18	2030	07/02/2019			Bond Future	9.7770	88.4643	9.6841	89.0331	(0.950)	0.0000	0.0000	56,641
2018/12/18	2030	07/02/2019	9.68	Put	Bond Future	1,598.2900	1.5983	1,248.6200	1.2486	(21.878)	0	0	0
2018/12/18	2030	07/02/2019	9.68	Call	Bond Future	1,004.0100	1.0040	1,223.0800	1.2231	21.820	0	0	3,960
2018/12/18	2030	07/02/2019	9.18	Put	Bond Future	3,905.6100	3.9056	3,386.3400	3.3863	(13.295)	0	0	0
2018/12/18	2030	07/02/2019	9.18	Call	Bond Future	160.9200	0.1609	210.3900	0.2104	30.742	0	0	3,960
2018/12/18	2030	07/02/2019	8.63	Call	Bond Future	7.4700	0.0075	9.9800	0.0100	33.601	0	0	0
2018/12/18	2030	07/02/2019	8.62	Put	Bond Future	7,460.6300	7.4606	6,894.2400	6.8942	(7.592)	0	0	0
2018/12/18	2030	07/02/2019	10.20	Call	Bond Future	2,976.9600	2.9770	3,400.2100	3.4002	14.218	0	0	0
2018/12/18	2030	07/02/2019	8.90	Call	Bond Future	37.2300	0.0372	49.9300	0.0499	34.112	0	0	1,320
2018/12/18	2030	07/02/2019	8.63	Put	Bond Future	7,393.1400	7.3931	6,826.9100	6.8269	(7.659)	0	0	0
2018/12/18	2030	07/02/2019	8.64	Call	Bond Future	7.9700	0.0080	10.6500	0.0106	33.626	0	0	0
2018/12/18	2030	07/02/2019	8.64	Put	Bond Future	7,325.7300	7.3257	6,759.6700	6.7597	(7.727)	0	0	0
2018/12/18	2030	07/02/2019	9.60	Put	Bond Future	1,889.0400	1.8890	1,505.5100	1.5055	(20.303)	0	0	0
2018/12/18	2030	07/02/2019	9.60	Call	Bond Future	800.5600	0.8006	985.7700	0.9858	23.135	0	0	1,320
2018/12/18	2030	07/02/2019	9.40	Put	Bond Future	2,750.7300	2.7507	2,291.4800	2.2915	(16.696)	0	0	0
2018/12/18	2030	07/02/2019	9.40	Call	Bond Future	410.4400	0.4104	519.9300	0.5199	26.676	0	0	0
2018/12/18	2030	07/02/2019	8.70	Put	Bond Future	6,923.3600	6.9234	6,358.5800	6.3586	(8.158)	0	0	0
2018/12/18	2030	07/02/2019	8.70	Call	Bond Future	11.6600	0.0117	15.6200	0.0156	33.962	0	0	0
2018/12/18	2030	07/02/2019	8.90	Put	Bond Future	5,611.8900	5.6119	5,055.8500	5.0558	(9.908)	0	0	0
2018/12/18	2030	02/05/2019	8.90	Put	Bond Future	6,198.5100	6.1985	5,678.1400	5.6781	(8.395)	0	0	0
2018/12/18	2030	02/05/2019	9.41	Call	Bond Future	972.4800	0.9725	1,136.2800	1.1363	16.844	0	0	0
2018/12/18	2030	02/05/2019			Bond Future	9.8488	90.0137	9.7527	90.5923	(0.975)	0.0000	0.0000	0
2018/12/18	2030	02/05/2019	9.39	Call	Bond Future	932.0900	0.9321	1,090.9400	1.0909	17.042	0	0	0
2018/12/18	2030	02/05/2019	9.39	Put	Bond Future	3,741.8200	3.7418	3,322.1100	3.3221	(11.217)	0	0	0
2018/12/18	2030	02/05/2019	10.20	Call	Bond Future	3,381.1600	3.3812	3,744.6400	3.7446	10.750	0	0	0
2018/12/18	2030	02/05/2019	10.20	Put	Bond Future	1,309.0400	1.3090	1,093.9600	1.0940	(16.430)	0	0	3,000
2018/12/18	2030	02/05/2019	8.90	Call	Bond Future	253.7600	0.2538	311.9500	0.3120	22.931	0	0	3,000
2018/12/18	2030	02/05/2019	9.41	Put	Bond Future	3,657.2400	3.6572	3,242.4800	3.2425	(11.341)	0	0	0
2018/12/18	2030	02/05/2019	9.40	Call	Bond Future	952.1500	0.9522	1,113.4700	1.1135	16.943	0	0	3,000
2018/12/18	2030	02/05/2019	9.40	Put	Bond Future	3,699.3700	3.6994	3,282.1300	3.2821	(11.279)	0	0	0
2018/12/18	2030	01/08/2019	9.91	Put	Bond Future	2,730.6100	2.7306	2,428.8700	2.4289	(11.050)	0	0	0
2018/12/18	2030	01/08/2019			Bond Future	9.9228	87.7702	9.8230	88.3600	(1.006)	0.0000	0.0000	0

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2018/12/18	2030	01/08/2019	9.91	Call	Bond Future	2,655.2700	2.6553	2,943.2800	2.9433	10.847	0	0	0
2018/12/18	2030	01/08/2019	9.92	Call	Bond Future	2,686.9800	2.6870	2,977.0200	2.9770	10.794	0	0	0
2018/12/18	2030	01/08/2019	9.90	Put	Bond Future	2,758.0100	2.7580	2,454.2200	2.4542	(11.015)	0	0	0
2018/12/18	2030	01/08/2019	9.92	Put	Bond Future	2,703.4500	2.7035	2,403.7400	2.4037	(11.086)	0	0	0
2018/12/18	2030	01/08/2019	9.90	Call	Bond Future	2,623.7400	2.6237	2,909.7000	2.9097	10.899	0	0	0
2018/12/18	2032	07/02/2019	8.81	Call	Bond Future	6.3500	0.0064	8.4600	0.0085	33.228	0	0	0
2018/12/18	2032	07/02/2019	8.80	Put	Bond Future	8,340.4900	8.3405	7,729.3500	7.7293	(7.327)	0	0	0
2018/12/18	2032	07/02/2019			Bond Future	9.9886	90.4758	9.8958	91.0889	(0.929)	0.0000	0.0000	43,322
2018/12/18	2032	07/02/2019	8.82	Call	Bond Future	6.7900	0.0068	9.0500	0.0091	33.284	0	0	0
2018/12/18	2032	07/02/2019	8.82	Put	Bond Future	8,192.1000	8.1921	7,581.2500	7.5813	(7.457)	0	0	0
2018/12/18	2032	07/02/2019	8.81	Put	Bond Future	8,266.2400	8.2662	7,655.2400	7.6552	(7.392)	0	0	0
2018/12/18	2032	07/02/2019	8.80	Call	Bond Future	5.9400	0.0059	7.9100	0.0079	33.165	0	0	0
2018/12/18	2032	02/05/2019	9.62	Put	Bond Future	3,991.5200	3.9915	3,545.8100	3.5458	(11.166)	0	0	0
2018/12/18	2032	02/05/2019	9.61	Call	Bond Future	1,057.1200	1.0571	1,232.4600	1.2325	16.587	0	0	0
2018/12/18	2032	02/05/2019			Bond Future	10.0592	87.9034	9.9635	88.5271	(0.952)	0.0000	0.0000	0
2018/12/18	2032	02/05/2019	9.62	Call	Bond Future	1,079.2300	1.0792	1,257.2300	1.2572	16.493	0	0	0
2018/12/18	2032	02/05/2019	9.61	Put	Bond Future	4,037.3000	4.0373	3,588.9300	3.5889	(11.106)	0	0	0
2018/12/18	2032	02/05/2019	9.63	Call	Bond Future	1,101.8300	1.1018	1,282.4900	1.2825	16.396	0	0	0
2018/12/18	2032	02/05/2019	9.63	Put	Bond Future	3,946.3100	3.9463	3,503.2600	3.5033	(11.227)	0	0	0
2018/12/18	2032	01/08/2019	10.10	Call	Bond Future	2,822.3400	2.8223	3,129.4900	3.1295	10.883	0	0	0
2018/12/18	2032	01/08/2019	10.11	Put	Bond Future	2,980.9700	2.9810	2,654.5600	2.6546	(10.950)	0	0	0
2018/12/18	2032	01/08/2019			Bond Future	10.1296	89.6241	10.0305	90.2599	(0.979)	0.0000	0.0000	0
2018/12/18	2032	01/08/2019	10.10	Put	Bond Future	3,011.7000	3.0117	2,683.0700	2.6831	(10.912)	0	0	0
2018/12/18	2032	01/08/2019	10.11	Call	Bond Future	2,855.5600	2.8556	3,164.9300	3.1649	10.834	0	0	0
2018/12/18	2032	01/08/2019	10.09	Call	Bond Future	2,789.3000	2.7893	3,094.2400	3.0942	10.932	0	0	0
2018/12/18	2032	01/08/2019	10.09	Put	Bond Future	3,042.6800	3.0427	2,711.8400	2.7118	(10.873)	0	0	0
2018/12/18	2033	07/02/2019			Bond Future	102.2708	102.2708	102.2745	102.2745	0.004	0.0000	0.0000	5,890
2018/12/18	2033	02/05/2019			Bond Future	102.9394	102.9394	102.9430	102.9430	0.003	0.0000	0.0000	0
2018/12/18	2033	01/08/2019			Bond Future	104.9781	104.9781	104.9816	104.9816	0.003	0.0000	0.0000	0
2018/12/18	2037	07/02/2019	9.06	Put	Bond Future	9,006.8800	9.0069	8,406.4800	8.4065	(6.666)	0	0	0
2018/12/18	2037	07/02/2019	9.05	Call	Bond Future	8.2900	0.0083	10.3100	0.0103	24.367	0	0	0
2018/12/18	2037	07/02/2019			Bond Future	10.2060	86.3549	10.1236	86.9574	(0.807)	0.0000	0.0000	57,786
2018/12/18	2037	07/02/2019	9.06	Call	Bond Future	8.8600	0.0089	11.0200	0.0110	24.379	0	0	0
2018/12/18	2037	07/02/2019	9.05	Put	Bond Future	9,091.0200	9.0910	8,490.4800	8.4905	(6.606)	0	0	0
2018/12/18	2037	07/02/2019	9.07	Call	Bond Future	9.4700	0.0095	11.8000	0.0118	24.604	0	0	0
2018/12/18	2037	07/02/2019	9.07	Put	Bond Future	8,922.9000	8.9229	8,322.6700	8.3227	(6.727)	0	0	0
2018/12/18	2037	02/05/2019	9.81	Put	Bond Future	4,593.5600	4.5936	4,144.3500	4.1444	(9.779)	0	0	0
2018/12/18	2037	02/05/2019			Bond Future	10.2760	87.8674	10.1912	88.4803	(0.826)	0.0000	0.0000	0
2018/12/18	2037	02/05/2019	9.80	Call	Bond Future	1,118.6200	1.1186	1,279.8200	1.2798	14.411	0	0	0
2018/12/18	2037	02/05/2019	9.80	Put	Bond Future	4,645.9600	4.6460	4,194.1900	4.1942	(9.724)	0	0	0
2018/12/18	2037	02/05/2019	9.81	Call	Bond Future	1,142.5900	1.1426	1,306.3500	1.3063	14.332	0	0	0
2018/12/18	2037	02/05/2019	9.79	Call	Bond Future	1,094.9600	1.0950	1,253.6300	1.2536	14.491	0	0	0
2018/12/18	2037	02/05/2019	9.79	Put	Bond Future	4,698.7700	4.6988	4,244.4700	4.2445	(9.668)	0	0	0
2018/12/18	2037	01/08/2019	10.31	Call	Bond Future	3,123.1100	3.1231	3,420.0200	3.4200	9.507	0	0	0
2018/12/18	2037	01/08/2019			Bond Future	10.3488	85.3316	10.2611	85.9564	(0.847)	0.0000	0.0000	0

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2018/12/18	2037	01/08/2019	10.29	Call	Bond Future	3,050.9900	3.0510	3,343.5500	3.3436	9.589	0	0	0
2018/12/18	2037	01/08/2019	10.29	Put	Bond Future	3,469.0000	3.4690	3,136.7600	3.1368	(9.577)	0	0	0
2018/12/18	2037	01/08/2019	10.31	Put	Bond Future	3,398.5200	3.3985	3,070.6300	3.0706	(9.648)	0	0	0
2018/12/18	2037	01/08/2019	10.30	Call	Bond Future	3,086.9500	3.0869	3,381.6800	3.3817	9.548	0	0	0
2018/12/18	2037	01/08/2019	10.30	Put	Bond Future	3,433.6200	3.4336	3,103.5500	3.1036	(9.613)	0	0	0
2018/12/18	2038	07/02/2019			Bond Future	120.2713	120.2713	120.2755	120.2755	0.003	0.0000	0.0000	9,955
2018/12/18	2038	02/05/2019			Bond Future	122.4046	122.4046	122.4086	122.4086	0.003	0.0000	0.0000	0
2018/12/18	2038	01/08/2019			Bond Future	124.7761	124.7761	124.7801	124.7801	0.003	0.0000	0.0000	0
2018/12/18	2040	07/02/2019	9.13	Call	Bond Future	9.3800	0.0094	11.2900	0.0113	20.362	0	0	0
2018/12/18	2040	07/02/2019	9.11	Put	Bond Future	9,844.1300	9.8441	9,240.5500	9.2405	(6.131)	0	0	0
2018/12/18	2040	07/02/2019			Bond Future	10.2706	89.4353	10.1933	90.0405	(0.752)	0.0000	0.0000	32,389
2018/12/18	2040	07/02/2019	9.13	Put	Bond Future	9,661.4400	9.6614	9,058.1100	9.0581	(6.245)	0	0	0
2018/12/18	2040	07/02/2019	9.11	Call	Bond Future	8.1900	0.0082	9.8500	0.0099	20.269	0	0	0
2018/12/18	2040	07/02/2019	9.12	Put	Bond Future	9,752.7000	9.7527	9,149.2400	9.1492	(6.188)	0	0	0
2018/12/18	2040	07/02/2019	9.12	Call	Bond Future	8.7700	0.0088	10.5500	0.0105	20.296	0	0	0
2018/12/18	2040	02/05/2019	9.60	Call	Bond Future	645.2700	0.6453	743.4000	0.7434	15.208	0	0	1,150
2018/12/18	2040	02/05/2019	9.89	Call	Bond Future	1,282.5700	1.2826	1,448.9900	1.4490	12.976	0	0	0
2018/12/18	2040	02/05/2019	9.88	Put	Bond Future	4,913.3100	4.9133	4,461.4700	4.4615	(9.196)	0	0	0
2018/12/18	2040	02/05/2019			Bond Future	10.3400	91.0017	10.2604	91.6174	(0.769)	0.0000	0.0000	0
2018/12/18	2040	02/05/2019	10.20	Put	Bond Future	3,335.8600	3.3359	2,969.6600	2.9697	(10.978)	0	0	0
2018/12/18	2040	02/05/2019	10.20	Call	Bond Future	2,248.1000	2.2481	2,497.6100	2.4976	11.099	0	0	1,150
2018/12/18	2040	02/05/2019	9.60	Put	Bond Future	6,648.4000	6.6484	6,130.8200	6.1308	(7.785)	0	0	0
2018/12/18	2040	02/05/2019	9.90	Call	Bond Future	1,309.1900	1.3092	1,478.1800	1.4782	12.908	0	0	0
2018/12/18	2040	02/05/2019	9.90	Put	Bond Future	4,802.2100	4.8022	4,355.4900	4.3555	(9.302)	0	0	0
2018/12/18	2040	02/05/2019	9.89	Put	Bond Future	4,857.5400	4.8575	4,408.2500	4.4082	(9.249)	0	0	0
2018/12/18	2040	02/05/2019	9.88	Call	Bond Future	1,256.2700	1.2563	1,420.1400	1.4201	13.044	0	0	0
2018/12/18	2040	01/08/2019	10.36	Call	Bond Future	3,312.4200	3.3124	3,605.5900	3.6056	8.851	0	0	0
2018/12/18	2040	01/08/2019	10.37	Put	Bond Future	3,671.5400	3.6715	3,339.2800	3.3393	(9.050)	0	0	0
2018/12/18	2040	01/08/2019			Bond Future	10.4121	88.2769	10.3299	88.9045	(0.789)	0.0000	0.0000	0
2018/12/18	2040	01/08/2019	10.36	Put	Bond Future	3,709.4400	3.7094	3,375.0200	3.3750	(9.015)	0	0	0
2018/12/18	2040	01/08/2019	10.37	Call	Bond Future	3,350.9700	3.3510	3,646.3000	3.6463	8.813	0	0	0
2018/12/18	2040	01/08/2019	10.38	Call	Bond Future	3,390.0000	3.3900	3,687.5000	3.6875	8.776	0	0	0
2018/12/18	2040	01/08/2019	10.38	Put	Bond Future	3,634.2400	3.6342	3,304.1500	3.3042	(9.083)	0	0	0
2018/12/18	2044	07/02/2019	9.18	Put	Bond Future	9,561.5800	9.5616	8,951.7600	8.9518	(6.378)	0	0	0
2018/12/18	2044	07/02/2019			Bond Future	10.2889	86.5479	10.2117	87.1601	(0.750)	0.0000	0.0000	37,332
2018/12/18	2044	07/02/2019	9.17	Call	Bond Future	10.6100	0.0106	12.8000	0.0128	20.641	0	0	0
2018/12/18	2044	07/02/2019	9.17	Put	Bond Future	9,654.9100	9.6549	9,044.9300	9.0449	(6.318)	0	0	0
2018/12/18	2044	07/02/2019	9.18	Call	Bond Future	11.3400	0.0113	13.6900	0.0137	20.723	0	0	0
2018/12/18	2044	07/02/2019	9.16	Call	Bond Future	9.9200	0.0099	11.9500	0.0120	20.464	0	0	0
2018/12/18	2044	07/02/2019	9.16	Put	Bond Future	9,748.4300	9.7484	9,138.2900	9.1383	(6.259)	0	0	0
2018/12/18	2044	02/05/2019	9.90	Call	Bond Future	1,287.6200	1.2876	1,454.6900	1.4547	12.975	0	0	0
2018/12/18	2044	02/05/2019			Bond Future	10.3557	88.0638	10.2762	88.6865	(0.767)	0.0000	0.0000	0
2018/12/18	2044	02/05/2019	9.90	Put	Bond Future	4,966.1300	4.9661	4,510.4400	4.5104	(9.176)	0	0	0
2018/12/18	2044	02/05/2019	9.91	Call	Bond Future	1,314.5500	1.3146	1,484.2200	1.4842	12.907	0	0	0
2018/12/18	2044	02/05/2019	9.92	Put	Bond Future	4,853.3200	4.8533	4,402.8500	4.4029	(9.282)	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
2018/12/18	2044	02/05/2019	9.91	Put	Bond Future	4,909.4900	4.9095	4,456.4000	4.4564	(9.229)	0	0	0
2018/12/18	2044	02/05/2019	9.92	Call	Bond Future	1,341.8100	1.3418	1,514.1000	1.5141	12.840	0	0	0
2018/12/18	2044	01/08/2019	10.40	Put	Bond Future	3,660.0500	3.6600	3,328.2100	3.3282	(9.067)	0	0	0
2018/12/18	2044	01/08/2019			Bond Future	10.4250	85.4067	10.3430	86.0415	(0.787)	0.0000	0.0000	0
2018/12/18	2044	01/08/2019	10.39	Call	Bond Future	3,427.8700	3.4279	3,728.6700	3.7287	8.775	0	0	0
2018/12/18	2044	01/08/2019	10.39	Put	Bond Future	3,697.8500	3.6979	3,363.8200	3.3638	(9.033)	0	0	0
2018/12/18	2044	01/08/2019	10.40	Call	Bond Future	3,467.3500	3.4674	3,770.3400	3.7703	8.738	0	0	0
2018/12/18	2044	01/08/2019	10.38	Call	Bond Future	3,388.8700	3.3889	3,687.4700	3.6875	8.811	0	0	0
2018/12/18	2044	01/08/2019	10.38	Put	Bond Future	3,736.2600	3.7363	3,400.0300	3.4000	(8.999)	0	0	0
2018/12/18	2046	07/02/2019			Bond Future	114.2199	114.2199	114.2242	114.2242	0.004	0.0000	0.0000	12,458
2018/12/18	2046	02/05/2019			Bond Future	114.5598	114.5598	114.5638	114.5638	0.004	0.0000	0.0000	0
2018/12/18	2046	01/08/2019			Bond Future	116.8287	116.8287	116.8327	116.8327	0.003	0.0000	0.0000	0
2018/12/18	2050	07/02/2019			Bond Future	117.5963	117.5963	117.6011	117.6011	0.004	0.0000	0.0000	10,397
2018/12/18	2050	02/05/2019			Bond Future	119.6819	119.6819	119.6867	119.6867	0.004	0.0000	0.0000	0
2018/12/18	2050	01/08/2019			Bond Future	120.2338	120.2338	120.2385	120.2385	0.004	0.0000	0.0000	0
2018/12/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	AL37	07/02/2019			Index Future	605.1950	605.1950	607.0630	607.0630	0.309	0.0000	0.0000	0
2018/12/18	AL37	02/05/2019			Index Future	615.7940	615.7940	617.6900	617.6900	0.308	0.0000	0.0000	0
2018/12/18	AL37	01/08/2019			Index Future	627.8440	627.8440	629.7750	629.7750	0.308	0.0000	0.0000	0
2018/12/18	AL7T	07/02/2019			Index Future	691.8020	691.8020	695.3460	695.3460	0.512	0.0000	0.0000	0
2018/12/18	AL7T	02/05/2019			Index Future	703.9170	703.9170	707.5190	707.5190	0.512	0.0000	0.0000	0
2018/12/18	AL7T	01/08/2019			Index Future	717.6920	717.6920	721.3610	721.3610	0.511	0.0000	0.0000	0
2018/12/18	ALBI	07/02/2019			Index Future	622.8530	622.8530	626.5580	626.5580	0.595	0.0000	0.0000	908
2018/12/18	ALBI	02/05/2019			Index Future	633.7610	633.7610	637.5270	637.5270	0.594	0.0000	0.0000	0
2018/12/18	ALBI	01/08/2019			Index Future	646.1640	646.1640	649.9990	649.9990	0.594	0.0000	0.0000	0
2018/12/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	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
2018/12/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	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
2018/12/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/18	ES33	07/02/2019			Bond Future	11.4109	75.6115	11.3278	76.0758	(0.729)	0.0000	0.0000	494
2018/12/18	ES33	02/05/2019			Bond Future	11.5215	73.1444	11.4356	73.6167	(0.746)	0.0000	0.0000	0
2018/12/18	ES33	01/08/2019			Bond Future	11.6365	74.5761	11.5475	75.0575	(0.766)	0.0000	0.0000	0
2018/12/18	ES42	07/02/2019			Bond Future	11.6472	77.4738	11.5642	77.9955	(0.713)	0.0000	0.0000	5,169
2018/12/18	ES42	02/05/2019			Bond Future	11.7583	74.5698	11.6723	75.1006	(0.731)	0.0000	0.0000	0
2018/12/18	ES42	01/08/2019			Bond Future	11.8714	76.0298	11.7824	76.5708	(0.750)	0.0000	0.0000	0
2018/12/18	GOVI	07/02/2019	666.53	Put	GOVI	504,520.0000	50.4520	466,980.0000	46.6980	(7.441)	0	0	0
2018/12/18	GOVI	07/02/2019			GOVI	616.0780	616.0780	619.8320	619.8320	0.609	0.0000	0.0000	450
2018/12/18	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	GOVI	07/02/2019	666.52	Put	GOVI	504,420.0000	50.4420	466,880.0000	46.6880	(7.442)	0	0	0
2018/12/18	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	GOVI	07/02/2019	666.51	Put	GOVI	504,320.0000	50.4320	466,780.0000	46.6780	(7.444)	0	0	0
2018/12/18	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	GOVI	02/05/2019	647.88	Put	GOVI	210,130.0000	21.0130	171,970.0000	17.1970	(18.160)	0	0	0
2018/12/18	GOVI	02/05/2019	647.86	Put	GOVI	209,930.0000	20.9930	171,770.0000	17.1770	(18.177)	0	0	0
2018/12/18	GOVI	02/05/2019			GOVI	626.8670	626.8670	630.6830	630.6830	0.609	0.0000	0.0000	0
2018/12/18	GOVI	02/05/2019	647.87	Put	GOVI	210,030.0000	21.0030	171,870.0000	17.1870	(18.169)	0	0	0
2018/12/18	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	GOVI	01/08/2019	638.68	Call	GOVI	4,540.0000	0.4540	43,420.0000	4.3420	856.388	0	0	0
2018/12/18	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	GOVI	01/08/2019			GOVI	639.1340	639.1340	643.0220	643.0220	0.608	0.0000	0.0000	0
2018/12/18	GOVI	01/08/2019	638.69	Call	GOVI	4,440.0000	0.4440	43,320.0000	4.3320	875.676	0	0	0
2018/12/18	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	GOVI	01/08/2019	638.67	Call	GOVI	4,640.0000	0.4640	43,520.0000	4.3520	837.931	0	0	0
2018/12/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/18	IGOV	07/02/2019			Index Future	253.4450	253.4450	253.4780	253.4780	0.013	0.0000	0.0000	518
2018/12/18	IGOV	02/05/2019			Index Future	257.9410	257.9410	257.9720	257.9720	0.012	0.0000	0.0000	215
2018/12/18	IGOV	01/08/2019			Index Future	263.0490	263.0490	263.0800	263.0800	0.012	0.0000	0.0000	0
2018/12/18	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/18	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	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
2018/12/18	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0400	102.0400	(0.010)	0.0000	0.0000	0
2018/12/18	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9500	99.9500	(0.010)	0.0000	0.0000	0
2018/12/18	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/18	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/18	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/12/18	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9500	101.9500	(0.010)	0.0000	0.0000	0
2018/12/18	IS02	20/12/2019			Interest Rate Swap	102.9800	102.9800	102.9600	102.9600	(0.019)	0.0000	0.0000	0
2018/12/18	IS02	23/03/2020			Interest Rate Swap	99.0700	99.0700	99.0500	99.0500	(0.020)	0.0000	0.0000	0
2018/12/18	IS02	22/06/2020			Interest Rate Swap	102.7300	102.7300	102.7000	102.7000	(0.029)	0.0000	0.0000	0
2018/12/18	IS02	21/09/2020			Interest Rate Swap	99.8200	99.8200	99.7800	99.7800	(0.040)	0.0000	0.0000	0
2018/12/18	IS05	17/12/2020			Interest Rate Swap	96.7100	96.7100	96.6600	96.6600	(0.052)	0.0000	0.0000	0
2018/12/18	IS05	16/03/2021			Interest Rate Swap	95.9800	95.9800	95.9200	95.9200	(0.063)	0.0000	0.0000	0
2018/12/18	IS05	15/06/2021			Interest Rate Swap	95.2100	95.2100	95.1400	95.1400	(0.074)	0.0000	0.0000	0
2018/12/18	IS05	21/09/2021			Interest Rate Swap	95.4300	95.4300	95.3400	95.3400	(0.094)	0.0000	0.0000	0
2018/12/18	IS05	21/12/2021			Interest Rate Swap	97.6600	97.6600	97.5600	97.5600	(0.102)	0.0000	0.0000	51
2018/12/18	IS05	15/03/2022			Interest Rate Swap	97.8400	97.8400	97.7200	97.7200	(0.123)	0.0000	0.0000	0
2018/12/18	IS05	21/06/2022			Interest Rate Swap	99.0800	99.0800	98.9500	98.9500	(0.131)	0.0000	0.0000	0
2018/12/18	IS05	20/09/2022			Interest Rate Swap	103.0500	103.0500	102.9100	102.9100	(0.136)	0.0000	0.0000	0
2018/12/18	IS05	20/12/2022			Interest Rate Swap	104.3500	104.3500	104.1900	104.1900	(0.153)	0.0000	0.0000	0
2018/12/18	IS05	22/03/2023			Interest Rate Swap	97.8000	97.8000	97.6200	97.6200	(0.184)	0.0000	0.0000	0
2018/12/18	IS05	20/06/2023			Interest Rate Swap	103.8800	103.8800	103.6800	103.6800	(0.193)	0.0000	0.0000	0
2018/12/18	IS05	19/09/2023			Interest Rate Swap	99.4500	99.4500	99.2300	99.2300	(0.221)	0.0000	0.0000	0
2018/12/18	IS10	17/12/2025			Interest Rate Swap	96.5300	96.5300	96.2300	96.2300	(0.311)	0.0000	0.0000	0
2018/12/18	IS10	16/03/2026			Interest Rate Swap	93.5900	93.5900	93.2700	93.2700	(0.342)	0.0000	0.0000	0
2018/12/18	IS10	15/06/2026			Interest Rate Swap	92.3800	92.3800	92.0600	92.0600	(0.346)	0.0000	0.0000	0
2018/12/18	IS10	21/09/2026			Interest Rate Swap	94.5700	94.5700	94.2500	94.2500	(0.338)	0.0000	0.0000	0
2018/12/18	IS10	21/12/2026			Interest Rate Swap	98.3700	98.3700	98.0600	98.0600	(0.315)	0.0000	0.0000	0
2018/12/18	IS10	15/03/2027			Interest Rate Swap	96.9900	96.9900	96.6800	96.6800	(0.320)	0.0000	0.0000	0
2018/12/18	IS10	21/06/2027			Interest Rate Swap	99.1000	99.1000	98.7900	98.7900	(0.313)	0.0000	0.0000	0
2018/12/18	IS10	20/09/2027			Interest Rate Swap	104.5600	104.5600	104.2500	104.2500	(0.296)	0.0000	0.0000	0
2018/12/18	IS10	20/12/2027			Interest Rate Swap	104.9500	104.9500	104.6500	104.6500	(0.286)	0.0000	0.0000	0
2018/12/18	IS10	22/03/2028			Interest Rate Swap	98.5500	98.5500	98.2400	98.2400	(0.315)	0.0000	0.0000	0
2018/12/18	IS10	20/06/2028			Interest Rate Swap	105.7100	105.7100	105.4100	105.4100	(0.284)	0.0000	0.0000	0
2018/12/18	IS10	19/09/2028			Interest Rate Swap	99.3600	99.3600	99.0500	99.0500	(0.312)	0.0000	0.0000	0
2018/12/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/18	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/18	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/18	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
2018/12/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/18	R023	07/02/2019	10.59	Call	Bond Future	6,783.3800	6.7834	7,080.8900	7.0809	4.386	0	0	0
2018/12/18	R023	07/02/2019			Bond Future	8.4536	101.1576	8.3641	101.4552	(1.059)	0.0000	0.0000	62,040
2018/12/18	R023	07/02/2019	10.57	Call	Bond Future	6,722.6100	6.7226	7,020.1200	7.0201	4.426	0	0	0
2018/12/18	R023	07/02/2019	10.57	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/12/18	R023	07/02/2019	10.59	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/12/18	R023	07/02/2019	10.58	Call	Bond Future	6,753.0000	6.7530	7,050.5100	7.0505	4.406	0	0	0
2018/12/18	R023	07/02/2019	10.58	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/12/18	R023	02/05/2019	8.45	Call	Bond Future	794.3400	0.7943	933.1700	0.9332	17.477	0	0	0
2018/12/18	R023	02/05/2019	8.44	Put	Bond Future	980.6500	0.9806	815.1800	0.8152	(16.874)	0	0	0
2018/12/18	R023	02/05/2019			Bond Future	8.5041	98.9994	8.4084	99.3020	(1.125)	0.0000	0.0000	0
2018/12/18	R023	02/05/2019	8.46	Call	Bond Future	810.8200	0.8108	951.3800	0.9514	17.336	0	0	0
2018/12/18	R023	02/05/2019	8.46	Put	Bond Future	950.1900	0.9502	788.1700	0.7882	(17.051)	0	0	0
2018/12/18	R023	02/05/2019	8.45	Put	Bond Future	965.3300	0.9653	801.5800	0.8016	(16.963)	0	0	0
2018/12/18	R023	02/05/2019	8.44	Call	Bond Future	778.0400	0.7780	915.1500	0.9152	17.622	0	0	0
2018/12/18	R023	01/08/2019	8.95	Call	Bond Future	1,935.5300	1.9355	2,133.1800	2.1332	10.212	0	0	0
2018/12/18	R023	01/08/2019			Bond Future	8.5452	100.9370	8.4418	101.2453	(1.210)	0.0000	0.0000	0
2018/12/18	R023	01/08/2019	8.93	Call	Bond Future	1,891.7700	1.8918	2,087.5200	2.0875	10.347	0	0	0
2018/12/18	R023	01/08/2019	8.93	Put	Bond Future	754.5500	0.7545	641.9600	0.6420	(14.921)	0	0	0
2018/12/18	R023	01/08/2019	8.95	Put	Bond Future	739.6500	0.7397	628.9600	0.6290	(14.965)	0	0	0
2018/12/18	R023	01/08/2019	8.94	Call	Bond Future	1,913.4600	1.9135	2,110.1700	2.1102	10.280	0	0	0
2018/12/18	R023	01/08/2019	8.94	Put	Bond Future	746.9100	0.7469	635.2800	0.6353	(14.946)	0	0	0
2018/12/18	R035	07/02/2019	8.98	Call	Bond Future	7.9900	0.0080	9.9700	0.0100	24.781	0	0	0
2018/12/18	R035	07/02/2019			Bond Future	10.1345	94.1530	10.0519	94.7554	(0.814)	0.0000	0.0000	71,500
2018/12/18	R035	07/02/2019	8.96	Call	Bond Future	6.9800	0.0070	8.6900	0.0087	24.499	0	0	0
2018/12/18	R035	07/02/2019	8.96	Put	Bond Future	9,175.1400	9.1751	8,574.4900	8.5745	(6.546)	0	0	0
2018/12/18	R035	07/02/2019	8.98	Put	Bond Future	9,008.7000	9.0087	8,408.3200	8.4083	(6.664)	0	0	0
2018/12/18	R035	07/02/2019	8.97	Call	Bond Future	7.4700	0.0075	9.3100	0.0093	24.632	0	0	0
2018/12/18	R035	07/02/2019	8.97	Put	Bond Future	9,091.8500	9.0918	8,491.3300	8.4913	(6.605)	0	0	0
2018/12/18	R035	02/05/2019	9.74	Put	Bond Future	4,590.2700	4.5903	4,143.3400	4.1433	(9.736)	0	0	0
2018/12/18	R035	02/05/2019			Bond Future	10.2022	91.3017	10.1172	91.9144	(0.834)	0.0000	0.0000	0
2018/12/18	R035	02/05/2019	9.74	Call	Bond Future	1,183.8600	1.1839	1,349.7000	1.3497	14.008	0	0	0
2018/12/18	R035	02/05/2019	9.75	Call	Bond Future	1,208.3000	1.2083	1,376.6700	1.3767	13.934	0	0	0
2018/12/18	R035	02/05/2019	9.75	Put	Bond Future	4,538.9900	4.5390	4,094.5900	4.0946	(9.791)	0	0	0
2018/12/18	R035	02/05/2019	9.73	Call	Bond Future	1,159.7200	1.1597	1,323.0500	1.3231	14.084	0	0	0
2018/12/18	R035	02/05/2019	9.73	Put	Bond Future	4,641.9400	4.6419	4,192.5000	4.1925	(9.682)	0	0	0
2018/12/18	R035	01/08/2019	10.23	Call	Bond Future	3,063.0200	3.0630	3,358.7000	3.3587	9.653	0	0	0
2018/12/18	R035	01/08/2019	10.22	Put	Bond Future	3,387.6900	3.3877	3,056.5700	3.0566	(9.774)	0	0	0
2018/12/18	R035	01/08/2019			Bond Future	10.2709	93.0887	10.1830	93.7133	(0.856)	0.0000	0.0000	0
2018/12/18	R035	01/08/2019	10.24	Call	Bond Future	3,099.0500	3.0990	3,396.9300	3.3969	9.612	0	0	0
2018/12/18	R035	01/08/2019	10.24	Put	Bond Future	3,317.7900	3.3178	2,991.0600	2.9911	(9.848)	0	0	0
2018/12/18	R035	01/08/2019	10.23	Put	Bond Future	3,352.7400	3.3527	3,023.8100	3.0238	(9.811)	0	0	0
2018/12/18	R035	01/08/2019	10.22	Call	Bond Future	3,026.9000	3.0269	3,320.3900	3.3204	9.696	0	0	0
2018/12/18	R186	07/02/2019	8.21	Put	Bond Future	6,132.1300	6.1321	5,627.4700	5.6275	(8.230)	0	0	0
2018/12/18	R186	07/02/2019	8.20	Call	Bond Future	10.7300	0.0107	14.2600	0.0143	32.898	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
2018/12/18	R186	07/02/2019	8.50	Call	Bond Future	60.4600	0.0605	80.2300	0.0802	32.699	0	0	1,000
2018/12/18	R186	07/02/2019	9.10	Put	Bond Future	1,570.2700	1.5703	1,238.9200	1.2389	(21.101)	0	0	1,000
2018/12/18	R186	07/02/2019	9.92	Put	Bond Future	164.5400	0.1645	100.3400	0.1003	(39.018)	0	0	1,170
2018/12/18	R186	07/02/2019	9.50	Call	Bond Future	2,070.9400	2.0709	2,407.4900	2.4075	16.251	0	0	0
2018/12/18	R186	07/02/2019			Bond Future	9.2366	108.4529	9.1484	108.9613	(0.954)	0.0000	0.0000	74,515
2018/12/18	R186	07/02/2019	9.20	Put	Bond Future	1,249.1100	1.2491	958.5300	0.9585	(23.263)	0	0	0
2018/12/18	R186	07/02/2019	9.20	Call	Bond Future	1,038.6500	1.0386	1,256.4900	1.2565	20.973	0	0	3,000
2018/12/18	R186	07/02/2019	9.30	Call	Bond Future	1,341.2900	1.3413	1,600.4400	1.6004	19.321	0	0	0
2018/12/18	R186	07/02/2019	9.30	Put	Bond Future	977.3800	0.9774	728.1100	0.7281	(25.504)	0	0	5,000
2018/12/18	R186	07/02/2019	9.38	Put	Bond Future	794.1400	0.7941	577.0800	0.5771	(27.333)	0	0	0
2018/12/18	R186	07/02/2019	9.38	Call	Bond Future	1,614.6600	1.6147	1,906.0200	1.9060	18.045	0	0	6,000
2018/12/18	R186	07/02/2019	8.21	Call	Bond Future	11.4400	0.0114	15.2000	0.0152	32.867	0	0	0
2018/12/18	R186	07/02/2019	8.20	Put	Bond Future	6,193.2500	6.1933	5,688.3600	5.6884	(8.152)	0	0	0
2018/12/18	R186	07/02/2019	8.30	Put	Bond Future	5,586.0400	5.5860	5,084.2200	5.0842	(8.983)	0	0	0
2018/12/18	R186	07/02/2019	8.50	Put	Bond Future	4,406.8400	4.4068	3,918.1900	3.9182	(11.088)	0	0	0
2018/12/18	R186	07/02/2019	9.10	Call	Bond Future	781.3800	0.7814	958.4500	0.9584	22.661	0	0	0
2018/12/18	R186	07/02/2019	9.92	Call	Bond Future	4,001.0400	4.0010	4,445.2600	4.4453	11.103	0	0	0
2018/12/18	R186	07/02/2019	9.50	Put	Bond Future	570.3100	0.5703	398.4400	0.3984	(30.136)	0	0	5,000
2018/12/18	R186	07/02/2019	9.23	Put	Bond Future	1,162.2100	1.1622	884.0600	0.8841	(23.933)	0	0	0
2018/12/18	R186	07/02/2019	9.23	Call	Bond Future	1,124.4900	1.1245	1,354.7600	1.3548	20.478	0	0	3,000
2018/12/18	R186	07/02/2019	8.22	Call	Bond Future	12.1900	0.0122	16.2000	0.0162	32.896	0	0	0
2018/12/18	R186	07/02/2019	8.22	Put	Bond Future	6,071.0900	6.0711	5,566.6800	5.5667	(8.308)	0	0	0
2018/12/18	R186	07/02/2019	8.30	Call	Bond Future	19.9000	0.0199	26.5000	0.0265	33.166	0	0	210
2018/12/18	R186	07/02/2019	9.90	Call	Bond Future	3,901.9400	3.9019	4,342.7300	4.3427	11.297	0	0	0
2018/12/18	R186	07/02/2019	9.90	Put	Bond Future	175.1200	0.1751	107.4900	0.1075	(38.619)	0	0	1,000
2018/12/18	R186	07/02/2019	9.27	Put	Bond Future	1,053.6200	1.0536	792.0200	0.7920	(24.829)	0	0	0
2018/12/18	R186	07/02/2019	9.27	Call	Bond Future	1,245.6400	1.2456	1,492.4600	1.4925	19.815	0	0	1,170
2018/12/18	R186	07/02/2019	8.77	Put	Bond Future	2,960.2400	2.9602	2,518.5000	2.5185	(14.922)	0	0	0
2018/12/18	R186	07/02/2019	8.77	Call	Bond Future	233.3800	0.2334	300.0600	0.3001	28.571	0	0	1,170
2018/12/18	R186	02/05/2019	10.07	Call	Bond Future	4,792.2000	4.7922	5,190.9900	5.1910	8.322	0	0	0
2018/12/18	R186	02/05/2019	9.75	Call	Bond Future	3,436.5500	3.4365	3,782.8800	3.7829	10.078	0	0	0
2018/12/18	R186	02/05/2019	9.96	Put	Bond Future	725.3200	0.7253	590.7800	0.5908	(18.549)	0	0	90
2018/12/18	R186	02/05/2019	8.65	Put	Bond Future	4,226.8500	4.2269	3,803.4700	3.8035	(10.016)	0	0	0
2018/12/18	R186	02/05/2019	9.25	Put	Bond Future	2,016.5400	2.0165	1,733.1300	1.7331	(14.054)	0	0	0
2018/12/18	R186	02/05/2019	9.02	Call	Bond Future	1,127.4600	1.1275	1,304.2100	1.3042	15.677	0	0	0
2018/12/18	R186	02/05/2019	9.01	Put	Bond Future	2,774.3600	2.7744	2,431.5500	2.4316	(12.356)	0	0	0
2018/12/18	R186	02/05/2019			Bond Future	9.3051	110.3520	9.2130	110.8691	(0.989)	0.0000	0.0000	3,050
2018/12/18	R186	02/05/2019	8.65	Call	Bond Future	474.9900	0.4750	568.7300	0.5687	19.735	0	0	3,250
2018/12/18	R186	02/05/2019	9.03	Call	Bond Future	1,149.8900	1.1499	1,329.0700	1.3291	15.582	0	0	0
2018/12/18	R186	02/05/2019	9.03	Put	Bond Future	2,704.7300	2.7047	2,366.7900	2.3668	(12.494)	0	0	0
2018/12/18	R186	02/05/2019	10.07	Put	Bond Future	619.0500	0.6191	500.7200	0.5007	(19.115)	0	0	200
2018/12/18	R186	02/05/2019	9.30	Call	Bond Future	1,852.9400	1.8529	2,099.0000	2.0990	13.279	0	0	200
2018/12/18	R186	02/05/2019	9.75	Put	Bond Future	982.6600	0.9827	811.8700	0.8119	(17.380)	0	0	7,000
2018/12/18	R186	02/05/2019	9.96	Call	Bond Future	4,311.7000	4.3117	4,694.2800	4.6943	8.873	0	0	0
2018/12/18	R186	02/05/2019	9.20	Put	Bond Future	2,160.2000	2.1602	1,864.3600	1.8644	(13.695)	0	0	0
2018/12/18	R186	02/05/2019	10.02	Put	Bond Future	665.0200	0.6650	539.5700	0.5396	(18.864)	0	0	3,250
2018/12/18	R186	02/05/2019	9.25	Call	Bond Future	1,707.6500	1.7076	1,941.3600	1.9414	13.686	0	0	3,250
2018/12/18	R186	02/05/2019	9.02	Put	Bond Future	2,739.3900	2.7394	2,399.0200	2.3990	(12.425)	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
2018/12/18	R186	02/05/2019	9.01	Call	Bond Future	1,105.3100	1.1053	1,279.6200	1.2796	15.770	0	0	0
2018/12/18	R186	02/05/2019	8.62	Put	Bond Future	4,364.6700	4.3647	3,935.4700	3.9355	(9.834)	0	0	0
2018/12/18	R186	02/05/2019	8.62	Call	Bond Future	436.9000	0.4369	524.8200	0.5248	20.124	0	0	90
2018/12/18	R186	02/05/2019	8.70	Put	Bond Future	4,002.8800	4.0029	3,589.5900	3.5896	(10.325)	0	0	0
2018/12/18	R186	02/05/2019	8.70	Call	Bond Future	543.4000	0.5434	647.2300	0.6472	19.107	0	0	200
2018/12/18	R186	02/05/2019	9.30	Put	Bond Future	1,881.2700	1.8813	1,610.2100	1.6102	(14.408)	0	0	0
2018/12/18	R186	02/05/2019	9.20	Call	Bond Future	1,569.7900	1.5698	1,791.0700	1.7911	14.096	0	0	90
2018/12/18	R186	02/05/2019	8.50	Put	Bond Future	4,940.8100	4.9408	4,490.1900	4.4902	(9.120)	0	0	0
2018/12/18	R186	02/05/2019	8.50	Call	Bond Future	305.7400	0.3057	372.2400	0.3722	21.751	0	0	7,000
2018/12/18	R186	02/05/2019	9.00	Put	Bond Future	2,809.8800	2.8099	2,464.6600	2.4647	(12.286)	0	0	0
2018/12/18	R186	02/05/2019	9.00	Call	Bond Future	1,083.6700	1.0837	1,255.5700	1.2556	15.863	0	0	7,000
2018/12/18	R186	02/05/2019	8.80	Put	Bond Future	3,575.8000	3.5758	3,183.9200	3.1839	(10.959)	0	0	0
2018/12/18	R186	02/05/2019	8.80	Call	Bond Future	698.0600	0.6981	823.3000	0.8233	17.941	0	0	7,500
2018/12/18	R186	02/05/2019	10.02	Call	Bond Future	4,572.0000	4.5720	4,963.6700	4.9637	8.567	0	0	0
2018/12/18	R186	01/08/2019	10.08	Put	Bond Future	1,191.7100	1.1917	1,034.2400	1.0342	(13.214)	0	0	6,000
2018/12/18	R186	01/08/2019	9.54	Call	Bond Future	2,915.0100	2.9150	3,203.9500	3.2039	9.912	0	0	0
2018/12/18	R186	01/08/2019			Bond Future	9.3715	107.2100	9.2750	107.7371	(1.030)	0.0000	0.0000	0
2018/12/18	R186	01/08/2019	9.52	Call	Bond Future	2,846.9800	2.8470	3,132.3800	3.1324	10.025	0	0	0
2018/12/18	R186	01/08/2019	9.52	Put	Bond Future	2,043.1100	2.0431	1,801.4100	1.8014	(11.830)	0	0	0
2018/12/18	R186	01/08/2019	8.30	Put	Bond Future	6,341.2400	6.3412	5,874.9700	5.8750	(7.353)	0	0	0
2018/12/18	R186	01/08/2019	8.30	Call	Bond Future	296.5800	0.2966	357.4100	0.3574	20.510	0	0	6,000
2018/12/18	R186	01/08/2019	9.05	Put	Bond Future	3,284.4600	3.2845	2,952.3600	2.9524	(10.111)	0	0	0
2018/12/18	R186	01/08/2019	9.05	Call	Bond Future	1,516.0100	1.5160	1,711.0100	1.7110	12.863	0	0	6,000
2018/12/18	R186	01/08/2019	10.08	Call	Bond Future	4,957.1300	4.9571	5,326.7600	5.3268	7.457	0	0	0
2018/12/18	R186	01/08/2019	9.54	Put	Bond Future	2,003.4600	2.0035	1,765.3000	1.7653	(11.887)	0	0	0
2018/12/18	R186	01/08/2019	9.53	Call	Bond Future	2,880.9200	2.8809	3,168.0900	3.1681	9.968	0	0	0
2018/12/18	R186	01/08/2019	9.53	Put	Bond Future	2,023.1900	2.0232	1,783.2600	1.7833	(11.859)	0	0	0
2018/12/18	R197	07/02/2019			Bond Future	299.0836	299.0836	299.0912	299.0912	0.003	0.0000	0.0000	2,355
2018/12/18	R197	02/05/2019			Bond Future	304.3882	304.3882	304.3954	304.3954	0.002	0.0000	0.0000	0
2018/12/18	R197	01/08/2019			Bond Future	302.8572	302.8572	302.8642	302.8642	0.002	0.0000	0.0000	0
2018/12/18	R202	07/02/2019			Bond Future	230.8340	230.8340	230.8422	230.8422	0.004	0.0000	0.0000	8,805
2018/12/18	R202	02/05/2019			Bond Future	234.9281	234.9281	234.9361	234.9361	0.003	0.0000	0.0000	0
2018/12/18	R202	01/08/2019			Bond Future	235.5656	235.5656	235.5733	235.5733	0.003	0.0000	0.0000	0
2018/12/18	R207	07/02/2019	6.52	Call	Bond Future	483.8500	0.4838	568.1100	0.5681	17.414	0	0	0
2018/12/18	R207	07/02/2019	6.51	Put	Bond Future	0.6100	0.0006	0.1100	0.0001	(81.967)	0	0	0
2018/12/18	R207	07/02/2019			Bond Future	5.9772	101.6801	5.8825	101.7648	(1.585)	0.0000	0.0000	15,739
2018/12/18	R207	07/02/2019	6.53	Call	Bond Future	492.6500	0.4927	576.9700	0.5770	17.116	0	0	0
2018/12/18	R207	07/02/2019	6.53	Put	Bond Future	0.4600	0.0005	0.0800	0.0001	(82.609)	0	0	0
2018/12/18	R207	07/02/2019	6.52	Put	Bond Future	0.5300	0.0005	0.0900	0.0001	(83.019)	0	0	0
2018/12/18	R207	07/02/2019	6.51	Call	Bond Future	475.0600	0.4751	559.2600	0.5593	17.724	0	0	0
2018/12/18	R207	02/05/2019	7.63	Call	Bond Future	1,484.7300	1.4847	1,570.7300	1.5707	5.792	0	0	0
2018/12/18	R207	02/05/2019			Bond Future	5.4128	103.4608	5.2861	103.5468	(2.341)	0.0000	0.0000	0
2018/12/18	R207	02/05/2019	7.61	Call	Bond Future	1,471.5000	1.4715	1,557.5000	1.5575	5.844	0	0	0
2018/12/18	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2018/12/18	R207	02/05/2019	7.62	Call	Bond Future	1,478.1200	1.4781	1,564.1200	1.5641	5.818	0	0	0
2018/12/18	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	R207	01/08/2019	7.33	Call	Bond Future	1,483.4700	1.4835	1,571.0200	1.5710	5.902	0	0	0
2018/12/18	R207	01/08/2019			Bond Future	3.9413	101.8434	3.7444	101.9310	(4.996)	0.0000	0.0000	0
2018/12/18	R207	01/08/2019	7.34	Call	Bond Future	1,487.7900	1.4878	1,575.3400	1.5753	5.885	0	0	0
2018/12/18	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	R207	01/08/2019	7.35	Call	Bond Future	1,492.1000	1.4921	1,579.6500	1.5797	5.868	0	0	0
2018/12/18	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/18	R208	07/02/2019	7.07	Call	Bond Future	56.6700	0.0567	101.1700	0.1012	78.525	0	0	0
2018/12/18	R208	07/02/2019	7.08	Put	Bond Future	380.8100	0.3808	251.8800	0.2519	(33.857)	0	0	0
2018/12/18	R208	07/02/2019	7.06	Put	Bond Future	410.8800	0.4109	276.9200	0.2769	(32.603)	0	0	0
2018/12/18	R208	07/02/2019			Bond Future	7.2453	101.5307	7.1542	101.7067	(1.257)	0.0000	0.0000	17,335
2018/12/18	R208	07/02/2019	7.07	Put	Bond Future	395.7700	0.3958	264.3000	0.2643	(33.219)	0	0	0
2018/12/18	R208	07/02/2019	7.08	Call	Bond Future	61.0900	0.0611	108.1300	0.1081	77.001	0	0	0
2018/12/18	R208	07/02/2019	7.06	Call	Bond Future	52.3900	0.0524	94.4000	0.0944	80.187	0	0	0
2018/12/18	R208	02/05/2019	8.03	Put	Bond Future	67.5800	0.0676	46.8500	0.0468	(30.675)	0	0	0
2018/12/18	R208	02/05/2019	8.02	Call	Bond Future	1,501.2000	1.5012	1,659.0100	1.6590	10.512	0	0	0
2018/12/18	R208	02/05/2019			Bond Future	7.1882	99.9077	7.0854	100.0866	(1.430)	0.0000	0.0000	0
2018/12/18	R208	02/05/2019	8.03	Call	Bond Future	1,517.1000	1.5171	1,675.2500	1.6753	10.424	0	0	0
2018/12/18	R208	02/05/2019	8.02	Put	Bond Future	68.7400	0.0687	47.6700	0.0477	(30.652)	0	0	0
2018/12/18	R208	02/05/2019	8.04	Call	Bond Future	1,533.0100	1.5330	1,691.4900	1.6915	10.338	0	0	0
2018/12/18	R208	02/05/2019	8.04	Put	Bond Future	66.4400	0.0664	46.0400	0.0460	(30.704)	0	0	0
2018/12/18	R208	01/08/2019	8.16	Call	Bond Future	1,745.5100	1.7455	1,904.7800	1.9048	9.125	0	0	0
2018/12/18	R208	01/08/2019	8.17	Put	Bond Future	90.2700	0.0903	67.6900	0.0677	(25.014)	0	0	0
2018/12/18	R208	01/08/2019			Bond Future	7.0666	101.8632	6.9475	102.0454	(1.685)	0.0000	0.0000	0
2018/12/18	R208	01/08/2019	8.16	Put	Bond Future	92.1800	0.0922	69.2100	0.0692	(24.919)	0	0	0
2018/12/18	R208	01/08/2019	8.17	Call	Bond Future	1,758.5500	1.7585	1,918.2100	1.9182	9.079	0	0	0
2018/12/18	R208	01/08/2019	8.15	Call	Bond Future	1,732.5000	1.7325	1,891.3800	1.8914	9.171	0	0	0
2018/12/18	R208	01/08/2019	8.15	Put	Bond Future	94.1200	0.0941	70.7600	0.0708	(24.819)	0	0	0
2018/12/18	R209	07/02/2019	10.20	Put	Bond Future	999.4400	0.9994	764.1300	0.7641	(23.544)	0	0	4,000
2018/12/18	R209	07/02/2019	8.97	Put	Bond Future	7,303.5000	7.3035	6,796.1700	6.7962	(6.946)	0	0	0
2018/12/18	R209	07/02/2019			Bond Future	10.0672	71.4355	9.9850	71.9457	(0.817)	0.0000	0.0000	115,568
2018/12/18	R209	07/02/2019	8.96	Call	Bond Future	11.1600	0.0112	13.8200	0.0138	23.835	0	0	0
2018/12/18	R209	07/02/2019	8.96	Put	Bond Future	7,374.3000	7.3743	6,866.7800	6.8668	(6.882)	0	0	0
2018/12/18	R209	07/02/2019	10.20	Call	Bond Future	1,811.6700	1.8117	2,086.5400	2.0865	15.172	0	0	0
2018/12/18	R209	07/02/2019	8.97	Call	Bond Future	11.8800	0.0119	14.7300	0.0147	23.990	0	0	0
2018/12/18	R209	07/02/2019	9.04	Put	Bond Future	6,811.8700	6.8119	6,306.1400	6.3061	(7.424)	0	0	0
2018/12/18	R209	07/02/2019	9.04	Call	Bond Future	18.1800	0.0182	22.6300	0.0226	24.477	0	0	4,000
2018/12/18	R209	07/02/2019	9.54	Put	Bond Future	3,618.0400	3.6180	3,164.5300	3.1645	(12.535)	0	0	0
2018/12/18	R209	07/02/2019	9.54	Call	Bond Future	247.7300	0.2477	304.4000	0.3044	22.876	0	0	4,000
2018/12/18	R209	07/02/2019	8.95	Call	Bond Future	10.4900	0.0105	12.9700	0.0130	23.642	0	0	0
2018/12/18	R209	07/02/2019	8.95	Put	Bond Future	7,445.2500	7.4452	6,937.5500	6.9375	(6.819)	0	0	0
2018/12/18	R209	02/05/2019	9.70	Put	Bond Future	3,765.3600	3.7654	3,394.2800	3.3943	(9.855)	0	0	0
2018/12/18	R209	02/05/2019			Bond Future	10.1285	69.5374	10.0440	70.0565	(0.835)	0.0000	0.0000	0
2018/12/18	R209	02/05/2019	9.69	Call	Bond Future	1,052.4500	1.0525	1,198.2100	1.1982	13.850	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
2018/12/18	R209	02/05/2019	9.69	Put	Bond Future	3,808.5400	3.8085	3,435.2800	3.4353	(9.801)	0	0	0
2018/12/18	R209	02/05/2019	9.70	Call	Bond Future	1,073.9100	1.0739	1,221.8500	1.2219	13.776	0	0	0
2018/12/18	R209	02/05/2019	10.50	Call	Bond Future	3,572.0200	3.5720	3,895.6900	3.8957	9.061	0	0	0
2018/12/18	R209	02/05/2019	10.71	Call	Bond Future	4,450.3900	4.4504	4,810.6600	4.8107	8.095	0	0	0
2018/12/18	R209	02/05/2019	9.68	Call	Bond Future	1,031.2500	1.0313	1,174.8500	1.1748	13.925	0	0	0
2018/12/18	R209	02/05/2019	9.68	Put	Bond Future	3,852.0700	3.8521	3,476.6500	3.4767	(9.746)	0	0	0
2018/12/18	R209	02/05/2019	9.95	Put	Bond Future	2,788.5600	2.7886	2,473.8200	2.4738	(11.287)	0	0	0
2018/12/18	R209	02/05/2019	9.95	Call	Bond Future	1,685.8200	1.6858	1,890.1000	1.8901	12.118	0	0	760
2018/12/18	R209	02/05/2019	10.50	Put	Bond Future	1,357.6600	1.3577	1,162.3100	1.1623	(14.389)	0	0	11,560
2018/12/18	R209	02/05/2019	9.35	Put	Bond Future	5,477.7900	5.4778	5,037.6800	5.0377	(8.034)	0	0	0
2018/12/18	R209	02/05/2019	9.35	Call	Bond Future	472.1000	0.4721	551.0100	0.5510	16.715	0	0	760
2018/12/18	R209	02/05/2019	10.71	Put	Bond Future	1,030.8800	1.0309	872.1300	0.8721	(15.399)	0	0	760
2018/12/18	R209	01/08/2019	10.15	Put	Bond Future	2,947.0700	2.9471	2,669.1100	2.6691	(9.432)	0	0	0
2018/12/18	R209	01/08/2019	10.17	Call	Bond Future	2,772.6700	2.7727	3,027.4000	3.0274	9.187	0	0	0
2018/12/18	R209	01/08/2019			Bond Future	10.1892	70.8985	10.1021	71.4276	(0.855)	0.0000	0.0000	0
2018/12/18	R209	01/08/2019	10.15	Call	Bond Future	2,709.5800	2.7096	2,960.7100	2.9607	9.268	0	0	0
2018/12/18	R209	01/08/2019	10.17	Put	Bond Future	2,888.8700	2.8889	2,614.5100	2.6145	(9.497)	0	0	0
2018/12/18	R209	01/08/2019	10.16	Put	Bond Future	2,917.9600	2.9180	2,641.8000	2.6418	(9.464)	0	0	0
2018/12/18	R209	01/08/2019	10.16	Call	Bond Future	2,741.1500	2.7412	2,994.0800	2.9941	9.227	0	0	0
2018/12/18	R210	07/02/2019			Bond Future	185.8018	185.8018	185.8080	185.8080	0.003	0.0000	0.0000	2,458
2018/12/18	R210	02/05/2019			Bond Future	186.5415	186.5415	186.5475	186.5475	0.003	0.0000	0.0000	0
2018/12/18	R210	01/08/2019			Bond Future	190.2359	190.2359	190.2418	190.2418	0.003	0.0000	0.0000	0
2018/12/18	R212	07/02/2019			Bond Future	155.7551	155.7551	155.7588	155.7588	0.002	0.0000	0.0000	4,976
2018/12/18	R212	02/05/2019			Bond Future	158.5178	158.5178	158.5213	158.5213	0.002	0.0000	0.0000	0
2018/12/18	R212	01/08/2019			Bond Future	161.5859	161.5859	161.5893	161.5893	0.002	0.0000	0.0000	0
2018/12/18	R213	07/02/2019	8.68	Call	Bond Future	6.2200	0.0062	8.2200	0.0082	32.154	0	0	0
2018/12/18	R213	07/02/2019			Bond Future	9.8678	83.2309	9.7751	83.7885	(0.940)	0.0000	0.0000	32,702
2018/12/18	R213	07/02/2019	8.68	Put	Bond Future	7,560.7400	7.5607	7,005.1300	7.0051	(7.349)	0	0	0
2018/12/18	R213	07/02/2019	8.69	Call	Bond Future	6.6400	0.0066	8.7800	0.0088	32.229	0	0	0
2018/12/18	R213	07/02/2019	8.70	Put	Bond Future	7,426.6300	7.4266	6,871.3200	6.8713	(7.477)	0	0	0
2018/12/18	R213	07/02/2019	8.69	Put	Bond Future	7,493.6400	7.4936	6,938.1700	6.9382	(7.413)	0	0	0
2018/12/18	R213	07/02/2019	8.70	Call	Bond Future	7.0800	0.0071	9.3800	0.0094	32.486	0	0	0
2018/12/18	R213	02/05/2019	9.49	Call	Bond Future	984.8800	0.9849	1,146.1800	1.1462	16.378	0	0	0
2018/12/18	R213	02/05/2019	9.48	Put	Bond Future	3,697.2400	3.6972	3,289.0000	3.2890	(11.042)	0	0	0
2018/12/18	R213	02/05/2019			Bond Future	9.9329	81.1390	9.8372	81.7062	(0.964)	0.0000	0.0000	0
2018/12/18	R213	02/05/2019	9.50	Call	Bond Future	1,005.2500	1.0053	1,168.9400	1.1689	16.284	0	0	0
2018/12/18	R213	02/05/2019	9.50	Put	Bond Future	3,614.5800	3.6146	3,211.1400	3.2111	(11.161)	0	0	0
2018/12/18	R213	02/05/2019	9.49	Put	Bond Future	3,655.8300	3.6558	3,250.0000	3.2500	(11.101)	0	0	0
2018/12/18	R213	02/05/2019	9.48	Call	Bond Future	964.6000	0.9646	1,123.4900	1.1235	16.472	0	0	0
2018/12/18	R213	01/08/2019	9.99	Put	Bond Future	2,651.3200	2.6513	2,356.8600	2.3569	(11.106)	0	0	0
2018/12/18	R213	01/08/2019	9.98	Call	Bond Future	2,572.5700	2.5726	2,854.2600	2.8543	10.950	0	0	0
2018/12/18	R213	01/08/2019			Bond Future	9.9983	82.7271	9.8992	83.3053	(0.991)	0.0000	0.0000	0
2018/12/18	R213	01/08/2019	9.99	Call	Bond Future	2,603.3400	2.6033	2,887.0500	2.8870	10.898	0	0	0
2018/12/18	R213	01/08/2019	9.98	Put	Bond Future	2,678.7000	2.6787	2,382.2200	2.3822	(11.068)	0	0	0
2018/12/18	R213	01/08/2019	10.00	Call	Bond Future	2,634.5300	2.6345	2,920.2700	2.9203	10.846	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
2018/12/18	R213	01/08/2019	10.00	Put	Bond Future	2,624.4200	2.6244	2,331.9900	2.3320	(11.143)	0	0	0
2018/12/18	R214	07/02/2019	9.05	Put	Bond Future	8,375.1500	8.3751	7,850.6500	7.8507	(6.263)	0	0	0
2018/12/18	R214	07/02/2019			Bond Future	10.2491	70.4156	10.1669	70.9416	(0.803)	0.0000	0.0000	31,531
2018/12/18	R214	07/02/2019	9.04	Call	Bond Future	6.1700	0.0062	7.5200	0.0075	21.880	0	0	0
2018/12/18	R214	07/02/2019	9.04	Put	Bond Future	8,451.3300	8.4513	7,926.7200	7.9267	(6.207)	0	0	0
2018/12/18	R214	07/02/2019	9.05	Call	Bond Future	6.5900	0.0066	8.0500	0.0081	22.155	0	0	0
2018/12/18	R214	07/02/2019	9.03	Call	Bond Future	5.7600	0.0058	7.0200	0.0070	21.875	0	0	0
2018/12/18	R214	07/02/2019	9.03	Put	Bond Future	8,527.6400	8.5276	8,002.9400	8.0029	(6.153)	0	0	0
2018/12/18	R214	02/05/2019	9.87	Call	Bond Future	1,099.4300	1.0994	1,250.0700	1.2501	13.702	0	0	0
2018/12/18	R214	02/05/2019	9.85	Call	Bond Future	1,055.4400	1.0554	1,201.6200	1.2016	13.850	0	0	0
2018/12/18	R214	02/05/2019			Bond Future	10.3097	68.3529	10.2251	68.8879	(0.820)	0.0000	0.0000	0
2018/12/18	R214	02/05/2019	9.85	Put	Bond Future	4,050.2900	4.0503	3,661.4600	3.6615	(9.600)	0	0	0
2018/12/18	R214	02/05/2019	9.87	Put	Bond Future	3,959.5500	3.9595	3,575.1800	3.5752	(9.707)	0	0	0
2018/12/18	R214	02/05/2019	9.86	Call	Bond Future	1,077.2300	1.0772	1,225.6300	1.2256	13.776	0	0	0
2018/12/18	R214	02/05/2019	9.86	Put	Bond Future	4,004.6600	4.0047	3,618.0500	3.6181	(9.654)	0	0	0
2018/12/18	R214	01/08/2019	10.34	Put	Bond Future	3,030.5700	3.0306	2,746.0100	2.7460	(9.390)	0	0	0
2018/12/18	R214	01/08/2019			Bond Future	10.3708	69.6907	10.2838	70.2361	(0.839)	0.0000	0.0000	0
2018/12/18	R214	01/08/2019	10.33	Call	Bond Future	2,806.0800	2.8061	3,065.1000	3.0651	9.231	0	0	0
2018/12/18	R214	01/08/2019	10.33	Put	Bond Future	3,061.0800	3.0611	2,774.6700	2.7747	(9.357)	0	0	0
2018/12/18	R214	01/08/2019	10.34	Call	Bond Future	2,838.1700	2.8382	3,099.0400	3.0990	9.191	0	0	0
2018/12/18	R214	01/08/2019	10.32	Call	Bond Future	2,773.9300	2.7739	3,031.1000	3.0311	9.271	0	0	0
2018/12/18	R214	01/08/2019	10.32	Put	Bond Future	3,091.6200	3.0916	2,803.3600	2.8034	(9.324)	0	0	0
2018/12/18	R248	07/02/2019	9.06	Put	Bond Future	10,795.5200	10.7955	10,210.1700	10.2102	(5.422)	0	0	0
2018/12/18	R248	07/02/2019			Bond Future	10.2646	90.0296	10.1925	90.6157	(0.703)	0.0000	0.0000	106,522
2018/12/18	R248	07/02/2019	9.06	Call	Bond Future	5.3700	0.0054	6.1900	0.0062	15.270	0	0	0
2018/12/18	R248	07/02/2019	9.05	Put	Bond Future	10,894.4300	10.8944	10,309.0100	10.3090	(5.374)	0	0	0
2018/12/18	R248	07/02/2019	9.07	Call	Bond Future	5.7800	0.0058	6.6700	0.0067	15.398	0	0	0
2018/12/18	R248	07/02/2019	9.07	Put	Bond Future	10,696.8100	10.6968	10,111.5300	10.1115	(5.472)	0	0	0
2018/12/18	R248	07/02/2019	9.05	Call	Bond Future	4.9900	0.0050	5.7400	0.0057	15.030	0	0	0
2018/12/18	R248	02/05/2019	9.90	Put	Bond Future	4,903.6500	4.9037	4,471.2600	4.4713	(8.818)	0	0	0
2018/12/18	R248	02/05/2019			Bond Future	10.3258	87.1694	10.2516	87.7657	(0.718)	0.0000	0.0000	0
2018/12/18	R248	02/05/2019	9.90	Call	Bond Future	1,379.4400	1.3794	1,543.3100	1.5433	11.879	0	0	0
2018/12/18	R248	02/05/2019	9.91	Call	Bond Future	1,408.0900	1.4081	1,574.4900	1.5745	11.817	0	0	0
2018/12/18	R248	02/05/2019	9.89	Put	Bond Future	4,961.1800	4.9612	4,526.2700	4.5263	(8.766)	0	0	0
2018/12/18	R248	02/05/2019	9.91	Put	Bond Future	4,846.6200	4.8466	4,416.7600	4.4168	(8.869)	0	0	0
2018/12/18	R248	02/05/2019	9.89	Call	Bond Future	1,351.1400	1.3511	1,512.4900	1.5125	11.942	0	0	0
2018/12/18	R248	01/08/2019	10.35	Call	Bond Future	3,475.6700	3.4757	3,760.3700	3.7604	8.191	0	0	0
2018/12/18	R248	01/08/2019	10.34	Put	Bond Future	3,813.2200	3.8132	3,488.0100	3.4880	(8.528)	0	0	0
2018/12/18	R248	01/08/2019			Bond Future	10.3877	88.8756	10.3112	89.4834	(0.736)	0.0000	0.0000	0
2018/12/18	R248	01/08/2019	10.36	Call	Bond Future	3,516.2400	3.5162	3,803.0500	3.8031	8.157	0	0	0
2018/12/18	R248	01/08/2019	10.36	Put	Bond Future	3,735.2000	3.7352	3,414.2200	3.4142	(8.593)	0	0	0
2018/12/18	R248	01/08/2019	10.35	Put	Bond Future	3,774.0400	3.7740	3,450.9500	3.4510	(8.561)	0	0	0
2018/12/18	R248	01/08/2019	10.34	Call	Bond Future	3,435.3200	3.4353	3,717.9000	3.7179	8.226	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
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Total												983880
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