



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 01/02/2019 TO 01/02/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	2025	07/02/2019			Bond Future	133.6082	133.6082	133.6051	133.6051	(0.002)	0.0000	0.0000	355
2019/02/01	2025	02/05/2019			Bond Future	135.9260	135.9260	135.9224	135.9224	(0.003)	0.0000	0.0000	691
2019/02/01	2025	01/08/2019			Bond Future	138.5329	138.5329	138.5289	138.5289	(0.003)	0.0000	0.0000	0
2019/02/01	2029	07/02/2019			Bond Future	101.4586	101.4586	101.6854	101.6854	0.224	0.0000	0.0000	80
2019/02/01	2029	02/05/2019			Bond Future	102.1458	102.1458	102.3763	102.3763	0.226	0.0000	0.0000	3,020
2019/02/01	2029	01/08/2019			Bond Future	104.1400	104.1400	104.3748	104.3748	0.225	0.0000	0.0000	0
2019/02/01	2030	07/02/2019	8.62	Call	Bond Future	0.4000	0.0004	0.1200	0.0001	(70.000)	0	0	0
2019/02/01	2030	07/02/2019	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,960
2019/02/01	2030	07/02/2019			Bond Future	9.0949	92.7602	9.1042	92.6997	0.102	0.0000	0.0000	29,518
2019/02/01	2030	07/02/2019	9.68	Put	Bond Future	0.3000	0.0003	0.1300	0.0001	(56.667)	0	0	0
2019/02/01	2030	07/02/2019	9.68	Call	Bond Future	3,701.9200	3.7019	3,641.1900	3.6412	(1.641)	0	0	3,960
2019/02/01	2030	07/02/2019	9.18	Put	Bond Future	223.5400	0.2235	213.0200	0.2130	(4.706)	0	0	0
2019/02/01	2030	07/02/2019	9.18	Call	Bond Future	774.7500	0.7747	703.6700	0.7037	(9.175)	0	0	3,960
2019/02/01	2030	07/02/2019	8.63	Call	Bond Future	0.5100	0.0005	0.1600	0.0002	(68.627)	0	0	0
2019/02/01	2030	07/02/2019	8.62	Put	Bond Future	3,158.1300	3.1581	3,218.4100	3.2184	1.909	0	0	0
2019/02/01	2030	07/02/2019	10.20	Call	Bond Future	6,825.5200	6.8255	6,764.9600	6.7650	(0.887)	0	0	0
2019/02/01	2030	07/02/2019	8.90	Call	Bond Future	63.0600	0.0631	42.1300	0.0421	(33.191)	0	0	1,320
2019/02/01	2030	07/02/2019	8.63	Put	Bond Future	3,090.2800	3.0903	3,150.4900	3.1505	1.948	0	0	0
2019/02/01	2030	07/02/2019	8.64	Call	Bond Future	0.6400	0.0006	0.2100	0.0002	(67.188)	0	0	0
2019/02/01	2030	07/02/2019	8.64	Put	Bond Future	3,022.5000	3.0225	3,082.6300	3.0826	1.989	0	0	0
2019/02/01	2030	07/02/2019	9.60	Put	Bond Future	1.1100	0.0011	0.5900	0.0006	(46.847)	0	0	0
2019/02/01	2030	07/02/2019	9.60	Call	Bond Future	3,208.5300	3.2085	3,147.4500	3.1475	(1.904)	0	0	1,320
2019/02/01	2030	07/02/2019	9.40	Put	Bond Future	20.3900	0.0204	15.4600	0.0155	(24.179)	0	0	0
2019/02/01	2030	07/02/2019	9.40	Call	Bond Future	1,976.0000	1.9760	1,910.5100	1.9105	(3.314)	0	0	0
2019/02/01	2030	07/02/2019	8.70	Put	Bond Future	2,618.0700	2.6181	2,677.2700	2.6773	2.261	0	0	0
2019/02/01	2030	07/02/2019	8.70	Call	Bond Future	2.2700	0.0023	0.9100	0.0009	(59.912)	0	0	0
2019/02/01	2030	07/02/2019	8.90	Put	Bond Future	1,341.8200	1.3418	1,381.4500	1.3815	2.953	0	0	0
2019/02/01	2030	02/05/2019	8.90	Put	Bond Future	2,638.8900	2.6389	2,669.7900	2.6698	1.171	0	0	0
2019/02/01	2030	02/05/2019	9.41	Call	Bond Future	2,731.6300	2.7316	2,682.1300	2.6821	(1.812)	0	0	0
2019/02/01	2030	02/05/2019			Bond Future	9.1489	94.3482	9.1586	94.2862	0.106	0.0000	0.0000	48,134
2019/02/01	2030	02/05/2019	9.39	Call	Bond Future	2,649.1000	2.6491	2,600.1600	2.6002	(1.847)	0	0	0
2019/02/01	2030	02/05/2019	9.39	Put	Bond Future	1,124.3600	1.1244	1,137.3600	1.1374	1.156	0	0	0
2019/02/01	2030	02/05/2019	10.20	Call	Bond Future	6,631.7000	6.6317	6,570.8300	6.5708	(0.918)	0	0	0
2019/02/01	2030	02/05/2019	10.20	Put	Bond Future	225.1100	0.2251	226.1800	0.2262	0.475	0	0	3,000
2019/02/01	2030	02/05/2019	8.90	Call	Bond Future	1,028.6100	1.0286	997.5700	0.9976	(3.018)	0	0	3,000
2019/02/01	2030	02/05/2019	9.41	Put	Bond Future	1,081.9200	1.0819	1,094.3600	1.0944	1.150	0	0	0
2019/02/01	2030	02/05/2019	9.40	Call	Bond Future	2,690.2200	2.6902	2,641.0000	2.6410	(1.830)	0	0	3,000
2019/02/01	2030	02/05/2019	9.40	Put	Bond Future	1,102.9700	1.1030	1,115.6900	1.1157	1.153	0	0	0
2019/02/01	2030	01/08/2019	9.91	Put	Bond Future	1,095.4400	1.0954	1,105.3000	1.1053	0.900	0	0	0
2019/02/01	2030	01/08/2019			Bond Future	9.2003	92.1623	9.2104	92.0990	0.110	0.0000	0.0000	0
2019/02/01	2030	01/08/2019	9.91	Call	Bond Future	5,412.2000	5.4122	5,358.7200	5.3587	(0.988)	0	0	0
2019/02/01	2030	01/08/2019	9.92	Call	Bond Future	5,458.1800	5.4582	5,404.5600	5.4046	(0.982)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	2030	01/08/2019	9.90	Put	Bond Future	1,108.4800	1.1085	1,118.4800	1.1185	0.902	0	0	0
2019/02/01	2030	01/08/2019	9.92	Put	Bond Future	1,082.5500	1.0825	1,092.2700	1.0923	0.898	0	0	0
2019/02/01	2030	01/08/2019	9.90	Call	Bond Future	5,366.3100	5.3663	5,312.9700	5.3130	(0.994)	0	0	0
2019/02/01	2032	07/02/2019	8.81	Call	Bond Future	0.2300	0.0002	0.0600	0.0001	(73.913)	0	0	0
2019/02/01	2032	07/02/2019	8.80	Put	Bond Future	3,742.3700	3.7424	3,808.0000	3.8080	1.754	0	0	0
2019/02/01	2032	07/02/2019			Bond Future	9.3150	95.0681	9.3243	95.0024	0.100	0.0000	0.0000	21,390
2019/02/01	2032	07/02/2019	8.82	Call	Bond Future	0.3000	0.0003	0.0800	0.0001	(73.333)	0	0	0
2019/02/01	2032	07/02/2019	8.82	Put	Bond Future	3,593.2500	3.5932	3,658.7900	3.6588	1.824	0	0	0
2019/02/01	2032	07/02/2019	8.81	Put	Bond Future	3,667.7600	3.6678	3,733.3500	3.7333	1.788	0	0	0
2019/02/01	2032	07/02/2019	8.80	Call	Bond Future	0.1800	0.0002	0.0500	0.0001	(72.222)	0	0	0
2019/02/01	2032	02/05/2019	9.62	Put	Bond Future	1,238.1200	1.2381	1,251.7400	1.2517	1.100	0	0	0
2019/02/01	2032	02/05/2019	9.61	Call	Bond Future	2,917.3000	2.9173	2,864.0900	2.8641	(1.824)	0	0	0
2019/02/01	2032	02/05/2019			Bond Future	9.3693	92.5394	9.3789	92.4723	0.103	0.0000	0.0000	38,718
2019/02/01	2032	02/05/2019	9.62	Call	Bond Future	2,961.8300	2.9618	2,908.3200	2.9083	(1.807)	0	0	0
2019/02/01	2032	02/05/2019	9.61	Put	Bond Future	1,261.4800	1.2615	1,275.4000	1.2754	1.103	0	0	0
2019/02/01	2032	02/05/2019	9.63	Call	Bond Future	3,006.4700	3.0065	2,952.6700	2.9527	(1.789)	0	0	0
2019/02/01	2032	02/05/2019	9.63	Put	Bond Future	1,214.9500	1.2150	1,228.2800	1.2283	1.097	0	0	0
2019/02/01	2032	01/08/2019	10.10	Call	Bond Future	5,758.4900	5.7585	5,700.8700	5.7009	(1.001)	0	0	0
2019/02/01	2032	01/08/2019	10.11	Put	Bond Future	1,232.9300	1.2329	1,243.8500	1.2439	0.886	0	0	0
2019/02/01	2032	01/08/2019			Bond Future	9.4196	94.3242	9.4296	94.2555	0.106	0.0000	0.0000	0
2019/02/01	2032	01/08/2019	10.10	Put	Bond Future	1,247.7100	1.2477	1,258.7800	1.2588	0.887	0	0	0
2019/02/01	2032	01/08/2019	10.11	Call	Bond Future	5,807.6600	5.8077	5,749.8900	5.7499	(0.995)	0	0	0
2019/02/01	2032	01/08/2019	10.09	Call	Bond Future	5,709.2000	5.7092	5,651.7400	5.6517	(1.006)	0	0	0
2019/02/01	2032	01/08/2019	10.09	Put	Bond Future	1,262.4400	1.2624	1,273.6700	1.2737	0.890	0	0	0
2019/02/01	2033	07/02/2019			Bond Future	104.0114	104.0114	104.0715	104.0715	0.058	0.0000	0.0000	120
2019/02/01	2033	02/05/2019			Bond Future	104.6707	104.6707	104.7316	104.7316	0.058	0.0000	0.0000	6,090
2019/02/01	2033	01/08/2019			Bond Future	106.7141	106.7141	106.7760	106.7760	0.058	0.0000	0.0000	0
2019/02/01	2037	07/02/2019	9.06	Put	Bond Future	4,054.2500	4.0543	4,127.7400	4.1277	1.813	0	0	0
2019/02/01	2037	07/02/2019	9.05	Call	Bond Future	0.2700	0.0003	0.0700	0.0001	(74.074)	0	0	0
2019/02/01	2037	07/02/2019			Bond Future	9.5549	91.2990	9.5642	91.2253	0.097	0.0000	0.0000	34,250
2019/02/01	2037	07/02/2019	9.06	Call	Bond Future	0.3400	0.0003	0.1000	0.0001	(70.588)	0	0	0
2019/02/01	2037	07/02/2019	9.05	Put	Bond Future	4,138.8900	4.1389	4,212.4200	4.2124	1.777	0	0	0
2019/02/01	2037	07/02/2019	9.07	Call	Bond Future	0.4300	0.0004	0.1300	0.0001	(69.767)	0	0	0
2019/02/01	2037	07/02/2019	9.07	Put	Bond Future	3,969.7500	3.9698	4,043.1800	4.0432	1.850	0	0	0
2019/02/01	2037	02/05/2019	9.81	Put	Bond Future	1,542.4200	1.5424	1,559.3500	1.5594	1.098	0	0	0
2019/02/01	2037	02/05/2019			Bond Future	9.6104	92.8619	9.6200	92.7866	0.100	0.0000	0.0000	57,644
2019/02/01	2037	02/05/2019	9.80	Call	Bond Future	3,037.9200	3.0379	2,979.8900	2.9799	(1.910)	0	0	0
2019/02/01	2037	02/05/2019	9.80	Put	Bond Future	1,570.7300	1.5707	1,588.0200	1.5880	1.101	0	0	0
2019/02/01	2037	02/05/2019	9.81	Call	Bond Future	3,085.9800	3.0860	3,027.5900	3.0276	(1.892)	0	0	0
2019/02/01	2037	02/05/2019	9.79	Call	Bond Future	2,990.3800	2.9904	2,932.7000	2.9327	(1.929)	0	0	0
2019/02/01	2037	02/05/2019	9.79	Put	Bond Future	1,599.6600	1.5997	1,617.3000	1.6173	1.103	0	0	0
2019/02/01	2037	01/08/2019	10.31	Call	Bond Future	6,274.8600	6.2749	6,210.7500	6.2108	(1.022)	0	0	0
2019/02/01	2037	01/08/2019			Bond Future	9.6649	90.3971	9.6748	90.3201	0.103	0.0000	0.0000	0
2019/02/01	2037	01/08/2019	10.29	Call	Bond Future	6,167.2700	6.1673	6,103.5200	6.1035	(1.034)	0	0	0
2019/02/01	2037	01/08/2019	10.29	Put	Bond Future	1,519.7400	1.5197	1,533.0200	1.5330	0.874	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	2037	01/08/2019	10.31	Put	Bond Future	1,484.7300	1.4847	1,497.6500	1.4976	0.870	0	0	0
2019/02/01	2037	01/08/2019	10.30	Call	Bond Future	6,221.1100	6.2211	6,157.1800	6.1572	(1.028)	0	0	0
2019/02/01	2037	01/08/2019	10.30	Put	Bond Future	1,502.2400	1.5022	1,515.3400	1.5153	0.872	0	0	0
2019/02/01	2038	07/02/2019			Bond Future	121.7000	121.7000	121.8805	121.8805	0.148	0.0000	0.0000	1,995
2019/02/01	2038	02/05/2019			Bond Future	123.8113	123.8113	123.9943	123.9943	0.148	0.0000	0.0000	10,004
2019/02/01	2038	01/08/2019			Bond Future	126.1757	126.1757	126.3622	126.3622	0.148	0.0000	0.0000	0
2019/02/01	2040	07/02/2019	9.13	Call	Bond Future	0.4000	0.0004	0.1000	0.0001	(75.000)	0	0	0
2019/02/01	2040	07/02/2019	9.11	Put	Bond Future	4,524.5400	4.5245	4,646.8300	4.6468	2.703	0	0	0
2019/02/01	2040	07/02/2019			Bond Future	9.6199	94.7469	9.6342	94.6244	0.149	0.0000	0.0000	8,592
2019/02/01	2040	07/02/2019	9.13	Put	Bond Future	4,340.8100	4.3408	4,462.9900	4.4630	2.815	0	0	0
2019/02/01	2040	07/02/2019	9.11	Call	Bond Future	0.2500	0.0003	0.0600	0.0001	(76.000)	0	0	0
2019/02/01	2040	07/02/2019	9.12	Put	Bond Future	4,432.6000	4.4326	4,554.8400	4.5548	2.758	0	0	0
2019/02/01	2040	07/02/2019	9.12	Call	Bond Future	0.3200	0.0003	0.0800	0.0001	(75.000)	0	0	0
2019/02/01	2040	02/05/2019	9.60	Call	Bond Future	2,057.2300	2.0572	1,986.3000	1.9863	(3.448)	0	0	1,150
2019/02/01	2040	02/05/2019	9.89	Call	Bond Future	3,413.7400	3.4137	3,323.0200	3.3230	(2.657)	0	0	0
2019/02/01	2040	02/05/2019	9.88	Put	Bond Future	1,651.5800	1.6516	1,686.2300	1.6862	2.098	0	0	0
2019/02/01	2040	02/05/2019			Bond Future	9.6748	96.3688	9.6896	96.2440	0.153	0.0000	0.0000	21,901
2019/02/01	2040	02/05/2019	10.20	Put	Bond Future	913.0400	0.9130	931.9200	0.9319	2.068	0	0	0
2019/02/01	2040	02/05/2019	10.20	Call	Bond Future	5,192.3600	5.1924	5,086.4700	5.0865	(2.039)	0	0	1,150
2019/02/01	2040	02/05/2019	9.60	Put	Bond Future	2,693.2800	2.6933	2,747.1200	2.7471	1.999	0	0	0
2019/02/01	2040	02/05/2019	9.90	Call	Bond Future	3,466.0200	3.4660	3,374.7100	3.3747	(2.634)	0	0	0
2019/02/01	2040	02/05/2019	9.90	Put	Bond Future	1,591.9600	1.5920	1,625.4200	1.6254	2.102	0	0	0
2019/02/01	2040	02/05/2019	9.89	Put	Bond Future	1,621.6300	1.6216	1,655.6800	1.6557	2.100	0	0	0
2019/02/01	2040	02/05/2019	9.88	Call	Bond Future	3,361.6200	3.3616	3,271.5000	3.2715	(2.681)	0	0	0
2019/02/01	2040	01/08/2019	10.36	Call	Bond Future	6,587.8200	6.5878	6,486.4500	6.4864	(1.539)	0	0	0
2019/02/01	2040	01/08/2019	10.37	Put	Bond Future	1,521.4400	1.5214	1,547.1800	1.5472	1.692	0	0	0
2019/02/01	2040	01/08/2019			Bond Future	9.7289	93.7213	9.7442	93.5939	0.157	0.0000	0.0000	0
2019/02/01	2040	01/08/2019	10.36	Put	Bond Future	1,540.5100	1.5405	1,566.5700	1.5666	1.692	0	0	0
2019/02/01	2040	01/08/2019	10.37	Call	Bond Future	6,645.2000	6.6452	6,543.5100	6.5435	(1.530)	0	0	0
2019/02/01	2040	01/08/2019	10.38	Call	Bond Future	6,702.9000	6.7029	6,600.9000	6.6009	(1.522)	0	0	0
2019/02/01	2040	01/08/2019	10.38	Put	Bond Future	1,502.8100	1.5028	1,528.2400	1.5282	1.692	0	0	0
2019/02/01	2044	07/02/2019	9.18	Put	Bond Future	4,208.3000	4.2083	4,289.2800	4.2893	1.924	0	0	0
2019/02/01	2044	07/02/2019			Bond Future	9.6447	91.8906	9.6540	91.8091	0.097	0.0000	0.0000	20,936
2019/02/01	2044	07/02/2019	9.17	Call	Bond Future	0.5800	0.0006	0.1800	0.0002	(68.966)	0	0	0
2019/02/01	2044	07/02/2019	9.17	Put	Bond Future	4,302.2000	4.3022	4,383.2900	4.3833	1.885	0	0	0
2019/02/01	2044	07/02/2019	9.18	Call	Bond Future	0.7400	0.0007	0.2300	0.0002	(68.919)	0	0	0
2019/02/01	2044	07/02/2019	9.16	Call	Bond Future	0.4600	0.0005	0.1400	0.0001	(69.565)	0	0	0
2019/02/01	2044	07/02/2019	9.16	Put	Bond Future	4,396.2900	4.3963	4,477.4600	4.4775	1.846	0	0	0
2019/02/01	2044	02/05/2019	9.90	Call	Bond Future	3,417.5100	3.4175	3,352.8600	3.3529	(1.892)	0	0	0
2019/02/01	2044	02/05/2019			Bond Future	9.6974	93.4636	9.7071	93.3804	0.099	0.0000	0.0000	35,976
2019/02/01	2044	02/05/2019	9.90	Put	Bond Future	1,696.1800	1.6962	1,714.7100	1.7147	1.092	0	0	0
2019/02/01	2044	02/05/2019	9.91	Call	Bond Future	3,470.4500	3.4705	3,405.4100	3.4054	(1.874)	0	0	0
2019/02/01	2044	02/05/2019	9.92	Put	Bond Future	1,635.2100	1.6352	1,652.9800	1.6530	1.087	0	0	0
2019/02/01	2044	02/05/2019	9.91	Put	Bond Future	1,665.5500	1.6656	1,683.6900	1.6837	1.089	0	0	0
2019/02/01	2044	02/05/2019	9.92	Call	Bond Future	3,523.5400	3.5235	3,458.1300	3.4581	(1.856)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	2044	01/08/2019	9.86	Put	Bond Future	3,024.8500	3.0249	3,052.7700	3.0528	0.923	0	0	0
2019/02/01	2044	01/08/2019	10.53	Call	Bond Future	7,597.0500	7.5971	7,523.7000	7.5237	(0.966)	0	0	0
2019/02/01	2044	01/08/2019	10.40	Put	Bond Future	1,543.7100	1.5437	1,557.7400	1.5577	0.909	0	0	0
2019/02/01	2044	01/08/2019			Bond Future	9.7494	90.8852	9.7594	90.8002	0.102	0.0000	0.0000	0
2019/02/01	2044	01/08/2019	10.39	Call	Bond Future	6,771.4700	6.7715	6,700.6700	6.7007	(1.046)	0	0	0
2019/02/01	2044	01/08/2019	10.39	Put	Bond Future	1,562.8900	1.5629	1,577.1200	1.5771	0.910	0	0	0
2019/02/01	2044	01/08/2019	9.86	Call	Bond Future	3,961.6100	3.9616	3,904.5000	3.9045	(1.442)	0	0	100
2019/02/01	2044	01/08/2019	10.53	Put	Bond Future	1,317.1500	1.3172	1,328.8300	1.3288	0.887	0	0	100
2019/02/01	2044	01/08/2019	10.40	Call	Bond Future	6,829.5700	6.8296	6,758.5700	6.7586	(1.040)	0	0	0
2019/02/01	2044	01/08/2019	9.36	Put	Bond Future	5,332.4100	5.3324	5,378.7800	5.3788	0.870	0	0	0
2019/02/01	2044	01/08/2019	9.36	Call	Bond Future	1,901.1700	1.9012	1,862.5100	1.8625	(2.033)	0	0	100
2019/02/01	2044	01/08/2019	10.38	Call	Bond Future	6,713.2700	6.7133	6,642.6600	6.6427	(1.052)	0	0	0
2019/02/01	2044	01/08/2019	10.38	Put	Bond Future	1,582.1000	1.5821	1,596.5200	1.5965	0.911	0	0	0
2019/02/01	2046	07/02/2019			Bond Future	115.8857	115.8857	115.8837	115.8837	(0.002)	0.0000	0.0000	2,393
2019/02/01	2046	02/05/2019			Bond Future	116.2101	116.2101	116.2079	116.2079	(0.002)	0.0000	0.0000	10,458
2019/02/01	2046	01/08/2019			Bond Future	118.4790	118.4790	118.4764	118.4764	(0.002)	0.0000	0.0000	0
2019/02/01	2050	07/02/2019			Bond Future	120.2354	120.2354	120.9873	120.9873	0.625	0.0000	0.0000	3,083
2019/02/01	2050	02/05/2019			Bond Future	122.3210	122.3210	123.0858	123.0858	0.625	0.0000	0.0000	10,593
2019/02/01	2050	01/08/2019			Bond Future	122.8909	122.8909	123.6703	123.6703	0.634	0.0000	0.0000	0
2019/02/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	AL37	07/02/2019			Index Future	619.9000	619.9000	619.4970	619.4970	(0.065)	0.0000	0.0000	0
2019/02/01	AL37	02/05/2019			Index Future	630.5120	630.5120	630.1000	630.1000	(0.065)	0.0000	0.0000	0
2019/02/01	AL37	01/08/2019			Index Future	642.6690	642.6690	642.2480	642.2480	(0.066)	0.0000	0.0000	0
2019/02/01	AL7T	07/02/2019			Index Future	718.7910	718.7910	718.1290	718.1290	(0.092)	0.0000	0.0000	0
2019/02/01	AL7T	02/05/2019			Index Future	731.0960	731.0960	730.4200	730.4200	(0.092)	0.0000	0.0000	0
2019/02/01	AL7T	01/08/2019			Index Future	745.1920	745.1920	744.5020	744.5020	(0.093)	0.0000	0.0000	0
2019/02/01	ALBI	07/02/2019			Index Future	652.4230	652.4230	651.8820	651.8820	(0.083)	0.0000	0.0000	90
2019/02/01	ALBI	02/05/2019			Index Future	663.5910	663.5910	663.0390	663.0390	(0.083)	0.0000	0.0000	819
2019/02/01	ALBI	01/08/2019			Index Future	676.3860	676.3860	675.8220	675.8220	(0.083)	0.0000	0.0000	0
2019/02/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/01	ES33	07/02/2019			Bond Future	10.7436		79.4641	10.7523	79.4114	0.082	0.0000	0.0000	0
2019/02/01	ES33	02/05/2019			Bond Future	10.8372		77.0340	10.8463	76.9801	0.084	0.0000	0.0000	350
2019/02/01	ES33	01/08/2019			Bond Future	10.9315		78.5197	10.9410	78.4646	0.087	0.0000	0.0000	0
2019/02/01	ES42	07/02/2019			Bond Future	10.9730		81.8950	10.9819	81.8339	0.081	0.0000	0.0000	0
2019/02/01	ES42	02/05/2019			Bond Future	11.0662		79.0365	11.0754	78.9741	0.083	0.0000	0.0000	4,919
2019/02/01	ES42	01/08/2019			Bond Future	11.1584		80.5612	11.1679	80.4975	0.085	0.0000	0.0000	0
2019/02/01	GOVI	07/02/2019	666.53	Put	GOVI	203,960.0000		20.3960	209,120.0000	20.9120	2.530	0	0	0
2019/02/01	GOVI	07/02/2019			GOVI	646.1340		646.1340	645.6180	645.6180	(0.080)	0.0000	0.0000	46
2019/02/01	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	GOVI	07/02/2019	666.52	Put	GOVI	203,860.0000		20.3860	209,020.0000	20.9020	2.531	0	0	0
2019/02/01	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	GOVI	07/02/2019	666.51	Put	GOVI	203,760.0000		20.3760	208,920.0000	20.8920	2.532	0	0	0
2019/02/01	GOVI	02/05/2019	647.87	Call	GOVI	93,250.0000		9.3250	87,970.0000	8.7970	(5.662)	0	0	0
2019/02/01	GOVI	02/05/2019	647.88	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	GOVI	02/05/2019	647.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	GOVI	02/05/2019			GOVI	657.1950		657.1950	656.6670	656.6670	(0.080)	0.0000	0.0000	434
2019/02/01	GOVI	02/05/2019	647.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	GOVI	02/05/2019	647.88	Call	GOVI	93,150.0000		9.3150	87,870.0000	8.7870	(5.668)	0	0	0
2019/02/01	GOVI	02/05/2019	647.86	Call	GOVI	93,350.0000		9.3350	88,070.0000	8.8070	(5.656)	0	0	0
2019/02/01	GOVI	01/08/2019	638.68	Call	GOVI	311,870.0000		31.1870	306,480.0000	30.6480	(1.728)	0	0	0
2019/02/01	GOVI	01/08/2019	638.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	GOVI	01/08/2019			GOVI	669.8670		669.8670	669.3280	669.3280	(0.080)	0.0000	0.0000	0
2019/02/01	GOVI	01/08/2019	638.69	Call	GOVI	311,770.0000		31.1770	306,380.0000	30.6380	(1.729)	0	0	0
2019/02/01	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	GOVI	01/08/2019	638.67	Call	GOVI	311,970.0000		31.1970	306,580.0000	30.6580	(1.728)	0	0	0
2019/02/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/01	IGOV	07/02/2019			Index Future	256.4230		256.4230	256.7200	256.7200	0.116	0.0000	0.0000	90
2019/02/01	IGOV	02/05/2019			Index Future	260.8710		260.8710	261.1730	261.1730	0.116	0.0000	0.0000	733
2019/02/01	IGOV	01/08/2019			Index Future	265.9640		265.9640	266.2710	266.2710	0.115	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/01	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/01	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/02/01	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/01	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7300	99.7300	(0.010)	0.0000	0.0000	0
2019/02/01	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/02/01	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.7900	102.7900	0.000	0.0000	0.0000	0
2019/02/01	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.7800	98.7800	(0.010)	0.0000	0.0000	0
2019/02/01	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3200	102.3200	(0.010)	0.0000	0.0000	0
2019/02/01	IS02	21/09/2020			Interest Rate Swap	99.2900	99.2900	99.2700	99.2700	(0.020)	0.0000	0.0000	0
2019/02/01	IS05	17/12/2020			Interest Rate Swap	96.0400	96.0400	96.0200	96.0200	(0.021)	0.0000	0.0000	0
2019/02/01	IS05	16/03/2021			Interest Rate Swap	95.1600	95.1600	95.1400	95.1400	(0.021)	0.0000	0.0000	0
2019/02/01	IS05	15/06/2021			Interest Rate Swap	94.2500	94.2500	94.2300	94.2300	(0.021)	0.0000	0.0000	0
2019/02/01	IS05	21/09/2021			Interest Rate Swap	94.3000	94.3000	94.2900	94.2900	(0.011)	0.0000	0.0000	0
2019/02/01	IS05	21/12/2021			Interest Rate Swap	96.4000	96.4000	96.4000	96.4000	0.000	0.0000	0.0000	51
2019/02/01	IS05	15/03/2022			Interest Rate Swap	96.4500	96.4500	96.4600	96.4600	0.010	0.0000	0.0000	0
2019/02/01	IS05	21/06/2022			Interest Rate Swap	97.5400	97.5400	97.5600	97.5600	0.021	0.0000	0.0000	0
2019/02/01	IS05	20/09/2022			Interest Rate Swap	101.3900	101.3900	101.4200	101.4200	0.030	0.0000	0.0000	0
2019/02/01	IS05	20/12/2022			Interest Rate Swap	102.5600	102.5600	102.6100	102.6100	0.049	0.0000	0.0000	0
2019/02/01	IS05	22/03/2023			Interest Rate Swap	95.8200	95.8200	95.8900	95.8900	0.073	0.0000	0.0000	0
2019/02/01	IS05	20/06/2023			Interest Rate Swap	101.8100	101.8100	101.8900	101.8900	0.079	0.0000	0.0000	0
2019/02/01	IS05	19/09/2023			Interest Rate Swap	97.2200	97.2200	97.3100	97.3100	0.093	0.0000	0.0000	0
2019/02/01	IS10	17/12/2025			Interest Rate Swap	93.4300	93.4300	93.6000	93.6000	0.182	0.0000	0.0000	0
2019/02/01	IS10	16/03/2026			Interest Rate Swap	90.3800	90.3800	90.5500	90.5500	0.188	0.0000	0.0000	0
2019/02/01	IS10	15/06/2026			Interest Rate Swap	89.0900	89.0900	89.2500	89.2500	0.180	0.0000	0.0000	0
2019/02/01	IS10	21/09/2026			Interest Rate Swap	91.2500	91.2500	91.3900	91.3900	0.153	0.0000	0.0000	0
2019/02/01	IS10	21/12/2026			Interest Rate Swap	95.0600	95.0600	95.1900	95.1900	0.137	0.0000	0.0000	0
2019/02/01	IS10	15/03/2027			Interest Rate Swap	93.6000	93.6000	93.7300	93.7300	0.139	0.0000	0.0000	0
2019/02/01	IS10	21/06/2027			Interest Rate Swap	95.6600	95.6600	95.8000	95.8000	0.146	0.0000	0.0000	0
2019/02/01	IS10	20/09/2027			Interest Rate Swap	101.1300	101.1300	101.2700	101.2700	0.138	0.0000	0.0000	0
2019/02/01	IS10	20/12/2027			Interest Rate Swap	101.4700	101.4700	101.6100	101.6100	0.138	0.0000	0.0000	0
2019/02/01	IS10	22/03/2028			Interest Rate Swap	94.9000	94.9000	95.0500	95.0500	0.158	0.0000	0.0000	0
2019/02/01	IS10	20/06/2028			Interest Rate Swap	102.1200	102.1200	102.2800	102.2800	0.157	0.0000	0.0000	0
2019/02/01	IS10	19/09/2028			Interest Rate Swap	95.6000	95.6000	95.7800	95.7800	0.188	0.0000	0.0000	0
2019/02/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/01	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/01	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/01	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/01	R023	07/02/2019	10.59	Call	Bond Future	9,159.7700	9.1598	9,092.4800	9.0925	(0.735)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	R023	07/02/2019			Bond Future	7.7478	103.5340	7.7675	103.4667	0.254	0.0000	0.0000	32,000
2019/02/01	R023	07/02/2019	10.57	Call	Bond Future	9,099.0000	9.0990	9,031.7100	9.0317	(0.740)	0	0	0
2019/02/01	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R023	07/02/2019	10.58	Call	Bond Future	9,129.3900	9.1294	9,062.1000	9.0621	(0.737)	0	0	0
2019/02/01	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R023	02/05/2019	8.45	Call	Bond Future	2,307.8100	2.3078	2,244.9800	2.2450	(2.722)	0	0	0
2019/02/01	R023	02/05/2019	8.44	Put	Bond Future	103.1000	0.1031	109.1600	0.1092	5.878	0	0	0
2019/02/01	R023	02/05/2019			Bond Future	7.7614	101.3777	7.7826	101.3090	0.273	0.0000	0.0000	67,899
2019/02/01	R023	02/05/2019	8.46	Call	Bond Future	2,336.8900	2.3369	2,273.8900	2.2739	(2.696)	0	0	0
2019/02/01	R023	02/05/2019	8.46	Put	Bond Future	97.9400	0.0979	103.6800	0.1037	5.861	0	0	0
2019/02/01	R023	02/05/2019	8.45	Put	Bond Future	100.4800	0.1005	106.3900	0.1064	5.882	0	0	0
2019/02/01	R023	02/05/2019	8.44	Call	Bond Future	2,278.8100	2.2788	2,216.1300	2.2161	(2.751)	0	0	0
2019/02/01	R023	01/08/2019	8.95	Call	Bond Future	3,776.9600	3.7770	3,713.4000	3.7134	(1.683)	0	0	0
2019/02/01	R023	01/08/2019			Bond Future	7.7523	103.3327	7.7753	103.2624	0.296	0.0000	0.0000	0
2019/02/01	R023	01/08/2019	8.93	Call	Bond Future	3,722.6500	3.7226	3,659.2600	3.6593	(1.703)	0	0	0
2019/02/01	R023	01/08/2019	8.93	Put	Bond Future	189.7500	0.1898	196.6800	0.1967	3.652	0	0	0
2019/02/01	R023	01/08/2019	8.95	Put	Bond Future	185.4000	0.1854	192.1600	0.1922	3.646	0	0	0
2019/02/01	R023	01/08/2019	8.94	Call	Bond Future	3,749.8600	3.7499	3,686.3900	3.6864	(1.693)	0	0	0
2019/02/01	R023	01/08/2019	8.94	Put	Bond Future	187.6300	0.1876	194.4800	0.1945	3.651	0	0	0
2019/02/01	R035	07/02/2019	8.98	Call	Bond Future	0.2600	0.0003	0.0700	0.0001	(73.077)	0	0	0
2019/02/01	R035	07/02/2019			Bond Future	9.4802	99.0975	9.4895	99.0245	0.098	0.0000	0.0000	11,417
2019/02/01	R035	07/02/2019	8.96	Call	Bond Future	0.1600	0.0002	0.0400	0.0000	(75.000)	0	0	0
2019/02/01	R035	07/02/2019	8.96	Put	Bond Future	4,223.8500	4.2238	4,296.6600	4.2967	1.724	0	0	0
2019/02/01	R035	07/02/2019	8.98	Put	Bond Future	4,056.5000	4.0565	4,129.2400	4.1292	1.793	0	0	0
2019/02/01	R035	07/02/2019	8.97	Call	Bond Future	0.2100	0.0002	0.0500	0.0001	(76.190)	0	0	0
2019/02/01	R035	07/02/2019	8.97	Put	Bond Future	4,140.1200	4.1401	4,212.8900	4.2129	1.758	0	0	0
2019/02/01	R035	02/05/2019	9.74	Put	Bond Future	1,478.7400	1.4787	1,495.2900	1.4953	1.119	0	0	0
2019/02/01	R035	02/05/2019			Bond Future	9.5332	96.2949	9.5427	96.2204	0.101	0.0000	0.0000	72,264
2019/02/01	R035	02/05/2019	9.74	Call	Bond Future	3,065.5500	3.0656	3,007.6500	3.0076	(1.889)	0	0	0
2019/02/01	R035	02/05/2019	9.75	Call	Bond Future	3,113.9700	3.1140	3,055.7100	3.0557	(1.871)	0	0	0
2019/02/01	R035	02/05/2019	9.75	Put	Bond Future	1,451.4400	1.4514	1,467.6300	1.4676	1.115	0	0	0
2019/02/01	R035	02/05/2019	9.73	Call	Bond Future	3,017.6400	3.0176	2,960.1000	2.9601	(1.907)	0	0	0
2019/02/01	R035	02/05/2019	9.73	Put	Bond Future	1,506.6400	1.5066	1,523.5500	1.5235	1.122	0	0	0
2019/02/01	R035	01/08/2019	10.23	Call	Bond Future	6,194.1600	6.1942	6,130.7800	6.1308	(1.023)	0	0	0
2019/02/01	R035	01/08/2019	10.22	Put	Bond Future	1,438.1500	1.4381	1,451.0600	1.4511	0.898	0	0	0
2019/02/01	R035	01/08/2019			Bond Future	9.5834	98.1518	9.5933	98.0757	0.104	0.0000	0.0000	0
2019/02/01	R035	01/08/2019	10.24	Call	Bond Future	6,247.7300	6.2477	6,184.1700	6.1842	(1.017)	0	0	0
2019/02/01	R035	01/08/2019	10.24	Put	Bond Future	1,403.3500	1.4034	1,415.9000	1.4159	0.894	0	0	0
2019/02/01	R035	01/08/2019	10.23	Put	Bond Future	1,420.7600	1.4208	1,433.4900	1.4335	0.896	0	0	0
2019/02/01	R035	01/08/2019	10.22	Call	Bond Future	6,140.4800	6.1405	6,077.2800	6.0773	(1.029)	0	0	0
2019/02/01	R186	07/02/2019	8.20	Call	Bond Future	1.8800	0.0019	0.5800	0.0006	(69.149)	0	0	0
2019/02/01	R186	07/02/2019	9.10	Put	Bond Future	0.3800	0.0004	0.2300	0.0002	(39.474)	0	0	1,000
2019/02/01	R186	07/02/2019	8.21	Put	Bond Future	2,256.2700	2.2563	2,371.6200	2.3716	5.112	0	0	0
2019/02/01	R186	07/02/2019	8.50	Call	Bond Future	189.5200	0.1895	132.7500	0.1328	(29.955)	0	0	1,000
2019/02/01	R186	07/02/2019	9.50	Call	Bond Future	5,367.3600	5.3674	5,250.4400	5.2504	(2.178)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	R186	07/02/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,170
2019/02/01	R186	07/02/2019			Bond Future	8.5794	112.3196	8.5989	112.2027	0.226	0.0000	0.0000	59,333
2019/02/01	R186	07/02/2019	9.00	Call	Bond Future	2,497.5000	2.4975	2,380.0000	2.3800	(4.705)	0	0	0
2019/02/01	R186	07/02/2019	9.00	Put	Bond Future	2.1700	0.0022	1.5900	0.0016	(26.728)	0	0	7,500
2019/02/01	R186	07/02/2019	9.20	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2019/02/01	R186	07/02/2019	9.20	Call	Bond Future	3,656.3300	3.6563	3,539.3800	3.5394	(3.199)	0	0	3,000
2019/02/01	R186	07/02/2019	9.30	Call	Bond Future	4,230.6500	4.2306	4,113.7200	4.1137	(2.764)	0	0	0
2019/02/01	R186	07/02/2019	9.30	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2019/02/01	R186	07/02/2019	9.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R186	07/02/2019	9.38	Call	Bond Future	4,687.2500	4.6873	4,570.3300	4.5703	(2.494)	0	0	6,000
2019/02/01	R186	07/02/2019	8.20	Put	Bond Future	2,317.6700	2.3177	2,433.2900	2.4333	4.989	0	0	0
2019/02/01	R186	07/02/2019	9.10	Call	Bond Future	3,078.2200	3.0782	2,961.1500	2.9612	(3.803)	0	0	0
2019/02/01	R186	07/02/2019	8.21	Call	Bond Future	2.3100	0.0023	0.7400	0.0007	(67.965)	0	0	0
2019/02/01	R186	07/02/2019	8.30	Put	Bond Future	1,712.1800	1.7122	1,821.9400	1.8219	6.411	0	0	0
2019/02/01	R186	07/02/2019	8.50	Put	Bond Future	669.1700	0.6692	729.3200	0.7293	8.989	0	0	0
2019/02/01	R186	07/02/2019	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2019/02/01	R186	07/02/2019	9.92	Call	Bond Future	7,703.2300	7.7032	7,586.3100	7.5863	(1.518)	0	0	0
2019/02/01	R186	07/02/2019	9.23	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/02/01	R186	07/02/2019	9.23	Call	Bond Future	3,829.0400	3.8290	3,712.1000	3.7121	(3.054)	0	0	3,000
2019/02/01	R186	07/02/2019	8.22	Call	Bond Future	2.8300	0.0028	0.9400	0.0009	(66.784)	0	0	0
2019/02/01	R186	07/02/2019	8.22	Put	Bond Future	2,195.0000	2.1950	2,310.0300	2.3100	5.241	0	0	0
2019/02/01	R186	07/02/2019	9.27	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/02/01	R186	07/02/2019	9.27	Call	Bond Future	4,058.7600	4.0588	3,941.8400	3.9418	(2.881)	0	0	1,170
2019/02/01	R186	07/02/2019	8.30	Call	Bond Future	12.7700	0.0128	5.6100	0.0056	(56.069)	0	0	210
2019/02/01	R186	07/02/2019	9.90	Call	Bond Future	7,593.5500	7.5936	7,476.6300	7.4766	(1.540)	0	0	0
2019/02/01	R186	07/02/2019	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2019/02/01	R186	07/02/2019	8.77	Put	Bond Future	59.7500	0.0597	59.3200	0.0593	(0.720)	0	0	0
2019/02/01	R186	07/02/2019	8.77	Call	Bond Future	1,199.6200	1.1996	1,082.2700	1.0823	(9.782)	0	0	1,170
2019/02/01	R186	02/05/2019	10.07	Call	Bond Future	8,113.4900	8.1135	7,996.0300	7.9960	(1.448)	0	0	0
2019/02/01	R186	02/05/2019	9.75	Call	Bond Future	6,480.7700	6.4808	6,366.5000	6.3665	(1.763)	0	0	0
2019/02/01	R186	02/05/2019	9.96	Put	Bond Future	71.6700	0.0717	74.3400	0.0743	3.725	0	0	90
2019/02/01	R186	02/05/2019	8.65	Put	Bond Future	1,450.9400	1.4509	1,500.4600	1.5005	3.413	0	0	0
2019/02/01	R186	02/05/2019	9.25	Put	Bond Future	414.9500	0.4149	431.0900	0.4311	3.890	0	0	0
2019/02/01	R186	02/05/2019	9.01	Put	Bond Future	696.0400	0.6960	722.5500	0.7225	3.809	0	0	0
2019/02/01	R186	02/05/2019	9.02	Call	Bond Future	2,959.8600	2.9599	2,866.5300	2.8665	(3.153)	0	0	0
2019/02/01	R186	02/05/2019			Bond Future	8.6264	114.2423	8.6467	114.1230	0.236	0.0000	0.0000	81,702
2019/02/01	R186	02/05/2019	8.65	Call	Bond Future	1,589.4100	1.5894	1,519.6100	1.5196	(4.392)	0	0	3,250
2019/02/01	R186	02/05/2019	9.03	Call	Bond Future	3,002.8100	3.0028	2,908.9800	2.9090	(3.125)	0	0	0
2019/02/01	R186	02/05/2019	9.03	Put	Bond Future	667.3200	0.6673	692.8100	0.6928	3.820	0	0	0
2019/02/01	R186	02/05/2019	10.07	Put	Bond Future	50.0100	0.0500	51.8700	0.0519	3.719	0	0	200
2019/02/01	R186	02/05/2019	9.30	Call	Bond Future	4,234.1500	4.2342	4,129.3000	4.1293	(2.476)	0	0	200
2019/02/01	R186	02/05/2019	9.75	Put	Bond Future	136.5500	0.1365	141.6000	0.1416	3.698	0	0	7,000
2019/02/01	R186	02/05/2019	9.96	Call	Bond Future	7,548.3800	7.5484	7,431.7300	7.4317	(1.545)	0	0	0
2019/02/01	R186	02/05/2019	9.20	Put	Bond Future	463.2300	0.4632	481.2000	0.4812	3.879	0	0	0
2019/02/01	R186	02/05/2019	8.90	Call	Bond Future	0.0000	0.0000	2,384.2300	2.3842	100.000	0	0	0
2019/02/01	R186	02/05/2019	10.02	Put	Bond Future	59.0100	0.0590	61.2100	0.0612	3.728	0	0	3,250
2019/02/01	R186	02/05/2019	9.25	Call	Bond Future	3,996.3900	3.9964	3,893.2100	3.8932	(2.582)	0	0	3,250
2019/02/01	R186	02/05/2019	9.01	Call	Bond Future	2,917.3200	2.9173	2,824.5100	2.8245	(3.181)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	R186	02/05/2019	9.02	Put	Bond Future	681.4600	0.6815	707.4500	0.7075	3.814	0	0	0
2019/02/01	R186	02/05/2019	8.62	Put	Bond Future	1,535.0400	1.5350	1,586.7800	1.5868	3.371	0	0	0
2019/02/01	R186	02/05/2019	8.62	Call	Bond Future	1,497.6000	1.4976	1,430.0200	1.4300	(4.513)	0	0	90
2019/02/01	R186	02/05/2019	8.70	Put	Bond Future	1,318.2800	1.3183	1,364.1700	1.3642	3.481	0	0	0
2019/02/01	R186	02/05/2019	8.70	Call	Bond Future	1,749.1300	1.7491	1,675.7000	1.6757	(4.198)	0	0	200
2019/02/01	R186	02/05/2019	9.30	Put	Bond Future	372.1500	0.3722	386.6200	0.3866	3.888	0	0	0
2019/02/01	R186	02/05/2019	9.20	Call	Bond Future	3,763.1500	3.7631	3,661.8000	3.6618	(2.693)	0	0	90
2019/02/01	R186	02/05/2019	8.50	Put	Bond Future	1,906.1000	1.9061	1,967.0000	1.9670	3.195	0	0	0
2019/02/01	R186	02/05/2019	8.50	Call	Bond Future	1,161.3600	1.1614	1,102.9400	1.1029	(5.030)	0	0	7,000
2019/02/01	R186	02/05/2019	9.00	Put	Bond Future	710.7000	0.7107	737.7300	0.7377	3.803	0	0	0
2019/02/01	R186	02/05/2019	9.00	Call	Bond Future	2,874.8200	2.8748	2,782.5300	2.7825	(3.210)	0	0	7,000
2019/02/01	R186	02/05/2019	8.90	Put	Bond Future	0.0000	0.0000	913.2100	0.9132	100.000	0	0	4,250
2019/02/01	R186	02/05/2019	10.02	Call	Bond Future	7,856.3200	7.8563	7,739.2000	7.7392	(1.491)	0	0	0
2019/02/01	R186	02/05/2019	8.80	Put	Bond Future	1,081.6400	1.0816	1,120.6200	1.1206	3.604	0	0	0
2019/02/01	R186	02/05/2019	8.80	Call	Bond Future	2,094.2300	2.0942	2,013.8900	2.0139	(3.836)	0	0	7,500
2019/02/01	R186	02/05/2019	9.05	Call	Bond Future	3,089.3600	3.0894	2,994.5400	2.9945	(3.069)	0	0	0
2019/02/01	R186	02/05/2019	9.05	Put	Bond Future	639.8300	0.6398	664.3300	0.6643	3.829	0	0	3,250
2019/02/01	R186	01/08/2019	10.08	Put	Bond Future	326.2800	0.3263	335.8100	0.3358	2.921	0	0	6,000
2019/02/01	R186	01/08/2019	9.54	Call	Bond Future	5,588.1100	5.5881	5,486.7200	5.4867	(1.814)	0	0	0
2019/02/01	R186	01/08/2019			Bond Future	8.6654	111.1445	8.6867	111.0226	0.247	0.0000	0.0000	0
2019/02/01	R186	01/08/2019	9.52	Call	Bond Future	5,498.2800	5.4983	5,397.3900	5.3974	(1.835)	0	0	0
2019/02/01	R186	01/08/2019	9.52	Put	Bond Future	759.9100	0.7599	780.8400	0.7808	2.754	0	0	0
2019/02/01	R186	01/08/2019	8.30	Put	Bond Future	3,341.7900	3.3418	3,415.6000	3.4156	2.209	0	0	0
2019/02/01	R186	01/08/2019	8.30	Call	Bond Future	1,231.6300	1.2316	1,183.6200	1.1836	(3.898)	0	0	6,000
2019/02/01	R186	01/08/2019	9.05	Put	Bond Future	1,353.9900	1.3540	1,390.3200	1.3903	2.683	0	0	0
2019/02/01	R186	01/08/2019	9.05	Call	Bond Future	3,520.0400	3.5200	3,434.5500	3.4345	(2.429)	0	0	6,000
2019/02/01	R186	01/08/2019	10.08	Call	Bond Future	8,026.2000	8.0262	7,913.9100	7.9139	(1.399)	0	0	0
2019/02/01	R186	01/08/2019	9.54	Put	Bond Future	742.0600	0.7421	762.4900	0.7625	2.753	0	0	0
2019/02/01	R186	01/08/2019	9.53	Call	Bond Future	5,543.1600	5.5432	5,442.0200	5.4420	(1.825)	0	0	0
2019/02/01	R186	01/08/2019	9.53	Put	Bond Future	750.9300	0.7509	771.6100	0.7716	2.754	0	0	0
2019/02/01	R197	07/02/2019			Bond Future	300.2994	300.2994	300.3549	300.3549	0.018	0.0000	0.0000	5
2019/02/01	R197	02/05/2019			Bond Future	305.5090	305.5090	305.5644	305.5644	0.018	0.0000	0.0000	2,350
2019/02/01	R197	01/08/2019			Bond Future	303.9156	303.9156	303.9715	303.9715	0.018	0.0000	0.0000	0
2019/02/01	R202	07/02/2019			Bond Future	234.3620	234.3620	234.3574	234.3574	(0.002)	0.0000	0.0000	548
2019/02/01	R202	02/05/2019			Bond Future	238.4277	238.4277	238.4223	238.4223	(0.002)	0.0000	0.0000	8,666
2019/02/01	R202	01/08/2019			Bond Future	239.0680	239.0680	239.0621	239.0621	(0.002)	0.0000	0.0000	0
2019/02/01	R207	07/02/2019	6.52	Call	Bond Future	213.4700	0.2135	124.9900	0.1250	(41.448)	0	0	0
2019/02/01	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.1700	0.0002	100.000	0	0	0
2019/02/01	R207	07/02/2019			Bond Future	6.2798	101.4102	6.3793	101.3216	1.586	0.0000	0.0000	9,309
2019/02/01	R207	07/02/2019	6.53	Call	Bond Future	222.3400	0.2223	133.8200	0.1338	(39.813)	0	0	0
2019/02/01	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0	0	0
2019/02/01	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.1000	0.0001	100.000	0	0	0
2019/02/01	R207	07/02/2019	6.51	Call	Bond Future	204.6000	0.2046	116.1900	0.1162	(43.211)	0	0	0
2019/02/01	R207	02/05/2019	7.63	Call	Bond Future	1,170.1300	1.1701	1,079.7000	1.0797	(7.728)	0	0	0
2019/02/01	R207	02/05/2019			Bond Future	5.8779	103.1462	6.0121	103.0558	2.282	0.0000	0.0000	6,967

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	R207	02/05/2019	7.61	Call	Bond Future	1,156.9000	1.1569	1,066.4700	1.0665	(7.817)	0	0	0
2019/02/01	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R207	02/05/2019	7.62	Call	Bond Future	1,163.5200	1.1635	1,073.0900	1.0731	(7.772)	0	0	0
2019/02/01	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R207	01/08/2019	7.33	Call	Bond Future	1,133.3400	1.1333	1,040.9200	1.0409	(8.155)	0	0	0
2019/02/01	R207	01/08/2019	7.33	Call	Bond Future	1,137.6600	1.1377	1,045.2400	1.0452	(8.124)	0.0000	0.0000	0
2019/02/01	R207	01/08/2019	7.34	Call	Bond Future	1,137.6600	1.1377	1,045.2400	1.0452	(8.124)	0	0	0
2019/02/01	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R207	01/08/2019	7.35	Call	Bond Future	1,141.9700	1.1420	1,049.5500	1.0495	(8.093)	0	0	0
2019/02/01	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/01	R208	07/02/2019	7.07	Call	Bond Future	224.7300	0.2247	135.9600	0.1360	(39.501)	0	0	0
2019/02/01	R208	07/02/2019	7.08	Put	Bond Future	3.8500	0.0039	11.9400	0.0119	210.130	0	0	0
2019/02/01	R208	07/02/2019	7.06	Put	Bond Future	6.2000	0.0062	18.5800	0.0186	199.677	0	0	0
2019/02/01	R208	07/02/2019			Bond Future	6.9568	102.0896	7.0076	101.9908	0.731	0.0000	0.0000	2,320
2019/02/01	R208	07/02/2019	7.07	Put	Bond Future	4.9100	0.0049	14.9600	0.0150	204.684	0	0	0
2019/02/01	R208	07/02/2019	7.08	Call	Bond Future	243.0500	0.2430	152.3200	0.1523	(37.330)	0	0	0
2019/02/01	R208	07/02/2019	7.06	Call	Bond Future	206.6300	0.2066	120.1900	0.1202	(41.833)	0	0	0
2019/02/01	R208	02/05/2019	8.03	Put	Bond Future	7.5600	0.0076	9.6000	0.0096	26.984	0	0	0
2019/02/01	R208	02/05/2019	8.02	Call	Bond Future	1,969.4700	1.9695	1,870.7300	1.8707	(5.014)	0	0	0
2019/02/01	R208	02/05/2019			Bond Future	6.8849	100.4368	6.9426	100.3359	0.837	0.0000	0.0000	13,637
2019/02/01	R208	02/05/2019	8.03	Call	Bond Future	1,986.1600	1.9862	1,887.3300	1.8873	(4.976)	0	0	0
2019/02/01	R208	02/05/2019	8.02	Put	Bond Future	7.9300	0.0079	10.0600	0.0101	26.860	0	0	0
2019/02/01	R208	02/05/2019	8.04	Call	Bond Future	2,002.8500	2.0028	1,903.9400	1.9039	(4.938)	0	0	0
2019/02/01	R208	02/05/2019	8.04	Put	Bond Future	7.2000	0.0072	9.1600	0.0092	27.222	0	0	0
2019/02/01	R208	01/08/2019	8.16	Call	Bond Future	2,186.5600	2.1866	2,088.0000	2.0880	(4.508)	0	0	0
2019/02/01	R208	01/08/2019	8.17	Put	Bond Future	21.9800	0.0220	26.3400	0.0263	19.836	0	0	0
2019/02/01	R208	01/08/2019			Bond Future	6.7338	102.3738	6.8008	102.2708	0.995	0.0000	0.0000	0
2019/02/01	R208	01/08/2019	8.16	Put	Bond Future	22.6300	0.0226	27.1000	0.0271	19.753	0	0	0
2019/02/01	R208	01/08/2019	8.17	Call	Bond Future	2,200.8600	2.2009	2,102.1900	2.1022	(4.483)	0	0	0
2019/02/01	R208	01/08/2019	8.15	Call	Bond Future	2,172.2800	2.1723	2,073.8400	2.0738	(4.532)	0	0	0
2019/02/01	R208	01/08/2019	8.15	Put	Bond Future	23.3000	0.0233	27.8900	0.0279	19.700	0	0	0
2019/02/01	R209	07/02/2019	10.20	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	4,000
2019/02/01	R209	07/02/2019	8.97	Put	Bond Future	3,184.7700	3.1848	3,247.2600	3.2473	1.962	0	0	0
2019/02/01	R209	07/02/2019			Bond Future	9.4294	75.5432	9.4388	75.4802	0.100	0.0000	0.0000	13,397
2019/02/01	R209	07/02/2019	8.96	Call	Bond Future	0.6700	0.0007	0.2200	0.0002	(67.164)	0	0	0
2019/02/01	R209	07/02/2019	8.96	Put	Bond Future	3,256.1200	3.2561	3,318.7200	3.3187	1.923	0	0	0
2019/02/01	R209	07/02/2019	10.20	Call	Bond Future	4,919.9500	4.9200	4,856.8800	4.8569	(1.282)	0	0	0
2019/02/01	R209	07/02/2019	8.97	Call	Bond Future	0.8400	0.0008	0.2800	0.0003	(66.667)	0	0	0
2019/02/01	R209	07/02/2019	9.54	Put	Bond Future	201.1300	0.2011	188.3300	0.1883	(6.364)	0	0	0
2019/02/01	R209	07/02/2019	9.54	Call	Bond Future	938.5100	0.9385	862.6600	0.8627	(8.082)	0	0	4,000
2019/02/01	R209	07/02/2019	9.04	Put	Bond Future	2,689.5800	2.6896	2,750.5900	2.7506	2.268	0	0	0
2019/02/01	R209	07/02/2019	9.04	Call	Bond Future	3.5800	0.0036	1.5400	0.0015	(56.983)	0	0	4,000
2019/02/01	R209	07/02/2019	8.95	Call	Bond Future	0.5400	0.0005	0.1700	0.0002	(68.519)	0	0	0
2019/02/01	R209	07/02/2019	8.95	Put	Bond Future	3,327.6100	3.3276	3,390.2900	3.3903	1.884	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	R209	02/05/2019	9.70	Put	Bond Future	1,232.9100	1.2329	1,246.7500	1.2467	1.123	0	0	0
2019/02/01	R209	02/05/2019			Bond Future	9.4775	73.6878	9.4872	73.6235	0.102	0.0000	0.0000	102,944
2019/02/01	R209	02/05/2019	9.69	Call	Bond Future	2,650.5100	2.6505	2,600.3000	2.6003	(1.894)	0	0	0
2019/02/01	R209	02/05/2019	9.69	Put	Bond Future	1,256.2200	1.2562	1,270.3700	1.2704	1.126	0	0	0
2019/02/01	R209	02/05/2019	9.70	Call	Bond Future	2,691.8400	2.6918	2,641.3200	2.6413	(1.877)	0	0	0
2019/02/01	R209	02/05/2019	10.50	Call	Bond Future	6,620.6800	6.6207	6,557.6000	6.5576	(0.953)	0	0	0
2019/02/01	R209	02/05/2019	10.71	Call	Bond Future	7,740.1100	7.7401	7,676.1600	7.6762	(0.826)	0	0	0
2019/02/01	R209	02/05/2019	9.68	Call	Bond Future	2,609.6000	2.6096	2,559.6900	2.5597	(1.913)	0	0	0
2019/02/01	R209	02/05/2019	9.68	Put	Bond Future	1,280.0400	1.2800	1,294.4900	1.2945	1.129	0	0	0
2019/02/01	R209	02/05/2019	9.95	Put	Bond Future	756.4400	0.7564	764.1200	0.7641	1.015	0	0	0
2019/02/01	R209	02/05/2019	9.95	Call	Bond Future	3,804.0800	3.8041	3,747.4000	3.7474	(1.490)	0	0	760
2019/02/01	R209	02/05/2019	10.50	Put	Bond Future	255.9400	0.2559	257.2200	0.2572	0.500	0	0	11,560
2019/02/01	R209	02/05/2019	9.35	Put	Bond Future	2,276.1100	2.2761	2,302.6900	2.3027	1.168	0	0	0
2019/02/01	R209	02/05/2019	9.35	Call	Bond Future	1,420.8000	1.4208	1,383.0200	1.3830	(2.659)	0	0	760
2019/02/01	R209	02/05/2019	10.71	Put	Bond Future	170.2200	0.1702	170.6300	0.1706	0.241	0	0	760
2019/02/01	R209	01/08/2019	10.15	Put	Bond Future	1,258.3500	1.2583	1,269.5900	1.2696	0.893	0	0	0
2019/02/01	R209	01/08/2019	10.17	Call	Bond Future	5,322.6600	5.3227	5,267.8700	5.2679	(1.029)	0	0	0
2019/02/01	R209	01/08/2019			Bond Future	9.5221	75.1090	9.5321	75.0433	0.105	0.0000	0.0000	0
2019/02/01	R209	01/08/2019	10.15	Call	Bond Future	5,231.3300	5.2313	5,176.8400	5.1768	(1.042)	0	0	0
2019/02/01	R209	01/08/2019	10.17	Put	Bond Future	1,228.3900	1.2284	1,239.3300	1.2393	0.891	0	0	0
2019/02/01	R209	01/08/2019	10.16	Put	Bond Future	1,243.2000	1.2432	1,254.2900	1.2543	0.892	0	0	0
2019/02/01	R209	01/08/2019	10.16	Call	Bond Future	5,276.8600	5.2769	5,222.2200	5.2222	(1.035)	0	0	0
2019/02/01	R210	07/02/2019			Bond Future	187.7506	187.7506	187.8967	187.8967	0.078	0.0000	0.0000	840
2019/02/01	R210	02/05/2019			Bond Future	188.4524	188.4524	188.6002	188.6002	0.078	0.0000	0.0000	2,448
2019/02/01	R210	01/08/2019			Bond Future	192.1315	192.1315	192.2819	192.2819	0.078	0.0000	0.0000	0
2019/02/01	R212	07/02/2019			Bond Future	156.1478	156.1478	156.2322	156.2322	0.054	0.0000	0.0000	2,420
2019/02/01	R212	02/05/2019			Bond Future	158.8566	158.8566	158.9420	158.9420	0.054	0.0000	0.0000	4,473
2019/02/01	R212	01/08/2019			Bond Future	161.8866	161.8866	161.9734	161.9734	0.054	0.0000	0.0000	0
2019/02/01	R213	07/02/2019	8.68	Call	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2019/02/01	R213	07/02/2019			Bond Future	9.2200	87.2371	9.2243	87.2096	0.047	0.0000	0.0000	2,102
2019/02/01	R213	07/02/2019	8.68	Put	Bond Future	3,548.4300	3.5484	3,575.8300	3.5758	0.772	0	0	0
2019/02/01	R213	07/02/2019	8.69	Call	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	0
2019/02/01	R213	07/02/2019	8.70	Put	Bond Future	3,413.5300	3.4135	3,440.8800	3.4409	0.801	0	0	0
2019/02/01	R213	07/02/2019	8.69	Put	Bond Future	3,480.9400	3.4809	3,508.3200	3.5083	0.787	0	0	0
2019/02/01	R213	07/02/2019	8.70	Call	Bond Future	0.1800	0.0002	0.0500	0.0001	(72.222)	0	0	0
2019/02/01	R213	02/05/2019	9.49	Call	Bond Future	2,521.1100	2.5211	2,494.1000	2.4941	(1.071)	0	0	0
2019/02/01	R213	02/05/2019	9.48	Put	Bond Future	1,171.4100	1.1714	1,172.7400	1.1727	0.114	0	0	0
2019/02/01	R213	02/05/2019			Bond Future	9.2699	85.1820	9.2744	85.1538	0.048	0.0000	0.0000	31,029
2019/02/01	R213	02/05/2019	9.50	Call	Bond Future	2,560.6400	2.5606	2,533.5100	2.5335	(1.060)	0	0	0
2019/02/01	R213	02/05/2019	9.50	Put	Bond Future	1,127.0400	1.1270	1,128.1400	1.1281	0.098	0	0	0
2019/02/01	R213	02/05/2019	9.49	Put	Bond Future	1,149.1300	1.1491	1,150.3500	1.1503	0.106	0	0	0
2019/02/01	R213	02/05/2019	9.48	Call	Bond Future	2,481.7000	2.4817	2,454.8000	2.4548	(1.084)	0	0	0
2019/02/01	R213	01/08/2019	9.99	Put	Bond Future	1,114.0800	1.1141	1,115.5000	1.1155	0.127	0	0	0
2019/02/01	R213	01/08/2019	9.98	Call	Bond Future	5,118.9600	5.1190	5,091.4800	5.0915	(0.537)	0	0	0
2019/02/01	R213	01/08/2019			Bond Future	9.3161	86.8246	9.3208	86.7957	0.050	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/01	R213	01/08/2019	9.99	Call	Bond Future	5,163.6200	5.1636	5,136.0900	5.1361	(0.533)	0	0	0
2019/02/01	R213	01/08/2019	9.98	Put	Bond Future	1,127.5700	1.1276	1,129.0400	1.1290	0.130	0	0	0
2019/02/01	R213	01/08/2019	10.00	Call	Bond Future	5,208.5800	5.2086	5,180.9900	5.1810	(0.530)	0	0	0
2019/02/01	R213	01/08/2019	10.00	Put	Bond Future	1,100.9500	1.1009	1,102.3100	1.1023	0.124	0	0	0
2019/02/01	R214	07/02/2019	9.05	Put	Bond Future	4,029.9200	4.0299	4,095.5000	4.0955	1.627	0	0	0
2019/02/01	R214	07/02/2019			Bond Future	9.5996	74.7544	9.6090	74.6887	0.098	0.0000	0.0000	3,837
2019/02/01	R214	07/02/2019	9.04	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2019/02/01	R214	07/02/2019	9.04	Put	Bond Future	4,106.5000	4.1065	4,172.1000	4.1721	1.597	0	0	0
2019/02/01	R214	07/02/2019	9.05	Call	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	0
2019/02/01	R214	07/02/2019	9.03	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2019/02/01	R214	07/02/2019	9.03	Put	Bond Future	4,183.2000	4.1832	4,248.8100	4.2488	1.568	0	0	0
2019/02/01	R214	02/05/2019	9.87	Call	Bond Future	2,879.4900	2.8795	2,826.6500	2.8267	(1.835)	0	0	0
2019/02/01	R214	02/05/2019	9.85	Call	Bond Future	2,794.0300	2.7940	2,741.8000	2.7418	(1.869)	0	0	0
2019/02/01	R214	02/05/2019			Bond Future	9.6470	72.7390	9.6566	72.6720	0.100	0.0000	0.0000	28,045
2019/02/01	R214	02/05/2019	9.85	Put	Bond Future	1,402.7300	1.4027	1,417.4900	1.4175	1.052	0	0	0
2019/02/01	R214	02/05/2019	9.87	Put	Bond Future	1,353.4600	1.3535	1,367.6100	1.3676	1.045	0	0	0
2019/02/01	R214	02/05/2019	9.86	Call	Bond Future	2,836.6300	2.8366	2,784.1000	2.7841	(1.852)	0	0	0
2019/02/01	R214	02/05/2019	9.86	Put	Bond Future	1,377.9100	1.3779	1,392.3700	1.3924	1.049	0	0	0
2019/02/01	R214	01/08/2019	10.34	Put	Bond Future	1,371.2300	1.3712	1,382.6700	1.3827	0.834	0	0	0
2019/02/01	R214	01/08/2019			Bond Future	9.6920	74.1418	9.7019	74.0733	0.102	0.0000	0.0000	0
2019/02/01	R214	01/08/2019	10.33	Call	Bond Future	5,582.9300	5.5829	5,526.0300	5.5260	(1.019)	0	0	0
2019/02/01	R214	01/08/2019	10.33	Put	Bond Future	1,386.8500	1.3869	1,398.4400	1.3984	0.836	0	0	0
2019/02/01	R214	01/08/2019	10.34	Call	Bond Future	5,629.9100	5.6299	5,572.8600	5.5729	(1.013)	0	0	0
2019/02/01	R214	01/08/2019	10.32	Call	Bond Future	5,535.8600	5.5359	5,479.1200	5.4791	(1.025)	0	0	0
2019/02/01	R214	01/08/2019	10.32	Put	Bond Future	1,402.4700	1.4025	1,414.2200	1.4142	0.838	0	0	0
2019/02/01	R248	07/02/2019	9.06	Put	Bond Future	5,290.0000	5.2900	5,374.0600	5.3741	1.589	0	0	0
2019/02/01	R248	07/02/2019			Bond Future	9.6197	95.5298	9.6290	95.4457	0.097	0.0000	0.0000	76,086
2019/02/01	R248	07/02/2019	9.06	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2019/02/01	R248	07/02/2019	9.05	Put	Bond Future	5,389.2700	5.3893	5,473.3500	5.4734	1.560	0	0	0
2019/02/01	R248	07/02/2019	9.07	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2019/02/01	R248	07/02/2019	9.07	Put	Bond Future	5,190.8900	5.1909	5,274.9500	5.2750	1.619	0	0	0
2019/02/01	R248	07/02/2019	9.05	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2019/02/01	R248	02/05/2019	9.90	Put	Bond Future	1,636.7700	1.6368	1,654.7400	1.6547	1.098	0	0	0
2019/02/01	R248	02/05/2019			Bond Future	9.6672	92.7296	9.6769	92.6437	0.100	0.0000	0.0000	107,637
2019/02/01	R248	02/05/2019	9.90	Call	Bond Future	3,672.7100	3.6727	3,604.7600	3.6048	(1.850)	0	0	0
2019/02/01	R248	02/05/2019	9.91	Call	Bond Future	3,728.3900	3.7284	3,660.0500	3.6600	(1.833)	0	0	0
2019/02/01	R248	02/05/2019	9.89	Put	Bond Future	1,667.4300	1.6674	1,685.7800	1.6858	1.100	0	0	0
2019/02/01	R248	02/05/2019	9.91	Put	Bond Future	1,606.7700	1.6068	1,624.3500	1.6244	1.094	0	0	0
2019/02/01	R248	02/05/2019	9.89	Call	Bond Future	3,617.5400	3.6175	3,549.9700	3.5500	(1.868)	0	0	0
2019/02/01	R248	01/08/2019	10.35	Call	Bond Future	6,939.0400	6.9390	6,866.0000	6.8660	(1.053)	0	0	0
2019/02/01	R248	01/08/2019	10.34	Put	Bond Future	1,614.9800	1.6150	1,629.9400	1.6299	0.926	0	0	0
2019/02/01	R248	01/08/2019			Bond Future	9.7125	94.5178	9.7225	94.4300	0.102	0.0000	0.0000	0
2019/02/01	R248	01/08/2019	10.36	Call	Bond Future	6,998.8500	6.9988	6,925.6100	6.9256	(1.046)	0	0	0
2019/02/01	R248	01/08/2019	10.36	Put	Bond Future	1,575.5500	1.5756	1,590.1000	1.5901	0.923	0	0	0
2019/02/01	R248	01/08/2019	10.35	Put	Bond Future	1,595.1500	1.5951	1,609.9000	1.6099	0.925	0	0	0
2019/02/01	R248	01/08/2019	10.34	Call	Bond Future	6,879.3400	6.8793	6,806.5100	6.8065	(1.059)	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
-----------	------------------	--------	-----	---------	-----------------------------	-----------------------------	-----------------------	-----------------------	-------------------	--------------	-------------	---------------

Total												1264948
--------------	--	--	--	--	--	--	--	--	--	--	--	----------------