



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 03/12/2018 TO 03/12/2018

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
2018/12/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	2025	07/02/2019			Bond Future	132.4008	132.4008	132.3044	132.3044	(0.073)	0.0000	0.0000	355
2018/12/03	2025	02/05/2019			Bond Future	134.7554	134.7554	134.6605	134.6605	(0.070)	0.0000	0.0000	0
2018/12/03	2025	01/08/2019			Bond Future	137.4169	137.4169	137.3161	137.3161	(0.073)	0.0000	0.0000	0
2018/12/03	2029	07/02/2019			Bond Future	100.4481	100.4481	100.2936	100.2936	(0.154)	0.0000	0.0000	2,954
2018/12/03	2029	02/05/2019			Bond Future	101.1613	101.1613	101.0066	101.0066	(0.153)	0.0000	0.0000	0
2018/12/03	2029	01/08/2019			Bond Future	103.1946	103.1946	103.0336	103.0336	(0.156)	0.0000	0.0000	0
2018/12/03	2030	07/02/2019	8.62	Call	Bond Future	75.3100	0.0753	77.5800	0.0776	3.014	0	0	0
2018/12/03	2030	07/02/2019	10.20	Put	Bond Future	218.2800	0.2183	183.4800	0.1835	(15.943)	0	0	4,000
2018/12/03	2030	07/02/2019			Bond Future	9.4310	90.6089	9.4023	90.7904	(0.305)	0.0000	0.0000	55,285
2018/12/03	2030	07/02/2019	9.68	Put	Bond Future	800.8900	0.8009	714.8300	0.7148	(10.746)	0	0	0
2018/12/03	2030	07/02/2019	9.68	Call	Bond Future	2,351.2000	2.3512	2,446.6300	2.4466	4.059	0	0	4,000
2018/12/03	2030	07/02/2019	9.18	Put	Bond Future	2,325.3400	2.3253	2,177.3800	2.1774	(6.363)	0	0	0
2018/12/03	2030	07/02/2019	9.18	Call	Bond Future	725.2400	0.7252	758.7700	0.7588	4.623	0	0	4,000
2018/12/03	2030	07/02/2019	8.63	Call	Bond Future	78.9200	0.0789	81.3600	0.0814	3.092	0	0	0
2018/12/03	2030	07/02/2019	8.62	Put	Bond Future	5,384.3500	5.3843	5,205.1300	5.2051	(3.329)	0	0	0
2018/12/03	2030	07/02/2019	10.20	Call	Bond Future	4,892.4900	4.8925	5,039.1800	5.0392	2.998	0	0	0
2018/12/03	2030	07/02/2019	8.90	Call	Bond Future	264.0800	0.2641	275.6300	0.2756	4.374	0	0	1,320
2018/12/03	2030	07/02/2019	8.63	Put	Bond Future	5,320.0000	5.3200	5,140.9500	5.1410	(3.366)	0	0	0
2018/12/03	2030	07/02/2019	8.64	Call	Bond Future	82.6300	0.0826	85.2400	0.0852	3.159	0	0	0
2018/12/03	2030	07/02/2019	8.64	Put	Bond Future	5,255.8000	5.2558	5,076.9200	5.0769	(3.403)	0	0	0
2018/12/03	2030	07/02/2019	9.60	Put	Bond Future	968.5500	0.9686	872.1300	0.8721	(9.955)	0	0	0
2018/12/03	2030	07/02/2019	9.60	Call	Bond Future	2,024.6600	2.0247	2,109.7300	2.1097	4.202	0	0	1,320
2018/12/03	2030	07/02/2019	9.40	Put	Bond Future	1,510.6000	1.5106	1,388.0900	1.3881	(8.110)	0	0	0
2018/12/03	2030	07/02/2019	9.40	Call	Bond Future	1,314.9000	1.3149	1,373.8800	1.3739	4.486	0	0	0
2018/12/03	2030	07/02/2019	8.70	Put	Bond Future	4,875.4700	4.8755	4,697.8400	4.6978	(3.643)	0	0	0
2018/12/03	2030	07/02/2019	8.70	Call	Bond Future	108.3600	0.1084	112.2200	0.1122	3.562	0	0	0
2018/12/03	2030	07/02/2019	8.90	Put	Bond Future	3,694.1500	3.6942	3,524.2100	3.5242	(4.600)	0	0	0
2018/12/03	2030	02/05/2019	8.90	Put	Bond Future	4,471.8500	4.4719	4,315.6300	4.3156	(3.493)	0	0	0
2018/12/03	2030	02/05/2019	9.41	Call	Bond Future	1,936.0600	1.9361	2,004.6200	2.0046	3.541	0	0	0
2018/12/03	2030	02/05/2019			Bond Future	9.4901	92.2005	9.4600	92.3870	(0.317)	0.0000	0.0000	0
2018/12/03	2030	02/05/2019	9.39	Call	Bond Future	1,875.4000	1.8754	1,942.3000	1.9423	3.567	0	0	0
2018/12/03	2030	02/05/2019	9.39	Put	Bond Future	2,498.3800	2.4984	2,378.6800	2.3787	(4.791)	0	0	0
2018/12/03	2030	02/05/2019	10.20	Call	Bond Future	5,074.3300	5.0743	5,202.2000	5.2022	2.520	0	0	0
2018/12/03	2030	02/05/2019	10.20	Put	Bond Future	815.4600	0.8155	756.7300	0.7567	(7.202)	0	0	3,000
2018/12/03	2030	02/05/2019	8.90	Call	Bond Future	713.8500	0.7139	744.2300	0.7442	4.256	0	0	3,000
2018/12/03	2030	02/05/2019	9.41	Put	Bond Future	2,434.0700	2.4341	2,316.0300	2.3160	(4.849)	0	0	0
2018/12/03	2030	02/05/2019	9.40	Call	Bond Future	1,905.5900	1.9056	1,973.3300	1.9733	3.555	0	0	3,000
2018/12/03	2030	02/05/2019	9.40	Put	Bond Future	2,466.0600	2.4661	2,347.2000	2.3472	(4.820)	0	0	0
2018/12/03	2030	01/08/2019	9.91	Put	Bond Future	1,856.9100	1.8569	1,773.2800	1.7733	(4.504)	0	0	0
2018/12/03	2030	01/08/2019			Bond Future	9.5456	90.0272	9.5149	90.2146	(0.322)	0.0000	0.0000	0

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2018/12/03	2030	01/08/2019	9.91	Call	Bond Future	4,038.5000	4.0385	4,142.2900	4.1423	2.570	0	0	0
2018/12/03	2030	01/08/2019	9.92	Call	Bond Future	4,078.1400	4.0781	4,182.5200	4.1825	2.560	0	0	0
2018/12/03	2030	01/08/2019	9.90	Put	Bond Future	1,876.3300	1.8763	1,792.1100	1.7921	(4.489)	0	0	0
2018/12/03	2030	01/08/2019	9.92	Put	Bond Future	1,837.6800	1.8377	1,754.6400	1.7546	(4.519)	0	0	0
2018/12/03	2030	01/08/2019	9.90	Call	Bond Future	3,998.9900	3.9990	4,102.1900	4.1022	2.581	0	0	0
2018/12/03	2032	07/02/2019	8.81	Call	Bond Future	82.2800	0.0823	82.3700	0.0824	0.109	0	0	0
2018/12/03	2032	07/02/2019	8.80	Put	Bond Future	6,101.7300	6.1017	5,941.7000	5.9417	(2.623)	0	0	0
2018/12/03	2032	07/02/2019			Bond Future	9.6436	92.7864	9.6202	92.9465	(0.243)	0.0000	0.0000	42,380
2018/12/03	2032	07/02/2019	8.82	Call	Bond Future	86.9000	0.0869	87.0700	0.0871	0.196	0	0	0
2018/12/03	2032	07/02/2019	8.82	Put	Bond Future	5,961.5300	5.9615	5,801.6500	5.8016	(2.682)	0	0	0
2018/12/03	2032	07/02/2019	8.81	Put	Bond Future	6,031.4900	6.0315	5,871.5300	5.8715	(2.652)	0	0	0
2018/12/03	2032	07/02/2019	8.80	Call	Bond Future	77.8600	0.0779	77.8800	0.0779	0.026	0	0	0
2018/12/03	2032	02/05/2019	9.62	Put	Bond Future	2,681.6200	2.6816	2,572.6000	2.5726	(4.065)	0	0	0
2018/12/03	2032	02/05/2019	9.61	Call	Bond Future	2,092.0400	2.0920	2,147.2300	2.1472	2.638	0	0	0
2018/12/03	2032	02/05/2019			Bond Future	9.7024	90.2590	9.6779	90.4240	(0.252)	0.0000	0.0000	0
2018/12/03	2032	02/05/2019	9.62	Call	Bond Future	2,124.9900	2.1250	2,180.9000	2.1809	2.631	0	0	0
2018/12/03	2032	02/05/2019	9.61	Put	Bond Future	2,716.5600	2.7166	2,606.8200	2.6068	(4.040)	0	0	0
2018/12/03	2032	02/05/2019	9.63	Call	Bond Future	2,157.9800	2.1580	2,214.6000	2.2146	2.624	0	0	0
2018/12/03	2032	02/05/2019	9.63	Put	Bond Future	2,646.8000	2.6468	2,538.4900	2.5385	(4.092)	0	0	0
2018/12/03	2032	01/08/2019	10.10	Call	Bond Future	4,293.3000	4.2933	4,380.4300	4.3804	2.029	0	0	0
2018/12/03	2032	01/08/2019	10.11	Put	Bond Future	2,031.9300	2.0319	1,954.3600	1.9544	(3.818)	0	0	0
2018/12/03	2032	01/08/2019			Bond Future	9.7562	92.0530	9.7313	92.2182	(0.255)	0.0000	0.0000	0
2018/12/03	2032	01/08/2019	10.10	Put	Bond Future	2,053.7700	2.0538	1,975.6600	1.9757	(3.803)	0	0	0
2018/12/03	2032	01/08/2019	10.11	Call	Bond Future	4,335.4100	4.3354	4,423.0800	4.4231	2.022	0	0	0
2018/12/03	2032	01/08/2019	10.09	Call	Bond Future	4,251.6200	4.2516	4,338.2100	4.3382	2.037	0	0	0
2018/12/03	2032	01/08/2019	10.09	Put	Bond Future	2,076.1100	2.0761	1,997.4600	1.9975	(3.788)	0	0	0
2018/12/03	2033	07/02/2019			Bond Future	102.4951	102.4951	102.4785	102.4785	(0.016)	0.0000	0.0000	6,770
2018/12/03	2033	02/05/2019			Bond Future	103.1725	103.1725	103.1580	103.1580	(0.014)	0.0000	0.0000	0
2018/12/03	2033	01/08/2019			Bond Future	105.2459	105.2459	105.2281	105.2281	(0.017)	0.0000	0.0000	0
2018/12/03	2037	07/02/2019	9.06	Put	Bond Future	6,355.9400	6.3559	6,179.8000	6.1798	(2.771)	0	0	0
2018/12/03	2037	07/02/2019	9.05	Call	Bond Future	114.7100	0.1147	115.1100	0.1151	0.349	0	0	0
2018/12/03	2037	07/02/2019			Bond Future	9.8353	89.1179	9.8122	89.2946	(0.235)	0.0000	0.0000	57,031
2018/12/03	2037	07/02/2019	9.06	Call	Bond Future	120.9500	0.1210	121.4700	0.1215	0.430	0	0	0
2018/12/03	2037	07/02/2019	9.05	Put	Bond Future	6,434.4100	6.4344	6,258.1500	6.2582	(2.739)	0	0	0
2018/12/03	2037	07/02/2019	9.07	Call	Bond Future	127.4000	0.1274	128.0500	0.1280	0.510	0	0	0
2018/12/03	2037	07/02/2019	9.07	Put	Bond Future	6,277.8000	6.2778	6,101.7900	6.1018	(2.804)	0	0	0
2018/12/03	2037	02/05/2019	9.81	Put	Bond Future	3,083.7400	3.0837	2,962.8400	2.9628	(3.921)	0	0	0
2018/12/03	2037	02/05/2019			Bond Future	9.8937	90.6832	9.8696	90.8649	(0.243)	0.0000	0.0000	0
2018/12/03	2037	02/05/2019	9.80	Call	Bond Future	2,411.7600	2.4118	2,471.7900	2.4718	2.489	0	0	0
2018/12/03	2037	02/05/2019	9.80	Put	Bond Future	3,123.2300	3.1232	3,001.5700	3.0016	(3.895)	0	0	0
2018/12/03	2037	02/05/2019	9.81	Call	Bond Future	2,448.6400	2.4486	2,509.4300	2.5094	2.483	0	0	0
2018/12/03	2037	02/05/2019	9.79	Call	Bond Future	2,375.1800	2.3752	2,434.4300	2.4344	2.495	0	0	0
2018/12/03	2037	02/05/2019	9.79	Put	Bond Future	3,163.1200	3.1631	3,040.6800	3.0407	(3.871)	0	0	0
2018/12/03	2037	01/08/2019	10.31	Call	Bond Future	4,884.7200	4.8847	4,982.0800	4.9821	1.993	0	0	0
2018/12/03	2037	01/08/2019			Bond Future	9.9502	88.2295	9.9257	88.4120	(0.246)	0.0000	0.0000	0

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2018/12/03	2037	01/08/2019	10.29	Call	Bond Future	4,791.2700		4.7913	4,887.4500	4.8875	2.007	0	0	0
2018/12/03	2037	01/08/2019	10.29	Put	Bond Future	2,311.3000		2.3113	2,224.9900	2.2250	(3.734)	0	0	0
2018/12/03	2037	01/08/2019	10.31	Put	Bond Future	2,262.1500		2.2622	2,177.0200	2.1770	(3.763)	0	0	0
2018/12/03	2037	01/08/2019	10.30	Call	Bond Future	4,837.9200		4.8379	4,934.6800	4.9347	2.000	0	0	0
2018/12/03	2037	01/08/2019	10.30	Put	Bond Future	2,286.6100		2.2866	2,200.8800	2.2009	(3.749)	0	0	0
2018/12/03	2038	07/02/2019			Bond Future	119.6988		119.6988	119.8624	119.8624	0.137	0.0000	0.0000	9,912
2018/12/03	2038	02/05/2019			Bond Future	121.8276		121.8276	121.9967	121.9967	0.139	0.0000	0.0000	0
2018/12/03	2038	01/08/2019			Bond Future	124.2234		124.2234	124.3925	124.3925	0.136	0.0000	0.0000	0
2018/12/03	2040	07/02/2019	9.13	Call	Bond Future	140.5900		0.1406	138.0600	0.1381	(1.800)	0	0	0
2018/12/03	2040	07/02/2019	9.11	Put	Bond Future	6,955.2600		6.9553	6,805.3700	6.8054	(2.155)	0	0	0
2018/12/03	2040	07/02/2019			Bond Future	9.8948		92.4426	9.8768	92.5899	(0.181)	0.0000	0.0000	32,666
2018/12/03	2040	07/02/2019	9.13	Put	Bond Future	6,785.3500		6.7853	6,635.4500	6.6354	(2.209)	0	0	0
2018/12/03	2040	07/02/2019	9.11	Call	Bond Future	126.6200		0.1266	124.1000	0.1241	(1.990)	0	0	0
2018/12/03	2040	07/02/2019	9.12	Put	Bond Future	6,870.0700		6.8701	6,720.1700	6.7202	(2.182)	0	0	0
2018/12/03	2040	07/02/2019	9.12	Call	Bond Future	133.4400		0.1334	130.9100	0.1309	(1.896)	0	0	0
2018/12/03	2040	02/05/2019	9.60	Call	Bond Future	1,613.7000		1.6137	1,642.1100	1.6421	1.761	0	0	1,150
2018/12/03	2040	02/05/2019	9.89	Call	Bond Future	2,655.7500		2.6557	2,701.8300	2.7018	1.735	0	0	0
2018/12/03	2040	02/05/2019	9.88	Put	Bond Future	3,208.1300		3.2081	3,101.6800	3.1017	(3.318)	0	0	0
2018/12/03	2040	02/05/2019			Bond Future	9.9525		94.0664	9.9338	94.2182	(0.187)	0.0000	0.0000	0
2018/12/03	2040	02/05/2019	10.20	Put	Bond Future	2,071.8300		2.0718	1,986.8300	1.9868	(4.103)	0	0	0
2018/12/03	2040	02/05/2019	10.20	Call	Bond Future	4,048.7500		4.0488	4,115.6300	4.1156	1.652	0	0	1,150
2018/12/03	2040	02/05/2019	9.60	Put	Bond Future	4,552.1500		4.5521	4,428.6800	4.4287	(2.712)	0	0	0
2018/12/03	2040	02/05/2019	9.90	Call	Bond Future	2,696.2700		2.6963	2,743.0200	2.7430	1.734	0	0	0
2018/12/03	2040	02/05/2019	9.90	Put	Bond Future	3,124.6100		3.1246	3,019.4800	3.0195	(3.365)	0	0	0
2018/12/03	2040	02/05/2019	9.89	Put	Bond Future	3,166.0400		3.1660	3,060.2400	3.0602	(3.342)	0	0	0
2018/12/03	2040	02/05/2019	9.88	Call	Bond Future	2,615.7700		2.6158	2,661.2000	2.6612	1.737	0	0	0
2018/12/03	2040	01/08/2019	10.36	Call	Bond Future	5,231.4500		5.2314	5,307.0000	5.3070	1.444	0	0	0
2018/12/03	2040	01/08/2019	10.37	Put	Bond Future	2,449.4300		2.4494	2,373.4700	2.3735	(3.101)	0	0	0
2018/12/03	2040	01/08/2019			Bond Future	10.0086		91.4295	9.9897	91.5815	(0.189)	0.0000	0.0000	0
2018/12/03	2040	01/08/2019	10.36	Put	Bond Future	2,475.8900		2.4759	2,399.4400	2.3994	(3.088)	0	0	0
2018/12/03	2040	01/08/2019	10.37	Call	Bond Future	5,281.4400		5.2814	5,357.4800	5.3575	1.440	0	0	0
2018/12/03	2040	01/08/2019	10.38	Call	Bond Future	5,331.2900		5.3313	5,407.8300	5.4078	1.436	0	0	0
2018/12/03	2040	01/08/2019	10.38	Put	Bond Future	2,422.9500		2.4229	2,347.4900	2.3475	(3.114)	0	0	0
2018/12/03	2044	07/02/2019	9.18	Put	Bond Future	6,587.8200		6.5878	6,436.1200	6.4361	(2.303)	0	0	0
2018/12/03	2044	07/02/2019			Bond Future	9.9026		89.6865	9.8848	89.8356	(0.180)	0.0000	0.0000	37,155
2018/12/03	2044	07/02/2019	9.17	Call	Bond Future	167.6500		0.1677	165.0100	0.1650	(1.575)	0	0	0
2018/12/03	2044	07/02/2019	9.17	Put	Bond Future	6,673.3400		6.6733	6,521.6200	6.5216	(2.274)	0	0	0
2018/12/03	2044	07/02/2019	9.18	Call	Bond Future	176.1900		0.1762	173.5700	0.1736	(1.487)	0	0	0
2018/12/03	2044	07/02/2019	9.16	Call	Bond Future	159.4200		0.1594	156.7700	0.1568	(1.662)	0	0	0
2018/12/03	2044	07/02/2019	9.16	Put	Bond Future	6,759.3200		6.7593	6,607.5900	6.6076	(2.245)	0	0	0
2018/12/03	2044	02/05/2019	9.90	Call	Bond Future	2,730.3200		2.7303	2,777.0800	2.7771	1.713	0	0	0
2018/12/03	2044	02/05/2019			Bond Future	9.9577		91.2619	9.9392	91.4154	(0.186)	0.0000	0.0000	0
2018/12/03	2044	02/05/2019	9.90	Put	Bond Future	3,210.7000		3.2107	3,103.9100	3.1039	(3.326)	0	0	0
2018/12/03	2044	02/05/2019	9.91	Call	Bond Future	2,771.6200		2.7716	2,819.0500	2.8190	1.711	0	0	0
2018/12/03	2044	02/05/2019	9.92	Put	Bond Future	3,126.8500		3.1269	3,021.3800	3.0214	(3.373)	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
2018/12/03	2044	02/05/2019	9.91	Put	Bond Future	3,168.4300	3.1684	3,062.3100	3.0623	(3.349)	0	0	0
2018/12/03	2044	02/05/2019	9.92	Call	Bond Future	2,813.4700	2.8135	2,861.5500	2.8615	1.709	0	0	0
2018/12/03	2044	01/08/2019	10.40	Put	Bond Future	2,429.1600	2.4292	2,353.6200	2.3536	(3.110)	0	0	0
2018/12/03	2044	01/08/2019			Bond Future	10.0111	88.6945	9.9924	88.8483	(0.187)	0.0000	0.0000	0
2018/12/03	2044	01/08/2019	10.39	Call	Bond Future	5,473.1700	5.4732	5,550.8700	5.5509	1.420	0	0	0
2018/12/03	2044	01/08/2019	10.39	Put	Bond Future	2,455.3100	2.4553	2,379.2700	2.3793	(3.097)	0	0	0
2018/12/03	2044	01/08/2019	10.40	Call	Bond Future	5,524.3000	5.5243	5,602.5000	5.6025	1.416	0	0	0
2018/12/03	2044	01/08/2019	10.38	Call	Bond Future	5,422.4500	5.4225	5,499.6500	5.4997	1.424	0	0	0
2018/12/03	2044	01/08/2019	10.38	Put	Bond Future	2,482.0000	2.4820	2,405.4600	2.4055	(3.084)	0	0	0
2018/12/03	2046	07/02/2019			Bond Future	113.5497	113.5497	113.5315	113.5315	(0.016)	0.0000	0.0000	12,458
2018/12/03	2046	02/05/2019			Bond Future	113.8831	113.8831	113.8674	113.8674	(0.014)	0.0000	0.0000	0
2018/12/03	2046	01/08/2019			Bond Future	116.1720	116.1720	116.1525	116.1525	(0.017)	0.0000	0.0000	0
2018/12/03	2050	07/02/2019			Bond Future	117.5630	117.5630	117.0594	117.0594	(0.428)	0.0000	0.0000	10,349
2018/12/03	2050	02/05/2019			Bond Future	119.6538	119.6538	119.1441	119.1441	(0.426)	0.0000	0.0000	0
2018/12/03	2050	01/08/2019			Bond Future	120.2399	120.2399	119.7164	119.7164	(0.435)	0.0000	0.0000	0
2018/12/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	AL37	07/02/2019			Index Future	608.8370	608.8370	609.5230	609.5230	0.113	0.0000	0.0000	0
2018/12/03	AL37	02/05/2019			Index Future	619.5280	619.5280	620.2390	620.2390	0.115	0.0000	0.0000	0
2018/12/03	AL37	01/08/2019			Index Future	631.8330	631.8330	632.5380	632.5380	0.112	0.0000	0.0000	0
2018/12/03	AL7T	07/02/2019			Index Future	703.0170	703.0170	704.2270	704.2270	0.172	0.0000	0.0000	0
2018/12/03	AL7T	02/05/2019			Index Future	715.3610	715.3610	716.6090	716.6090	0.174	0.0000	0.0000	0
2018/12/03	AL7T	01/08/2019			Index Future	729.5700	729.5700	730.8180	730.8180	0.171	0.0000	0.0000	0
2018/12/03	ALBI	07/02/2019			Index Future	637.8850	637.8850	638.9860	638.9860	0.173	0.0000	0.0000	910
2018/12/03	ALBI	02/05/2019			Index Future	649.0850	649.0850	650.2200	650.2200	0.175	0.0000	0.0000	0
2018/12/03	ALBI	01/08/2019			Index Future	661.9780	661.9780	663.1130	663.1130	0.171	0.0000	0.0000	0
2018/12/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	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
2018/12/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	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
2018/12/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/03	ES33	07/02/2019			Bond Future	11.0577	77.6143	11.0338	77.7529	(0.216)	0.0000	0.0000	494
2018/12/03	ES33	02/05/2019			Bond Future	11.1558	75.1860	11.1308	75.3286	(0.224)	0.0000	0.0000	0
2018/12/03	ES33	01/08/2019			Bond Future	11.2535	76.6803	11.2281	76.8233	(0.226)	0.0000	0.0000	0
2018/12/03	ES42	07/02/2019			Bond Future	11.2777	79.8436	11.2592	79.9655	(0.164)	0.0000	0.0000	5,169
2018/12/03	ES42	02/05/2019			Bond Future	11.3755	76.9849	11.3561	77.1110	(0.171)	0.0000	0.0000	0
2018/12/03	ES42	01/08/2019			Bond Future	11.4713	78.5156	11.4516	78.6415	(0.171)	0.0000	0.0000	0
2018/12/03	GOVI	07/02/2019	666.53	Put	GOVI	351,630.0000	35.1630	340,270.0000	34.0270	(3.231)	0	0	0
2018/12/03	GOVI	07/02/2019			GOVI	631.3670	631.3670	632.5030	632.5030	0.180	0.0000	0.0000	452
2018/12/03	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	GOVI	07/02/2019	666.52	Put	GOVI	351,530.0000	35.1530	340,170.0000	34.0170	(3.232)	0	0	0
2018/12/03	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	GOVI	07/02/2019	666.51	Put	GOVI	351,430.0000	35.1430	340,070.0000	34.0070	(3.233)	0	0	0
2018/12/03	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	GOVI	02/05/2019	647.88	Put	GOVI	54,260.0000	5.4260	42,570.0000	4.2570	(21.544)	0	0	0
2018/12/03	GOVI	02/05/2019	647.86	Put	GOVI	54,060.0000	5.4060	42,370.0000	4.2370	(21.624)	0	0	0
2018/12/03	GOVI	02/05/2019			GOVI	642.4540	642.4540	643.6230	643.6230	0.182	0.0000	0.0000	0
2018/12/03	GOVI	02/05/2019	647.87	Put	GOVI	54,160.0000	5.4160	42,470.0000	4.2470	(21.584)	0	0	0
2018/12/03	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	GOVI	01/08/2019	638.68	Call	GOVI	165,340.0000	16.5340	177,050.0000	17.7050	7.082	0	0	0
2018/12/03	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	GOVI	01/08/2019			GOVI	655.2140	655.2140	656.3850	656.3850	0.179	0.0000	0.0000	0
2018/12/03	GOVI	01/08/2019	638.69	Call	GOVI	165,240.0000	16.5240	176,950.0000	17.6950	7.087	0	0	0
2018/12/03	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	GOVI	01/08/2019	638.67	Call	GOVI	165,440.0000	16.5440	177,150.0000	17.7150	7.078	0	0	0
2018/12/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/03	IGOV	07/02/2019			Index Future	253.6470	253.6470	253.4090	253.4090	(0.094)	0.0000	0.0000	528
2018/12/03	IGOV	02/05/2019			Index Future	258.1570	258.1570	257.9210	257.9210	(0.091)	0.0000	0.0000	215
2018/12/03	IGOV	01/08/2019			Index Future	263.3450	263.3450	263.0950	263.0950	(0.095)	0.0000	0.0000	0
2018/12/03	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/03	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
2018/12/03	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/12/03	IS01	19/09/2019			Interest Rate Swap	99.9500	99.9500	99.9400	99.9400	(0.010)	0.0000	0.0000	0
2018/12/03	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/03	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3300	99.3300	(0.010)	0.0000	0.0000	0
2018/12/03	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7600	99.7600	(0.010)	0.0000	0.0000	0
2018/12/03	IS02	20/09/2019			Interest Rate Swap	101.9500	101.9500	101.9400	101.9400	(0.010)	0.0000	0.0000	0
2018/12/03	IS02	20/12/2019			Interest Rate Swap	102.9600	102.9600	102.9400	102.9400	(0.019)	0.0000	0.0000	0
2018/12/03	IS02	23/03/2020			Interest Rate Swap	99.0400	99.0400	99.0100	99.0100	(0.030)	0.0000	0.0000	0
2018/12/03	IS02	22/06/2020			Interest Rate Swap	102.6800	102.6800	102.6400	102.6400	(0.039)	0.0000	0.0000	0
2018/12/03	IS02	21/09/2020			Interest Rate Swap	99.7400	99.7400	99.7000	99.7000	(0.040)	0.0000	0.0000	0
2018/12/03	IS05	17/12/2020			Interest Rate Swap	96.6100	96.6100	96.5600	96.5600	(0.052)	0.0000	0.0000	0
2018/12/03	IS05	16/03/2021			Interest Rate Swap	95.8600	95.8600	95.8000	95.8000	(0.063)	0.0000	0.0000	0
2018/12/03	IS05	15/06/2021			Interest Rate Swap	95.0700	95.0700	95.0000	95.0000	(0.074)	0.0000	0.0000	0
2018/12/03	IS05	21/09/2021			Interest Rate Swap	95.2600	95.2600	95.1800	95.1800	(0.084)	0.0000	0.0000	0
2018/12/03	IS05	21/12/2021			Interest Rate Swap	97.4600	97.4600	97.3800	97.3800	(0.082)	0.0000	0.0000	51
2018/12/03	IS05	15/03/2022			Interest Rate Swap	97.6000	97.6000	97.5100	97.5100	(0.092)	0.0000	0.0000	0
2018/12/03	IS05	21/06/2022			Interest Rate Swap	98.7800	98.7800	98.7000	98.7000	(0.081)	0.0000	0.0000	0
2018/12/03	IS05	20/09/2022			Interest Rate Swap	102.7000	102.7000	102.6200	102.6200	(0.078)	0.0000	0.0000	0
2018/12/03	IS05	20/12/2022			Interest Rate Swap	103.9500	103.9500	103.8600	103.8600	(0.087)	0.0000	0.0000	0
2018/12/03	IS05	22/03/2023			Interest Rate Swap	97.3300	97.3300	97.2300	97.2300	(0.103)	0.0000	0.0000	0
2018/12/03	IS05	20/06/2023			Interest Rate Swap	103.3700	103.3700	103.2700	103.2700	(0.097)	0.0000	0.0000	0
2018/12/03	IS05	19/09/2023			Interest Rate Swap	98.8800	98.8800	98.7700	98.7700	(0.111)	0.0000	0.0000	0
2018/12/03	IS10	17/12/2025			Interest Rate Swap	95.6900	95.6900	95.4900	95.4900	(0.209)	0.0000	0.0000	0
2018/12/03	IS10	16/03/2026			Interest Rate Swap	92.7200	92.7200	92.5200	92.5200	(0.216)	0.0000	0.0000	0
2018/12/03	IS10	15/06/2026			Interest Rate Swap	91.4900	91.4900	91.2800	91.2800	(0.230)	0.0000	0.0000	0
2018/12/03	IS10	21/09/2026			Interest Rate Swap	93.6800	93.6800	93.4700	93.4700	(0.224)	0.0000	0.0000	0
2018/12/03	IS10	21/12/2026			Interest Rate Swap	97.4800	97.4800	97.2800	97.2800	(0.205)	0.0000	0.0000	0
2018/12/03	IS10	15/03/2027			Interest Rate Swap	96.0900	96.0900	95.8800	95.8800	(0.219)	0.0000	0.0000	0
2018/12/03	IS10	21/06/2027			Interest Rate Swap	98.1900	98.1900	97.9900	97.9900	(0.204)	0.0000	0.0000	0
2018/12/03	IS10	20/09/2027			Interest Rate Swap	103.6600	103.6600	103.4700	103.4700	(0.183)	0.0000	0.0000	0
2018/12/03	IS10	20/12/2027			Interest Rate Swap	104.0300	104.0300	103.8500	103.8500	(0.173)	0.0000	0.0000	0
2018/12/03	IS10	22/03/2028			Interest Rate Swap	97.5800	97.5800	97.3900	97.3900	(0.195)	0.0000	0.0000	0
2018/12/03	IS10	20/06/2028			Interest Rate Swap	104.7400	104.7400	104.5500	104.5500	(0.181)	0.0000	0.0000	0
2018/12/03	IS10	19/09/2028			Interest Rate Swap	98.3400	98.3400	98.1400	98.1400	(0.203)	0.0000	0.0000	0
2018/12/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/03	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/03	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/03	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
2018/12/03	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/03	R023	07/02/2019	10.59	Call	Bond Future	7,369.6800	7.3697	7,476.1600	7.4762	1.445	0	0	0
2018/12/03	R023	07/02/2019			Bond Future	8.2775	101.7439	8.2457	101.8504	(0.385)	0.0000	0.0000	62,183
2018/12/03	R023	07/02/2019	10.57	Call	Bond Future	7,308.9200	7.3089	7,415.3900	7.4154	1.457	0	0	0
2018/12/03	R023	07/02/2019	10.57	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/12/03	R023	07/02/2019	10.59	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/03	R023	07/02/2019	10.58	Call	Bond Future	7,339.3000	7.3393	7,445.7800	7.4458	1.451	0	0	0
2018/12/03	R023	07/02/2019	10.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/03	R023	02/05/2019	8.45	Call	Bond Future	1,185.5400	1.1855	1,241.0500	1.2411	4.682	0	0	0
2018/12/03	R023	02/05/2019	8.44	Put	Bond Future	766.8500	0.7669	711.2400	0.7112	(7.252)	0	0	0
2018/12/03	R023	02/05/2019			Bond Future	8.3142	99.6008	8.2795	99.7114	(0.418)	0.0000	0.0000	0
2018/12/03	R023	02/05/2019	8.46	Call	Bond Future	1,205.5500	1.2056	1,261.6200	1.2616	4.651	0	0	0
2018/12/03	R023	02/05/2019	8.46	Put	Bond Future	743.4800	0.7435	688.9900	0.6890	(7.329)	0	0	0
2018/12/03	R023	02/05/2019	8.45	Put	Bond Future	755.0900	0.7551	700.0400	0.7000	(7.291)	0	0	0
2018/12/03	R023	02/05/2019	8.44	Call	Bond Future	1,165.6800	1.1657	1,220.6300	1.2206	4.714	0	0	0
2018/12/03	R023	01/08/2019	8.95	Call	Bond Future	2,484.4500	2.4844	2,555.5400	2.5555	2.861	0	0	0
2018/12/03	R023	01/08/2019			Bond Future	8.3301	101.5800	8.2936	101.6895	(0.438)	0.0000	0.0000	0
2018/12/03	R023	01/08/2019	8.93	Call	Bond Future	2,437.4000	2.4374	2,507.9200	2.5079	2.893	0	0	0
2018/12/03	R023	01/08/2019	8.93	Put	Bond Future	657.1900	0.6572	618.1400	0.6181	(5.942)	0	0	0
2018/12/03	R023	01/08/2019	8.95	Put	Bond Future	645.5800	0.6456	607.1000	0.6071	(5.961)	0	0	0
2018/12/03	R023	01/08/2019	8.94	Call	Bond Future	2,460.9000	2.4609	2,531.7000	2.5317	2.877	0	0	0
2018/12/03	R023	01/08/2019	8.94	Put	Bond Future	651.3600	0.6514	612.5900	0.6126	(5.952)	0	0	0
2018/12/03	R035	07/02/2019	8.98	Call	Bond Future	104.6000	0.1046	105.0900	0.1051	0.468	0	0	0
2018/12/03	R035	07/02/2019			Bond Future	9.7694	96.8630	9.7461	97.0401	(0.238)	0.0000	0.0000	71,612
2018/12/03	R035	07/02/2019	8.96	Call	Bond Future	95.3300	0.0953	95.6000	0.0956	0.283	0	0	0
2018/12/03	R035	07/02/2019	8.96	Put	Bond Future	6,553.4600	6.5535	6,376.7100	6.3767	(2.697)	0	0	0
2018/12/03	R035	07/02/2019	8.98	Put	Bond Future	6,395.2800	6.3953	6,218.7500	6.2188	(2.760)	0	0	0
2018/12/03	R035	07/02/2019	8.97	Call	Bond Future	99.8800	0.0999	100.2500	0.1003	0.370	0	0	0
2018/12/03	R035	07/02/2019	8.97	Put	Bond Future	6,474.2300	6.4742	6,297.5800	6.2976	(2.729)	0	0	0
2018/12/03	R035	02/05/2019	9.74	Put	Bond Future	3,034.6900	3.0347	2,913.7600	2.9138	(3.985)	0	0	0
2018/12/03	R035	02/05/2019			Bond Future	9.8255	94.0638	9.8012	94.2459	(0.247)	0.0000	0.0000	0
2018/12/03	R035	02/05/2019	9.74	Call	Bond Future	2,390.4700	2.3905	2,451.6500	2.4516	2.559	0	0	0
2018/12/03	R035	02/05/2019	9.75	Call	Bond Future	2,427.2200	2.4272	2,489.1800	2.4892	2.553	0	0	0
2018/12/03	R035	02/05/2019	9.75	Put	Bond Future	2,995.7200	2.9957	2,875.5700	2.8756	(4.011)	0	0	0
2018/12/03	R035	02/05/2019	9.73	Call	Bond Future	2,354.0200	2.3540	2,414.4100	2.4144	2.565	0	0	0
2018/12/03	R035	02/05/2019	9.73	Put	Bond Future	3,074.0500	3.0740	2,952.3300	2.9523	(3.960)	0	0	0
2018/12/03	R035	01/08/2019	10.23	Call	Bond Future	4,869.1800	4.8692	4,965.5000	4.9655	1.978	0	0	0
2018/12/03	R035	01/08/2019	10.22	Put	Bond Future	2,339.3200	2.3393	2,252.3200	2.2523	(3.719)	0	0	0
2018/12/03	R035	01/08/2019			Bond Future	9.8778	95.9331	9.8531	96.1158	(0.249)	0.0000	0.0000	0
2018/12/03	R035	01/08/2019	10.24	Call	Bond Future	4,915.9200	4.9159	5,012.8300	5.0128	1.971	0	0	0
2018/12/03	R035	01/08/2019	10.24	Put	Bond Future	2,290.3100	2.2903	2,204.4800	2.2045	(3.748)	0	0	0
2018/12/03	R035	01/08/2019	10.23	Put	Bond Future	2,314.5500	2.3146	2,228.1300	2.2281	(3.734)	0	0	0
2018/12/03	R035	01/08/2019	10.22	Call	Bond Future	4,822.8800	4.8229	4,918.6200	4.9186	1.985	0	0	0
2018/12/03	R186	07/02/2019	8.21	Put	Bond Future	4,681.9800	4.6820	4,511.3700	4.5114	(3.644)	0	0	0
2018/12/03	R186	07/02/2019	8.20	Call	Bond Future	66.2700	0.0663	68.9800	0.0690	4.089	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
2018/12/03	R186	07/02/2019	8.50	Call	Bond Future	267.4400	0.2674	281.4900	0.2815	5.254	0	0	1,000
2018/12/03	R186	07/02/2019	9.10	Put	Bond Future	925.8300	0.9258	831.1600	0.8312	(10.225)	0	0	1,000
2018/12/03	R186	07/02/2019	9.92	Put	Bond Future	98.9200	0.0989	79.7800	0.0798	(19.349)	0	0	1,170
2018/12/03	R186	07/02/2019	9.50	Call	Bond Future	3,334.5900	3.3346	3,460.4000	3.4604	3.773	0	0	0
2018/12/03	R186	07/02/2019			Bond Future	8.9766	109.9611	8.9470	110.1346	(0.330)	0.0000	0.0000	70,116
2018/12/03	R186	07/02/2019	9.20	Put	Bond Future	720.2600	0.7203	638.7800	0.6388	(11.313)	0	0	0
2018/12/03	R186	07/02/2019	9.20	Call	Bond Future	2,018.0400	2.0180	2,110.0600	2.1101	4.560	0	0	3,000
2018/12/03	R186	07/02/2019	9.30	Call	Bond Future	2,428.1700	2.4282	2,532.6200	2.5326	4.302	0	0	0
2018/12/03	R186	07/02/2019	9.30	Put	Bond Future	556.0200	0.5560	486.9700	0.4870	(12.419)	0	0	5,000
2018/12/03	R186	07/02/2019	9.38	Put	Bond Future	450.7500	0.4508	390.8200	0.3908	(13.296)	0	0	0
2018/12/03	R186	07/02/2019	9.38	Call	Bond Future	2,779.5100	2.7795	2,893.0800	2.8931	4.086	0	0	6,000
2018/12/03	R186	07/02/2019	8.21	Call	Bond Future	69.5300	0.0695	72.4200	0.0724	4.156	0	0	0
2018/12/03	R186	07/02/2019	8.20	Put	Bond Future	4,740.5500	4.7406	4,569.7600	4.5698	(3.603)	0	0	0
2018/12/03	R186	07/02/2019	8.30	Put	Bond Future	4,166.4100	4.1664	3,997.9700	3.9980	(4.043)	0	0	0
2018/12/03	R186	07/02/2019	8.50	Put	Bond Future	3,105.5800	3.1056	2,946.1300	2.9461	(5.134)	0	0	0
2018/12/03	R186	07/02/2019	9.10	Call	Bond Future	1,645.1800	1.6452	1,724.0100	1.7240	4.792	0	0	0
2018/12/03	R186	07/02/2019	9.92	Call	Bond Future	5,443.6600	5.4437	5,598.0200	5.5980	2.836	0	0	0
2018/12/03	R186	07/02/2019	9.50	Put	Bond Future	325.7200	0.3257	278.0300	0.2780	(14.641)	0	0	5,000
2018/12/03	R186	07/02/2019	9.23	Put	Bond Future	666.2300	0.6662	588.6200	0.5886	(11.649)	0	0	0
2018/12/03	R186	07/02/2019	9.23	Call	Bond Future	2,136.7500	2.1368	2,232.6400	2.2326	4.488	0	0	3,000
2018/12/03	R186	07/02/2019	8.22	Call	Bond Future	72.9300	0.0729	76.0100	0.0760	4.223	0	0	0
2018/12/03	R186	07/02/2019	8.22	Put	Bond Future	4,623.5900	4.6236	4,453.1700	4.4532	(3.686)	0	0	0
2018/12/03	R186	07/02/2019	8.30	Call	Bond Future	108.5100	0.1085	113.5700	0.1136	4.663	0	0	210
2018/12/03	R186	07/02/2019	9.90	Call	Bond Future	5,339.9200	5.3399	5,493.3600	5.4934	2.873	0	0	0
2018/12/03	R186	07/02/2019	9.90	Put	Bond Future	104.8600	0.1049	84.8000	0.0848	(19.130)	0	0	1,000
2018/12/03	R186	07/02/2019	9.27	Put	Bond Future	600.6400	0.6006	528.0100	0.5280	(12.092)	0	0	0
2018/12/03	R186	07/02/2019	9.27	Call	Bond Future	2,300.9000	2.3009	2,401.7700	2.4018	4.384	0	0	1,170
2018/12/03	R186	07/02/2019	8.77	Put	Bond Future	1,923.6100	1.9236	1,787.4400	1.7874	(7.079)	0	0	0
2018/12/03	R186	07/02/2019	8.77	Call	Bond Future	704.9900	0.7050	742.3200	0.7423	5.295	0	0	1,170
2018/12/03	R186	02/05/2019	10.07	Call	Bond Future	6,139.6500	6.1397	6,281.5300	6.2815	2.311	0	0	0
2018/12/03	R186	02/05/2019	9.75	Call	Bond Future	4,689.0200	4.6890	4,814.5100	4.8145	2.676	0	0	0
2018/12/03	R186	02/05/2019	9.96	Put	Bond Future	516.0000	0.5160	473.0800	0.4731	(8.318)	0	0	90
2018/12/03	R186	02/05/2019	8.65	Put	Bond Future	3,176.1800	3.1762	3,039.8700	3.0399	(4.292)	0	0	0
2018/12/03	R186	02/05/2019	9.25	Put	Bond Future	1,416.7800	1.4168	1,328.9300	1.3289	(6.201)	0	0	0
2018/12/03	R186	02/05/2019	9.02	Call	Bond Future	1,894.1700	1.8942	1,966.5400	1.9665	3.821	0	0	0
2018/12/03	R186	02/05/2019	9.01	Put	Bond Future	1,993.2400	1.9932	1,885.6100	1.8856	(5.400)	0	0	0
2018/12/03	R186	02/05/2019			Bond Future	9.0326	111.8921	9.0012	112.0713	(0.347)	0.0000	0.0000	3,050
2018/12/03	R186	02/05/2019	8.65	Call	Bond Future	964.3900	0.9644	1,007.2500	1.0072	4.444	0	0	3,250
2018/12/03	R186	02/05/2019	9.03	Call	Bond Future	1,924.3300	1.9243	1,997.5300	1.9975	3.804	0	0	0
2018/12/03	R186	02/05/2019	9.03	Put	Bond Future	1,939.1000	1.9391	1,833.1300	1.8331	(5.465)	0	0	0
2018/12/03	R186	02/05/2019	10.07	Put	Bond Future	426.4300	0.4264	389.1400	0.3891	(8.745)	0	0	200
2018/12/03	R186	02/05/2019	9.30	Call	Bond Future	2,832.4100	2.8324	2,927.6300	2.9276	3.362	0	0	200
2018/12/03	R186	02/05/2019	9.75	Put	Bond Future	695.0600	0.6951	641.3800	0.6414	(7.723)	0	0	7,000
2018/12/03	R186	02/05/2019	9.96	Call	Bond Future	5,642.4500	5.6425	5,778.7000	5.7787	2.415	0	0	0
2018/12/03	R186	02/05/2019	9.20	Put	Bond Future	1,524.1200	1.5241	1,432.2100	1.4322	(6.030)	0	0	0
2018/12/03	R186	02/05/2019	10.02	Put	Bond Future	469.4600	0.4695	429.4700	0.4295	(8.518)	0	0	3,250
2018/12/03	R186	02/05/2019	9.25	Call	Bond Future	2,647.9600	2.6480	2,739.2800	2.7393	3.449	0	0	3,250
2018/12/03	R186	02/05/2019	9.02	Put	Bond Future	1,966.0300	1.9660	1,859.2300	1.8592	(5.432)	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
2018/12/03	R186	02/05/2019	9.01	Call	Bond Future	1,864.2600	1.8643	1,935.8000	1.9358	3.837	0	0	0
2018/12/03	R186	02/05/2019	8.62	Put	Bond Future	3,291.9100	3.2919	3,153.4200	3.1534	(4.207)	0	0	0
2018/12/03	R186	02/05/2019	8.62	Call	Bond Future	904.2100	0.9042	944.8900	0.9449	4.499	0	0	90
2018/12/03	R186	02/05/2019	8.70	Put	Bond Future	2,989.6900	2.9897	2,857.1100	2.8571	(4.435)	0	0	0
2018/12/03	R186	02/05/2019	8.70	Call	Bond Future	1,070.2800	1.0703	1,116.8700	1.1169	4.353	0	0	200
2018/12/03	R186	02/05/2019	9.30	Put	Bond Future	1,320.6700	1.3207	1,236.7200	1.2367	(6.357)	0	0	0
2018/12/03	R186	02/05/2019	9.20	Call	Bond Future	2,473.7800	2.4738	2,561.0400	2.5610	3.527	0	0	90
2018/12/03	R186	02/05/2019	8.50	Put	Bond Future	3,782.0900	3.7821	3,635.3400	3.6353	(3.880)	0	0	0
2018/12/03	R186	02/05/2019	8.50	Call	Bond Future	687.0900	0.6871	719.5100	0.7195	4.718	0	0	7,000
2018/12/03	R186	02/05/2019	9.00	Put	Bond Future	2,020.7400	2.0207	1,912.2900	1.9123	(5.367)	0	0	0
2018/12/03	R186	02/05/2019	9.00	Call	Bond Future	1,834.6000	1.8346	1,905.3200	1.9053	3.855	0	0	7,000
2018/12/03	R186	02/05/2019	8.80	Put	Bond Future	2,637.7800	2.6378	2,512.9600	2.5130	(4.732)	0	0	0
2018/12/03	R186	02/05/2019	8.80	Call	Bond Future	1,300.1100	1.3001	1,354.4600	1.3545	4.180	0	0	7,500
2018/12/03	R186	02/05/2019	10.02	Call	Bond Future	5,916.5100	5.9165	6,055.6900	6.0557	2.352	0	0	0
2018/12/03	R186	01/08/2019	9.54	Call	Bond Future	4,013.8700	4.0139	4,119.0900	4.1191	2.621	0	0	0
2018/12/03	R186	01/08/2019	10.08	Put	Bond Future	865.8600	0.8659	816.7100	0.8167	(5.676)	0	0	6,000
2018/12/03	R186	01/08/2019			Bond Future	9.0798	108.8131	9.0475	108.9922	(0.355)	0.0000	0.0000	0
2018/12/03	R186	01/08/2019	8.30	Put	Bond Future	5,075.2300	5.0752	4,925.5000	4.9255	(2.950)	0	0	0
2018/12/03	R186	01/08/2019	8.30	Call	Bond Future	633.6800	0.6337	663.0800	0.6631	4.640	0	0	6,000
2018/12/03	R186	01/08/2019	9.05	Put	Bond Future	2,479.4400	2.4794	2,376.1700	2.3762	(4.165)	0	0	0
2018/12/03	R186	01/08/2019	9.05	Call	Bond Future	2,314.1000	2.3141	2,389.9600	2.3900	3.278	0	0	6,000
2018/12/03	R186	01/08/2019	9.52	Call	Bond Future	3,936.0100	3.9360	4,040.1800	4.0402	2.647	0	0	0
2018/12/03	R186	01/08/2019	9.52	Put	Bond Future	1,529.0300	1.5290	1,454.0700	1.4541	(4.902)	0	0	0
2018/12/03	R186	01/08/2019	9.54	Put	Bond Future	1,499.2100	1.4992	1,425.3000	1.4253	(4.930)	0	0	0
2018/12/03	R186	01/08/2019	10.08	Call	Bond Future	6,234.3900	6.2344	6,364.3700	6.3644	2.085	0	0	0
2018/12/03	R186	01/08/2019	9.53	Call	Bond Future	3,974.8800	3.9749	4,079.5800	4.0796	2.634	0	0	0
2018/12/03	R186	01/08/2019	9.53	Put	Bond Future	1,514.0400	1.5140	1,439.6100	1.4396	(4.916)	0	0	0
2018/12/03	R197	07/02/2019			Bond Future	299.0612	299.0612	299.0097	299.0097	(0.017)	0.0000	0.0000	2,355
2018/12/03	R197	02/05/2019			Bond Future	304.3792	304.3792	304.3342	304.3342	(0.015)	0.0000	0.0000	0
2018/12/03	R197	01/08/2019			Bond Future	302.9365	302.9365	302.8813	302.8813	(0.018)	0.0000	0.0000	0
2018/12/03	R202	07/02/2019			Bond Future	232.1361	232.1361	231.2854	231.2854	(0.366)	0.0000	0.0000	8,990
2018/12/03	R202	02/05/2019			Bond Future	236.2640	236.2640	235.4040	235.4040	(0.364)	0.0000	0.0000	0
2018/12/03	R202	01/08/2019			Bond Future	236.9968	236.9968	236.1123	236.1123	(0.373)	0.0000	0.0000	0
2018/12/03	R207	07/02/2019	6.52	Call	Bond Future	538.5700	0.5386	583.3400	0.5833	8.313	0	0	0
2018/12/03	R207	07/02/2019	6.51	Put	Bond Future	0.5200	0.0005	0.2200	0.0002	(57.692)	0	0	0
2018/12/03	R207	07/02/2019			Bond Future	5.9159	101.7349	5.8656	101.7799	(0.851)	0.0000	0.0000	16,719
2018/12/03	R207	07/02/2019	6.53	Call	Bond Future	547.4000	0.5474	592.2000	0.5922	8.184	0	0	0
2018/12/03	R207	07/02/2019	6.53	Put	Bond Future	0.4200	0.0004	0.1800	0.0002	(57.143)	0	0	0
2018/12/03	R207	07/02/2019	6.52	Put	Bond Future	0.4600	0.0005	0.1900	0.0002	(58.696)	0	0	0
2018/12/03	R207	07/02/2019	6.51	Call	Bond Future	529.7600	0.5298	574.5000	0.5745	8.445	0	0	0
2018/12/03	R207	02/05/2019	7.63	Call	Bond Future	1,545.4600	1.5455	1,593.6500	1.5937	3.118	0	0	0
2018/12/03	R207	02/05/2019			Bond Future	5.3233	103.5215	5.2523	103.5697	(1.333)	0.0000	0.0000	0
2018/12/03	R207	02/05/2019	7.61	Call	Bond Future	1,532.2300	1.5322	1,580.4200	1.5804	3.145	0	0	0
2018/12/03	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/03	R207	02/05/2019	7.62	Call	Bond Future	1,538.8500	1.5388	1,587.0400	1.5870	3.132	0	0	0
2018/12/03	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	R207	01/08/2019	7.33	Call	Bond Future	1,576.0100	1.5760	1,621.9200	1.6219	2.913	0	0	0
2018/12/03	R207	01/08/2019			Bond Future	3.7332	101.9360	3.6301	101.9819	(2.762)	0.0000	0.0000	0
2018/12/03	R207	01/08/2019	7.34	Call	Bond Future	1,580.3300	1.5803	1,626.2400	1.6262	2.905	0	0	0
2018/12/03	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	R207	01/08/2019	7.35	Call	Bond Future	1,584.6400	1.5846	1,630.5500	1.6306	2.897	0	0	0
2018/12/03	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/03	R208	07/02/2019	7.07	Call	Bond Future	121.4900	0.1215	142.2900	0.1423	17.121	0	0	0
2018/12/03	R208	07/02/2019	7.08	Put	Bond Future	321.5200	0.3215	274.9800	0.2750	(14.475)	0	0	0
2018/12/03	R208	07/02/2019	7.06	Put	Bond Future	343.2100	0.3432	294.8000	0.2948	(14.105)	0	0	0
2018/12/03	R208	07/02/2019			Bond Future	7.1788	101.6592	7.1435	101.7274	(0.492)	0.0000	0.0000	17,015
2018/12/03	R208	07/02/2019	7.07	Put	Bond Future	332.1200	0.3321	284.6400	0.2846	(14.296)	0	0	0
2018/12/03	R208	07/02/2019	7.08	Call	Bond Future	130.2700	0.1303	152.0100	0.1520	16.688	0	0	0
2018/12/03	R208	07/02/2019	7.06	Call	Bond Future	113.1900	0.1132	133.0600	0.1331	17.555	0	0	0
2018/12/03	R208	02/05/2019	8.03	Put	Bond Future	79.7200	0.0797	69.0800	0.0691	(13.347)	0	0	0
2018/12/03	R208	02/05/2019	8.02	Call	Bond Future	1,649.8600	1.6499	1,710.8300	1.7108	3.695	0	0	0
2018/12/03	R208	02/05/2019			Bond Future	7.1103	100.0433	7.0691	100.1151	(0.580)	0.0000	0.0000	0
2018/12/03	R208	02/05/2019	8.03	Call	Bond Future	1,664.8300	1.6648	1,726.0100	1.7260	3.675	0	0	0
2018/12/03	R208	02/05/2019	8.02	Put	Bond Future	81.8100	0.0818	70.9600	0.0710	(13.262)	0	0	0
2018/12/03	R208	02/05/2019	8.04	Call	Bond Future	1,679.8300	1.6798	1,741.2300	1.7412	3.655	0	0	0
2018/12/03	R208	02/05/2019	8.04	Put	Bond Future	77.6700	0.0777	67.2500	0.0672	(13.416)	0	0	0
2018/12/03	R208	01/08/2019	8.16	Call	Bond Future	1,896.3500	1.8963	1,957.7700	1.9578	3.239	0	0	0
2018/12/03	R208	01/08/2019	8.17	Put	Bond Future	73.2400	0.0732	64.7500	0.0647	(11.592)	0	0	0
2018/12/03	R208	01/08/2019			Bond Future	6.9567	102.0314	6.9110	102.1014	(0.657)	0.0000	0.0000	0
2018/12/03	R208	01/08/2019	8.16	Put	Bond Future	74.8400	0.0748	66.2100	0.0662	(11.531)	0	0	0
2018/12/03	R208	01/08/2019	8.17	Call	Bond Future	1,909.7000	1.9097	1,971.2600	1.9713	3.224	0	0	0
2018/12/03	R208	01/08/2019	8.15	Call	Bond Future	1,883.0300	1.8830	1,944.2900	1.9443	3.253	0	0	0
2018/12/03	R208	01/08/2019	8.15	Put	Bond Future	76.4700	0.0765	67.6800	0.0677	(11.495)	0	0	0
2018/12/03	R209	07/02/2019	10.20	Put	Bond Future	499.0200	0.4990	443.5500	0.4435	(11.116)	0	0	4,000
2018/12/03	R209	07/02/2019	8.97	Put	Bond Future	5,129.5600	5.1296	4,981.8300	4.9818	(2.880)	0	0	0
2018/12/03	R209	07/02/2019			Bond Future	9.7063	73.7170	9.6834	73.8656	(0.236)	0.0000	0.0000	120,161
2018/12/03	R209	07/02/2019	8.96	Call	Bond Future	114.4100	0.1144	115.1100	0.1151	0.612	0	0	0
2018/12/03	R209	07/02/2019	8.96	Put	Bond Future	5,196.0200	5.1960	5,048.1600	5.0482	(2.846)	0	0	0
2018/12/03	R209	07/02/2019	10.20	Call	Bond Future	3,592.7800	3.5928	3,685.8700	3.6859	2.591	0	0	0
2018/12/03	R209	07/02/2019	8.97	Call	Bond Future	119.4700	0.1195	120.3000	0.1203	0.695	0	0	0
2018/12/03	R209	07/02/2019	9.04	Put	Bond Future	4,676.8900	4.6769	4,530.2800	4.5303	(3.135)	0	0	0
2018/12/03	R209	07/02/2019	9.04	Call	Bond Future	164.7300	0.1647	166.6800	0.1667	1.184	0	0	4,000
2018/12/03	R209	07/02/2019	9.54	Put	Bond Future	2,097.0300	2.0970	1,976.5700	1.9766	(5.744)	0	0	0
2018/12/03	R209	07/02/2019	9.54	Call	Bond Future	1,008.2500	1.0083	1,036.3500	1.0364	2.787	0	0	4,000
2018/12/03	R209	07/02/2019	8.95	Call	Bond Future	109.4800	0.1095	110.0600	0.1101	0.530	0	0	0
2018/12/03	R209	07/02/2019	8.95	Put	Bond Future	5,262.7100	5.2627	5,114.7300	5.1147	(2.812)	0	0	0
2018/12/03	R209	02/05/2019	9.70	Put	Bond Future	2,507.3100	2.5073	2,407.5000	2.4075	(3.981)	0	0	0
2018/12/03	R209	02/05/2019			Bond Future	9.7569	71.8625	9.7331	72.0153	(0.244)	0.0000	0.0000	0
2018/12/03	R209	02/05/2019	9.69	Call	Bond Future	2,108.9800	2.1090	2,161.2800	2.1613	2.480	0	0	0

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2018/12/03	R209	02/05/2019	9.69	Put	Bond Future	2,540.0200	2.5400	2,439.5500	2.4396	(3.955)	0	0	0
2018/12/03	R209	02/05/2019	9.70	Call	Bond Future	2,140.9100	2.1409	2,193.8700	2.1939	2.474	0	0	0
2018/12/03	R209	02/05/2019	10.71	Call	Bond Future	6,388.8900	6.3889	6,499.3700	6.4994	1.729	0	0	0
2018/12/03	R209	02/05/2019	9.68	Call	Bond Future	2,077.4800	2.0775	2,129.1300	2.1291	2.486	0	0	0
2018/12/03	R209	02/05/2019	9.68	Put	Bond Future	2,573.2500	2.5732	2,472.1300	2.4721	(3.930)	0	0	0
2018/12/03	R209	02/05/2019	9.35	Put	Bond Future	3,852.5800	3.8526	3,731.1500	3.7312	(3.152)	0	0	0
2018/12/03	R209	02/05/2019	9.35	Call	Bond Future	1,171.9400	1.1719	1,203.2800	1.2033	2.674	0	0	760
2018/12/03	R209	02/05/2019	10.71	Put	Bond Future	644.3300	0.6443	602.0400	0.6020	(6.563)	0	0	760
2018/12/03	R209	02/05/2019	9.95	Put	Bond Future	1,794.4300	1.7944	1,711.2000	1.7112	(4.638)	0	0	0
2018/12/03	R209	02/05/2019	9.95	Call	Bond Future	3,016.7400	3.0167	3,086.2800	3.0863	2.305	0	0	760
2018/12/03	R209	01/08/2019	10.17	Call	Bond Future	4,243.2100	4.2432	4,324.6000	4.3246	1.918	0	0	0
2018/12/03	R209	01/08/2019	10.15	Put	Bond Future	2,009.0700	2.0091	1,936.0300	1.9360	(3.636)	0	0	0
2018/12/03	R209	01/08/2019			Bond Future	9.8031	73.2907	9.7790	73.4442	(0.246)	0.0000	0.0000	0
2018/12/03	R209	01/08/2019	10.17	Put	Bond Future	1,967.2100	1.9672	1,895.1400	1.8951	(3.664)	0	0	0
2018/12/03	R209	01/08/2019	10.15	Call	Bond Future	4,163.7800	4.1638	4,244.2000	4.2442	1.931	0	0	0
2018/12/03	R209	01/08/2019	10.16	Put	Bond Future	1,988.1500	1.9881	1,915.5900	1.9156	(3.650)	0	0	0
2018/12/03	R209	01/08/2019	10.16	Call	Bond Future	4,203.5400	4.2035	4,284.4400	4.2844	1.925	0	0	0
2018/12/03	R210	07/02/2019			Bond Future	186.7488	186.7488	186.7179	186.7179	(0.017)	0.0000	0.0000	3,308
2018/12/03	R210	02/05/2019			Bond Future	187.5138	187.5138	187.4870	187.4870	(0.014)	0.0000	0.0000	0
2018/12/03	R210	01/08/2019			Bond Future	191.2828	191.2828	191.2496	191.2496	(0.017)	0.0000	0.0000	0
2018/12/03	R212	07/02/2019			Bond Future	155.7910	155.7910	155.7665	155.7665	(0.016)	0.0000	0.0000	4,976
2018/12/03	R212	02/05/2019			Bond Future	158.5616	158.5616	158.5404	158.5404	(0.013)	0.0000	0.0000	0
2018/12/03	R212	01/08/2019			Bond Future	161.6772	161.6772	161.6508	161.6508	(0.016)	0.0000	0.0000	0
2018/12/03	R213	07/02/2019	8.68	Call	Bond Future	63.5400	0.0635	65.1400	0.0651	2.518	0	0	0
2018/12/03	R213	07/02/2019			Bond Future	9.5329	85.2690	9.5043	85.4461	(0.300)	0.0000	0.0000	32,397
2018/12/03	R213	07/02/2019	8.68	Put	Bond Future	5,579.9400	5.5799	5,404.3900	5.4044	(3.146)	0	0	0
2018/12/03	R213	07/02/2019	8.69	Call	Bond Future	66.6000	0.0666	68.3300	0.0683	2.598	0	0	0
2018/12/03	R213	07/02/2019	8.70	Put	Bond Future	5,451.2200	5.4512	5,275.9300	5.2759	(3.216)	0	0	0
2018/12/03	R213	07/02/2019	8.69	Put	Bond Future	5,515.4800	5.5155	5,340.0600	5.3401	(3.181)	0	0	0
2018/12/03	R213	07/02/2019	8.70	Call	Bond Future	69.7900	0.0698	71.6500	0.0717	2.665	0	0	0
2018/12/03	R213	02/05/2019	9.49	Call	Bond Future	1,900.9900	1.9010	1,966.2700	1.9663	3.434	0	0	0
2018/12/03	R213	02/05/2019	9.48	Put	Bond Future	2,526.1200	2.5261	2,408.5600	2.4086	(4.654)	0	0	0
2018/12/03	R213	02/05/2019			Bond Future	9.5867	83.2170	9.5569	83.3990	(0.311)	0.0000	0.0000	0
2018/12/03	R213	02/05/2019	9.50	Call	Bond Future	1,930.6300	1.9306	1,996.7000	1.9967	3.422	0	0	0
2018/12/03	R213	02/05/2019	9.50	Put	Bond Future	2,462.0500	2.4621	2,346.0800	2.3461	(4.710)	0	0	0
2018/12/03	R213	02/05/2019	9.49	Put	Bond Future	2,494.0300	2.4940	2,377.2700	2.3773	(4.682)	0	0	0
2018/12/03	R213	02/05/2019	9.48	Call	Bond Future	1,871.3900	1.8714	1,935.8700	1.9359	3.446	0	0	0
2018/12/03	R213	01/08/2019	9.99	Put	Bond Future	1,920.7400	1.9207	1,837.5000	1.8375	(4.334)	0	0	0
2018/12/03	R213	01/08/2019	9.98	Call	Bond Future	3,977.5200	3.9775	4,076.7600	4.0768	2.495	0	0	0
2018/12/03	R213	01/08/2019			Bond Future	9.6357	84.8705	9.6053	85.0536	(0.315)	0.0000	0.0000	0
2018/12/03	R213	01/08/2019	9.99	Call	Bond Future	4,016.2000	4.0162	4,116.0100	4.1160	2.485	0	0	0
2018/12/03	R213	01/08/2019	9.98	Put	Bond Future	1,940.2100	1.9402	1,856.4000	1.8564	(4.320)	0	0	0
2018/12/03	R213	01/08/2019	10.00	Call	Bond Future	4,055.2700	4.0553	4,155.6400	4.1556	2.475	0	0	0
2018/12/03	R213	01/08/2019	10.00	Put	Bond Future	1,901.7200	1.9017	1,819.0400	1.8190	(4.348)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/03	R214	07/02/2019	9.05	Put	Bond Future	6,003.3200		6.0033	5,881.5600	5.8816	(2.028)	0	0	0
2018/12/03	R214	07/02/2019			Bond Future	9.8733		72.8730	9.8556	72.9924	(0.180)	0.0000	0.0000	29,921
2018/12/03	R214	07/02/2019	9.04	Call	Bond Future	87.2600		0.0873	85.0100	0.0850	(2.579)	0	0	0
2018/12/03	R214	07/02/2019	9.04	Put	Bond Future	6,075.0800		6.0751	5,953.3500	5.9534	(2.004)	0	0	0
2018/12/03	R214	07/02/2019	9.05	Call	Bond Future	92.1000		0.0921	89.8200	0.0898	(2.476)	0	0	0
2018/12/03	R214	07/02/2019	9.03	Call	Bond Future	82.6200		0.0826	80.4000	0.0804	(2.687)	0	0	0
2018/12/03	R214	07/02/2019	9.03	Put	Bond Future	6,147.1600		6.1472	6,025.4600	6.0255	(1.980)	0	0	0
2018/12/03	R214	02/05/2019	9.87	Call	Bond Future	2,257.8100		2.2578	2,295.1700	2.2952	1.655	0	0	0
2018/12/03	R214	02/05/2019	9.85	Call	Bond Future	2,191.7100		2.1917	2,228.0300	2.2280	1.657	0	0	0
2018/12/03	R214	02/05/2019			Bond Future	9.9232		70.8567	9.9048	70.9799	(0.186)	0.0000	0.0000	0
2018/12/03	R214	02/05/2019	9.85	Put	Bond Future	2,682.6900		2.6827	2,595.8800	2.5959	(3.236)	0	0	0
2018/12/03	R214	02/05/2019	9.87	Put	Bond Future	2,614.0600		2.6141	2,528.2900	2.5283	(3.281)	0	0	0
2018/12/03	R214	02/05/2019	9.86	Call	Bond Future	2,224.6400		2.2246	2,261.4700	2.2615	1.656	0	0	0
2018/12/03	R214	02/05/2019	9.86	Put	Bond Future	2,648.2000		2.6482	2,561.9000	2.5619	(3.259)	0	0	0
2018/12/03	R214	01/08/2019	10.34	Put	Bond Future	2,044.4000		2.0444	1,982.4600	1.9825	(3.030)	0	0	0
2018/12/03	R214	01/08/2019			Bond Future	9.9698		72.2648	9.9512	72.3881	(0.187)	0.0000	0.0000	0
2018/12/03	R214	01/08/2019	10.33	Call	Bond Future	4,384.8900		4.3849	4,445.8300	4.4458	1.390	0	0	0
2018/12/03	R214	01/08/2019	10.33	Put	Bond Future	2,065.7900		2.0658	2,003.4500	2.0034	(3.018)	0	0	0
2018/12/03	R214	01/08/2019	10.34	Call	Bond Future	4,426.1000		4.4261	4,487.4400	4.4874	1.386	0	0	0
2018/12/03	R214	01/08/2019	10.32	Call	Bond Future	4,344.0300		4.3440	4,404.5700	4.4046	1.394	0	0	0
2018/12/03	R214	01/08/2019	10.32	Put	Bond Future	2,087.6200		2.0876	2,024.8800	2.0249	(3.005)	0	0	0
2018/12/03	R248	07/02/2019	9.06	Put	Bond Future	7,755.9100		7.7559	7,600.4500	7.6004	(2.004)	0	0	0
2018/12/03	R248	07/02/2019			Bond Future	9.8886		93.1630	9.8709	93.3159	(0.179)	0.0000	0.0000	109,114
2018/12/03	R248	07/02/2019	9.06	Call	Bond Future	99.2200		0.0992	96.6400	0.0966	(2.600)	0	0	0
2018/12/03	R248	07/02/2019	9.05	Put	Bond Future	7,849.6600		7.8497	7,694.2500	7.6942	(1.980)	0	0	0
2018/12/03	R248	07/02/2019	9.07	Call	Bond Future	105.0100		0.1050	102.4000	0.1024	(2.485)	0	0	0
2018/12/03	R248	07/02/2019	9.07	Put	Bond Future	7,662.5800		7.6626	7,507.0900	7.5071	(2.029)	0	0	0
2018/12/03	R248	07/02/2019	9.05	Call	Bond Future	93.6800		0.0937	91.1500	0.0912	(2.701)	0	0	0
2018/12/03	R248	02/05/2019	9.90	Put	Bond Future	3,207.8700		3.2079	3,099.7800	3.0998	(3.370)	0	0	0
2018/12/03	R248	02/05/2019			Bond Future	9.9388		90.3623	9.9203	90.5197	(0.186)	0.0000	0.0000	0
2018/12/03	R248	02/05/2019	9.90	Call	Bond Future	2,876.4800		2.8765	2,925.8200	2.9258	1.715	0	0	0
2018/12/03	R248	02/05/2019	9.91	Call	Bond Future	2,919.6300		2.9196	2,969.6500	2.9696	1.713	0	0	0
2018/12/03	R248	02/05/2019	9.89	Put	Bond Future	3,250.8700		3.2509	3,142.0900	3.1421	(3.346)	0	0	0
2018/12/03	R248	02/05/2019	9.91	Put	Bond Future	3,165.3400		3.1653	3,057.9300	3.0579	(3.393)	0	0	0
2018/12/03	R248	02/05/2019	9.89	Call	Bond Future	2,833.6500		2.8337	2,882.3000	2.8823	1.717	0	0	0
2018/12/03	R248	01/08/2019	10.35	Call	Bond Future	5,533.1600		5.5332	5,612.1300	5.6121	1.427	0	0	0
2018/12/03	R248	01/08/2019	10.34	Put	Bond Future	2,576.4600		2.5765	2,497.3000	2.4973	(3.072)	0	0	0
2018/12/03	R248	01/08/2019			Bond Future	9.9857		92.1580	9.9671	92.3156	(0.187)	0.0000	0.0000	0
2018/12/03	R248	01/08/2019	10.36	Call	Bond Future	5,585.4700		5.5855	5,664.9500	5.6650	1.423	0	0	0
2018/12/03	R248	01/08/2019	10.36	Put	Bond Future	2,521.9900		2.5220	2,443.8600	2.4439	(3.098)	0	0	0
2018/12/03	R248	01/08/2019	10.35	Put	Bond Future	2,549.0900		2.5491	2,470.4500	2.4704	(3.085)	0	0	0
2018/12/03	R248	01/08/2019	10.34	Call	Bond Future	5,481.0000		5.4810	5,559.4500	5.5595	1.431	0	0	0

Total

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