



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 05/12/2018 TO 05/12/2018

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
2018/12/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	2025	07/02/2019			Bond Future	132.3841	132.3841	132.3188	132.3188	(0.049)	0.0000	0.0000	355
2018/12/05	2025	02/05/2019			Bond Future	134.7408	134.7408	134.6745	134.6745	(0.049)	0.0000	0.0000	0
2018/12/05	2025	01/08/2019			Bond Future	137.3960	137.3960	137.3263	137.3263	(0.051)	0.0000	0.0000	0
2018/12/05	2029	07/02/2019			Bond Future	100.2967	100.2967	100.3058	100.3058	0.009	0.0000	0.0000	2,954
2018/12/05	2029	02/05/2019			Bond Future	101.0092	101.0092	101.0184	101.0184	0.009	0.0000	0.0000	0
2018/12/05	2029	01/08/2019			Bond Future	103.0348	103.0348	103.0426	103.0426	0.008	0.0000	0.0000	0
2018/12/05	2030	07/02/2019	8.62	Call	Bond Future	71.4500	0.0714	48.8400	0.0488	(31.645)	0	0	0
2018/12/05	2030	07/02/2019	10.20	Put	Bond Future	184.2700	0.1843	225.5900	0.2256	22.424	0	0	4,000
2018/12/05	2030	07/02/2019			Bond Future	9.4118	90.7299	9.4816	90.2907	0.742	0.0000	0.0000	55,285
2018/12/05	2030	07/02/2019	9.68	Put	Bond Future	723.9100	0.7239	859.8900	0.8599	18.784	0	0	0
2018/12/05	2030	07/02/2019	9.68	Call	Bond Future	2,395.1600	2.3952	2,092.0100	2.0920	(12.657)	0	0	4,000
2018/12/05	2030	07/02/2019	9.18	Put	Bond Future	2,207.9500	2.2079	2,500.8800	2.5009	13.267	0	0	0
2018/12/05	2030	07/02/2019	9.18	Call	Bond Future	728.7900	0.7288	582.5900	0.5826	(20.061)	0	0	4,000
2018/12/05	2030	07/02/2019	8.63	Call	Bond Future	74.9900	0.0750	51.4100	0.0514	(31.444)	0	0	0
2018/12/05	2030	07/02/2019	8.62	Put	Bond Future	5,259.5500	5.2596	5,676.0700	5.6761	7.919	0	0	0
2018/12/05	2030	07/02/2019	10.20	Call	Bond Future	4,979.4200	4.9794	4,581.6100	4.5816	(7.989)	0	0	0
2018/12/05	2030	07/02/2019	8.90	Call	Bond Future	259.8900	0.2599	192.7300	0.1927	(25.842)	0	0	1,320
2018/12/05	2030	07/02/2019	8.63	Put	Bond Future	5,195.1300	5.1951	5,610.6800	5.6107	7.999	0	0	0
2018/12/05	2030	07/02/2019	8.64	Call	Bond Future	78.6300	0.0786	54.0600	0.0541	(31.248)	0	0	0
2018/12/05	2030	07/02/2019	8.64	Put	Bond Future	5,130.8600	5.1309	5,545.4200	5.5454	8.080	0	0	0
2018/12/05	2030	07/02/2019	9.60	Put	Bond Future	883.7500	0.8838	1,042.1200	1.0421	17.920	0	0	0
2018/12/05	2030	07/02/2019	9.60	Call	Bond Future	2,060.8000	2.0608	1,780.0400	1.7800	(13.624)	0	0	1,320
2018/12/05	2030	07/02/2019	9.40	Put	Bond Future	1,407.7200	1.4077	1,628.5400	1.6285	15.686	0	0	0
2018/12/05	2030	07/02/2019	9.40	Call	Bond Future	1,332.9600	1.3330	1,114.6500	1.1147	(16.378)	0	0	0
2018/12/05	2030	07/02/2019	8.70	Put	Bond Future	4,750.2200	4.7502	5,158.0300	5.1580	8.585	0	0	0
2018/12/05	2030	07/02/2019	8.70	Call	Bond Future	104.0500	0.1040	72.7300	0.0727	(30.101)	0	0	0
2018/12/05	2030	07/02/2019	8.90	Put	Bond Future	3,569.0200	3.5690	3,940.9900	3.9410	10.422	0	0	0
2018/12/05	2030	02/05/2019	8.90	Put	Bond Future	4,356.8300	4.3568	4,693.9800	4.6940	7.738	0	0	0
2018/12/05	2030	02/05/2019	9.41	Call	Bond Future	1,967.2200	1.9672	1,751.2600	1.7513	(10.978)	0	0	0
2018/12/05	2030	02/05/2019			Bond Future	9.4700	92.3249	9.5422	91.8781	0.763	0.0000	0.0000	0
2018/12/05	2030	02/05/2019	9.39	Call	Bond Future	1,905.5100	1.9055	1,693.7600	1.6938	(11.113)	0	0	0
2018/12/05	2030	02/05/2019	9.39	Put	Bond Future	2,404.0100	2.4040	2,639.0700	2.6391	9.778	0	0	0
2018/12/05	2030	02/05/2019	10.20	Call	Bond Future	5,147.6000	5.1476	4,800.0600	4.8001	(6.751)	0	0	0
2018/12/05	2030	02/05/2019	10.20	Put	Bond Future	764.2500	0.7642	863.5200	0.8635	12.989	0	0	3,000
2018/12/05	2030	02/05/2019	8.90	Call	Bond Future	723.3100	0.7233	613.6500	0.6137	(15.161)	0	0	3,000
2018/12/05	2030	02/05/2019	9.41	Put	Bond Future	2,340.7500	2.3407	2,571.6000	2.5716	9.862	0	0	0
2018/12/05	2030	02/05/2019	9.40	Call	Bond Future	1,936.2300	1.9362	1,722.3800	1.7224	(11.045)	0	0	3,000
2018/12/05	2030	02/05/2019	9.40	Put	Bond Future	2,372.2200	2.3722	2,605.1800	2.6052	9.820	0	0	0
2018/12/05	2030	01/08/2019	9.91	Put	Bond Future	1,790.7400	1.7907	1,959.0800	1.9591	9.401	0	0	0
2018/12/05	2030	01/08/2019			Bond Future	9.5255	90.1499	9.6007	89.6927	0.790	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
2018/12/05	2030	01/08/2019	9.91	Call	Bond Future	4,095.0200	4.0950	3,806.2000	3.8062	(7.053)	0	0	0
2018/12/05	2030	01/08/2019	9.92	Call	Bond Future	4,135.0700	4.1351	3,844.8400	3.8448	(7.019)	0	0	0
2018/12/05	2030	01/08/2019	9.90	Put	Bond Future	1,809.7600	1.8098	1,979.5200	1.9795	9.380	0	0	0
2018/12/05	2030	01/08/2019	9.92	Put	Bond Future	1,771.9200	1.7719	1,938.8500	1.9388	9.421	0	0	0
2018/12/05	2030	01/08/2019	9.90	Call	Bond Future	4,055.1100	4.0551	3,767.7100	3.7677	(7.087)	0	0	0
2018/12/05	2032	07/02/2019	8.81	Call	Bond Future	75.9000	0.0759	52.2000	0.0522	(31.225)	0	0	0
2018/12/05	2032	07/02/2019	8.80	Put	Bond Future	6,000.5800	6.0006	6,382.4400	6.3824	6.364	0	0	0
2018/12/05	2032	07/02/2019			Bond Future	9.6297	92.8814	9.6890	92.4774	0.616	0.0000	0.0000	42,380
2018/12/05	2032	07/02/2019	8.82	Call	Bond Future	80.3200	0.0803	54.8900	0.0549	(31.661)	0	0	0
2018/12/05	2032	07/02/2019	8.82	Put	Bond Future	5,859.9800	5.8600	6,238.5100	6.2385	6.460	0	0	0
2018/12/05	2032	07/02/2019	8.81	Put	Bond Future	5,930.1400	5.9301	6,310.4000	6.3104	6.412	0	0	0
2018/12/05	2032	07/02/2019	8.80	Call	Bond Future	71.6800	0.0717	49.5800	0.0496	(30.831)	0	0	0
2018/12/05	2032	02/05/2019	9.62	Put	Bond Future	2,599.1000	2.5991	2,814.3300	2.8143	8.281	0	0	0
2018/12/05	2032	02/05/2019	9.61	Call	Bond Future	2,107.3300	2.1073	1,913.4600	1.9135	(9.200)	0	0	0
2018/12/05	2032	02/05/2019			Bond Future	9.6878	90.3572	9.7490	89.9462	0.632	0.0000	0.0000	0
2018/12/05	2032	02/05/2019	9.62	Call	Bond Future	2,140.6700	2.1407	1,944.9000	1.9449	(9.145)	0	0	0
2018/12/05	2032	02/05/2019	9.61	Put	Bond Future	2,633.6500	2.6337	2,850.7800	2.8508	8.244	0	0	0
2018/12/05	2032	02/05/2019	9.63	Call	Bond Future	2,174.0600	2.1741	1,976.3800	1.9764	(9.093)	0	0	0
2018/12/05	2032	02/05/2019	9.63	Put	Bond Future	2,564.6800	2.5647	2,778.0000	2.7780	8.318	0	0	0
2018/12/05	2032	01/08/2019	10.10	Call	Bond Future	4,330.1200	4.3301	4,066.2200	4.0662	(6.095)	0	0	0
2018/12/05	2032	01/08/2019	10.11	Put	Bond Future	1,973.2800	1.9733	2,128.6400	2.1286	7.873	0	0	0
2018/12/05	2032	01/08/2019			Bond Future	9.7417	92.1488	9.8053	91.7282	0.652	0.0000	0.0000	0
2018/12/05	2032	01/08/2019	10.10	Put	Bond Future	1,994.7800	1.9948	2,151.4700	2.1515	7.855	0	0	0
2018/12/05	2032	01/08/2019	10.11	Call	Bond Future	4,372.5700	4.3726	4,107.3400	4.1073	(6.066)	0	0	0
2018/12/05	2032	01/08/2019	10.09	Call	Bond Future	4,288.1100	4.2881	4,025.5300	4.0255	(6.123)	0	0	0
2018/12/05	2032	01/08/2019	10.09	Put	Bond Future	2,016.7900	2.0168	2,174.8000	2.1748	7.835	0	0	0
2018/12/05	2033	07/02/2019			Bond Future	102.4819	102.4819	102.4914	102.4914	0.009	0.0000	0.0000	5,890
2018/12/05	2033	02/05/2019			Bond Future	103.1609	103.1609	103.1706	103.1706	0.009	0.0000	0.0000	0
2018/12/05	2033	01/08/2019			Bond Future	105.2295	105.2295	105.2379	105.2379	0.008	0.0000	0.0000	0
2018/12/05	2037	07/02/2019	9.06	Put	Bond Future	6,207.3700	6.2074	6,666.3000	6.6663	7.393	0	0	0
2018/12/05	2037	07/02/2019	9.05	Call	Bond Future	109.0100	0.1090	78.2900	0.0783	(28.181)	0	0	0
2018/12/05	2037	07/02/2019			Bond Future	9.8166	89.2607	9.8811	88.7695	0.656	0.0000	0.0000	57,016
2018/12/05	2037	07/02/2019	9.06	Call	Bond Future	115.1200	0.1151	82.9200	0.0829	(27.971)	0	0	0
2018/12/05	2037	07/02/2019	9.05	Put	Bond Future	6,285.9700	6.2860	6,746.3800	6.7464	7.324	0	0	0
2018/12/05	2037	07/02/2019	9.07	Call	Bond Future	121.4500	0.1214	87.8100	0.0878	(27.699)	0	0	0
2018/12/05	2037	07/02/2019	9.07	Put	Bond Future	6,129.1100	6.1291	6,586.6000	6.5866	7.464	0	0	0
2018/12/05	2037	02/05/2019	9.81	Put	Bond Future	2,971.6800	2.9717	3,229.6700	3.2297	8.682	0	0	0
2018/12/05	2037	02/05/2019			Bond Future	9.8743	90.8300	9.9406	90.3301	0.672	0.0000	0.0000	0
2018/12/05	2037	02/05/2019	9.80	Call	Bond Future	2,445.8200	2.4458	2,206.0200	2.2060	(9.804)	0	0	0
2018/12/05	2037	02/05/2019	9.80	Put	Bond Future	3,010.5700	3.0106	3,270.6100	3.2706	8.638	0	0	0
2018/12/05	2037	02/05/2019	9.81	Call	Bond Future	2,483.3000	2.4833	2,241.4500	2.2415	(9.739)	0	0	0
2018/12/05	2037	02/05/2019	9.79	Call	Bond Future	2,408.6400	2.4086	2,171.1100	2.1711	(9.862)	0	0	0
2018/12/05	2037	02/05/2019	9.79	Put	Bond Future	3,049.8600	3.0499	3,312.1700	3.3122	8.601	0	0	0
2018/12/05	2037	01/08/2019	10.31	Call	Bond Future	4,951.4100	4.9514	4,625.4700	4.6255	(6.583)	0	0	0
2018/12/05	2037	01/08/2019			Bond Future	9.9307	88.3750	9.9994	87.8638	0.691	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
2018/12/05	2037	01/08/2019	10.29	Call	Bond Future	4,856.9900	4.8570	4,534.2200	4.5342	(6.645)	0	0	0
2018/12/05	2037	01/08/2019	10.29	Put	Bond Future	2,231.6200	2.2316	2,420.0300	2.4200	8.443	0	0	0
2018/12/05	2037	01/08/2019	10.31	Put	Bond Future	2,183.4400	2.1834	2,368.6800	2.3687	8.484	0	0	0
2018/12/05	2037	01/08/2019	10.30	Call	Bond Future	4,904.1200	4.9041	4,579.7600	4.5798	(6.614)	0	0	0
2018/12/05	2037	01/08/2019	10.30	Put	Bond Future	2,207.4100	2.2074	2,394.2300	2.3942	8.463	0	0	0
2018/12/05	2038	07/02/2019			Bond Future	120.0475	120.0475	119.8778	119.8778	(0.141)	0.0000	0.0000	9,912
2018/12/05	2038	02/05/2019			Bond Future	122.1847	122.1847	122.0118	122.0118	(0.141)	0.0000	0.0000	0
2018/12/05	2038	01/08/2019			Bond Future	124.5823	124.5823	124.4041	124.4041	(0.143)	0.0000	0.0000	0
2018/12/05	2040	07/02/2019	9.13	Call	Bond Future	127.9900	0.1280	84.4000	0.0844	(34.057)	0	0	0
2018/12/05	2040	07/02/2019	9.11	Put	Bond Future	6,874.7100	6.8747	7,322.2100	7.3222	6.509	0	0	0
2018/12/05	2040	07/02/2019			Bond Future	9.8864	92.5113	9.9457	92.0254	0.600	0.0000	0.0000	32,066
2018/12/05	2040	07/02/2019	9.13	Put	Bond Future	6,704.0100	6.7040	7,146.3500	7.1463	6.598	0	0	0
2018/12/05	2040	07/02/2019	9.11	Call	Bond Future	114.8100	0.1148	76.3800	0.0764	(33.473)	0	0	0
2018/12/05	2040	07/02/2019	9.12	Put	Bond Future	6,789.1300	6.7891	7,234.1100	7.2341	6.554	0	0	0
2018/12/05	2040	07/02/2019	9.12	Call	Bond Future	121.2400	0.1212	80.2900	0.0803	(33.776)	0	0	0
2018/12/05	2040	02/05/2019	9.60	Call	Bond Future	1,604.6300	1.6046	1,429.0700	1.4291	(10.941)	0	0	1,150
2018/12/05	2040	02/05/2019	9.89	Call	Bond Future	2,652.5600	2.6526	2,410.8900	2.4109	(9.111)	0	0	0
2018/12/05	2040	02/05/2019	9.88	Put	Bond Future	3,133.2600	3.1333	3,388.1800	3.3882	8.136	0	0	0
2018/12/05	2040	02/05/2019			Bond Future	9.9437	94.1378	10.0048	93.6432	0.614	0.0000	0.0000	0
2018/12/05	2040	02/05/2019	10.20	Put	Bond Future	2,007.4400	2.0074	2,194.1500	2.1941	9.301	0	0	0
2018/12/05	2040	02/05/2019	10.20	Call	Bond Future	4,055.7800	4.0558	3,747.9400	3.7479	(7.590)	0	0	1,150
2018/12/05	2040	02/05/2019	9.60	Put	Bond Future	4,471.6600	4.4717	4,790.6500	4.7906	7.134	0	0	0
2018/12/05	2040	02/05/2019	9.90	Call	Bond Future	2,693.3700	2.6934	2,449.4100	2.4494	(9.058)	0	0	0
2018/12/05	2040	02/05/2019	9.90	Put	Bond Future	3,050.2900	3.0503	3,300.8800	3.3009	8.215	0	0	0
2018/12/05	2040	02/05/2019	9.89	Put	Bond Future	3,091.4300	3.0914	3,344.3100	3.3443	8.180	0	0	0
2018/12/05	2040	02/05/2019	9.88	Call	Bond Future	2,612.3200	2.6123	2,372.6900	2.3727	(9.173)	0	0	0
2018/12/05	2040	01/08/2019	10.36	Call	Bond Future	5,246.1300	5.2461	4,921.3800	4.9214	(6.190)	0	0	0
2018/12/05	2040	01/08/2019	10.37	Put	Bond Future	2,395.9300	2.3959	2,575.3500	2.5754	7.489	0	0	0
2018/12/05	2040	01/08/2019			Bond Future	10.0000	91.4980	10.0632	90.9922	0.631	0.0000	0.0000	0
2018/12/05	2040	01/08/2019	10.36	Put	Bond Future	2,422.1400	2.4221	2,603.1100	2.6031	7.471	0	0	0
2018/12/05	2040	01/08/2019	10.37	Call	Bond Future	5,296.3700	5.2964	4,970.0700	4.9701	(6.161)	0	0	0
2018/12/05	2040	01/08/2019	10.38	Call	Bond Future	5,346.4800	5.3465	5,019.2000	5.0192	(6.121)	0	0	0
2018/12/05	2040	01/08/2019	10.38	Put	Bond Future	2,369.7100	2.3697	2,548.1500	2.5481	7.530	0	0	0
2018/12/05	2044	07/02/2019	9.18	Put	Bond Future	6,583.0900	6.5831	7,022.2300	7.0222	6.671	0	0	0
2018/12/05	2044	07/02/2019			Bond Future	9.9046	89.6696	9.9639	89.1751	0.599	0.0000	0.0000	37,155
2018/12/05	2044	07/02/2019	9.17	Call	Bond Future	146.7100	0.1467	94.4800	0.0945	(35.601)	0	0	0
2018/12/05	2044	07/02/2019	9.17	Put	Bond Future	6,669.3100	6.6693	7,111.5200	7.1115	6.631	0	0	0
2018/12/05	2044	07/02/2019	9.18	Call	Bond Future	154.5500	0.1546	99.2500	0.0993	(35.781)	0	0	0
2018/12/05	2044	07/02/2019	9.16	Call	Bond Future	139.1900	0.1392	89.9100	0.0899	(35.405)	0	0	0
2018/12/05	2044	07/02/2019	9.16	Put	Bond Future	6,756.0000	6.7560	7,201.1600	7.2012	6.589	0	0	0
2018/12/05	2044	02/05/2019	9.90	Call	Bond Future	2,683.7200	2.6837	2,437.1200	2.4371	(9.189)	0	0	0
2018/12/05	2044	02/05/2019			Bond Future	9.9596	91.2461	10.0206	90.7429	0.613	0.0000	0.0000	0
2018/12/05	2044	02/05/2019	9.90	Put	Bond Future	3,179.8400	3.1798	3,436.4900	3.4365	8.071	0	0	0
2018/12/05	2044	02/05/2019	9.91	Call	Bond Future	2,724.9000	2.7249	2,475.9800	2.4760	(9.135)	0	0	0
2018/12/05	2044	02/05/2019	9.92	Put	Bond Future	3,095.7500	3.0957	3,347.7500	3.3477	8.140	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
2018/12/05	2044	02/05/2019	9.91	Put	Bond Future	3,137.4500	3.1375	3,391.7800	3.3918	8.106	0	0	0
2018/12/05	2044	02/05/2019	9.92	Call	Bond Future	2,766.6300	2.7666	2,515.3800	2.5154	(9.081)	0	0	0
2018/12/05	2044	01/08/2019	10.40	Put	Bond Future	2,406.8800	2.4069	2,588.1400	2.5881	7.531	0	0	0
2018/12/05	2044	01/08/2019			Bond Future	10.0136	88.6742	10.0767	88.1596	0.630	0.0000	0.0000	0
2018/12/05	2044	01/08/2019	10.39	Call	Bond Future	5,430.5500	5.4305	5,098.7800	5.0988	(6.109)	0	0	0
2018/12/05	2044	01/08/2019	10.39	Put	Bond Future	2,433.0300	2.4330	2,615.8500	2.6158	7.514	0	0	0
2018/12/05	2044	01/08/2019	10.40	Call	Bond Future	5,481.6800	5.4817	5,148.3500	5.1484	(6.081)	0	0	0
2018/12/05	2044	01/08/2019	10.38	Call	Bond Future	5,379.8400	5.3798	5,049.6400	5.0496	(6.138)	0	0	0
2018/12/05	2044	01/08/2019	10.38	Put	Bond Future	2,459.7300	2.4597	2,644.1200	2.6441	7.496	0	0	0
2018/12/05	2046	07/02/2019			Bond Future	114.5000	114.5000	114.4036	114.4036	(0.084)	0.0000	0.0000	12,458
2018/12/05	2046	02/05/2019			Bond Future	114.8523	114.8523	114.7542	114.7542	(0.085)	0.0000	0.0000	0
2018/12/05	2046	01/08/2019			Bond Future	117.1556	117.1556	117.0537	117.0537	(0.087)	0.0000	0.0000	0
2018/12/05	2050	07/02/2019			Bond Future	117.0635	117.0635	117.5640	117.5640	0.428	0.0000	0.0000	10,349
2018/12/05	2050	02/05/2019			Bond Future	119.1475	119.1475	119.6569	119.6569	0.428	0.0000	0.0000	0
2018/12/05	2050	01/08/2019			Bond Future	119.7183	119.7183	120.2360	120.2360	0.432	0.0000	0.0000	0
2018/12/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	AL37	07/02/2019			Index Future	609.6470	609.6470	608.4750	608.4750	(0.192)	0.0000	0.0000	0
2018/12/05	AL37	02/05/2019			Index Future	620.3630	620.3630	619.1710	619.1710	(0.192)	0.0000	0.0000	0
2018/12/05	AL37	01/08/2019			Index Future	632.6540	632.6540	631.4310	631.4310	(0.193)	0.0000	0.0000	0
2018/12/05	AL7T	07/02/2019			Index Future	704.2430	704.2430	701.5810	701.5810	(0.378)	0.0000	0.0000	0
2018/12/05	AL7T	02/05/2019			Index Future	716.6210	716.6210	713.9140	713.9140	(0.378)	0.0000	0.0000	0
2018/12/05	AL7T	01/08/2019			Index Future	730.8200	730.8200	728.0500	728.0500	(0.379)	0.0000	0.0000	0
2018/12/05	ALBI	07/02/2019			Index Future	638.6430	638.6430	635.8710	635.8710	(0.434)	0.0000	0.0000	910
2018/12/05	ALBI	02/05/2019			Index Future	649.8680	649.8680	647.0480	647.0480	(0.434)	0.0000	0.0000	0
2018/12/05	ALBI	01/08/2019			Index Future	662.7450	662.7450	659.8610	659.8610	(0.435)	0.0000	0.0000	0
2018/12/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	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
2018/12/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	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
2018/12/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/05	ES33	07/02/2019			Bond Future	11.0377	77.7303	11.1007	77.3662	0.571	0.0000	0.0000	494
2018/12/05	ES33	02/05/2019			Bond Future	11.1349	75.3052	11.2000	74.9347	0.585	0.0000	0.0000	0
2018/12/05	ES33	01/08/2019			Bond Future	11.2325	76.7982	11.3002	76.4192	0.602	0.0000	0.0000	0
2018/12/05	ES42	07/02/2019			Bond Future	11.2683	79.9055	11.3263	79.5243	0.515	0.0000	0.0000	5,169
2018/12/05	ES42	02/05/2019			Bond Future	11.3656	77.0494	11.4256	76.6616	0.528	0.0000	0.0000	0
2018/12/05	ES42	01/08/2019			Bond Future	11.4616	78.5775	11.5239	78.1807	0.543	0.0000	0.0000	0
2018/12/05	GOVI	07/02/2019	666.53	Put	GOVI	343,840.0000	34.3840	372,430.0000	37.2430	8.315	0	0	0
2018/12/05	GOVI	07/02/2019			GOVI	632.1460	632.1460	629.2870	629.2870	(0.452)	0.0000	0.0000	452
2018/12/05	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	GOVI	07/02/2019	666.52	Put	GOVI	343,740.0000	34.3740	372,330.0000	37.2330	8.317	0	0	0
2018/12/05	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	GOVI	07/02/2019	666.51	Put	GOVI	343,640.0000	34.3640	372,230.0000	37.2230	8.320	0	0	0
2018/12/05	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	GOVI	02/05/2019	647.88	Put	GOVI	46,240.0000	4.6240	75,320.0000	7.5320	62.889	0	0	0
2018/12/05	GOVI	02/05/2019	647.86	Put	GOVI	46,040.0000	4.6040	75,120.0000	7.5120	63.162	0	0	0
2018/12/05	GOVI	02/05/2019			GOVI	643.2560	643.2560	640.3480	640.3480	(0.452)	0.0000	0.0000	0
2018/12/05	GOVI	02/05/2019	647.87	Put	GOVI	46,140.0000	4.6140	75,220.0000	7.5220	63.026	0	0	0
2018/12/05	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	GOVI	01/08/2019	638.68	Call	GOVI	173,210.0000	17.3210	143,480.0000	14.3480	(17.164)	0	0	0
2018/12/05	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	GOVI	01/08/2019			GOVI	656.0010	656.0010	653.0280	653.0280	(0.453)	0.0000	0.0000	0
2018/12/05	GOVI	01/08/2019	638.69	Call	GOVI	173,110.0000	17.3110	143,380.0000	14.3380	(17.174)	0	0	0
2018/12/05	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	GOVI	01/08/2019	638.67	Call	GOVI	173,310.0000	17.3310	143,580.0000	14.3580	(17.154)	0	0	0
2018/12/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/05	IGOV	07/02/2019			Index Future	253.5580	253.5580	253.6180	253.6180	0.024	0.0000	0.0000	528
2018/12/05	IGOV	02/05/2019			Index Future	258.0710	258.0710	258.1330	258.1330	0.024	0.0000	0.0000	215
2018/12/05	IGOV	01/08/2019			Index Future	263.2450	263.2450	263.3040	263.3040	0.022	0.0000	0.0000	0
2018/12/05	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/12/05	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
2018/12/05	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/12/05	IS01	19/09/2019			Interest Rate Swap	99.9300	99.9300	99.9400	99.9400	0.010	0.0000	0.0000	0
2018/12/05	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/12/05	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3400	99.3400	0.010	0.0000	0.0000	0
2018/12/05	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.7700	99.7700	0.010	0.0000	0.0000	0
2018/12/05	IS02	20/09/2019			Interest Rate Swap	101.9300	101.9300	101.9400	101.9400	0.010	0.0000	0.0000	0
2018/12/05	IS02	20/12/2019			Interest Rate Swap	102.9300	102.9300	102.9500	102.9500	0.019	0.0000	0.0000	0
2018/12/05	IS02	23/03/2020			Interest Rate Swap	99.0000	99.0000	99.0200	99.0200	0.020	0.0000	0.0000	0
2018/12/05	IS02	22/06/2020			Interest Rate Swap	102.6300	102.6300	102.6600	102.6600	0.029	0.0000	0.0000	0
2018/12/05	IS02	21/09/2020			Interest Rate Swap	99.6800	99.6800	99.7200	99.7200	0.040	0.0000	0.0000	0
2018/12/05	IS05	17/12/2020			Interest Rate Swap	96.5300	96.5300	96.5800	96.5800	0.052	0.0000	0.0000	0
2018/12/05	IS05	16/03/2021			Interest Rate Swap	95.7700	95.7700	95.8300	95.8300	0.063	0.0000	0.0000	0
2018/12/05	IS05	15/06/2021			Interest Rate Swap	94.9600	94.9600	95.0300	95.0300	0.074	0.0000	0.0000	0
2018/12/05	IS05	21/09/2021			Interest Rate Swap	95.1400	95.1400	95.2200	95.2200	0.084	0.0000	0.0000	0
2018/12/05	IS05	21/12/2021			Interest Rate Swap	97.3400	97.3400	97.4300	97.4300	0.092	0.0000	0.0000	51
2018/12/05	IS05	15/03/2022			Interest Rate Swap	97.4800	97.4800	97.5800	97.5800	0.103	0.0000	0.0000	0
2018/12/05	IS05	21/06/2022			Interest Rate Swap	98.6700	98.6700	98.7800	98.7800	0.111	0.0000	0.0000	0
2018/12/05	IS05	20/09/2022			Interest Rate Swap	102.5900	102.5900	102.7200	102.7200	0.127	0.0000	0.0000	0
2018/12/05	IS05	20/12/2022			Interest Rate Swap	103.8300	103.8300	103.9800	103.9800	0.144	0.0000	0.0000	0
2018/12/05	IS05	22/03/2023			Interest Rate Swap	97.2000	97.2000	97.3700	97.3700	0.175	0.0000	0.0000	0
2018/12/05	IS05	20/06/2023			Interest Rate Swap	103.2400	103.2400	103.4100	103.4100	0.165	0.0000	0.0000	0
2018/12/05	IS05	19/09/2023			Interest Rate Swap	98.7400	98.7400	98.9200	98.9200	0.182	0.0000	0.0000	0
2018/12/05	IS10	17/12/2025			Interest Rate Swap	95.4500	95.4500	95.7200	95.7200	0.283	0.0000	0.0000	0
2018/12/05	IS10	16/03/2026			Interest Rate Swap	92.4700	92.4700	92.7400	92.7400	0.292	0.0000	0.0000	0
2018/12/05	IS10	15/06/2026			Interest Rate Swap	91.2200	91.2200	91.5100	91.5100	0.318	0.0000	0.0000	0
2018/12/05	IS10	21/09/2026			Interest Rate Swap	93.4000	93.4000	93.7000	93.7000	0.321	0.0000	0.0000	0
2018/12/05	IS10	21/12/2026			Interest Rate Swap	97.2100	97.2100	97.5000	97.5000	0.298	0.0000	0.0000	0
2018/12/05	IS10	15/03/2027			Interest Rate Swap	95.8100	95.8100	96.1000	96.1000	0.303	0.0000	0.0000	0
2018/12/05	IS10	21/06/2027			Interest Rate Swap	97.9200	97.9200	98.2000	98.2000	0.286	0.0000	0.0000	0
2018/12/05	IS10	20/09/2027			Interest Rate Swap	103.4000	103.4000	103.6600	103.6600	0.251	0.0000	0.0000	0
2018/12/05	IS10	20/12/2027			Interest Rate Swap	103.7800	103.7800	104.0400	104.0400	0.251	0.0000	0.0000	0
2018/12/05	IS10	22/03/2028			Interest Rate Swap	97.3200	97.3200	97.6000	97.6000	0.288	0.0000	0.0000	0
2018/12/05	IS10	20/06/2028			Interest Rate Swap	104.5000	104.5000	104.7800	104.7800	0.268	0.0000	0.0000	0
2018/12/05	IS10	19/09/2028			Interest Rate Swap	98.1000	98.1000	98.3900	98.3900	0.296	0.0000	0.0000	0
2018/12/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/12/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/05	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/12/05	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/05	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/05	R023	07/02/2019	10.59	Call	Bond Future	7,495.7700	7.4958	7,307.7700	7.3078	(2.508)	0	0	0
2018/12/05	R023	07/02/2019			Bond Future	8.2398	101.8700	8.2960	101.6820	0.682	0.0000	0.0000	62,183
2018/12/05	R023	07/02/2019	10.57	Call	Bond Future	7,435.0000	7.4350	7,247.0000	7.2470	(2.529)	0	0	0
2018/12/05	R023	07/02/2019	10.57	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/05	R023	07/02/2019	10.59	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/05	R023	07/02/2019	10.58	Call	Bond Future	7,465.3900	7.4654	7,277.3900	7.2774	(2.518)	0	0	0
2018/12/05	R023	07/02/2019	10.58	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/12/05	R023	02/05/2019	8.45	Call	Bond Future	1,249.5400	1.2495	1,134.4800	1.1345	(9.208)	0	0	0
2018/12/05	R023	02/05/2019	8.44	Put	Bond Future	700.2400	0.7002	777.4300	0.7774	11.023	0	0	0
2018/12/05	R023	02/05/2019			Bond Future	8.2734	99.7308	8.3335	99.5395	0.727	0.0000	0.0000	0
2018/12/05	R023	02/05/2019	8.46	Call	Bond Future	1,270.2200	1.2702	1,154.1800	1.1542	(9.135)	0	0	0
2018/12/05	R023	02/05/2019	8.46	Put	Bond Future	678.2000	0.6782	753.4400	0.7534	11.094	0	0	0
2018/12/05	R023	02/05/2019	8.45	Put	Bond Future	689.1400	0.6891	765.3600	0.7654	11.060	0	0	0
2018/12/05	R023	02/05/2019	8.44	Call	Bond Future	1,229.0200	1.2290	1,114.9300	1.1149	(9.283)	0	0	0
2018/12/05	R023	01/08/2019	8.95	Call	Bond Future	2,566.3300	2.5663	2,422.9400	2.4229	(5.587)	0	0	0
2018/12/05	R023	01/08/2019			Bond Future	8.2875	101.7078	8.3530	101.5112	0.790	0.0000	0.0000	0
2018/12/05	R023	01/08/2019	8.93	Call	Bond Future	2,518.6200	2.5186	2,375.9200	2.3759	(5.666)	0	0	0
2018/12/05	R023	01/08/2019	8.93	Put	Bond Future	610.5600	0.6106	664.5200	0.6645	8.838	0	0	0
2018/12/05	R023	01/08/2019	8.95	Put	Bond Future	599.6100	0.5996	652.8800	0.6529	8.884	0	0	0
2018/12/05	R023	01/08/2019	8.94	Call	Bond Future	2,542.4500	2.5425	2,399.2600	2.3993	(5.632)	0	0	0
2018/12/05	R023	01/08/2019	8.94	Put	Bond Future	605.0600	0.6051	658.5300	0.6585	8.837	0	0	0
2018/12/05	R035	07/02/2019	8.98	Call	Bond Future	99.4100	0.0994	71.0100	0.0710	(28.569)	0	0	0
2018/12/05	R035	07/02/2019			Bond Future	9.7505	97.0068	9.8149	96.5192	0.660	0.0000	0.0000	71,612
2018/12/05	R035	07/02/2019	8.96	Call	Bond Future	90.3100	0.0903	64.1800	0.0642	(28.934)	0	0	0
2018/12/05	R035	07/02/2019	8.96	Put	Bond Future	6,404.6700	6.4047	6,866.1000	6.8661	7.205	0	0	0
2018/12/05	R035	07/02/2019	8.98	Put	Bond Future	6,246.3200	6.2463	6,705.4800	6.7055	7.351	0	0	0
2018/12/05	R035	07/02/2019	8.97	Call	Bond Future	94.7700	0.0948	67.5200	0.0675	(28.754)	0	0	0
2018/12/05	R035	07/02/2019	8.97	Put	Bond Future	6,325.3500	6.3253	6,785.6600	6.7857	7.277	0	0	0
2018/12/05	R035	02/05/2019	9.74	Put	Bond Future	2,922.5200	2.9225	3,179.1600	3.1792	8.781	0	0	0
2018/12/05	R035	02/05/2019			Bond Future	9.8058	94.2116	9.8721	93.7155	0.676	0.0000	0.0000	0
2018/12/05	R035	02/05/2019	9.74	Call	Bond Future	2,426.0500	2.4260	2,186.5500	2.1866	(9.872)	0	0	0
2018/12/05	R035	02/05/2019	9.75	Call	Bond Future	2,463.4200	2.4634	2,221.6400	2.2216	(9.815)	0	0	0
2018/12/05	R035	02/05/2019	9.75	Put	Bond Future	2,884.1700	2.8842	3,138.5300	3.1385	8.819	0	0	0
2018/12/05	R035	02/05/2019	9.73	Call	Bond Future	2,388.9900	2.3890	2,151.7700	2.1518	(9.930)	0	0	0
2018/12/05	R035	02/05/2019	9.73	Put	Bond Future	2,961.2700	2.9613	3,220.1900	3.2202	8.744	0	0	0
2018/12/05	R035	01/08/2019	10.23	Call	Bond Future	4,935.3600	4.9354	4,614.8200	4.6148	(6.495)	0	0	0
2018/12/05	R035	01/08/2019	10.22	Put	Bond Future	2,258.7400	2.2587	2,447.2000	2.4472	8.344	0	0	0
2018/12/05	R035	01/08/2019			Bond Future	9.8580	96.0794	9.9267	95.5719	0.696	0.0000	0.0000	0
2018/12/05	R035	01/08/2019	10.24	Call	Bond Future	4,982.5900	4.9826	4,660.4900	4.6605	(6.465)	0	0	0
2018/12/05	R035	01/08/2019	10.24	Put	Bond Future	2,210.7000	2.2107	2,396.0300	2.3960	8.383	0	0	0
2018/12/05	R035	01/08/2019	10.23	Put	Bond Future	2,234.4500	2.2344	2,421.3400	2.4213	8.364	0	0	0
2018/12/05	R035	01/08/2019	10.22	Call	Bond Future	4,888.5800	4.8886	4,569.6100	4.5696	(6.525)	0	0	0
2018/12/05	R186	07/02/2019	8.21	Put	Bond Future	4,476.5200	4.4765	4,836.0100	4.8360	8.031	0	0	0
2018/12/05	R186	07/02/2019	8.20	Call	Bond Future	68.5100	0.0685	47.5000	0.0475	(30.667)	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
2018/12/05	R186	07/02/2019	8.50	Call	Bond Future	282.0100	0.2820	213.3100	0.2133	(24.361)	0	0	1,000
2018/12/05	R186	07/02/2019	9.10	Put	Bond Future	809.2400	0.8092	952.2600	0.9523	17.673	0	0	1,000
2018/12/05	R186	07/02/2019	9.92	Put	Bond Future	75.1500	0.0751	93.0200	0.0930	23.779	0	0	1,170
2018/12/05	R186	07/02/2019	9.50	Call	Bond Future	3,483.3900	3.4834	3,159.8800	3.1599	(9.287)	0	0	0
2018/12/05	R186	07/02/2019			Bond Future	8.9412	110.1690	9.0063	109.7876	0.728	0.0000	0.0000	70,116
2018/12/05	R186	07/02/2019	9.20	Put	Bond Future	619.7400	0.6197	736.5700	0.7366	18.851	0	0	0
2018/12/05	R186	07/02/2019	9.20	Call	Bond Future	2,125.4100	2.1254	1,860.8600	1.8609	(12.447)	0	0	3,000
2018/12/05	R186	07/02/2019	9.30	Call	Bond Future	2,550.7400	2.5507	2,263.1200	2.2631	(11.276)	0	0	0
2018/12/05	R186	07/02/2019	9.30	Put	Bond Future	470.7000	0.4707	564.4600	0.5645	19.919	0	0	5,000
2018/12/05	R186	07/02/2019	9.38	Put	Bond Future	376.6000	0.3766	454.4300	0.4544	20.666	0	0	0
2018/12/05	R186	07/02/2019	9.38	Call	Bond Future	2,913.2500	2.9132	2,609.7000	2.6097	(10.420)	0	0	6,000
2018/12/05	R186	07/02/2019	8.21	Call	Bond Future	71.9600	0.0720	50.0700	0.0501	(30.420)	0	0	0
2018/12/05	R186	07/02/2019	8.20	Put	Bond Future	4,534.9000	4.5349	4,895.2700	4.8953	7.947	0	0	0
2018/12/05	R186	07/02/2019	8.30	Put	Bond Future	3,963.2100	3.9632	4,312.3100	4.3123	8.809	0	0	0
2018/12/05	R186	07/02/2019	8.50	Put	Bond Future	2,912.2600	2.9123	3,224.9400	3.2249	10.737	0	0	0
2018/12/05	R186	07/02/2019	9.10	Call	Bond Future	1,736.4800	1.7365	1,498.1200	1.4981	(13.727)	0	0	0
2018/12/05	R186	07/02/2019	9.92	Call	Bond Future	5,627.7800	5.6278	5,264.2700	5.2643	(6.459)	0	0	0
2018/12/05	R186	07/02/2019	9.50	Put	Bond Future	266.6300	0.2666	324.5000	0.3245	21.704	0	0	5,000
2018/12/05	R186	07/02/2019	9.23	Put	Bond Future	570.4300	0.5704	679.9600	0.6800	19.201	0	0	0
2018/12/05	R186	07/02/2019	9.23	Call	Bond Future	2,248.8400	2.2488	1,976.9900	1.9770	(12.088)	0	0	3,000
2018/12/05	R186	07/02/2019	8.22	Call	Bond Future	75.5500	0.0755	52.7200	0.0527	(30.218)	0	0	0
2018/12/05	R186	07/02/2019	8.22	Put	Bond Future	4,418.3200	4.4183	4,776.8700	4.7769	8.115	0	0	0
2018/12/05	R186	07/02/2019	8.30	Call	Bond Future	113.2000	0.1132	80.9200	0.0809	(28.516)	0	0	210
2018/12/05	R186	07/02/2019	9.90	Call	Bond Future	5,522.9000	5.5229	5,160.5300	5.1605	(6.561)	0	0	0
2018/12/05	R186	07/02/2019	9.90	Put	Bond Future	79.9500	0.0800	98.9600	0.0990	23.777	0	0	1,000
2018/12/05	R186	07/02/2019	9.27	Put	Bond Future	510.9300	0.5109	611.2300	0.6112	19.631	0	0	0
2018/12/05	R186	07/02/2019	9.27	Call	Bond Future	2,419.0800	2.4191	2,138.0000	2.1380	(11.619)	0	0	1,170
2018/12/05	R186	07/02/2019	8.77	Put	Bond Future	1,757.2300	1.7572	1,997.8400	1.9978	13.693	0	0	0
2018/12/05	R186	07/02/2019	8.77	Call	Bond Future	746.5000	0.7465	605.7300	0.6057	(18.857)	0	0	1,170
2018/12/05	R186	02/05/2019	10.07	Call	Bond Future	6,307.3300	6.3073	5,970.9200	5.9709	(5.334)	0	0	0
2018/12/05	R186	02/05/2019	9.75	Call	Bond Future	4,836.7400	4.8367	4,526.7200	4.5267	(6.410)	0	0	0
2018/12/05	R186	02/05/2019	9.96	Put	Bond Future	463.2000	0.4632	523.9800	0.5240	13.122	0	0	90
2018/12/05	R186	02/05/2019	8.65	Put	Bond Future	3,011.5100	3.0115	3,265.6700	3.2657	8.440	0	0	0
2018/12/05	R186	02/05/2019	9.25	Put	Bond Future	1,309.7100	1.3097	1,454.8500	1.4549	11.082	0	0	0
2018/12/05	R186	02/05/2019	9.02	Call	Bond Future	1,978.0200	1.9780	1,775.9700	1.7760	(10.215)	0	0	0
2018/12/05	R186	02/05/2019	9.01	Put	Bond Future	1,862.5100	1.8625	2,050.4400	2.0504	10.090	0	0	0
2018/12/05	R186	02/05/2019			Bond Future	8.9952	112.1057	9.0632	111.7176	0.756	0.0000	0.0000	3,050
2018/12/05	R186	02/05/2019	8.65	Call	Bond Future	1,013.3100	1.0133	879.3600	0.8794	(13.219)	0	0	3,250
2018/12/05	R186	02/05/2019	9.03	Call	Bond Future	2,009.1700	2.0092	1,805.2600	1.8053	(10.149)	0	0	0
2018/12/05	R186	02/05/2019	9.03	Put	Bond Future	1,810.3500	1.8103	1,994.5500	1.9946	10.175	0	0	0
2018/12/05	R186	02/05/2019	10.07	Put	Bond Future	380.5200	0.3805	432.2200	0.4322	13.587	0	0	200
2018/12/05	R186	02/05/2019	9.30	Call	Bond Future	2,943.6100	2.9436	2,692.4900	2.6925	(8.531)	0	0	200
2018/12/05	R186	02/05/2019	9.75	Put	Bond Future	629.1900	0.6292	707.2800	0.7073	12.411	0	0	7,000
2018/12/05	R186	02/05/2019	9.96	Call	Bond Future	5,803.2400	5.8032	5,475.9100	5.4759	(5.640)	0	0	0
2018/12/05	R186	02/05/2019	9.20	Put	Bond Future	1,412.1800	1.4122	1,565.8200	1.5658	10.880	0	0	0
2018/12/05	R186	02/05/2019	10.02	Put	Bond Future	420.2400	0.4202	476.2500	0.4763	13.328	0	0	3,250
2018/12/05	R186	02/05/2019	9.25	Call	Bond Future	2,754.4800	2.7545	2,511.5100	2.5115	(8.821)	0	0	3,250
2018/12/05	R186	02/05/2019	9.02	Put	Bond Future	1,836.2900	1.8363	2,022.3500	2.0224	10.132	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
2018/12/05	R186	02/05/2019	9.01	Call	Bond Future	1,947.1200	1.9471	1,746.9400	1.7469	(10.281)	0	0	0
2018/12/05	R186	02/05/2019	8.62	Put	Bond Future	3,124.6800	3.1247	3,384.5400	3.3845	8.316	0	0	0
2018/12/05	R186	02/05/2019	8.62	Call	Bond Future	950.5700	0.9506	822.3200	0.8223	(13.492)	0	0	90
2018/12/05	R186	02/05/2019	8.70	Put	Bond Future	2,829.4000	2.8294	3,073.9600	3.0740	8.644	0	0	0
2018/12/05	R186	02/05/2019	8.70	Call	Bond Future	1,123.5800	1.1236	980.0300	0.9800	(12.776)	0	0	200
2018/12/05	R186	02/05/2019	9.30	Put	Bond Future	1,218.2800	1.2183	1,355.2700	1.3553	11.245	0	0	0
2018/12/05	R186	02/05/2019	9.20	Call	Bond Future	2,575.4300	2.5754	2,340.9600	2.3410	(9.104)	0	0	90
2018/12/05	R186	02/05/2019	8.50	Put	Bond Future	3,605.2100	3.6052	3,887.3100	3.8873	7.825	0	0	0
2018/12/05	R186	02/05/2019	8.50	Call	Bond Future	723.8000	0.7238	617.7900	0.6178	(14.646)	0	0	7,000
2018/12/05	R186	02/05/2019	9.00	Put	Bond Future	1,889.0300	1.8890	2,078.8300	2.0788	10.047	0	0	0
2018/12/05	R186	02/05/2019	9.00	Call	Bond Future	1,916.4800	1.9165	1,718.1700	1.7182	(10.348)	0	0	7,000
2018/12/05	R186	02/05/2019	8.80	Put	Bond Future	2,486.6400	2.4866	2,712.4400	2.7124	9.081	0	0	0
2018/12/05	R186	02/05/2019	8.80	Call	Bond Future	1,362.5600	1.3626	1,200.2500	1.2003	(11.912)	0	0	7,500
2018/12/05	R186	02/05/2019	10.02	Call	Bond Future	6,080.8800	6.0809	5,748.7800	5.7488	(5.461)	0	0	0
2018/12/05	R186	01/08/2019	9.54	Call	Bond Future	4,136.8200	4.1368	3,870.7100	3.8707	(6.433)	0	0	0
2018/12/05	R186	01/08/2019	10.08	Put	Bond Future	805.9200	0.8059	886.4900	0.8865	9.997	0	0	6,000
2018/12/05	R186	01/08/2019			Bond Future	9.0415	109.0256	9.1132	108.6281	0.792	0.0000	0.0000	0
2018/12/05	R186	01/08/2019	8.30	Put	Bond Future	4,896.2500	4.8963	5,204.1400	5.2041	6.288	0	0	0
2018/12/05	R186	01/08/2019	8.30	Call	Bond Future	667.2500	0.6672	577.5900	0.5776	(13.437)	0	0	6,000
2018/12/05	R186	01/08/2019	9.05	Put	Bond Future	2,354.9400	2.3549	2,549.1700	2.5492	8.248	0	0	0
2018/12/05	R186	01/08/2019	9.05	Call	Bond Future	2,402.1500	2.4022	2,198.8300	2.1988	(8.464)	0	0	6,000
2018/12/05	R186	01/08/2019	9.52	Call	Bond Future	4,057.7000	4.0577	3,793.8900	3.7939	(6.501)	0	0	0
2018/12/05	R186	01/08/2019	9.52	Put	Bond Future	1,438.1700	1.4382	1,571.9100	1.5719	9.299	0	0	0
2018/12/05	R186	01/08/2019	9.54	Put	Bond Future	1,409.6100	1.4096	1,541.0500	1.5410	9.325	0	0	0
2018/12/05	R186	01/08/2019	10.08	Call	Bond Future	6,387.0000	6.3870	6,070.0200	6.0700	(4.963)	0	0	0
2018/12/05	R186	01/08/2019	9.53	Call	Bond Future	4,097.2100	4.0972	3,832.2400	3.8322	(6.467)	0	0	0
2018/12/05	R186	01/08/2019	9.53	Put	Bond Future	1,423.8200	1.4238	1,556.4000	1.5564	9.312	0	0	0
2018/12/05	R197	07/02/2019			Bond Future	299.0163	299.0163	299.0356	299.0356	0.006	0.0000	0.0000	2,355
2018/12/05	R197	02/05/2019			Bond Future	304.3394	304.3394	304.3591	304.3591	0.006	0.0000	0.0000	0
2018/12/05	R197	01/08/2019			Bond Future	302.8821	302.8821	302.8976	302.8976	0.005	0.0000	0.0000	0
2018/12/05	R202	07/02/2019			Bond Future	231.0225	231.0225	231.0440	231.0440	0.009	0.0000	0.0000	8,990
2018/12/05	R202	02/05/2019			Bond Future	235.1354	235.1354	235.1572	235.1572	0.009	0.0000	0.0000	0
2018/12/05	R202	01/08/2019			Bond Future	235.8347	235.8347	235.8535	235.8535	0.008	0.0000	0.0000	0
2018/12/05	R207	07/02/2019	6.52	Call	Bond Future	568.5900	0.5686	572.2500	0.5723	0.644	0	0	0
2018/12/05	R207	07/02/2019	6.51	Put	Bond Future	0.2500	0.0003	0.2200	0.0002	(12.000)	0	0	0
2018/12/05	R207	07/02/2019			Bond Future	5.8821	101.7651	5.8780	101.7688	(0.070)	0.0000	0.0000	15,739
2018/12/05	R207	07/02/2019	6.53	Call	Bond Future	577.4300	0.5774	581.0900	0.5811	0.634	0	0	0
2018/12/05	R207	07/02/2019	6.53	Put	Bond Future	0.2000	0.0002	0.1600	0.0002	(20.000)	0	0	0
2018/12/05	R207	07/02/2019	6.52	Put	Bond Future	0.2300	0.0002	0.1900	0.0002	(17.391)	0	0	0
2018/12/05	R207	07/02/2019	6.51	Call	Bond Future	559.7400	0.5597	563.4100	0.5634	0.656	0	0	0
2018/12/05	R207	02/05/2019	7.63	Call	Bond Future	1,578.0500	1.5781	1,581.8000	1.5818	0.238	0	0	0
2018/12/05	R207	02/05/2019			Bond Future	5.2753	103.5541	5.2698	103.5579	(0.105)	0.0000	0.0000	0
2018/12/05	R207	02/05/2019	7.61	Call	Bond Future	1,564.8200	1.5648	1,568.5700	1.5686	0.240	0	0	0
2018/12/05	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	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
2018/12/05	R207	02/05/2019	7.62	Call	Bond Future	1,571.4400	1.5714	1,575.1900	1.5752	0.239	0	0	0
2018/12/05	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	R207	01/08/2019	7.33	Call	Bond Future	1,604.4400	1.6044	1,606.6600	1.6067	0.138	0	0	0
2018/12/05	R207	01/08/2019			Bond Future	3.6694	101.9644	3.6644	101.9666	(0.135)	0.0000	0.0000	0
2018/12/05	R207	01/08/2019	7.34	Call	Bond Future	1,608.7600	1.6088	1,610.9800	1.6110	0.138	0	0	0
2018/12/05	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	R207	01/08/2019	7.35	Call	Bond Future	1,613.0700	1.6131	1,615.2900	1.6153	0.138	0	0	0
2018/12/05	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/05	R208	07/02/2019	7.07	Call	Bond Future	136.3300	0.1363	124.9800	0.1250	(8.325)	0	0	0
2018/12/05	R208	07/02/2019	7.08	Put	Bond Future	280.3300	0.2803	259.5500	0.2595	(7.413)	0	0	0
2018/12/05	R208	07/02/2019	7.06	Put	Bond Future	300.5700	0.3006	283.5100	0.2835	(5.676)	0	0	0
2018/12/05	R208	07/02/2019			Bond Future	7.1495	101.7159	7.1456	101.7233	(0.054)	0.0000	0.0000	17,015
2018/12/05	R208	07/02/2019	7.07	Put	Bond Future	290.2100	0.2902	271.4500	0.2714	(6.464)	0	0	0
2018/12/05	R208	07/02/2019	7.08	Call	Bond Future	145.8300	0.1458	132.4600	0.1325	(9.168)	0	0	0
2018/12/05	R208	07/02/2019	7.06	Call	Bond Future	127.3000	0.1273	117.6500	0.1177	(7.581)	0	0	0
2018/12/05	R208	02/05/2019	8.03	Put	Bond Future	69.5700	0.0696	69.1000	0.0691	(0.676)	0	0	0
2018/12/05	R208	02/05/2019	8.02	Call	Bond Future	1,699.0700	1.6991	1,706.1200	1.7061	0.415	0	0	0
2018/12/05	R208	02/05/2019			Bond Future	7.0761	100.1029	7.0718	100.1104	(0.061)	0.0000	0.0000	0
2018/12/05	R208	02/05/2019	8.03	Call	Bond Future	1,714.2400	1.7142	1,721.3000	1.7213	0.412	0	0	0
2018/12/05	R208	02/05/2019	8.02	Put	Bond Future	71.4600	0.0715	70.9800	0.0710	(0.672)	0	0	0
2018/12/05	R208	02/05/2019	8.04	Call	Bond Future	1,729.4300	1.7294	1,736.5100	1.7365	0.409	0	0	0
2018/12/05	R208	02/05/2019	8.04	Put	Bond Future	67.7100	0.0677	67.2600	0.0673	(0.665)	0	0	0
2018/12/05	R208	01/08/2019	8.16	Call	Bond Future	1,944.5700	1.9446	1,950.9700	1.9510	0.329	0	0	0
2018/12/05	R208	01/08/2019	8.17	Put	Bond Future	65.5600	0.0656	65.8700	0.0659	0.473	0	0	0
2018/12/05	R208	01/08/2019			Bond Future	6.9202	102.0874	6.9162	102.0935	(0.057)	0.0000	0.0000	0
2018/12/05	R208	01/08/2019	8.16	Put	Bond Future	67.0300	0.0670	67.3400	0.0673	0.462	0	0	0
2018/12/05	R208	01/08/2019	8.17	Call	Bond Future	1,958.0500	1.9581	1,964.4500	1.9644	0.327	0	0	0
2018/12/05	R208	01/08/2019	8.15	Call	Bond Future	1,931.1200	1.9311	1,937.5100	1.9375	0.331	0	0	0
2018/12/05	R208	01/08/2019	8.15	Put	Bond Future	68.5300	0.0685	68.8300	0.0688	0.438	0	0	0
2018/12/05	R209	07/02/2019	10.20	Put	Bond Future	440.8700	0.4409	518.6700	0.5187	17.647	0	0	4,000
2018/12/05	R209	07/02/2019	8.97	Put	Bond Future	5,004.8600	5.0049	5,390.4400	5.3904	7.704	0	0	0
2018/12/05	R209	07/02/2019			Bond Future	9.6879	73.8365	9.7524	73.4197	0.666	0.0000	0.0000	120,161
2018/12/05	R209	07/02/2019	8.96	Call	Bond Future	109.2400	0.1092	79.1700	0.0792	(27.527)	0	0	0
2018/12/05	R209	07/02/2019	8.96	Put	Bond Future	5,071.3800	5.0714	5,458.1400	5.4581	7.626	0	0	0
2018/12/05	R209	07/02/2019	10.20	Call	Bond Future	3,654.1000	3.6541	3,315.0700	3.3151	(9.278)	0	0	0
2018/12/05	R209	07/02/2019	8.97	Call	Bond Future	114.2400	0.1142	82.9900	0.0830	(27.355)	0	0	0
2018/12/05	R209	07/02/2019	9.04	Put	Bond Future	4,551.7400	4.5517	4,927.2000	4.9272	8.249	0	0	0
2018/12/05	R209	07/02/2019	9.04	Call	Bond Future	159.0500	0.1590	117.6800	0.1177	(26.011)	0	0	4,000
2018/12/05	R209	07/02/2019	9.54	Put	Bond Future	1,983.1300	1.9831	2,229.2900	2.2293	12.413	0	0	0
2018/12/05	R209	07/02/2019	9.54	Call	Bond Future	1,013.8200	1.0138	843.1500	0.8431	(16.834)	0	0	4,000
2018/12/05	R209	07/02/2019	8.95	Call	Bond Future	104.3800	0.1044	75.4900	0.0755	(27.678)	0	0	0
2018/12/05	R209	07/02/2019	8.95	Put	Bond Future	5,138.1400	5.1381	5,526.0800	5.5261	7.550	0	0	0
2018/12/05	R209	02/05/2019	9.70	Put	Bond Future	2,414.8100	2.4148	2,629.2100	2.6292	8.879	0	0	0
2018/12/05	R209	02/05/2019			Bond Future	9.7378	71.9853	9.8041	71.5612	0.681	0.0000	0.0000	0
2018/12/05	R209	02/05/2019	9.69	Call	Bond Future	2,138.7800	2.1388	1,930.9900	1.9310	(9.715)	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
2018/12/05	R209	02/05/2019	9.69	Put	Bond Future	2,447.0100	2.4470	2,663.3400	2.6633	8.841	0	0	0
2018/12/05	R209	02/05/2019	9.70	Call	Bond Future	2,171.2200	2.1712	1,961.5000	1.9615	(9.659)	0	0	0
2018/12/05	R209	02/05/2019	10.50	Call	Bond Future	5,463.1700	5.4632	5,130.8900	5.1309	(6.082)	0	0	0
2018/12/05	R209	02/05/2019	10.71	Call	Bond Future	6,468.8700	6.4689	6,117.0500	6.1171	(5.439)	0	0	0
2018/12/05	R209	02/05/2019	9.68	Call	Bond Future	2,106.7700	2.1068	1,900.7300	1.9007	(9.780)	0	0	0
2018/12/05	R209	02/05/2019	9.68	Put	Bond Future	2,479.7300	2.4797	2,697.8100	2.6978	8.795	0	0	0
2018/12/05	R209	02/05/2019	9.95	Put	Bond Future	1,715.3700	1.7154	1,883.8400	1.8838	9.821	0	0	0
2018/12/05	R209	02/05/2019	9.95	Call	Bond Future	3,060.4900	3.0605	2,804.8400	2.8048	(8.353)	0	0	760
2018/12/05	R209	02/05/2019	10.50	Put	Bond Future	800.9500	0.8009	892.7900	0.8928	11.466	0	0	11,560
2018/12/05	R209	02/05/2019	9.35	Put	Bond Future	3,744.1900	3.7442	4,025.9800	4.0260	7.526	0	0	0
2018/12/05	R209	02/05/2019	9.35	Call	Bond Future	1,186.3600	1.1864	1,044.0300	1.0440	(11.997)	0	0	760
2018/12/05	R209	02/05/2019	10.71	Put	Bond Future	601.5000	0.6015	673.8000	0.6738	12.020	0	0	760
2018/12/05	R209	01/08/2019	10.15	Put	Bond Future	1,941.5600	1.9416	2,105.7400	2.1057	8.456	0	0	0
2018/12/05	R209	01/08/2019	10.17	Call	Bond Future	4,298.3000	4.2983	4,026.6000	4.0266	(6.321)	0	0	0
2018/12/05	R209	01/08/2019			Bond Future	9.7839	73.4126	9.8524	72.9789	0.699	0.0000	0.0000	0
2018/12/05	R209	01/08/2019	10.15	Call	Bond Future	4,218.0700	4.2181	3,948.5800	3.9486	(6.389)	0	0	0
2018/12/05	R209	01/08/2019	10.17	Put	Bond Future	1,900.5000	1.9005	2,062.4700	2.0625	8.522	0	0	0
2018/12/05	R209	01/08/2019	10.16	Put	Bond Future	1,921.0400	1.9210	2,083.8900	2.0839	8.477	0	0	0
2018/12/05	R209	01/08/2019	10.16	Call	Bond Future	4,258.2300	4.2582	3,987.4100	3.9874	(6.360)	0	0	0
2018/12/05	R210	07/02/2019			Bond Future	186.5716	186.5716	186.5876	186.5876	0.009	0.0000	0.0000	2,708
2018/12/05	R210	02/05/2019			Bond Future	187.3372	187.3372	187.3535	187.3535	0.009	0.0000	0.0000	0
2018/12/05	R210	01/08/2019			Bond Future	191.0940	191.0940	191.1077	191.1077	0.007	0.0000	0.0000	0
2018/12/05	R212	07/02/2019			Bond Future	155.7698	155.7698	155.7791	155.7791	0.006	0.0000	0.0000	4,976
2018/12/05	R212	02/05/2019			Bond Future	158.5429	158.5429	158.5524	158.5524	0.006	0.0000	0.0000	0
2018/12/05	R212	01/08/2019			Bond Future	161.6510	161.6510	161.6582	161.6582	0.004	0.0000	0.0000	0
2018/12/05	R213	07/02/2019	8.68	Call	Bond Future	59.8400	0.0598	42.0500	0.0421	(29.729)	0	0	0
2018/12/05	R213	07/02/2019			Bond Future	9.5139	85.3870	9.5783	84.9885	0.678	0.0000	0.0000	32,397
2018/12/05	R213	07/02/2019	8.68	Put	Bond Future	5,458.2800	5.4583	5,838.9800	5.8390	6.975	0	0	0
2018/12/05	R213	07/02/2019	8.69	Call	Bond Future	62.8200	0.0628	44.2600	0.0443	(29.545)	0	0	0
2018/12/05	R213	07/02/2019	8.70	Put	Bond Future	5,329.4100	5.3294	5,708.5300	5.7085	7.114	0	0	0
2018/12/05	R213	07/02/2019	8.69	Put	Bond Future	5,393.7400	5.3937	5,773.6700	5.7737	7.044	0	0	0
2018/12/05	R213	07/02/2019	8.70	Call	Bond Future	65.9400	0.0659	46.5700	0.0466	(29.375)	0	0	0
2018/12/05	R213	02/05/2019	9.49	Call	Bond Future	1,929.9200	1.9299	1,738.9200	1.7389	(9.897)	0	0	0
2018/12/05	R213	02/05/2019	9.48	Put	Bond Future	2,433.1700	2.4332	2,649.5700	2.6496	8.894	0	0	0
2018/12/05	R213	02/05/2019			Bond Future	9.5668	83.3383	9.6333	82.9328	0.695	0.0000	0.0000	0
2018/12/05	R213	02/05/2019	9.50	Call	Bond Future	1,960.0600	1.9601	1,767.4100	1.7674	(9.829)	0	0	0
2018/12/05	R213	02/05/2019	9.50	Put	Bond Future	2,370.1000	2.3701	2,582.9800	2.5830	8.982	0	0	0
2018/12/05	R213	02/05/2019	9.49	Put	Bond Future	2,401.5800	2.4016	2,616.1100	2.6161	8.933	0	0	0
2018/12/05	R213	02/05/2019	9.48	Call	Bond Future	1,899.8200	1.8998	1,710.6900	1.7107	(9.955)	0	0	0
2018/12/05	R213	01/08/2019	9.99	Put	Bond Future	1,854.6100	1.8546	2,013.8100	2.0138	8.584	0	0	0
2018/12/05	R213	01/08/2019	9.98	Call	Bond Future	4,030.9500	4.0310	3,776.2500	3.7763	(6.319)	0	0	0
2018/12/05	R213	01/08/2019			Bond Future	9.6158	84.9905	9.6848	84.5756	0.718	0.0000	0.0000	0
2018/12/05	R213	01/08/2019	9.99	Call	Bond Future	4,070.0100	4.0700	3,814.3000	3.8143	(6.283)	0	0	0
2018/12/05	R213	01/08/2019	9.98	Put	Bond Future	1,873.7000	1.8737	2,033.9100	2.0339	8.550	0	0	0
2018/12/05	R213	01/08/2019	10.00	Call	Bond Future	4,109.4600	4.1095	3,852.4900	3.8525	(6.253)	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
2018/12/05	R213	01/08/2019	10.00	Put	Bond Future	1,835.9700	1.8360	1,993.9100	1.9939	8.603	0	0	0
2018/12/05	R214	07/02/2019	9.05	Put	Bond Future	5,939.0700	5.9391	6,314.4400	6.3144	6.320	0	0	0
2018/12/05	R214	07/02/2019			Bond Future	9.8651	72.9280	9.9244	72.5304	0.601	0.0000	0.0000	29,921
2018/12/05	R214	07/02/2019	9.04	Call	Bond Future	78.4100	0.0784	57.1500	0.0571	(27.114)	0	0	0
2018/12/05	R214	07/02/2019	9.04	Put	Bond Future	6,011.1500	6.0112	6,387.5500	6.3875	6.262	0	0	0
2018/12/05	R214	07/02/2019	9.05	Call	Bond Future	82.9300	0.0829	60.6400	0.0606	(26.878)	0	0	0
2018/12/05	R214	07/02/2019	9.03	Call	Bond Future	74.0800	0.0741	53.8200	0.0538	(27.349)	0	0	0
2018/12/05	R214	07/02/2019	9.03	Put	Bond Future	6,083.5400	6.0835	6,460.9400	6.4609	6.204	0	0	0
2018/12/05	R214	02/05/2019	9.87	Call	Bond Future	2,254.1900	2.2542	2,054.0900	2.0541	(8.877)	0	0	0
2018/12/05	R214	02/05/2019	9.85	Call	Bond Future	2,187.6600	2.1877	1,991.2300	1.9912	(8.979)	0	0	0
2018/12/05	R214	02/05/2019			Bond Future	9.9146	70.9139	9.9755	70.5093	0.614	0.0000	0.0000	0
2018/12/05	R214	02/05/2019	9.85	Put	Bond Future	2,621.4900	2.6215	2,829.6700	2.8297	7.941	0	0	0
2018/12/05	R214	02/05/2019	9.87	Put	Bond Future	2,553.2900	2.5533	2,757.8000	2.7578	8.010	0	0	0
2018/12/05	R214	02/05/2019	9.86	Call	Bond Future	2,220.8000	2.2208	2,022.5300	2.0225	(8.928)	0	0	0
2018/12/05	R214	02/05/2019	9.86	Put	Bond Future	2,587.2100	2.5872	2,793.5500	2.7936	7.975	0	0	0
2018/12/05	R214	01/08/2019	10.34	Put	Bond Future	2,000.5800	2.0006	2,149.9800	2.1500	7.468	0	0	0
2018/12/05	R214	01/08/2019			Bond Future	9.9615	72.3197	10.0242	71.9060	0.630	0.0000	0.0000	0
2018/12/05	R214	01/08/2019	10.33	Call	Bond Future	4,395.8100	4.3958	4,132.6700	4.1327	(5.986)	0	0	0
2018/12/05	R214	01/08/2019	10.33	Put	Bond Future	2,021.7700	2.0218	2,172.4200	2.1724	7.451	0	0	0
2018/12/05	R214	01/08/2019	10.34	Call	Bond Future	4,437.2200	4.4372	4,172.8300	4.1728	(5.958)	0	0	0
2018/12/05	R214	01/08/2019	10.32	Call	Bond Future	4,354.7400	4.3547	4,092.8600	4.0929	(6.014)	0	0	0
2018/12/05	R214	01/08/2019	10.32	Put	Bond Future	2,043.3900	2.0434	2,195.3000	2.1953	7.434	0	0	0
2018/12/05	R248	07/02/2019	9.06	Put	Bond Future	7,716.9200	7.7169	8,154.6400	8.1546	5.672	0	0	0
2018/12/05	R248	07/02/2019			Bond Future	9.8855	93.1895	9.9398	92.7253	0.548	0.0000	0.0000	109,099
2018/12/05	R248	07/02/2019	9.06	Call	Bond Future	86.7300	0.0867	60.2200	0.0602	(30.566)	0	0	0
2018/12/05	R248	07/02/2019	9.05	Put	Bond Future	7,811.1700	7.8112	8,250.7700	8.2508	5.628	0	0	0
2018/12/05	R248	07/02/2019	9.07	Call	Bond Future	92.0300	0.0920	63.5000	0.0635	(31.001)	0	0	0
2018/12/05	R248	07/02/2019	9.07	Put	Bond Future	7,623.1000	7.6231	8,058.8000	8.0588	5.716	0	0	0
2018/12/05	R248	07/02/2019	9.05	Call	Bond Future	81.6900	0.0817	57.0600	0.0571	(30.151)	0	0	0
2018/12/05	R248	02/05/2019	9.90	Put	Bond Future	3,153.7500	3.1538	3,385.6200	3.3856	7.352	0	0	0
2018/12/05	R248	02/05/2019			Bond Future	9.9354	90.3906	9.9911	89.9183	0.560	0.0000	0.0000	0
2018/12/05	R248	02/05/2019	9.90	Call	Bond Future	2,850.7400	2.8507	2,610.2500	2.6102	(8.436)	0	0	0
2018/12/05	R248	02/05/2019	9.91	Call	Bond Future	2,893.9800	2.8940	2,651.3100	2.6513	(8.385)	0	0	0
2018/12/05	R248	02/05/2019	9.89	Put	Bond Future	3,196.6600	3.1967	3,430.7200	3.4307	7.322	0	0	0
2018/12/05	R248	02/05/2019	9.91	Put	Bond Future	3,111.3100	3.1113	3,341.0000	3.3410	7.382	0	0	0
2018/12/05	R248	02/05/2019	9.89	Call	Bond Future	2,807.8200	2.8078	2,569.5200	2.5695	(8.487)	0	0	0
2018/12/05	R248	01/08/2019	10.35	Call	Bond Future	5,518.7600	5.5188	5,206.5500	5.2065	(5.657)	0	0	0
2018/12/05	R248	01/08/2019	10.34	Put	Bond Future	2,537.2700	2.5373	2,710.0700	2.7101	6.810	0	0	0
2018/12/05	R248	01/08/2019			Bond Future	9.9828	92.1827	10.0403	91.6994	0.576	0.0000	0.0000	0
2018/12/05	R248	01/08/2019	10.36	Call	Bond Future	5,571.2000	5.5712	5,257.2400	5.2572	(5.635)	0	0	0
2018/12/05	R248	01/08/2019	10.36	Put	Bond Future	2,483.0600	2.4831	2,652.3500	2.6524	6.818	0	0	0
2018/12/05	R248	01/08/2019	10.35	Put	Bond Future	2,510.0300	2.5100	2,681.0700	2.6811	6.814	0	0	0
2018/12/05	R248	01/08/2019	10.34	Call	Bond Future	5,466.4700	5.4665	5,156.0200	5.1560	(5.679)	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												981581
--------------	--	--	--	--	--	--	--	--	--	--	--	---------------