



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/01/2019 TO 17/01/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	2025	07/02/2019			Bond Future	133.3664	133.3664	133.4072	133.4072	0.031	0.0000	0.0000	355
2019/01/17	2025	02/05/2019			Bond Future	135.7219	135.7219	135.7632	135.7632	0.030	0.0000	0.0000	150
2019/01/17	2025	01/08/2019			Bond Future	138.3514	138.3514	138.3934	138.3934	0.030	0.0000	0.0000	0
2019/01/17	2029	07/02/2019			Bond Future	101.5774	101.5774	101.6723	101.6723	0.093	0.0000	0.0000	1,568
2019/01/17	2029	02/05/2019			Bond Future	102.2985	102.2985	102.3950	102.3950	0.094	0.0000	0.0000	1,386
2019/01/17	2029	01/08/2019			Bond Future	104.3157	104.3157	104.4140	104.4140	0.094	0.0000	0.0000	0
2019/01/17	2030	07/02/2019	8.62	Call	Bond Future	10.6200	0.0106	7.4300	0.0074	(30.038)	0	0	0
2019/01/17	2030	07/02/2019	10.20	Put	Bond Future	7.3100	0.0073	7.0500	0.0071	(3.557)	0	0	3,960
2019/01/17	2030	07/02/2019			Bond Future	9.2799	91.5678	9.2994	91.4432	0.210	0.0000	0.0000	53,622
2019/01/17	2030	07/02/2019	9.68	Put	Bond Future	147.3300	0.1473	152.6000	0.1526	3.577	0	0	0
2019/01/17	2030	07/02/2019	9.68	Call	Bond Future	2,656.4800	2.6565	2,537.2000	2.5372	(4.490)	0	0	3,960
2019/01/17	2030	07/02/2019	9.18	Put	Bond Future	1,203.4400	1.2034	1,263.2500	1.2633	4.970	0	0	0
2019/01/17	2030	07/02/2019	9.18	Call	Bond Future	562.1800	0.5622	497.4400	0.4974	(11.516)	0	0	3,960
2019/01/17	2030	07/02/2019	8.63	Call	Bond Future	11.7200	0.0117	8.2400	0.0082	(29.693)	0	0	0
2019/01/17	2030	07/02/2019	8.62	Put	Bond Future	4,360.8200	4.3608	4,482.1800	4.4822	2.783	0	0	0
2019/01/17	2030	07/02/2019	10.20	Call	Bond Future	5,640.3600	5.6404	5,515.5500	5.5155	(2.213)	0	0	0
2019/01/17	2030	07/02/2019	8.90	Call	Bond Future	115.0300	0.1150	92.8700	0.0929	(19.265)	0	0	1,320
2019/01/17	2030	07/02/2019	8.63	Put	Bond Future	4,293.9600	4.2940	4,415.0300	4.4150	2.820	0	0	0
2019/01/17	2030	07/02/2019	8.64	Call	Bond Future	12.9100	0.0129	9.1400	0.0091	(29.202)	0	0	0
2019/01/17	2030	07/02/2019	8.64	Put	Bond Future	4,227.2400	4.2272	4,348.0200	4.3480	2.857	0	0	0
2019/01/17	2030	07/02/2019	9.60	Put	Bond Future	218.1100	0.2181	227.2600	0.2273	4.195	0	0	0
2019/01/17	2030	07/02/2019	9.60	Call	Bond Future	2,233.0600	2.2331	2,117.6600	2.1177	(5.168)	0	0	1,320
2019/01/17	2030	07/02/2019	9.40	Put	Bond Future	533.6500	0.5337	560.5800	0.5606	5.046	0	0	0
2019/01/17	2030	07/02/2019	9.40	Call	Bond Future	1,296.7900	1.2968	1,199.1700	1.1992	(7.528)	0	0	0
2019/01/17	2030	07/02/2019	8.70	Put	Bond Future	3,830.8600	3.8309	3,949.3500	3.9494	3.093	0	0	0
2019/01/17	2030	07/02/2019	8.70	Call	Bond Future	22.5900	0.0226	16.5300	0.0165	(26.826)	0	0	0
2019/01/17	2030	07/02/2019	8.90	Put	Bond Future	2,586.2600	2.5863	2,688.6500	2.6887	3.959	0	0	0
2019/01/17	2030	02/05/2019	8.90	Put	Bond Future	3,565.8000	3.5658	3,650.5800	3.6506	2.378	0	0	0
2019/01/17	2030	02/05/2019	9.41	Call	Bond Future	2,160.2500	2.1603	2,082.2200	2.0822	(3.612)	0	0	0
2019/01/17	2030	02/05/2019			Bond Future	9.3357	93.1642	9.3559	93.0373	0.216	0.0000	0.0000	0
2019/01/17	2030	02/05/2019	9.39	Call	Bond Future	2,090.4900	2.0905	2,013.7700	2.0138	(3.670)	0	0	0
2019/01/17	2030	02/05/2019	9.39	Put	Bond Future	1,749.7200	1.7497	1,799.9100	1.7999	2.868	0	0	0
2019/01/17	2030	02/05/2019	10.20	Call	Bond Future	5,675.2300	5.6752	5,562.0700	5.5621	(1.994)	0	0	0
2019/01/17	2030	02/05/2019	10.20	Put	Bond Future	452.6100	0.4526	466.3600	0.4664	3.038	0	0	3,000
2019/01/17	2030	02/05/2019	8.90	Call	Bond Future	771.5500	0.7716	729.4200	0.7294	(5.460)	0	0	3,000
2019/01/17	2030	02/05/2019	9.41	Put	Bond Future	1,694.5100	1.6945	1,743.3900	1.7434	2.885	0	0	0
2019/01/17	2030	02/05/2019	9.40	Call	Bond Future	2,125.2200	2.1252	2,047.8500	2.0478	(3.641)	0	0	3,000
2019/01/17	2030	02/05/2019	9.40	Put	Bond Future	1,721.9400	1.7219	1,771.4800	1.7715	2.877	0	0	0
2019/01/17	2030	01/08/2019	9.91	Put	Bond Future	1,361.5200	1.3615	1,395.4200	1.3954	2.490	0	0	0
2019/01/17	2030	01/08/2019			Bond Future	9.3912	90.9739	9.4122	90.8444	0.224	0.0000	0.0000	0
2019/01/17	2030	01/08/2019	9.91	Call	Bond Future	4,489.8800	4.4899	4,394.2300	4.3942	(2.130)	0	0	0
2019/01/17	2030	01/08/2019	9.92	Call	Bond Future	4,532.6000	4.5326	4,436.5900	4.4366	(2.118)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	2030	01/08/2019	9.90	Put	Bond Future	1,377.6100	1.3776	1,411.8800	1.4119	2.488	0	0	0
2019/01/17	2030	01/08/2019	9.92	Put	Bond Future	1,345.3700	1.3454	1,378.9100	1.3789	2.493	0	0	0
2019/01/17	2030	01/08/2019	9.90	Call	Bond Future	4,447.0400	4.4470	4,351.7600	4.3518	(2.143)	0	0	0
2019/01/17	2032	07/02/2019	8.81	Call	Bond Future	9.3400	0.0093	6.4600	0.0065	(30.835)	0	0	0
2019/01/17	2032	07/02/2019	8.80	Put	Bond Future	5,016.4800	5.0165	5,148.3700	5.1484	2.629	0	0	0
2019/01/17	2032	07/02/2019			Bond Future	9.4959	93.8023	9.5153	93.6677	0.205	0.0000	0.0000	42,475
2019/01/17	2032	07/02/2019	8.82	Call	Bond Future	10.3500	0.0103	7.2100	0.0072	(30.338)	0	0	0
2019/01/17	2032	07/02/2019	8.82	Put	Bond Future	4,869.1600	4.8692	5,000.5500	5.0006	2.698	0	0	0
2019/01/17	2032	07/02/2019	8.81	Put	Bond Future	4,942.7300	4.9427	5,074.3800	5.0744	2.664	0	0	0
2019/01/17	2032	07/02/2019	8.80	Call	Bond Future	8.4300	0.0084	5.7900	0.0058	(31.317)	0	0	0
2019/01/17	2032	02/05/2019	9.62	Put	Bond Future	1,899.7300	1.8997	1,952.5900	1.9526	2.783	0	0	0
2019/01/17	2032	02/05/2019	9.61	Call	Bond Future	2,327.2000	2.3272	2,243.6700	2.2437	(3.589)	0	0	0
2019/01/17	2032	02/05/2019			Bond Future	9.5517	91.2810	9.5717	91.1439	0.210	0.0000	0.0000	0
2019/01/17	2032	02/05/2019	9.62	Call	Bond Future	2,365.0800	2.3651	2,280.8600	2.2809	(3.561)	0	0	0
2019/01/17	2032	02/05/2019	9.61	Put	Bond Future	1,929.7400	1.9297	1,983.2900	1.9833	2.775	0	0	0
2019/01/17	2032	02/05/2019	9.63	Call	Bond Future	2,403.0600	2.4031	2,318.1600	2.3182	(3.533)	0	0	0
2019/01/17	2032	02/05/2019	9.63	Put	Bond Future	1,869.9000	1.8699	1,922.0800	1.9221	2.791	0	0	0
2019/01/17	2032	01/08/2019	10.10	Call	Bond Future	4,785.3600	4.7854	4,682.9800	4.6830	(2.139)	0	0	0
2019/01/17	2032	01/08/2019	10.11	Put	Bond Future	1,521.2100	1.5212	1,558.3000	1.5583	2.438	0	0	0
2019/01/17	2032	01/08/2019			Bond Future	9.6055	93.0595	9.6263	92.9197	0.216	0.0000	0.0000	0
2019/01/17	2032	01/08/2019	10.10	Put	Bond Future	1,539.2800	1.5393	1,576.7600	1.5768	2.435	0	0	0
2019/01/17	2032	01/08/2019	10.11	Call	Bond Future	4,831.2400	4.8312	4,728.4700	4.7285	(2.127)	0	0	0
2019/01/17	2032	01/08/2019	10.09	Call	Bond Future	4,739.8500	4.7399	4,637.8800	4.6379	(2.151)	0	0	0
2019/01/17	2032	01/08/2019	10.09	Put	Bond Future	1,557.7900	1.5578	1,595.6800	1.5957	2.432	0	0	0
2019/01/17	2033	07/02/2019			Bond Future	103.9899	103.9899	104.1180	104.1180	0.123	0.0000	0.0000	5,890
2019/01/17	2033	02/05/2019			Bond Future	104.6814	104.6814	104.8113	104.8113	0.124	0.0000	0.0000	200
2019/01/17	2033	01/08/2019			Bond Future	106.7455	106.7455	106.8780	106.8780	0.124	0.0000	0.0000	0
2019/01/17	2037	07/02/2019	9.06	Put	Bond Future	5,284.6300	5.2846	5,469.8300	5.4698	3.505	0	0	0
2019/01/17	2037	07/02/2019	9.05	Call	Bond Future	13.4700	0.0135	9.0100	0.0090	(33.111)	0	0	0
2019/01/17	2037	07/02/2019			Bond Future	9.7099	90.0832	9.7345	89.8931	0.253	0.0000	0.0000	64,737
2019/01/17	2037	07/02/2019	9.06	Call	Bond Future	14.8800	0.0149	10.0200	0.0100	(32.661)	0	0	0
2019/01/17	2037	07/02/2019	9.05	Put	Bond Future	5,367.9300	5.3679	5,553.5300	5.5535	3.458	0	0	0
2019/01/17	2037	07/02/2019	9.07	Call	Bond Future	16.4300	0.0164	11.1300	0.0111	(32.258)	0	0	0
2019/01/17	2037	07/02/2019	9.07	Put	Bond Future	5,201.5900	5.2016	5,386.3500	5.3863	3.552	0	0	0
2019/01/17	2037	02/05/2019	9.81	Put	Bond Future	2,218.8700	2.2189	2,298.8100	2.2988	3.603	0	0	0
2019/01/17	2037	02/05/2019			Bond Future	9.7662	91.6537	9.7914	91.4601	0.259	0.0000	0.0000	0
2019/01/17	2037	02/05/2019	9.80	Call	Bond Future	2,512.6100	2.5126	2,399.9700	2.4000	(4.483)	0	0	0
2019/01/17	2037	02/05/2019	9.80	Put	Bond Future	2,253.5900	2.2536	2,334.5200	2.3345	3.591	0	0	0
2019/01/17	2037	02/05/2019	9.81	Call	Bond Future	2,554.2600	2.5543	2,440.6300	2.4406	(4.449)	0	0	0
2019/01/17	2037	02/05/2019	9.79	Call	Bond Future	2,471.4900	2.4715	2,359.8500	2.3599	(4.517)	0	0	0
2019/01/17	2037	02/05/2019	9.79	Put	Bond Future	2,288.9400	2.2889	2,370.8700	2.3709	3.579	0	0	0
2019/01/17	2037	01/08/2019	10.31	Call	Bond Future	5,430.6500	5.4307	5,288.8800	5.2889	(2.611)	0	0	0
2019/01/17	2037	01/08/2019			Bond Future	9.8233	89.1837	9.8494	88.9863	0.266	0.0000	0.0000	0
2019/01/17	2037	01/08/2019	10.29	Call	Bond Future	5,329.8200	5.3298	5,189.1700	5.1892	(2.639)	0	0	0
2019/01/17	2037	01/08/2019	10.29	Put	Bond Future	1,895.6800	1.8957	1,952.5000	1.9525	2.997	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	2037	01/08/2019	10.31	Put	Bond Future	1,853.9100	1.8539	1,909.6100	1.9096	3.004	0	0	0
2019/01/17	2037	01/08/2019	10.30	Call	Bond Future	5,380.1600	5.3802	5,238.9500	5.2389	(2.625)	0	0	0
2019/01/17	2037	01/08/2019	10.30	Put	Bond Future	1,874.6800	1.8747	1,930.9400	1.9309	3.001	0	0	0
2019/01/17	2038	07/02/2019			Bond Future	121.6727	121.6727	121.6766	121.6766	0.003	0.0000	0.0000	7,024
2019/01/17	2038	02/05/2019			Bond Future	123.8217	123.8217	123.8253	123.8253	0.003	0.0000	0.0000	3,452
2019/01/17	2038	01/08/2019			Bond Future	126.2108	126.2108	126.2143	126.2143	0.003	0.0000	0.0000	0
2019/01/17	2040	07/02/2019	9.13	Call	Bond Future	14.8100	0.0148	10.4200	0.0104	(29.642)	0	0	0
2019/01/17	2040	07/02/2019	9.11	Put	Bond Future	5,972.4600	5.9725	6,131.0600	6.1311	2.656	0	0	0
2019/01/17	2040	07/02/2019			Bond Future	9.7899	93.3108	9.8094	93.1485	0.199	0.0000	0.0000	30,578
2019/01/17	2040	07/02/2019	9.13	Put	Bond Future	5,791.3100	5.7913	5,949.2100	5.9492	2.726	0	0	0
2019/01/17	2040	07/02/2019	9.11	Call	Bond Future	12.0800	0.0121	8.3900	0.0084	(30.546)	0	0	0
2019/01/17	2040	07/02/2019	9.12	Put	Bond Future	5,881.7500	5.8817	6,040.0200	6.0400	2.691	0	0	0
2019/01/17	2040	07/02/2019	9.12	Call	Bond Future	13.3800	0.0134	9.3600	0.0094	(30.045)	0	0	0
2019/01/17	2040	02/05/2019	9.60	Call	Bond Future	1,624.4100	1.6244	1,550.4900	1.5505	(4.551)	0	0	1,150
2019/01/17	2040	02/05/2019	9.89	Call	Bond Future	2,763.4900	2.7635	2,663.5800	2.6636	(3.615)	0	0	0
2019/01/17	2040	02/05/2019	9.88	Put	Bond Future	2,440.1800	2.4402	2,506.4200	2.5064	2.715	0	0	0
2019/01/17	2040	02/05/2019			Bond Future	9.8461	94.9376	9.8662	94.7723	0.204	0.0000	0.0000	0
2019/01/17	2040	02/05/2019	10.20	Put	Bond Future	1,475.1900	1.4752	1,517.5400	1.5175	2.871	0	0	0
2019/01/17	2040	02/05/2019	10.20	Call	Bond Future	4,323.3900	4.3234	4,200.4300	4.2004	(2.844)	0	0	1,150
2019/01/17	2040	02/05/2019	9.60	Put	Bond Future	3,691.5800	3.6916	3,782.9700	3.7830	2.476	0	0	0
2019/01/17	2040	02/05/2019	9.90	Call	Bond Future	2,808.2200	2.8082	2,707.4700	2.7075	(3.588)	0	0	0
2019/01/17	2040	02/05/2019	9.90	Put	Bond Future	2,365.2800	2.3653	2,429.8400	2.4298	2.729	0	0	0
2019/01/17	2040	02/05/2019	9.89	Put	Bond Future	2,402.5000	2.4025	2,467.9000	2.4679	2.722	0	0	0
2019/01/17	2040	02/05/2019	9.88	Call	Bond Future	2,719.1000	2.7191	2,620.0300	2.6200	(3.643)	0	0	0
2019/01/17	2040	01/08/2019	10.36	Call	Bond Future	5,585.2800	5.5853	5,463.4000	5.4634	(2.182)	0	0	0
2019/01/17	2040	01/08/2019	10.37	Put	Bond Future	1,954.8800	1.9549	2,001.1700	2.0012	2.368	0	0	0
2019/01/17	2040	01/08/2019			Bond Future	9.9033	92.2813	9.9240	92.1126	0.209	0.0000	0.0000	0
2019/01/17	2040	01/08/2019	10.36	Put	Bond Future	1,978.0000	1.9780	2,024.7800	2.0248	2.365	0	0	0
2019/01/17	2040	01/08/2019	10.37	Call	Bond Future	5,638.6100	5.6386	5,516.2400	5.5162	(2.170)	0	0	0
2019/01/17	2040	01/08/2019	10.38	Call	Bond Future	5,692.3300	5.6923	5,569.4700	5.5695	(2.158)	0	0	0
2019/01/17	2040	01/08/2019	10.38	Put	Bond Future	1,932.2700	1.9323	1,978.0700	1.9781	2.370	0	0	0
2019/01/17	2044	07/02/2019	9.18	Put	Bond Future	5,645.1200	5.6451	5,846.8300	5.8468	3.573	0	0	0
2019/01/17	2044	07/02/2019			Bond Future	9.8093	90.4732	9.8338	90.2651	0.250	0.0000	0.0000	37,872
2019/01/17	2044	07/02/2019	9.17	Call	Bond Future	18.3200	0.0183	12.4300	0.0124	(32.151)	0	0	0
2019/01/17	2044	07/02/2019	9.17	Put	Bond Future	5,737.3100	5.7373	5,939.5300	5.9395	3.525	0	0	0
2019/01/17	2044	07/02/2019	9.18	Call	Bond Future	20.1900	0.0202	13.7900	0.0138	(31.699)	0	0	0
2019/01/17	2044	07/02/2019	9.16	Call	Bond Future	16.5900	0.0166	11.1800	0.0112	(32.610)	0	0	0
2019/01/17	2044	07/02/2019	9.16	Put	Bond Future	5,829.7900	5.8298	6,032.4900	6.0325	3.477	0	0	0
2019/01/17	2044	02/05/2019	9.90	Call	Bond Future	2,710.7600	2.7108	2,587.1500	2.5871	(4.560)	0	0	0
2019/01/17	2044	02/05/2019			Bond Future	9.8632	92.0506	9.8885	91.8387	0.256	0.0000	0.0000	0
2019/01/17	2044	02/05/2019	9.90	Put	Bond Future	2,402.4400	2.4024	2,490.7200	2.4907	3.675	0	0	0
2019/01/17	2044	02/05/2019	9.91	Call	Bond Future	2,756.1600	2.7562	2,631.4400	2.6314	(4.525)	0	0	0
2019/01/17	2044	02/05/2019	9.92	Put	Bond Future	2,326.5900	2.3266	2,412.6700	2.4127	3.700	0	0	0
2019/01/17	2044	02/05/2019	9.91	Put	Bond Future	2,364.2700	2.3643	2,451.4400	2.4514	3.687	0	0	0
2019/01/17	2044	02/05/2019	9.92	Call	Bond Future	2,801.9100	2.8019	2,676.1000	2.6761	(4.490)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	2044	01/08/2019	10.40	Put	Bond Future	1,966.2700	1.9663	2,026.8600	2.0269	3.081	0	0	0
2019/01/17	2044	01/08/2019			Bond Future	9.9181	89.4631	9.9441	89.2469	0.262	0.0000	0.0000	0
2019/01/17	2044	01/08/2019	10.39	Call	Bond Future	5,775.8000	5.7758	5,620.8700	5.6209	(2.682)	0	0	0
2019/01/17	2044	01/08/2019	10.39	Put	Bond Future	1,989.3700	1.9894	2,050.5900	2.0506	3.077	0	0	0
2019/01/17	2044	01/08/2019	10.40	Call	Bond Future	5,829.9800	5.8300	5,674.4200	5.6744	(2.668)	0	0	0
2019/01/17	2044	01/08/2019	10.38	Call	Bond Future	5,721.5200	5.7215	5,567.2200	5.5672	(2.697)	0	0	0
2019/01/17	2044	01/08/2019	10.38	Put	Bond Future	2,012.5000	2.0125	2,074.3500	2.0744	3.073	0	0	0
2019/01/17	2046	07/02/2019			Bond Future	115.2076	115.2076	115.2114	115.2114	0.003	0.0000	0.0000	8,440
2019/01/17	2046	02/05/2019			Bond Future	115.5564	115.5564	115.5601	115.5601	0.003	0.0000	0.0000	4,018
2019/01/17	2046	01/08/2019			Bond Future	117.8350	117.8350	117.8388	117.8388	0.003	0.0000	0.0000	0
2019/01/17	2050	07/02/2019			Bond Future	119.2075	119.2075	119.2117	119.2117	0.004	0.0000	0.0000	8,016
2019/01/17	2050	02/05/2019			Bond Future	121.3129	121.3129	121.3169	121.3169	0.003	0.0000	0.0000	2,630
2019/01/17	2050	01/08/2019			Bond Future	121.8869	121.8869	121.8908	121.8908	0.003	0.0000	0.0000	0
2019/01/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	AL37	07/02/2019			Index Future	614.9850	614.9850	614.6880	614.6880	(0.048)	0.0000	0.0000	0
2019/01/17	AL37	02/05/2019			Index Future	625.7070	625.7070	625.4030	625.4030	(0.049)	0.0000	0.0000	0
2019/01/17	AL37	01/08/2019			Index Future	637.8950	637.8950	637.5850	637.5850	(0.049)	0.0000	0.0000	0
2019/01/17	AL7T	07/02/2019			Index Future	710.5260	710.5260	709.8620	709.8620	(0.093)	0.0000	0.0000	0
2019/01/17	AL7T	02/05/2019			Index Future	722.9130	722.9130	722.2360	722.2360	(0.094)	0.0000	0.0000	0
2019/01/17	AL7T	01/08/2019			Index Future	736.9950	736.9950	736.3040	736.3040	(0.094)	0.0000	0.0000	0
2019/01/17	ALBI	07/02/2019			Index Future	644.1860	644.1860	643.2250	643.2250	(0.149)	0.0000	0.0000	905
2019/01/17	ALBI	02/05/2019			Index Future	655.4170	655.4170	654.4380	654.4380	(0.149)	0.0000	0.0000	0
2019/01/17	ALBI	01/08/2019			Index Future	668.1840	668.1840	667.1850	667.1850	(0.150)	0.0000	0.0000	0
2019/01/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/17	ES33	07/02/2019			Bond Future	10.9018	78.5239	10.9258	78.3828	0.220	0.0000	0.0000	494
2019/01/17	ES33	02/05/2019			Bond Future	10.9965	76.1017	11.0213	75.9581	0.225	0.0000	0.0000	0
2019/01/17	ES33	01/08/2019			Bond Future	11.0938	77.5845	11.1195	77.4379	0.232	0.0000	0.0000	0
2019/01/17	ES42	07/02/2019			Bond Future	11.1505	80.6891	11.1745	80.5281	0.216	0.0000	0.0000	5,169
2019/01/17	ES42	02/05/2019			Bond Future	11.2456	77.8352	11.2705	77.6713	0.221	0.0000	0.0000	0
2019/01/17	ES42	01/08/2019			Bond Future	11.3416	79.3520	11.3674	79.1848	0.227	0.0000	0.0000	0
2019/01/17	GOVI	07/02/2019	666.53	Put	GOVI	287,330.0000	28.7330	297,160.0000	29.7160	3.421	0	0	0
2019/01/17	GOVI	07/02/2019			GOVI	637.7970	637.7970	636.8140	636.8140	(0.154)	0.0000	0.0000	450
2019/01/17	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	GOVI	07/02/2019	666.52	Put	GOVI	287,230.0000	28.7230	297,060.0000	29.7060	3.422	0	0	0
2019/01/17	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	GOVI	07/02/2019	666.51	Put	GOVI	287,130.0000	28.7130	296,960.0000	29.6960	3.424	0	0	0
2019/01/17	GOVI	02/05/2019	647.87	Call	GOVI	10,460.0000	1.0460	450.0000	0.0450	(95.698)	0	0	0
2019/01/17	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	GOVI	02/05/2019			GOVI	648.9160	648.9160	647.9150	647.9150	(0.154)	0.0000	0.0000	0
2019/01/17	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	GOVI	02/05/2019	647.88	Call	GOVI	10,360.0000	1.0360	350.0000	0.0350	(96.622)	0	0	0
2019/01/17	GOVI	02/05/2019	647.86	Call	GOVI	10,560.0000	1.0560	550.0000	0.0550	(94.792)	0	0	0
2019/01/17	GOVI	01/08/2019	638.68	Call	GOVI	228,770.0000	22.8770	218,550.0000	21.8550	(4.467)	0	0	0
2019/01/17	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	GOVI	01/08/2019			GOVI	661.5570	661.5570	660.5350	660.5350	(0.154)	0.0000	0.0000	0
2019/01/17	GOVI	01/08/2019	638.69	Call	GOVI	228,670.0000	22.8670	218,450.0000	21.8450	(4.469)	0	0	0
2019/01/17	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	GOVI	01/08/2019	638.67	Call	GOVI	228,870.0000	22.8870	218,650.0000	21.8650	(4.465)	0	0	0
2019/01/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/17	IGOV	07/02/2019			Index Future	255.9380	255.9380	256.0400	256.0400	0.040	0.0000	0.0000	518
2019/01/17	IGOV	02/05/2019			Index Future	260.4590	260.4590	260.5620	260.5620	0.040	0.0000	0.0000	215
2019/01/17	IGOV	01/08/2019			Index Future	265.5940	265.5940	265.6990	265.6990	0.040	0.0000	0.0000	0
2019/01/17	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/17	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/17	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2019/01/17	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/17	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8800	101.8800	0.000	0.0000	0.0000	0
2019/01/17	IS02	20/12/2019			Interest Rate Swap	102.8400	102.8400	102.8300	102.8300	(0.010)	0.0000	0.0000	0
2019/01/17	IS02	23/03/2020			Interest Rate Swap	98.8700	98.8700	98.8600	98.8600	(0.010)	0.0000	0.0000	0
2019/01/17	IS02	22/06/2020			Interest Rate Swap	102.4500	102.4500	102.4300	102.4300	(0.020)	0.0000	0.0000	0
2019/01/17	IS02	21/09/2020			Interest Rate Swap	99.4400	99.4400	99.4200	99.4200	(0.020)	0.0000	0.0000	0
2019/01/17	IS05	17/12/2020			Interest Rate Swap	96.2700	96.2700	96.2500	96.2500	(0.021)	0.0000	0.0000	0
2019/01/17	IS05	16/03/2021			Interest Rate Swap	95.4700	95.4700	95.4600	95.4600	(0.010)	0.0000	0.0000	0
2019/01/17	IS05	15/06/2021			Interest Rate Swap	94.5900	94.5900	94.5900	94.5900	0.000	0.0000	0.0000	0
2019/01/17	IS05	21/09/2021			Interest Rate Swap	94.6800	94.6800	94.6700	94.6700	(0.011)	0.0000	0.0000	0
2019/01/17	IS05	21/12/2021			Interest Rate Swap	96.8100	96.8100	96.8000	96.8000	(0.010)	0.0000	0.0000	51
2019/01/17	IS05	15/03/2022			Interest Rate Swap	96.9100	96.9100	96.9000	96.9000	(0.010)	0.0000	0.0000	0
2019/01/17	IS05	21/06/2022			Interest Rate Swap	98.0600	98.0600	98.0500	98.0500	(0.010)	0.0000	0.0000	0
2019/01/17	IS05	20/09/2022			Interest Rate Swap	101.9500	101.9500	101.9500	101.9500	0.000	0.0000	0.0000	0
2019/01/17	IS05	20/12/2022			Interest Rate Swap	103.1800	103.1800	103.1800	103.1800	0.000	0.0000	0.0000	0
2019/01/17	IS05	22/03/2023			Interest Rate Swap	96.5100	96.5100	96.5100	96.5100	0.000	0.0000	0.0000	0
2019/01/17	IS05	20/06/2023			Interest Rate Swap	102.5400	102.5400	102.5400	102.5400	0.000	0.0000	0.0000	0
2019/01/17	IS05	19/09/2023			Interest Rate Swap	98.0100	98.0100	98.0000	98.0000	(0.010)	0.0000	0.0000	0
2019/01/17	IS10	17/12/2025			Interest Rate Swap	94.5100	94.5100	94.5000	94.5000	(0.011)	0.0000	0.0000	0
2019/01/17	IS10	16/03/2026			Interest Rate Swap	91.4800	91.4800	91.4700	91.4700	(0.011)	0.0000	0.0000	0
2019/01/17	IS10	15/06/2026			Interest Rate Swap	90.2000	90.2000	90.1900	90.1900	(0.011)	0.0000	0.0000	0
2019/01/17	IS10	21/09/2026			Interest Rate Swap	92.3400	92.3400	92.3400	92.3400	0.000	0.0000	0.0000	0
2019/01/17	IS10	21/12/2026			Interest Rate Swap	96.1300	96.1300	96.1300	96.1300	0.000	0.0000	0.0000	0
2019/01/17	IS10	15/03/2027			Interest Rate Swap	94.6900	94.6900	94.6900	94.6900	0.000	0.0000	0.0000	0
2019/01/17	IS10	21/06/2027			Interest Rate Swap	96.7600	96.7600	96.7700	96.7700	0.010	0.0000	0.0000	0
2019/01/17	IS10	20/09/2027			Interest Rate Swap	102.2200	102.2200	102.2400	102.2400	0.020	0.0000	0.0000	0
2019/01/17	IS10	20/12/2027			Interest Rate Swap	102.5700	102.5700	102.6000	102.6000	0.029	0.0000	0.0000	0
2019/01/17	IS10	22/03/2028			Interest Rate Swap	96.0600	96.0600	96.0900	96.0900	0.031	0.0000	0.0000	0
2019/01/17	IS10	20/06/2028			Interest Rate Swap	103.2600	103.2600	103.2900	103.2900	0.029	0.0000	0.0000	0
2019/01/17	IS10	19/09/2028			Interest Rate Swap	96.8000	96.8000	96.8300	96.8300	0.031	0.0000	0.0000	0
2019/01/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/17	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/17	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/17	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/17	R023	07/02/2019	10.59	Call	Bond Future	8,370.5900	8.3706	8,320.5200	8.3205	(0.598)	0	0	0
2019/01/17	R023	07/02/2019			Bond Future	7.9799	102.7449	7.9947	102.6948	0.185	0.0000	0.0000	62,388
2019/01/17	R023	07/02/2019	10.57	Call	Bond Future	8,309.8200	8.3098	8,259.7500	8.2598	(0.603)	0	0	0
2019/01/17	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	R023	07/02/2019	10.58	Call	Bond Future	8,340.2100	8.3402	8,290.1400	8.2901	(0.600)	0	0	0
2019/01/17	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	R023	02/05/2019	8.45	Call	Bond Future	1,698.8400	1.6988	1,656.7400	1.6567	(2.478)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	R023	02/05/2019	8.44	Put	Bond Future	268.0000	0.2680	277.1900	0.2772	3.429	0	0	0
2019/01/17	R023	02/05/2019			Bond Future	7.9999	100.6066	8.0158	100.5555	0.199	0.0000	0.0000	0
2019/01/17	R023	02/05/2019	8.46	Call	Bond Future	1,725.0800	1.7251	1,682.7900	1.6828	(2.451)	0	0	0
2019/01/17	R023	02/05/2019	8.46	Put	Bond Future	257.2900	0.2573	266.1000	0.2661	3.424	0	0	0
2019/01/17	R023	02/05/2019	8.45	Put	Bond Future	262.6700	0.2627	271.6700	0.2717	3.426	0	0	0
2019/01/17	R023	02/05/2019	8.44	Call	Bond Future	1,672.5500	1.6725	1,630.6400	1.6306	(2.506)	0	0	0
2019/01/17	R023	01/08/2019	8.95	Call	Bond Future	3,144.1300	3.1441	3,099.2900	3.0993	(1.426)	0	0	0
2019/01/17	R023	01/08/2019			Bond Future	8.0033	102.5666	8.0205	102.5143	0.215	0.0000	0.0000	0
2019/01/17	R023	01/08/2019	8.93	Call	Bond Future	3,092.0900	3.0921	3,047.4300	3.0474	(1.444)	0	0	0
2019/01/17	R023	01/08/2019	8.93	Put	Bond Future	325.2800	0.3253	332.8600	0.3329	2.330	0	0	0
2019/01/17	R023	01/08/2019	8.95	Put	Bond Future	318.6600	0.3187	326.0600	0.3261	2.322	0	0	0
2019/01/17	R023	01/08/2019	8.94	Call	Bond Future	3,117.9900	3.1180	3,073.2400	3.0732	(1.435)	0	0	0
2019/01/17	R023	01/08/2019	8.94	Put	Bond Future	321.8500	0.3219	329.3400	0.3293	2.327	0	0	0
2019/01/17	R035	07/02/2019	8.98	Call	Bond Future	11.1900	0.0112	7.7700	0.0078	(30.563)	0	0	0
2019/01/17	R035	07/02/2019			Bond Future	9.6514	97.7651	9.6708	97.6159	0.201	0.0000	0.0000	74,160
2019/01/17	R035	07/02/2019	8.96	Call	Bond Future	9.2400	0.0092	6.3500	0.0064	(31.277)	0	0	0
2019/01/17	R035	07/02/2019	8.96	Put	Bond Future	5,565.2800	5.5653	5,711.5900	5.7116	2.629	0	0	0
2019/01/17	R035	07/02/2019	8.98	Put	Bond Future	5,399.7800	5.3998	5,545.5600	5.5456	2.700	0	0	0
2019/01/17	R035	07/02/2019	8.97	Call	Bond Future	10.1800	0.0102	7.0300	0.0070	(30.943)	0	0	0
2019/01/17	R035	07/02/2019	8.97	Put	Bond Future	5,482.4400	5.4824	5,628.4900	5.6285	2.664	0	0	0
2019/01/17	R035	02/05/2019	9.74	Put	Bond Future	2,203.1200	2.2031	2,264.3500	2.2644	2.779	0	0	0
2019/01/17	R035	02/05/2019			Bond Future	9.7055	94.9696	9.7256	94.8176	0.206	0.0000	0.0000	0
2019/01/17	R035	02/05/2019	9.74	Call	Bond Future	2,464.6700	2.4647	2,373.8500	2.3738	(3.685)	0	0	0
2019/01/17	R035	02/05/2019	9.75	Call	Bond Future	2,505.7900	2.5058	2,414.1800	2.4142	(3.656)	0	0	0
2019/01/17	R035	02/05/2019	9.75	Put	Bond Future	2,168.5200	2.1685	2,228.9600	2.2290	2.787	0	0	0
2019/01/17	R035	02/05/2019	9.73	Call	Bond Future	2,423.8900	2.4239	2,333.8600	2.3339	(3.714)	0	0	0
2019/01/17	R035	02/05/2019	9.73	Put	Bond Future	2,238.1500	2.2381	2,300.1700	2.3002	2.771	0	0	0
2019/01/17	R035	01/08/2019	10.23	Call	Bond Future	5,267.6200	5.2676	5,155.2300	5.1552	(2.134)	0	0	0
2019/01/17	R035	01/08/2019	10.22	Put	Bond Future	1,847.5800	1.8476	1,890.7800	1.8908	2.338	0	0	0
2019/01/17	R035	01/08/2019			Bond Future	9.7589	96.8198	9.7796	96.6647	0.212	0.0000	0.0000	0
2019/01/17	R035	01/08/2019	10.24	Call	Bond Future	5,317.7300	5.3177	5,204.9000	5.2049	(2.122)	0	0	0
2019/01/17	R035	01/08/2019	10.24	Put	Bond Future	1,805.3600	1.8054	1,847.6600	1.8477	2.343	0	0	0
2019/01/17	R035	01/08/2019	10.23	Put	Bond Future	1,826.2300	1.8262	1,868.9700	1.8690	2.340	0	0	0
2019/01/17	R035	01/08/2019	10.22	Call	Bond Future	5,217.9000	5.2179	5,105.9700	5.1060	(2.145)	0	0	0
2019/01/17	R186	07/02/2019	8.20	Call	Bond Future	15.0400	0.0150	11.2700	0.0113	(25.066)	0	0	0
2019/01/17	R186	07/02/2019	9.10	Put	Bond Future	175.2900	0.1753	178.5500	0.1786	1.860	0	0	1,000
2019/01/17	R186	07/02/2019	8.21	Put	Bond Future	3,495.2400	3.4952	3,577.1700	3.5772	2.344	0	0	0
2019/01/17	R186	07/02/2019	8.50	Call	Bond Future	172.1400	0.1721	147.1900	0.1472	(14.494)	0	0	1,000
2019/01/17	R186	07/02/2019	9.50	Call	Bond Future	4,159.2300	4.1592	4,072.5900	4.0726	(2.083)	0	0	0
2019/01/17	R186	07/02/2019	9.92	Put	Bond Future	0.6100	0.0006	0.5300	0.0005	(13.115)	0	0	1,170
2019/01/17	R186	07/02/2019			Bond Future	8.7843	111.0949	8.7988	111.0089	0.165	0.0000	0.0000	86,150
2019/01/17	R186	07/02/2019	9.00	Call	Bond Future	1,559.6400	1.5596	1,481.3900	1.4814	(5.017)	0	0	0
2019/01/17	R186	07/02/2019	9.00	Put	Bond Future	289.0400	0.2890	296.8100	0.2968	2.688	0	0	7,500
2019/01/17	R186	07/02/2019	9.20	Put	Bond Future	102.2100	0.1022	103.0200	0.1030	0.792	0	0	0
2019/01/17	R186	07/02/2019	9.20	Call	Bond Future	2,533.7500	2.5338	2,448.5400	2.4485	(3.363)	0	0	3,000
2019/01/17	R186	07/02/2019	9.30	Call	Bond Future	3,063.4400	3.0634	2,977.1200	2.9771	(2.818)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	R186	07/02/2019	9.30	Put	Bond Future	57.5300	0.0575	57.2300	0.0572	(0.521)	0	0	0
2019/01/17	R186	07/02/2019	9.38	Put	Bond Future	35.5100	0.0355	34.9000	0.0349	(1.718)	0	0	0
2019/01/17	R186	07/02/2019	9.38	Call	Bond Future	3,498.0300	3.4980	3,411.4000	3.4114	(2.477)	0	0	6,000
2019/01/17	R186	07/02/2019	8.20	Put	Bond Future	3,555.5600	3.5556	3,637.8100	3.6378	2.313	0	0	0
2019/01/17	R186	07/02/2019	9.10	Call	Bond Future	2,028.4000	2.0284	1,945.6400	1.9456	(4.080)	0	0	0
2019/01/17	R186	07/02/2019	8.21	Call	Bond Future	16.5500	0.0166	12.4600	0.0125	(24.713)	0	0	0
2019/01/17	R186	07/02/2019	8.30	Put	Bond Future	2,961.9200	2.9619	3,039.9300	3.0399	2.634	0	0	0
2019/01/17	R186	07/02/2019	8.50	Put	Bond Future	1,876.5200	1.8765	1,937.5900	1.9376	3.254	0	0	0
2019/01/17	R186	07/02/2019	9.50	Put	Bond Future	16.6000	0.0166	15.9800	0.0160	(3.735)	0	0	5,000
2019/01/17	R186	07/02/2019	9.92	Call	Bond Future	6,479.1100	6.4791	6,393.0100	6.3930	(1.329)	0	0	0
2019/01/17	R186	07/02/2019	9.23	Put	Bond Future	86.3500	0.0863	86.7100	0.0867	0.417	0	0	0
2019/01/17	R186	07/02/2019	9.23	Call	Bond Future	2,690.6300	2.6906	2,604.9700	2.6050	(3.184)	0	0	3,000
2019/01/17	R186	07/02/2019	8.22	Call	Bond Future	18.1800	0.0182	13.7600	0.0138	(24.312)	0	0	0
2019/01/17	R186	07/02/2019	8.22	Put	Bond Future	3,435.0800	3.4351	3,516.6800	3.5167	2.375	0	0	0
2019/01/17	R186	07/02/2019	9.27	Put	Bond Future	68.6000	0.0686	68.5300	0.0685	(0.102)	0	0	0
2019/01/17	R186	07/02/2019	9.27	Call	Bond Future	2,902.6200	2.9026	2,816.5300	2.8165	(2.966)	0	0	1,170
2019/01/17	R186	07/02/2019	8.30	Call	Bond Future	37.7800	0.0378	29.7700	0.0298	(21.202)	0	0	210
2019/01/17	R186	07/02/2019	9.90	Call	Bond Future	6,369.5600	6.3696	6,283.4400	6.2834	(1.352)	0	0	0
2019/01/17	R186	07/02/2019	9.90	Put	Bond Future	0.7400	0.0007	0.6400	0.0006	(13.514)	0	0	1,000
2019/01/17	R186	07/02/2019	8.77	Put	Bond Future	788.5000	0.7885	816.5100	0.8165	3.552	0	0	0
2019/01/17	R186	07/02/2019	8.77	Call	Bond Future	703.6400	0.7036	645.6300	0.6456	(8.244)	0	0	1,170
2019/01/17	R186	02/05/2019	10.07	Call	Bond Future	6,993.8900	6.9939	6,909.1000	6.9091	(1.212)	0	0	0
2019/01/17	R186	02/05/2019	9.75	Call	Bond Future	5,452.3200	5.4523	5,371.3500	5.3713	(1.485)	0	0	0
2019/01/17	R186	02/05/2019	9.96	Put	Bond Future	188.8800	0.1889	192.8800	0.1929	2.118	0	0	90
2019/01/17	R186	02/05/2019	9.25	Put	Bond Future	802.0000	0.8020	820.2800	0.8203	2.279	0	0	0
2019/01/17	R186	02/05/2019	8.65	Put	Bond Future	2,229.8000	2.2298	2,275.0300	2.2750	2.028	0	0	0
2019/01/17	R186	02/05/2019	9.01	Put	Bond Future	1,226.6100	1.2266	1,254.1200	1.2541	2.243	0	0	0
2019/01/17	R186	02/05/2019	9.02	Call	Bond Future	2,273.3000	2.2733	2,212.6300	2.2126	(2.669)	0	0	0
2019/01/17	R186	02/05/2019			Bond Future	8.8342	113.0317	8.8494	112.9440	0.172	0.0000	0.0000	4,550
2019/01/17	R186	02/05/2019	8.65	Call	Bond Future	1,157.6400	1.1576	1,115.1200	1.1151	(3.673)	0	0	3,250
2019/01/17	R186	02/05/2019	9.03	Call	Bond Future	2,309.8400	2.3098	2,248.7400	2.2487	(2.645)	0	0	0
2019/01/17	R186	02/05/2019	9.03	Put	Bond Future	1,184.9800	1.1850	1,211.6300	1.2116	2.249	0	0	0
2019/01/17	R186	02/05/2019	9.30	Call	Bond Future	3,384.4100	3.3844	3,313.3500	3.3133	(2.100)	0	0	200
2019/01/17	R186	02/05/2019	10.07	Put	Bond Future	141.0400	0.1410	144.0000	0.1440	2.099	0	0	200
2019/01/17	R186	02/05/2019	9.20	Put	Bond Future	878.0200	0.8780	898.0100	0.8980	2.277	0	0	0
2019/01/17	R186	02/05/2019	9.75	Put	Bond Future	318.7300	0.3187	325.5100	0.3255	2.127	0	0	7,000
2019/01/17	R186	02/05/2019	9.96	Call	Bond Future	6,454.9600	6.4550	6,371.2100	6.3712	(1.297)	0	0	0
2019/01/17	R186	02/05/2019	9.25	Call	Bond Future	3,172.8100	3.1728	3,103.3400	3.1033	(2.190)	0	0	3,250
2019/01/17	R186	02/05/2019	9.01	Call	Bond Future	2,237.2600	2.2373	2,177.0200	2.1770	(2.693)	0	0	0
2019/01/17	R186	02/05/2019	10.02	Put	Bond Future	161.3200	0.1613	164.7200	0.1647	2.108	0	0	3,250
2019/01/17	R186	02/05/2019	9.02	Put	Bond Future	1,205.5300	1.2055	1,232.6100	1.2326	2.246	0	0	0
2019/01/17	R186	02/05/2019	9.30	Put	Bond Future	733.0400	0.7330	749.7300	0.7497	2.277	0	0	0
2019/01/17	R186	02/05/2019	9.20	Call	Bond Future	2,967.3100	2.9673	2,899.5500	2.8995	(2.284)	0	0	90
2019/01/17	R186	02/05/2019	8.62	Put	Bond Future	2,334.3300	2.3343	2,381.1400	2.3811	2.005	0	0	0
2019/01/17	R186	02/05/2019	8.62	Call	Bond Future	1,086.2600	1.0863	1,045.3200	1.0453	(3.769)	0	0	90
2019/01/17	R186	02/05/2019	8.70	Put	Bond Future	2,062.6600	2.0627	2,105.2700	2.1053	2.066	0	0	0
2019/01/17	R186	02/05/2019	8.70	Call	Bond Future	1,282.8800	1.2829	1,237.7400	1.2377	(3.519)	0	0	200
2019/01/17	R186	02/05/2019	9.00	Put	Bond Future	1,247.7500	1.2478	1,275.7100	1.2757	2.241	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	R186	02/05/2019	9.00	Call	Bond Future	2,201.2400	2.2012	2,141.4500	2.1415	(2.716)	0	0	7,000
2019/01/17	R186	02/05/2019	8.50	Put	Bond Future	2,784.1700	2.7842	2,837.2800	2.8373	1.908	0	0	0
2019/01/17	R186	02/05/2019	8.50	Call	Bond Future	828.8000	0.8288	794.1600	0.7942	(4.180)	0	0	7,000
2019/01/17	R186	02/05/2019	8.80	Put	Bond Future	1,756.1600	1.7562	1,793.6300	1.7936	2.134	0	0	0
2019/01/17	R186	02/05/2019	8.80	Call	Bond Future	1,558.1200	1.5581	1,507.8400	1.5078	(3.227)	0	0	7,500
2019/01/17	R186	02/05/2019	10.02	Call	Bond Future	6,748.0000	6.7480	6,663.6500	6.6637	(1.250)	0	0	0
2019/01/17	R186	01/08/2019	10.08	Put	Bond Future	499.1900	0.4992	508.5300	0.5085	1.871	0	0	6,000
2019/01/17	R186	01/08/2019	9.54	Call	Bond Future	4,604.1400	4.6041	4,533.0500	4.5331	(1.544)	0	0	0
2019/01/17	R186	01/08/2019			Bond Future	8.8794	109.9323	8.8953	109.8426	0.180	0.0000	0.0000	0
2019/01/17	R186	01/08/2019	9.05	Put	Bond Future	1,775.9100	1.7759	1,808.4500	1.8084	1.832	0	0	0
2019/01/17	R186	01/08/2019	9.05	Call	Bond Future	2,729.7800	2.7298	2,672.6800	2.6727	(2.092)	0	0	6,000
2019/01/17	R186	01/08/2019	9.52	Call	Bond Future	4,519.8600	4.5199	4,449.2200	4.4492	(1.563)	0	0	0
2019/01/17	R186	01/08/2019	9.52	Put	Bond Future	993.6700	0.9937	1,012.6700	1.0127	1.912	0	0	0
2019/01/17	R186	01/08/2019	8.30	Put	Bond Future	4,127.7500	4.1277	4,189.5500	4.1895	1.497	0	0	0
2019/01/17	R186	01/08/2019	8.30	Call	Bond Future	805.4100	0.8054	777.5700	0.7776	(3.457)	0	0	6,000
2019/01/17	R186	01/08/2019	10.08	Call	Bond Future	6,986.9300	6.9869	6,906.6300	6.9066	(1.149)	0	0	0
2019/01/17	R186	01/08/2019	9.54	Put	Bond Future	970.2700	0.9703	988.8200	0.9888	1.912	0	0	0
2019/01/17	R186	01/08/2019	9.53	Call	Bond Future	4,561.9500	4.5619	4,491.0800	4.4911	(1.554)	0	0	0
2019/01/17	R186	01/08/2019	9.53	Put	Bond Future	981.9000	0.9819	1,000.6700	1.0007	1.912	0	0	0
2019/01/17	R197	07/02/2019			Bond Future	300.0837	300.0837	300.3478	300.3478	0.088	0.0000	0.0000	955
2019/01/17	R197	02/05/2019			Bond Future	305.3838	305.3838	305.6521	305.6521	0.088	0.0000	0.0000	1,400
2019/01/17	R197	01/08/2019			Bond Future	303.8467	303.8467	304.1200	304.1200	0.090	0.0000	0.0000	0
2019/01/17	R202	07/02/2019			Bond Future	234.3145	234.3145	234.4574	234.4574	0.061	0.0000	0.0000	6,748
2019/01/17	R202	02/05/2019			Bond Future	238.4531	238.4531	238.5981	238.5981	0.061	0.0000	0.0000	2,057
2019/01/17	R202	01/08/2019			Bond Future	239.1400	239.1400	239.2876	239.2876	0.062	0.0000	0.0000	0
2019/01/17	R207	07/02/2019	6.52	Call	Bond Future	342.7100	0.3427	330.0200	0.3300	(3.703)	0	0	0
2019/01/17	R207	07/02/2019	6.51	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2019/01/17	R207	07/02/2019			Bond Future	6.1348	101.5394	6.1490	101.5267	0.232	0.0000	0.0000	15,739
2019/01/17	R207	07/02/2019	6.53	Call	Bond Future	351.5700	0.3516	338.8800	0.3389	(3.610)	0	0	0
2019/01/17	R207	07/02/2019	6.53	Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2019/01/17	R207	07/02/2019	6.52	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2019/01/17	R207	07/02/2019	6.51	Call	Bond Future	333.8500	0.3338	321.1600	0.3212	(3.801)	0	0	0
2019/01/17	R207	02/05/2019	7.63	Call	Bond Future	1,333.6000	1.3336	1,320.4800	1.3205	(0.984)	0	0	0
2019/01/17	R207	02/05/2019			Bond Future	5.6359	103.3097	5.6553	103.2965	0.344	0.0000	0.0000	0
2019/01/17	R207	02/05/2019	7.61	Call	Bond Future	1,320.3700	1.3204	1,307.2500	1.3072	(0.994)	0	0	0
2019/01/17	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	R207	02/05/2019	7.62	Call	Bond Future	1,326.9900	1.3270	1,313.8700	1.3139	(0.989)	0	0	0
2019/01/17	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	R207	01/08/2019	7.33	Call	Bond Future	1,320.2100	1.3202	1,306.7000	1.3067	(1.023)	0	0	0
2019/01/17	R207	01/08/2019			Bond Future	4.3094	101.6802	4.3400	101.6667	0.708	0.0000	0.0000	0
2019/01/17	R207	01/08/2019	7.34	Call	Bond Future	1,324.5300	1.3245	1,311.0200	1.3110	(1.020)	0	0	0
2019/01/17	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	R207	01/08/2019	7.35	Call	Bond Future	1,328.8400	1.3288	1,315.3300	1.3153	(1.017)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/17	R208	07/02/2019	7.07	Call	Bond Future	97.2400	0.0972	94.2900	0.0943	(3.034)	0	0	0
2019/01/17	R208	07/02/2019	7.08	Put	Bond Future	115.6900	0.1157	113.6000	0.1136	(1.807)	0	0	0
2019/01/17	R208	07/02/2019	7.06	Put	Bond Future	133.3400	0.1333	131.4100	0.1314	(1.447)	0	0	0
2019/01/17	R208	07/02/2019			Bond Future	7.0839	101.8427	7.0844	101.8418	0.007	0.0000	0.0000	17,335
2019/01/17	R208	07/02/2019	7.07	Put	Bond Future	124.2800	0.1243	122.2600	0.1223	(1.625)	0	0	0
2019/01/17	R208	07/02/2019	7.08	Call	Bond Future	108.0300	0.1080	105.0100	0.1050	(2.796)	0	0	0
2019/01/17	R208	07/02/2019	7.06	Call	Bond Future	86.9100	0.0869	84.0500	0.0840	(3.291)	0	0	0
2019/01/17	R208	02/05/2019	8.03	Put	Bond Future	29.6400	0.0296	29.0600	0.0291	(1.957)	0	0	0
2019/01/17	R208	02/05/2019	8.02	Call	Bond Future	1,772.8800	1.7729	1,771.1300	1.7711	(0.099)	0	0	0
2019/01/17	R208	02/05/2019			Bond Future	7.0104	100.2175	7.0111	100.2163	0.009	0.0000	0.0000	0
2019/01/17	R208	02/05/2019	8.03	Call	Bond Future	1,788.8800	1.7889	1,787.1400	1.7871	(0.097)	0	0	0
2019/01/17	R208	02/05/2019	8.02	Put	Bond Future	30.7000	0.0307	30.1100	0.0301	(1.922)	0	0	0
2019/01/17	R208	02/05/2019	8.04	Call	Bond Future	1,804.9000	1.8049	1,803.1800	1.8032	(0.095)	0	0	0
2019/01/17	R208	02/05/2019	8.04	Put	Bond Future	28.6100	0.0286	28.0500	0.0281	(1.957)	0	0	0
2019/01/17	R208	01/08/2019	8.16	Call	Bond Future	2,002.6000	2.0026	2,000.9100	2.0009	(0.084)	0	0	0
2019/01/17	R208	01/08/2019	8.17	Put	Bond Future	41.3900	0.0414	41.0300	0.0410	(0.870)	0	0	0
2019/01/17	R208	01/08/2019			Bond Future	6.8663	102.1700	6.8672	102.1687	0.013	0.0000	0.0000	0
2019/01/17	R208	01/08/2019	8.16	Put	Bond Future	42.4600	0.0425	42.0900	0.0421	(0.871)	0	0	0
2019/01/17	R208	01/08/2019	8.17	Call	Bond Future	2,016.4800	2.0165	2,014.8000	2.0148	(0.083)	0	0	0
2019/01/17	R208	01/08/2019	8.15	Call	Bond Future	1,988.7500	1.9888	1,987.0500	1.9871	(0.085)	0	0	0
2019/01/17	R208	01/08/2019	8.15	Put	Bond Future	43.5600	0.0436	43.1800	0.0432	(0.872)	0	0	0
2019/01/17	R209	07/02/2019	10.20	Put	Bond Future	58.4500	0.0584	60.8800	0.0609	4.157	0	0	4,000
2019/01/17	R209	07/02/2019	8.97	Put	Bond Future	4,198.9600	4.1990	4,353.9000	4.3539	3.690	0	0	0
2019/01/17	R209	07/02/2019			Bond Future	9.5788	74.5494	9.6034	74.3880	0.256	0.0000	0.0000	117,685
2019/01/17	R209	07/02/2019	8.96	Call	Bond Future	19.3700	0.0194	13.4400	0.0134	(30.614)	0	0	0
2019/01/17	R209	07/02/2019	8.96	Put	Bond Future	4,268.6400	4.2686	4,424.0500	4.4240	3.641	0	0	0
2019/01/17	R209	07/02/2019	10.20	Call	Bond Future	3,984.5500	3.9845	3,825.6400	3.8256	(3.988)	0	0	0
2019/01/17	R209	07/02/2019	8.97	Call	Bond Future	21.2100	0.0212	14.8100	0.0148	(30.174)	0	0	0
2019/01/17	R209	07/02/2019	9.54	Put	Bond Future	1,044.3200	1.0443	1,112.9400	1.1129	6.571	0	0	0
2019/01/17	R209	07/02/2019	9.54	Call	Bond Future	787.8800	0.7879	695.1600	0.6952	(11.768)	0	0	4,000
2019/01/17	R209	07/02/2019	9.04	Put	Bond Future	3,719.4000	3.7194	3,869.9500	3.8700	4.048	0	0	0
2019/01/17	R209	07/02/2019	9.04	Call	Bond Future	39.5800	0.0396	28.7900	0.0288	(27.261)	0	0	4,000
2019/01/17	R209	07/02/2019	8.95	Call	Bond Future	17.6700	0.0177	12.1900	0.0122	(31.013)	0	0	0
2019/01/17	R209	07/02/2019	8.95	Put	Bond Future	4,338.5600	4.3386	4,494.4200	4.4944	3.592	0	0	0
2019/01/17	R209	02/05/2019	9.70	Put	Bond Future	1,774.7000	1.7747	1,840.0700	1.8401	3.683	0	0	0
2019/01/17	R209	02/05/2019			Bond Future	9.6274	72.7002	9.6526	72.5359	0.262	0.0000	0.0000	0
2019/01/17	R209	02/05/2019	9.69	Call	Bond Future	2,210.1000	2.2101	2,112.0300	2.1120	(4.437)	0	0	0
2019/01/17	R209	02/05/2019	9.69	Put	Bond Future	1,803.4800	1.8035	1,869.7000	1.8697	3.672	0	0	0
2019/01/17	R209	02/05/2019	9.70	Call	Bond Future	2,245.9600	2.2460	2,147.0400	2.1470	(4.404)	0	0	0
2019/01/17	R209	02/05/2019	10.50	Call	Bond Future	5,839.6100	5.8396	5,694.4300	5.6944	(2.486)	0	0	0
2019/01/17	R209	02/05/2019	10.71	Call	Bond Future	6,907.2300	6.9072	6,756.2500	6.7563	(2.186)	0	0	0
2019/01/17	R209	02/05/2019	9.68	Call	Bond Future	2,174.5300	2.1745	2,077.3000	2.0773	(4.471)	0	0	0
2019/01/17	R209	02/05/2019	9.68	Put	Bond Future	1,832.6400	1.8326	1,899.7000	1.8997	3.659	0	0	0
2019/01/17	R209	02/05/2019	9.95	Put	Bond Future	1,170.6000	1.1706	1,216.8500	1.2169	3.951	0	0	0
2019/01/17	R209	02/05/2019	9.95	Call	Bond Future	3,230.5700	3.2306	3,112.5300	3.1125	(3.654)	0	0	760

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	R209	02/05/2019	10.50	Put	Bond Future	462.5400	0.4625	481.6500	0.4816	4.132	0	0	11,560
2019/01/17	R209	02/05/2019	9.35	Put	Bond Future	3,000.6800	3.0007	3,097.6700	3.0977	3.232	0	0	0
2019/01/17	R209	02/05/2019	9.35	Call	Bond Future	1,157.7000	1.1577	1,090.4000	1.0904	(5.813)	0	0	760
2019/01/17	R209	02/05/2019	10.71	Put	Bond Future	325.0100	0.3250	338.3200	0.3383	4.095	0	0	760
2019/01/17	R209	01/08/2019	10.15	Put	Bond Future	1,561.3200	1.5613	1,608.8200	1.6088	3.042	0	0	0
2019/01/17	R209	01/08/2019	10.17	Call	Bond Future	4,627.8700	4.6279	4,506.7800	4.5068	(2.617)	0	0	0
2019/01/17	R209	01/08/2019			Bond Future	9.6742	74.1167	9.7002	73.9490	0.269	0.0000	0.0000	0
2019/01/17	R209	01/08/2019	10.15	Call	Bond Future	4,541.9400	4.5419	4,421.8100	4.4218	(2.645)	0	0	0
2019/01/17	R209	01/08/2019	10.17	Put	Bond Future	1,525.9600	1.5260	1,572.5000	1.5725	3.050	0	0	0
2019/01/17	R209	01/08/2019	10.16	Put	Bond Future	1,543.4500	1.5434	1,590.4600	1.5905	3.046	0	0	0
2019/01/17	R209	01/08/2019	10.16	Call	Bond Future	4,584.7500	4.5848	4,464.1300	4.4641	(2.631)	0	0	0
2019/01/17	R210	07/02/2019			Bond Future	188.0169	188.0169	188.0223	188.0223	0.003	0.0000	0.0000	2,020
2019/01/17	R210	02/05/2019			Bond Future	188.7819	188.7819	188.7870	188.7870	0.003	0.0000	0.0000	712
2019/01/17	R210	01/08/2019			Bond Future	192.5046	192.5046	192.5096	192.5096	0.003	0.0000	0.0000	0
2019/01/17	R212	07/02/2019			Bond Future	156.0478	156.0478	156.0511	156.0511	0.002	0.0000	0.0000	3,450
2019/01/17	R212	02/05/2019			Bond Future	158.8040	158.8040	158.8070	158.8070	0.002	0.0000	0.0000	1,526
2019/01/17	R212	01/08/2019			Bond Future	161.8642	161.8642	161.8672	161.8672	0.002	0.0000	0.0000	0
2019/01/17	R213	07/02/2019	8.68	Call	Bond Future	7.2600	0.0073	4.9700	0.0050	(31.543)	0	0	0
2019/01/17	R213	07/02/2019			Bond Future	9.3806	86.2190	9.4000	86.0969	0.207	0.0000	0.0000	31,062
2019/01/17	R213	07/02/2019	8.68	Put	Bond Future	4,573.6500	4.5737	4,693.5100	4.6935	2.621	0	0	0
2019/01/17	R213	07/02/2019	8.69	Call	Bond Future	7.9900	0.0080	5.5000	0.0055	(31.164)	0	0	0
2019/01/17	R213	07/02/2019	8.70	Put	Bond Future	4,440.2000	4.4402	4,559.6500	4.5596	2.690	0	0	0
2019/01/17	R213	07/02/2019	8.69	Put	Bond Future	4,506.8600	4.5069	4,626.5200	4.6265	2.655	0	0	0
2019/01/17	R213	07/02/2019	8.70	Call	Bond Future	8.7800	0.0088	6.0800	0.0061	(30.752)	0	0	0
2019/01/17	R213	02/05/2019	9.49	Call	Bond Future	2,064.5300	2.0645	1,988.9100	1.9889	(3.663)	0	0	0
2019/01/17	R213	02/05/2019	9.48	Put	Bond Future	1,729.4900	1.7295	1,778.9400	1.7789	2.859	0	0	0
2019/01/17	R213	02/05/2019			Bond Future	9.4313	84.1728	9.4514	84.0484	0.213	0.0000	0.0000	1,200
2019/01/17	R213	02/05/2019	9.50	Call	Bond Future	2,098.6800	2.0987	2,022.4200	2.0224	(3.634)	0	0	0
2019/01/17	R213	02/05/2019	9.50	Put	Bond Future	1,674.2100	1.6742	1,722.3600	1.7224	2.876	0	0	0
2019/01/17	R213	02/05/2019	9.49	Put	Bond Future	1,701.6800	1.7017	1,750.4700	1.7505	2.867	0	0	0
2019/01/17	R213	02/05/2019	9.48	Call	Bond Future	2,030.6500	2.0306	1,955.6900	1.9557	(3.691)	0	0	0
2019/01/17	R213	01/08/2019	9.99	Put	Bond Future	1,419.9200	1.4199	1,453.6400	1.4536	2.375	0	0	0
2019/01/17	R213	01/08/2019	9.98	Call	Bond Future	4,415.7100	4.4157	4,322.8000	4.3228	(2.104)	0	0	0
2019/01/17	R213	01/08/2019			Bond Future	9.4803	85.8128	9.5011	85.6858	0.219	0.0000	0.0000	0
2019/01/17	R213	01/08/2019	9.99	Call	Bond Future	4,457.6100	4.4576	4,364.3400	4.3643	(2.092)	0	0	0
2019/01/17	R213	01/08/2019	9.98	Put	Bond Future	1,436.1700	1.4362	1,470.2500	1.4703	2.373	0	0	0
2019/01/17	R213	01/08/2019	10.00	Call	Bond Future	4,499.8500	4.4999	4,406.2300	4.4062	(2.081)	0	0	0
2019/01/17	R213	01/08/2019	10.00	Put	Bond Future	1,404.0700	1.4041	1,437.4400	1.4374	2.377	0	0	0
2019/01/17	R214	07/02/2019	9.05	Put	Bond Future	5,215.8000	5.2158	5,380.3300	5.3803	3.154	0	0	0
2019/01/17	R214	07/02/2019			Bond Future	9.7697	73.5761	9.7942	73.4089	0.251	0.0000	0.0000	29,281
2019/01/17	R214	07/02/2019	9.04	Call	Bond Future	6.9900	0.0070	4.5400	0.0045	(35.050)	0	0	0
2019/01/17	R214	07/02/2019	9.04	Put	Bond Future	5,291.6200	5.2916	5,456.3900	5.4564	3.114	0	0	0
2019/01/17	R214	07/02/2019	9.05	Call	Bond Future	7.7700	0.0078	5.0800	0.0051	(34.620)	0	0	0
2019/01/17	R214	07/02/2019	9.03	Call	Bond Future	6.2900	0.0063	4.0500	0.0041	(35.612)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/17	R214 07/02/2019	9.03	Put	Bond Future	5,367.6400	5.3676	5,532.6200	5.5326	3.074	0	0	0
2019/01/17	R214 02/05/2019	9.87	Call	Bond Future	2,344.1400	2.3441	2,242.9200	2.2429	(4.318)	0	0	0
2019/01/17	R214 02/05/2019	9.85	Call	Bond Future	2,270.9700	2.2710	2,171.4400	2.1714	(4.383)	0	0	0
2019/01/17	R214 02/05/2019			Bond Future	9.8182	71.5631	9.8433	71.3929	0.256	0.0000	0.0000	1,200
2019/01/17	R214 02/05/2019	9.85	Put	Bond Future	2,055.5600	2.0556	2,126.2800	2.1263	3.440	0	0	0
2019/01/17	R214 02/05/2019	9.87	Put	Bond Future	1,994.0000	1.9940	2,063.0300	2.0630	3.462	0	0	0
2019/01/17	R214 02/05/2019	9.86	Call	Bond Future	2,307.4900	2.3075	2,207.1200	2.2071	(4.350)	0	0	0
2019/01/17	R214 02/05/2019	9.86	Put	Bond Future	2,024.6600	2.0247	2,094.5400	2.0945	3.451	0	0	0
2019/01/17	R214 01/08/2019	10.34	Put	Bond Future	1,644.5900	1.6446	1,693.8700	1.6939	2.996	0	0	0
2019/01/17	R214 01/08/2019			Bond Future	9.8659	72.9573	9.8918	72.7837	0.262	0.0000	0.0000	0
2019/01/17	R214 01/08/2019	10.33	Call	Bond Future	4,674.9900	4.6750	4,551.1100	4.5511	(2.650)	0	0	0
2019/01/17	R214 01/08/2019	10.33	Put	Bond Future	1,663.3700	1.6634	1,713.1500	1.7131	2.993	0	0	0
2019/01/17	R214 01/08/2019	10.34	Call	Bond Future	4,718.8100	4.7188	4,594.4300	4.5944	(2.636)	0	0	0
2019/01/17	R214 01/08/2019	10.32	Call	Bond Future	4,631.4800	4.6315	4,508.1000	4.5081	(2.664)	0	0	0
2019/01/17	R214 01/08/2019	10.32	Put	Bond Future	1,682.5500	1.6825	1,732.8300	1.7328	2.988	0	0	0
2019/01/17	R248 07/02/2019	9.06	Put	Bond Future	6,806.1800	6.8062	7,017.5300	7.0175	3.105	0	0	0
2019/01/17	R248 07/02/2019			Bond Future	9.7898	94.0203	9.8143	93.8065	0.250	0.0000	0.0000	107,243
2019/01/17	R248 07/02/2019	9.06	Call	Bond Future	6.7500	0.0068	4.2800	0.0043	(36.593)	0	0	0
2019/01/17	R248 07/02/2019	9.05	Put	Bond Future	6,904.7500	6.9048	7,116.3300	7.1163	3.064	0	0	0
2019/01/17	R248 07/02/2019	9.07	Call	Bond Future	7.5600	0.0076	4.8300	0.0048	(36.111)	0	0	0
2019/01/17	R248 07/02/2019	9.07	Put	Bond Future	6,707.8700	6.7079	6,918.9600	6.9190	3.147	0	0	0
2019/01/17	R248 07/02/2019	9.05	Call	Bond Future	6.0300	0.0060	3.7900	0.0038	(37.148)	0	0	0
2019/01/17	R248 02/05/2019	9.90	Put	Bond Future	2,439.6800	2.4397	2,527.2100	2.5272	3.588	0	0	0
2019/01/17	R248 02/05/2019			Bond Future	9.8386	91.2228	9.8638	91.0051	0.256	0.0000	0.0000	6
2019/01/17	R248 02/05/2019	9.90	Call	Bond Future	2,968.8700	2.9689	2,838.6800	2.8387	(4.385)	0	0	0
2019/01/17	R248 02/05/2019	9.91	Call	Bond Future	3,016.4400	3.0164	2,885.1600	2.8852	(4.352)	0	0	0
2019/01/17	R248 02/05/2019	9.89	Put	Bond Future	2,478.2800	2.4783	2,566.9200	2.5669	3.577	0	0	0
2019/01/17	R248 02/05/2019	9.91	Put	Bond Future	2,401.5700	2.4016	2,488.0100	2.4880	3.599	0	0	0
2019/01/17	R248 02/05/2019	9.89	Call	Bond Future	2,921.6400	2.9216	2,792.5600	2.7926	(4.418)	0	0	0
2019/01/17	R248 01/08/2019	10.35	Call	Bond Future	5,875.2100	5.8752	5,716.5200	5.7165	(2.701)	0	0	0
2019/01/17	R248 01/08/2019	10.34	Put	Bond Future	2,073.1500	2.0731	2,137.2000	2.1372	3.090	0	0	0
2019/01/17	R248 01/08/2019			Bond Future	9.8868	93.0001	9.9127	92.7780	0.262	0.0000	0.0000	0
2019/01/17	R248 01/08/2019	10.36	Call	Bond Future	5,930.8300	5.9308	5,771.4900	5.7715	(2.687)	0	0	0
2019/01/17	R248 01/08/2019	10.36	Put	Bond Future	2,025.3000	2.0253	2,088.0400	2.0880	3.098	0	0	0
2019/01/17	R248 01/08/2019	10.35	Put	Bond Future	2,049.0900	2.0491	2,112.4800	2.1125	3.094	0	0	0
2019/01/17	R248 01/08/2019	10.34	Call	Bond Future	5,819.7400	5.8197	5,661.7100	5.6617	(2.715)	0	0	0

**Total**

**987082**