



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 11/02/2019 TO 11/02/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	2025	07/02/2019			Bond Future	133.5441	133.5441	133.5441	133.5441	0.000	0.0000	0.0000	0
2019/02/11	2025	02/05/2019			Bond Future	135.7332	135.7332	135.6801	135.6801	(0.039)	0.0000	0.0000	691
2019/02/11	2025	01/08/2019			Bond Future	138.2466	138.2466	136.7818	136.7818	(1.060)	0.0000	0.0000	0
2019/02/11	2029	07/02/2019			Bond Future	101.5491	101.5491	101.5491	101.5491	0.000	0.0000	0.0000	0
2019/02/11	2029	02/05/2019			Bond Future	100.9074	100.9074	102.1667	102.1667	1.248	0.0000	0.0000	3,020
2019/02/11	2029	01/08/2019			Bond Future	104.1266	104.1266	104.0936	104.0936	(0.032)	0.0000	0.0000	0
2019/02/11	2030	07/02/2019			Bond Future	9.1500	92.4028	9.1500	92.4028	0.000	0.0000	0.0000	0
2019/02/11	2030	02/05/2019	9.41	Call	Bond Future	2,434.3000	2.4343	1,823.7500	1.8238	(25.081)	0	0	0
2019/02/11	2030	02/05/2019	8.90	Put	Bond Future	2,682.3300	2.6823	3,360.8000	3.3608	25.294	0	0	0
2019/02/11	2030	02/05/2019			Bond Future	9.1893	94.0902	9.3436	93.1144	1.679	0.0000	0.0000	47,197
2019/02/11	2030	02/05/2019	9.39	Call	Bond Future	2,353.3500	2.3534	1,754.1700	1.7542	(25.461)	0	0	0
2019/02/11	2030	02/05/2019	9.39	Put	Bond Future	1,086.5500	1.0866	1,463.1600	1.4632	34.661	0	0	0
2019/02/11	2030	02/05/2019	10.20	Call	Bond Future	6,335.9700	6.3360	5,443.2600	5.4433	(14.090)	0	0	0
2019/02/11	2030	02/05/2019	10.20	Put	Bond Future	187.3200	0.1873	270.4000	0.2704	44.352	0	0	3,000
2019/02/11	2030	02/05/2019	9.41	Put	Bond Future	1,042.5300	1.0425	1,407.7700	1.4078	35.034	0	0	0
2019/02/11	2030	02/05/2019	8.90	Call	Bond Future	814.1100	0.8141	516.7900	0.5168	(36.521)	0	0	3,000
2019/02/11	2030	02/05/2019	9.40	Call	Bond Future	2,393.6700	2.3937	1,788.7900	1.7888	(25.270)	0	0	3,000
2019/02/11	2030	02/05/2019	9.40	Put	Bond Future	1,064.3600	1.0644	1,435.2700	1.4353	34.848	0	0	0
2019/02/11	2030	01/08/2019	9.15	Put	Bond Future	2,726.2500	2.7263	3,265.8400	3.2658	19.792	0	0	0
2019/02/11	2030	01/08/2019	9.91	Put	Bond Future	1,054.9100	1.0549	1,314.9200	1.3149	24.648	0	0	0
2019/02/11	2030	01/08/2019			Bond Future	9.2522	91.8374	9.4124	90.8432	1.732	0.0000	0.0000	0
2019/02/11	2030	01/08/2019	8.35	Put	Bond Future	6,284.1600	6.2842	7,140.3500	7.1403	13.625	0	0	0
2019/02/11	2030	01/08/2019	8.35	Call	Bond Future	407.2800	0.4073	269.2700	0.2693	(33.886)	0	0	2,025
2019/02/11	2030	01/08/2019	9.92	Call	Bond Future	5,092.4200	5.0924	4,355.4200	4.3554	(14.472)	0	0	0
2019/02/11	2030	01/08/2019	9.90	Put	Bond Future	1,068.2200	1.0682	1,331.0500	1.3310	24.604	0	0	0
2019/02/11	2030	01/08/2019	9.15	Call	Bond Future	2,084.7400	2.0847	1,630.1300	1.6301	(21.807)	0	0	2,025
2019/02/11	2030	01/08/2019	9.91	Call	Bond Future	5,046.6900	5.0467	4,312.5000	4.3125	(14.548)	0	0	0
2019/02/11	2030	01/08/2019	9.92	Put	Bond Future	1,041.7700	1.0418	1,298.9700	1.2990	24.689	0	0	0
2019/02/11	2030	01/08/2019	9.90	Call	Bond Future	5,001.0700	5.0011	4,269.7000	4.2697	(14.624)	0	0	0
2019/02/11	2032	07/02/2019			Bond Future	9.3700	94.6807	9.3700	94.6807	0.000	0.0000	0.0000	0
2019/02/11	2032	02/05/2019	9.62	Put	Bond Future	1,235.8800	1.2359	1,668.2700	1.6683	34.986	0	0	0
2019/02/11	2032	02/05/2019	9.61	Call	Bond Future	2,677.1200	2.6771	1,985.6600	1.9857	(25.829)	0	0	0
2019/02/11	2032	02/05/2019			Bond Future	9.4035	92.3012	9.5678	91.1711	1.746	0.0000	0.0000	40,947
2019/02/11	2032	02/05/2019	9.62	Call	Bond Future	2,721.4100	2.7214	2,023.6900	2.0237	(25.638)	0	0	0
2019/02/11	2032	02/05/2019	9.61	Put	Bond Future	1,259.4800	1.2595	1,698.1300	1.6981	34.828	0	0	0
2019/02/11	2032	02/05/2019	9.63	Call	Bond Future	2,766.1600	2.7662	2,062.2300	2.0622	(25.448)	0	0	0
2019/02/11	2032	02/05/2019	9.63	Put	Bond Future	1,212.8200	1.2128	1,639.0000	1.6390	35.140	0	0	0
2019/02/11	2032	01/08/2019	10.10	Call	Bond Future	5,396.4300	5.3964	4,556.2100	4.5562	(15.570)	0	0	0
2019/02/11	2032	01/08/2019	10.11	Put	Bond Future	1,174.5200	1.1745	1,482.3900	1.4824	26.212	0	0	0
2019/02/11	2032	01/08/2019			Bond Future	9.4639	94.0204	9.6339	92.8690	1.796	0.0000	0.0000	0
2019/02/11	2032	01/08/2019	10.10	Put	Bond Future	1,189.4600	1.1895	1,500.6400	1.5006	26.161	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	2032	01/08/2019	10.11	Call	Bond Future	5,445.4400	5.4454	4,601.9100	4.6019	(15.491)	0	0	0
2019/02/11	2032	01/08/2019	10.09	Call	Bond Future	5,347.3200	5.3473	4,510.4300	4.5104	(15.651)	0	0	0
2019/02/11	2032	01/08/2019	10.09	Put	Bond Future	1,204.3700	1.2044	1,518.8800	1.5189	26.114	0	0	0
2019/02/11	2033	07/02/2019			Bond Future	104.0888	104.0888	104.0888	104.0888	0.000	0.0000	0.0000	0
2019/02/11	2033	02/05/2019			Bond Future	104.7730	104.7730	104.7328	104.7328	(0.038)	0.0000	0.0000	6,090
2019/02/11	2033	01/08/2019			Bond Future	106.7492	106.7492	106.7079	106.7079	(0.039)	0.0000	0.0000	0
2019/02/11	2037	07/02/2019			Bond Future	9.6200	90.7855	9.6200	90.7855	0.000	0.0000	0.0000	0
2019/02/11	2037	02/05/2019	9.81	Put	Bond Future	1,510.9600	1.5110	2,035.1700	2.0352	34.694	0	0	0
2019/02/11	2037	02/05/2019			Bond Future	9.6538	92.5229	9.8176	91.2604	1.697	0.0000	0.0000	57,097
2019/02/11	2037	02/05/2019	9.80	Call	Bond Future	2,668.8300	2.6688	1,937.8700	1.9379	(27.389)	0	0	0
2019/02/11	2037	02/05/2019	9.80	Put	Bond Future	1,540.5900	1.5406	2,072.2100	2.0722	34.508	0	0	0
2019/02/11	2037	02/05/2019	9.81	Call	Bond Future	2,715.5700	2.7156	1,977.2000	1.9772	(27.190)	0	0	0
2019/02/11	2037	02/05/2019	9.79	Call	Bond Future	2,622.6300	2.6226	1,899.1400	1.8991	(27.586)	0	0	0
2019/02/11	2037	02/05/2019	9.79	Put	Bond Future	1,570.8600	1.5709	2,109.9500	2.1100	34.318	0	0	0
2019/02/11	2037	01/08/2019	10.31	Call	Bond Future	5,832.3100	5.8323	4,910.0400	4.9100	(15.813)	0	0	0
2019/02/11	2037	01/08/2019			Bond Future	9.7176	89.9906	9.8868	88.7043	1.741	0.0000	0.0000	0
2019/02/11	2037	01/08/2019	10.29	Call	Bond Future	5,725.8900	5.7259	4,811.2500	4.8113	(15.974)	0	0	0
2019/02/11	2037	01/08/2019	10.29	Put	Bond Future	1,484.8800	1.4849	1,856.5600	1.8566	25.031	0	0	0
2019/02/11	2037	01/08/2019	10.31	Put	Bond Future	1,448.7000	1.4487	1,812.7500	1.8128	25.129	0	0	0
2019/02/11	2037	01/08/2019	10.30	Call	Bond Future	5,779.0300	5.7790	4,860.5700	4.8606	(15.893)	0	0	0
2019/02/11	2037	01/08/2019	10.30	Put	Bond Future	1,466.6800	1.4667	1,834.5400	1.8345	25.081	0	0	0
2019/02/11	2038	07/02/2019			Bond Future	121.7382	121.7382	121.7382	121.7382	0.000	0.0000	0.0000	0
2019/02/11	2038	02/05/2019			Bond Future	123.8959	123.8959	123.5707	123.5707	(0.263)	0.0000	0.0000	10,004
2019/02/11	2038	01/08/2019			Bond Future	126.1803	126.1803	124.2619	124.2619	(1.520)	0.0000	0.0000	0
2019/02/11	2040	07/02/2019			Bond Future	9.6950	94.1080	9.6950	94.1080	0.000	0.0000	0.0000	0
2019/02/11	2040	02/05/2019	9.89	Call	Bond Future	2,964.9000	2.9649	2,165.5200	2.1655	(26.961)	0	0	0
2019/02/11	2040	02/05/2019	9.88	Put	Bond Future	1,654.5200	1.6545	2,221.4200	2.2214	34.264	0	0	0
2019/02/11	2040	02/05/2019	9.60	Call	Bond Future	1,680.4100	1.6804	1,123.2400	1.1232	(33.157)	0	0	1,150
2019/02/11	2040	02/05/2019			Bond Future	9.7282	95.9188	9.8920	94.5604	1.683	0.0000	0.0000	22,321
2019/02/11	2040	02/05/2019	9.90	Call	Bond Future	3,015.4100	3.0154	2,208.1700	2.2082	(26.770)	0	0	0
2019/02/11	2040	02/05/2019	9.90	Put	Bond Future	1,591.3000	1.5913	2,142.4500	2.1425	34.635	0	0	0
2019/02/11	2040	02/05/2019	10.20	Put	Bond Future	877.8400	0.8778	1,223.0800	1.2231	39.328	0	0	0
2019/02/11	2040	02/05/2019	10.20	Call	Bond Future	4,707.2100	4.7072	3,694.0600	3.6941	(21.523)	0	0	1,150
2019/02/11	2040	02/05/2019	9.60	Put	Bond Future	2,766.4100	2.7664	3,567.6300	3.5676	28.962	0	0	0
2019/02/11	2040	02/05/2019	9.89	Put	Bond Future	1,622.7400	1.6227	2,181.7500	2.1818	34.449	0	0	0
2019/02/11	2040	02/05/2019	9.88	Call	Bond Future	2,914.6100	2.9146	2,123.1200	2.1231	(27.156)	0	0	0
2019/02/11	2040	01/08/2019	10.36	Call	Bond Future	6,161.1900	6.1612	5,179.8400	5.1798	(15.928)	0	0	0
2019/02/11	2040	01/08/2019	10.37	Put	Bond Future	1,616.0600	1.6161	2,014.5900	2.0146	24.661	0	0	0
2019/02/11	2040	01/08/2019			Bond Future	9.7916	93.1994	9.9607	91.8154	1.726	0.0000	0.0000	0
2019/02/11	2040	01/08/2019	10.36	Put	Bond Future	1,635.7800	1.6358	2,038.4000	2.0384	24.613	0	0	0
2019/02/11	2040	01/08/2019	10.37	Call	Bond Future	6,217.9200	6.2179	5,232.4800	5.2325	(15.848)	0	0	0
2019/02/11	2040	01/08/2019	10.38	Call	Bond Future	6,274.7700	6.2748	5,285.2800	5.2853	(15.769)	0	0	0
2019/02/11	2040	01/08/2019	10.38	Put	Bond Future	1,596.5800	1.5966	1,991.0600	1.9911	24.708	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	2044	07/02/2019			Bond Future	9.7150	91.2806	9.7150	91.2806	0.000	0.0000	0.0000	0
2019/02/11	2044	02/05/2019	9.90	Call	Bond Future	2,995.1200	2.9951	2,163.6100	2.1636	(27.762)	0	0	0
2019/02/11	2044	02/05/2019			Bond Future	9.7455	93.0500	9.9143	91.6225	1.732	0.0000	0.0000	35,981
2019/02/11	2044	02/05/2019	9.90	Put	Bond Future	1,687.3600	1.6874	2,283.4000	2.2834	35.324	0	0	0
2019/02/11	2044	02/05/2019	9.91	Call	Bond Future	3,046.4200	3.0464	2,206.6500	2.2066	(27.566)	0	0	0
2019/02/11	2044	02/05/2019	9.92	Put	Bond Future	1,623.3300	1.6233	2,202.9100	2.2029	35.703	0	0	0
2019/02/11	2044	02/05/2019	9.91	Put	Bond Future	1,655.0900	1.6551	2,242.8700	2.2429	35.513	0	0	0
2019/02/11	2044	02/05/2019	9.92	Call	Bond Future	3,098.0900	3.0981	2,250.1200	2.2501	(27.371)	0	0	0
2019/02/11	2044	01/08/2019	9.86	Put	Bond Future	3,151.0200	3.1510	3,841.1800	3.8412	21.903	0	0	0
2019/02/11	2044	01/08/2019	10.53	Call	Bond Future	7,193.2900	7.1933	6,101.5000	6.1015	(15.178)	0	0	0
2019/02/11	2044	01/08/2019	10.40	Put	Bond Future	1,631.0100	1.6310	2,045.2100	2.0452	25.395	0	0	0
2019/02/11	2044	01/08/2019			Bond Future	9.8062	90.4023	9.9803	88.9479	1.776	0.0000	0.0000	0
2019/02/11	2044	01/08/2019	10.39	Call	Bond Future	6,376.3900	6.3764	5,340.3900	5.3404	(16.247)	0	0	0
2019/02/11	2044	01/08/2019	10.39	Put	Bond Future	1,650.7500	1.6507	2,069.1700	2.0692	25.347	0	0	0
2019/02/11	2044	01/08/2019	9.86	Call	Bond Future	3,604.8400	3.6048	2,840.5800	2.8406	(21.201)	0	0	100
2019/02/11	2044	01/08/2019	10.53	Put	Bond Future	1,396.3300	1.3963	1,758.9600	1.7590	25.970	0	0	100
2019/02/11	2044	01/08/2019	10.40	Call	Bond Future	6,433.9300	6.4339	5,393.7100	5.3937	(16.168)	0	0	0
2019/02/11	2044	01/08/2019	9.36	Put	Bond Future	5,597.5800	5.5976	6,592.0700	6.5921	17.766	0	0	0
2019/02/11	2044	01/08/2019	9.36	Call	Bond Future	1,683.4000	1.6834	1,223.4700	1.2235	(27.321)	0	0	100
2019/02/11	2044	01/08/2019	10.38	Call	Bond Future	6,318.9700	6.3190	5,287.2100	5.2872	(16.328)	0	0	0
2019/02/11	2044	01/08/2019	10.38	Put	Bond Future	1,670.7400	1.6707	2,093.4000	2.0934	25.298	0	0	0
2019/02/11	2046	07/02/2019			Bond Future	116.2698	116.2698	116.2698	116.2698	0.000	0.0000	0.0000	0
2019/02/11	2046	02/05/2019			Bond Future	103.5209	103.5209	116.5240	116.5240	12.561	0.0000	0.0000	12,517
2019/02/11	2046	01/08/2019			Bond Future	118.7556	118.7556	118.7217	118.7217	(0.029)	0.0000	0.0000	0
2019/02/11	2050	07/02/2019			Bond Future	120.4341	120.4341	120.4341	120.4341	0.000	0.0000	0.0000	0
2019/02/11	2050	02/05/2019			Bond Future	122.4770	122.4770	122.3026	122.3026	(0.142)	0.0000	0.0000	10,644
2019/02/11	2050	01/08/2019			Bond Future	122.9696	122.9696	122.7917	122.7917	(0.145)	0.0000	0.0000	0
2019/02/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	AL37	02/05/2019			Index Future	628.8370	628.8370	626.1580	626.1580	(0.426)	0.0000	0.0000	0
2019/02/11	AL37	01/08/2019			Index Future	640.5460	640.5460	637.8110	637.8110	(0.427)	0.0000	0.0000	0
2019/02/11	AL7T	02/05/2019			Index Future	728.6640	728.6640	722.8290	722.8290	(0.801)	0.0000	0.0000	0
2019/02/11	AL7T	01/08/2019			Index Future	742.2310	742.2310	736.2820	736.2820	(0.802)	0.0000	0.0000	0
2019/02/11	ALBI	02/05/2019			Index Future	661.3240	661.3240	654.0450	654.0450	(1.101)	0.0000	0.0000	885
2019/02/11	ALBI	01/08/2019			Index Future	673.6380	673.6380	666.2180	666.2180	(1.101)	0.0000	0.0000	0
2019/02/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C226	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
2019/02/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/11	ES33	07/02/2019			Bond Future	10.8000	79.1268	10.8000	79.1268	0.000	0.0000	0.0000	0
2019/02/11	ES33	02/05/2019			Bond Future	10.8671	76.8579	11.0309	75.9024	1.508	0.0000	0.0000	350
2019/02/11	ES33	01/08/2019			Bond Future	10.9712	78.2893	11.1410	77.3158	1.547	0.0000	0.0000	0
2019/02/11	ES42	07/02/2019			Bond Future	11.0450	81.4021	11.0450	81.4021	0.000	0.0000	0.0000	0
2019/02/11	ES42	02/05/2019			Bond Future	11.1166	78.6959	11.2806	77.6049	1.475	0.0000	0.0000	4,919
2019/02/11	ES42	01/08/2019			Bond Future	11.2183	80.1621	11.3881	79.0505	1.513	0.0000	0.0000	0
2019/02/11	GOVI	02/05/2019	647.87	Call	GOVI	71,360.0000	7.1360	0.0000	0.0000	(100.000)	0	0	0
2019/02/11	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	3,960.0000	0.3960	100.000	0	0	0
2019/02/11	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	3,760.0000	0.3760	100.000	0	0	0
2019/02/11	GOVI	02/05/2019			GOVI	655.0060	655.0060	647.4840	647.4840	(1.148)	0.0000	0.0000	441
2019/02/11	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	3,860.0000	0.3860	100.000	0	0	0
2019/02/11	GOVI	02/05/2019	647.88	Call	GOVI	71,260.0000	7.1260	0.0000	0.0000	(100.000)	0	0	0
2019/02/11	GOVI	02/05/2019	647.86	Call	GOVI	71,460.0000	7.1460	0.0000	0.0000	(100.000)	0	0	0
2019/02/11	GOVI	01/08/2019	638.68	Call	GOVI	285,230.0000	28.5230	208,550.0000	20.8550	(26.884)	0	0	0
2019/02/11	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/11	GOVI	01/08/2019			GOVI	667.2030	667.2030	659.5350	659.5350	(1.149)	0.0000	0.0000	0
2019/02/11	GOVI	01/08/2019	638.69	Call	GOVI	285,130.0000	28.5130	208,450.0000	20.8450	(26.893)	0	0	0
2019/02/11	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/11	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/11	GOVI	01/08/2019	638.67	Call	GOVI	285,330.0000	28.5330	208,650.0000	20.8650	(26.874)	0	0	0
2019/02/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/11	IGOV	02/05/2019			Index Future	260.8680	260.8680	260.7580	260.7580	(0.042)	0.0000	0.0000	737
2019/02/11	IGOV	01/08/2019			Index Future	265.7880	265.7880	265.6740	265.6740	(0.043)	0.0000	0.0000	0
2019/02/11	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/11	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/11	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8800	99.8800	0.010	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/11	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/11	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/02/11	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8200	102.8200	0.019	0.0000	0.0000	0
2019/02/11	IS02	23/03/2020			Interest Rate Swap	98.8000	98.8000	98.8200	98.8200	0.020	0.0000	0.0000	0
2019/02/11	IS02	22/06/2020			Interest Rate Swap	102.3500	102.3500	102.3800	102.3800	0.029	0.0000	0.0000	0
2019/02/11	IS02	21/09/2020			Interest Rate Swap	99.3100	99.3100	99.3500	99.3500	0.040	0.0000	0.0000	0
2019/02/11	IS05	17/12/2020			Interest Rate Swap	96.0800	96.0800	96.1300	96.1300	0.052	0.0000	0.0000	0
2019/02/11	IS05	16/03/2021			Interest Rate Swap	95.2200	95.2200	95.2800	95.2800	0.063	0.0000	0.0000	0
2019/02/11	IS05	15/06/2021			Interest Rate Swap	94.3200	94.3200	94.4000	94.4000	0.085	0.0000	0.0000	0
2019/02/11	IS05	21/09/2021			Interest Rate Swap	94.3900	94.3900	94.4900	94.4900	0.106	0.0000	0.0000	0
2019/02/11	IS05	21/12/2021			Interest Rate Swap	96.5000	96.5000	96.6300	96.6300	0.135	0.0000	0.0000	51
2019/02/11	IS05	15/03/2022			Interest Rate Swap	96.5600	96.5600	96.7000	96.7000	0.145	0.0000	0.0000	0
2019/02/11	IS05	21/06/2022			Interest Rate Swap	97.6800	97.6800	97.8300	97.8300	0.154	0.0000	0.0000	0
2019/02/11	IS05	20/09/2022			Interest Rate Swap	101.5400	101.5400	101.6900	101.6900	0.148	0.0000	0.0000	0
2019/02/11	IS05	20/12/2022			Interest Rate Swap	102.7300	102.7300	102.8900	102.8900	0.156	0.0000	0.0000	0
2019/02/11	IS05	22/03/2023			Interest Rate Swap	96.0200	96.0200	96.2000	96.2000	0.187	0.0000	0.0000	0
2019/02/11	IS05	20/06/2023			Interest Rate Swap	102.0300	102.0300	102.2200	102.2200	0.186	0.0000	0.0000	0
2019/02/11	IS05	19/09/2023			Interest Rate Swap	97.4600	97.4600	97.6800	97.6800	0.226	0.0000	0.0000	0
2019/02/11	IS10	17/12/2025			Interest Rate Swap	93.8200	93.8200	94.1700	94.1700	0.373	0.0000	0.0000	0
2019/02/11	IS10	16/03/2026			Interest Rate Swap	90.7800	90.7800	91.1400	91.1400	0.397	0.0000	0.0000	0
2019/02/11	IS10	15/06/2026			Interest Rate Swap	89.4900	89.4900	89.8600	89.8600	0.413	0.0000	0.0000	0
2019/02/11	IS10	21/09/2026			Interest Rate Swap	91.6500	91.6500	92.0200	92.0200	0.404	0.0000	0.0000	0
2019/02/11	IS10	21/12/2026			Interest Rate Swap	95.4500	95.4500	95.8300	95.8300	0.398	0.0000	0.0000	0
2019/02/11	IS10	15/03/2027			Interest Rate Swap	94.0000	94.0000	94.3900	94.3900	0.415	0.0000	0.0000	0
2019/02/11	IS10	21/06/2027			Interest Rate Swap	96.0800	96.0800	96.4700	96.4700	0.406	0.0000	0.0000	0
2019/02/11	IS10	20/09/2027			Interest Rate Swap	101.5500	101.5500	101.9600	101.9600	0.404	0.0000	0.0000	0
2019/02/11	IS10	20/12/2027			Interest Rate Swap	101.9000	101.9000	102.3200	102.3200	0.412	0.0000	0.0000	0
2019/02/11	IS10	22/03/2028			Interest Rate Swap	95.3600	95.3600	95.8000	95.8000	0.461	0.0000	0.0000	0
2019/02/11	IS10	20/06/2028			Interest Rate Swap	102.5800	102.5800	103.0200	103.0200	0.429	0.0000	0.0000	0
2019/02/11	IS10	19/09/2028			Interest Rate Swap	96.0900	96.0900	96.5400	96.5400	0.468	0.0000	0.0000	0
2019/02/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/11	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/11	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/11	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	7.1300	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/11	R023	07/02/2019			Bond Future	7.8400	103.2196	7.8400	103.2196	0.000	0.0000	0.0000	0
2019/02/11	R023	02/05/2019	8.45	Call	Bond Future	2,059.8800	2.0599	1,681.3400	1.6813	(18.377)	0	0	0
2019/02/11	R023	02/05/2019	8.44	Put	Bond Future	139.2600	0.1393	208.6600	0.2087	49.835	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	R023	02/05/2019			Bond Future	7.8488	101.0944	7.9870	100.6481	1.761	0.0000	0.0000	69,199
2019/02/11	R023	02/05/2019	8.46	Call	Bond Future	2,088.0800	2.0881	1,707.9600	1.7080	(18.204)	0	0	0
2019/02/11	R023	02/05/2019	8.46	Put	Bond Future	132.4500	0.1324	198.6700	0.1987	49.996	0	0	0
2019/02/11	R023	02/05/2019	8.45	Put	Bond Future	135.8700	0.1359	203.6700	0.2037	49.901	0	0	0
2019/02/11	R023	02/05/2019	8.44	Call	Bond Future	2,031.6500	2.0316	1,654.7100	1.6547	(18.553)	0	0	0
2019/02/11	R023	01/08/2019	8.95	Call	Bond Future	3,451.0000	3.4510	3,059.6400	3.0596	(11.340)	0	0	0
2019/02/11	R023	01/08/2019			Bond Future	7.8686	102.9770	8.0180	102.5220	1.899	0.0000	0.0000	0
2019/02/11	R023	01/08/2019	8.93	Call	Bond Future	3,400.9100	3.4009	3,011.6000	3.0116	(11.447)	0	0	0
2019/02/11	R023	01/08/2019	8.93	Put	Bond Future	223.7000	0.2237	289.3700	0.2894	29.356	0	0	0
2019/02/11	R023	01/08/2019	8.95	Put	Bond Future	215.1300	0.2151	278.7500	0.2788	29.573	0	0	0
2019/02/11	R023	01/08/2019	8.94	Call	Bond Future	3,425.9200	3.4259	3,035.5800	3.0356	(11.394)	0	0	0
2019/02/11	R023	01/08/2019	8.94	Put	Bond Future	219.3800	0.2194	284.0200	0.2840	29.465	0	0	0
2019/02/11	R035	07/02/2019			Bond Future	9.5450	98.5900	9.5450	98.5900	0.000	0.0000	0.0000	0
2019/02/11	R035	02/05/2019	9.74	Put	Bond Future	1,489.6300	1.4896	2,002.2800	2.0023	34.415	0	0	0
2019/02/11	R035	02/05/2019			Bond Future	9.5715	95.9974	9.7354	94.7429	1.712	0.0000	0.0000	74,673
2019/02/11	R035	02/05/2019	9.74	Call	Bond Future	2,778.9900	2.7790	2,037.1400	2.0371	(26.695)	0	0	0
2019/02/11	R035	02/05/2019	9.75	Call	Bond Future	2,825.9700	2.8260	2,076.9200	2.0769	(26.506)	0	0	0
2019/02/11	R035	02/05/2019	9.75	Put	Bond Future	1,460.8900	1.4609	1,966.3400	1.9663	34.599	0	0	0
2019/02/11	R035	02/05/2019	9.73	Call	Bond Future	2,732.1900	2.7322	1,997.5800	1.9976	(26.887)	0	0	0
2019/02/11	R035	02/05/2019	9.73	Put	Bond Future	1,518.6400	1.5186	2,038.5300	2.0385	34.234	0	0	0
2019/02/11	R035	01/08/2019	10.23	Call	Bond Future	5,878.0300	5.8780	4,963.3800	4.9634	(15.560)	0	0	0
2019/02/11	R035	01/08/2019	10.22	Put	Bond Future	1,489.1400	1.4891	1,856.3800	1.8564	24.661	0	0	0
2019/02/11	R035	01/08/2019			Bond Future	9.6313	97.7851	9.8006	96.5070	1.758	0.0000	0.0000	0
2019/02/11	R035	01/08/2019	10.24	Call	Bond Future	5,931.2100	5.9312	5,012.8600	5.0129	(15.483)	0	0	0
2019/02/11	R035	01/08/2019	10.24	Put	Bond Future	1,453.5500	1.4535	1,813.3700	1.8134	24.755	0	0	0
2019/02/11	R035	01/08/2019	10.23	Put	Bond Future	1,471.3500	1.4713	1,834.8700	1.8349	24.707	0	0	0
2019/02/11	R035	01/08/2019	10.22	Call	Bond Future	5,824.7500	5.8248	4,913.8200	4.9138	(15.639)	0	0	0
2019/02/11	R186	07/02/2019			Bond Future	8.6700	111.7759	8.6700	111.7759	0.000	0.0000	0.0000	0
2019/02/11	R186	02/05/2019	9.02	Call	Bond Future	2,562.1500	2.5621	1,997.7900	1.9978	(22.027)	0	0	0
2019/02/11	R186	02/05/2019	9.01	Put	Bond Future	712.1300	0.7121	966.1600	0.9662	35.672	0	0	0
2019/02/11	R186	02/05/2019	10.07	Call	Bond Future	7,691.3000	7.6913	6,897.5800	6.8976	(10.320)	0	0	0
2019/02/11	R186	02/05/2019	9.96	Put	Bond Future	60.0800	0.0601	88.7900	0.0888	47.786	0	0	90
2019/02/11	R186	02/05/2019	9.75	Call	Bond Future	6,052.8200	6.0528	5,292.0700	5.2921	(12.569)	0	0	0
2019/02/11	R186	02/05/2019	9.25	Put	Bond Future	407.6500	0.4077	568.0000	0.5680	39.335	0	0	0
2019/02/11	R186	02/05/2019	8.65	Put	Bond Future	1,539.7600	1.5398	1,980.3200	1.9803	28.612	0	0	0
2019/02/11	R186	02/05/2019			Bond Future	8.6969	113.8297	8.8370	113.0158	1.611	0.0000	0.0000	67,445
2019/02/11	R186	02/05/2019	9.03	Call	Bond Future	2,603.6600	2.6037	2,034.8500	2.0349	(21.847)	0	0	0
2019/02/11	R186	02/05/2019	9.03	Put	Bond Future	680.8600	0.6809	925.9500	0.9259	35.997	0	0	0
2019/02/11	R186	02/05/2019	8.65	Call	Bond Future	1,265.5400	1.2655	892.2000	0.8922	(29.500)	0	0	3,250
2019/02/11	R186	02/05/2019	9.02	Put	Bond Future	696.4400	0.6964	945.9800	0.9460	35.831	0	0	0
2019/02/11	R186	02/05/2019	9.01	Call	Bond Future	2,520.7200	2.5207	1,960.8500	1.9609	(22.211)	0	0	0
2019/02/11	R186	02/05/2019	9.30	Call	Bond Future	3,811.6500	3.8117	3,142.4800	3.1425	(17.556)	0	0	200
2019/02/11	R186	02/05/2019	10.07	Put	Bond Future	40.5100	0.0405	60.6900	0.0607	49.815	0	0	200
2019/02/11	R186	02/05/2019	9.96	Call	Bond Future	7,124.1000	7.1241	6,338.9100	6.3389	(11.022)	0	0	0
2019/02/11	R186	02/05/2019	9.20	Put	Bond Future	459.3500	0.4594	636.7500	0.6367	38.620	0	0	0
2019/02/11	R186	02/05/2019	9.75	Put	Bond Future	121.2900	0.1213	174.4400	0.1744	43.821	0	0	7,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	R186	02/05/2019	10.02	Put	Bond Future	48.5600	0.0486	72.3200	0.0723	48.929	0	0	3,250
2019/02/11	R186	02/05/2019	9.25	Call	Bond Future	3,576.4000	3.5764	2,922.8500	2.9229	(18.274)	0	0	3,250
2019/02/11	R186	02/05/2019	8.90	Call	Bond Future	2,091.1900	2.0912	1,584.0400	1.5840	(24.252)	0	0	0
2019/02/11	R186	02/05/2019	8.70	Put	Bond Future	1,394.0200	1.3940	1,806.9700	1.8070	29.623	0	0	0
2019/02/11	R186	02/05/2019	8.70	Call	Bond Future	1,412.1800	1.4122	1,011.2300	1.0112	(28.392)	0	0	200
2019/02/11	R186	02/05/2019	9.30	Put	Bond Future	362.3400	0.3623	507.0700	0.5071	39.943	0	0	0
2019/02/11	R186	02/05/2019	9.20	Call	Bond Future	3,346.5800	3.3466	2,710.0800	2.7101	(19.019)	0	0	90
2019/02/11	R186	02/05/2019	8.62	Put	Bond Future	1,632.1500	1.6322	2,089.3000	2.0893	28.009	0	0	0
2019/02/11	R186	02/05/2019	8.62	Call	Bond Future	1,182.0200	1.1820	825.2700	0.8253	(30.181)	0	0	90
2019/02/11	R186	02/05/2019	8.50	Put	Bond Future	2,039.2200	2.0392	2,561.9300	2.5619	25.633	0	0	0
2019/02/11	R186	02/05/2019	8.50	Call	Bond Future	881.7900	0.8818	590.6000	0.5906	(33.023)	0	0	7,000
2019/02/11	R186	02/05/2019	9.00	Put	Bond Future	728.3200	0.7283	986.8900	0.9869	35.502	0	0	0
2019/02/11	R186	02/05/2019	9.00	Call	Bond Future	2,479.7500	2.4797	1,924.4200	1.9244	(22.395)	0	0	7,000
2019/02/11	R186	02/05/2019	10.02	Call	Bond Future	7,433.1800	7.4332	6,643.0400	6.6430	(10.630)	0	0	0
2019/02/11	R186	02/05/2019	8.80	Put	Bond Future	1,134.0000	1.1340	1,492.6200	1.4926	31.624	0	0	0
2019/02/11	R186	02/05/2019	8.80	Call	Bond Future	1,733.9000	1.7339	1,278.6200	1.2786	(26.258)	0	0	7,500
2019/02/11	R186	02/05/2019	9.05	Call	Bond Future	2,687.6100	2.6876	2,110.0700	2.1101	(21.489)	0	0	0
2019/02/11	R186	02/05/2019	9.05	Put	Bond Future	650.7700	0.6508	887.1300	0.8871	36.320	0	0	3,250
2019/02/11	R186	02/05/2019	8.90	Put	Bond Future	913.5400	0.9135	1,220.2900	1.2203	33.578	0	0	4,250
2019/02/11	R186	01/08/2019	10.08	Put	Bond Future	317.2500	0.3173	404.8400	0.4048	27.609	0	0	6,000
2019/02/11	R186	01/08/2019	9.54	Call	Bond Future	5,103.0100	5.1030	4,455.4500	4.4555	(12.690)	0	0	0
2019/02/11	R186	01/08/2019			Bond Future	8.7523	110.6503	8.8992	109.8210	1.679	0.0000	0.0000	0
2019/02/11	R186	01/08/2019	8.30	Put	Bond Future	3,560.0200	3.5600	4,143.4900	4.1435	16.390	0	0	0
2019/02/11	R186	01/08/2019	8.30	Call	Bond Future	955.7400	0.9557	709.8900	0.7099	(25.724)	0	0	6,000
2019/02/11	R186	01/08/2019	9.05	Put	Bond Future	1,410.7000	1.4107	1,722.5000	1.7225	22.103	0	0	0
2019/02/11	R186	01/08/2019	9.05	Call	Bond Future	3,082.6300	3.0826	2,565.1100	2.5651	(16.788)	0	0	6,000
2019/02/11	R186	01/08/2019	9.52	Call	Bond Future	5,014.4000	5.0144	4,371.0500	4.3711	(12.830)	0	0	0
2019/02/11	R186	01/08/2019	9.52	Put	Bond Future	770.1500	0.7702	956.1200	0.9561	24.147	0	0	0
2019/02/11	R186	01/08/2019	10.08	Call	Bond Future	7,523.0500	7.5230	6,781.3200	6.7813	(9.859)	0	0	0
2019/02/11	R186	01/08/2019	9.54	Put	Bond Future	751.0800	0.7511	932.8400	0.9328	24.200	0	0	0
2019/02/11	R186	01/08/2019	9.53	Call	Bond Future	5,058.6700	5.0587	4,413.2000	4.4132	(12.760)	0	0	0
2019/02/11	R186	01/08/2019	9.53	Put	Bond Future	760.5600	0.7606	944.4100	0.9444	24.173	0	0	0
2019/02/11	R197	07/02/2019			Bond Future	300.0825	300.0825	300.0825	300.0825	0.000	0.0000	0.0000	0
2019/02/11	R197	02/05/2019			Bond Future	305.0407	305.0407	304.9201	304.9201	(0.040)	0.0000	0.0000	2,350
2019/02/11	R197	01/08/2019			Bond Future	303.2401	303.2401	303.1164	303.1164	(0.041)	0.0000	0.0000	0
2019/02/11	R202	07/02/2019			Bond Future	234.3914	234.3914	234.3914	234.3914	0.000	0.0000	0.0000	0
2019/02/11	R202	02/05/2019			Bond Future	238.5045	238.5045	238.4118	238.4118	(0.039)	0.0000	0.0000	8,786
2019/02/11	R202	01/08/2019			Bond Future	238.9906	238.9906	238.8956	238.8956	(0.040)	0.0000	0.0000	0
2019/02/11	R207	07/02/2019			Bond Future	6.5300	101.1879	6.5300	101.1879	0.000	0.0000	0.0000	0
2019/02/11	R207	02/05/2019	7.63	Call	Bond Future	881.4000	0.8814	758.9700	0.7590	(13.890)	0	0	0
2019/02/11	R207	02/05/2019			Bond Future	6.3070	102.8575	6.4896	102.7350	2.895	0.0000	0.0000	6,924
2019/02/11	R207	02/05/2019	7.61	Call	Bond Future	868.1700	0.8682	745.7400	0.7457	(14.102)	0	0	0
2019/02/11	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/11	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/11	R207	02/05/2019	7.62	Call	Bond Future	874.7900	0.8748	752.3600	0.7524	(13.995)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/11	R207	01/08/2019	7.34	Put	Bond Future	0.0200	0.0000	0.1400	0.0001	600.000	0	0	0
2019/02/11	R207	01/08/2019	7.33	Call	Bond Future	771.5900	0.7716	646.7300	0.6467	(16.182)	0	0	0
2019/02/11	R207	01/08/2019			Bond Future	5.5551	101.1316	5.8408	101.0066	5.143	0.0000	0.0000	0
2019/02/11	R207	01/08/2019	7.34	Call	Bond Future	775.9100	0.7759	651.0400	0.6510	(16.093)	0	0	0
2019/02/11	R207	01/08/2019	7.33	Put	Bond Future	0.0200	0.0000	0.1500	0.0002	650.000	0	0	0
2019/02/11	R207	01/08/2019	7.35	Call	Bond Future	780.2200	0.7802	655.3400	0.6553	(16.006)	0	0	0
2019/02/11	R207	01/08/2019	7.35	Put	Bond Future	0.0200	0.0000	0.1300	0.0001	550.000	0	0	0
2019/02/11	R208	07/02/2019			Bond Future	7.0700	101.8698	7.0700	101.8698	0.000	0.0000	0.0000	0
2019/02/11	R208	02/05/2019	8.03	Put	Bond Future	9.6200	0.0096	17.5500	0.0175	82.432	0	0	0
2019/02/11	R208	02/05/2019	8.02	Call	Bond Future	1,747.2800	1.7473	1,500.0100	1.5000	(14.152)	0	0	0
2019/02/11	R208	02/05/2019			Bond Future	7.0133	100.2124	7.1599	99.9569	2.091	0.0000	0.0000	13,834
2019/02/11	R208	02/05/2019	8.03	Call	Bond Future	1,763.8500	1.7638	1,516.2400	1.5162	(14.038)	0	0	0
2019/02/11	R208	02/05/2019	8.02	Put	Bond Future	10.1100	0.0101	18.3800	0.0184	81.800	0	0	0
2019/02/11	R208	02/05/2019	8.04	Call	Bond Future	1,780.4400	1.7804	1,532.4900	1.5325	(13.926)	0	0	0
2019/02/11	R208	02/05/2019	8.04	Put	Bond Future	9.1600	0.0092	16.7500	0.0168	82.860	0	0	0
2019/02/11	R208	01/08/2019	8.16	Call	Bond Future	1,904.2100	1.9042	1,662.4300	1.6624	(12.697)	0	0	0
2019/02/11	R208	01/08/2019	8.17	Put	Bond Future	34.2600	0.0343	52.6300	0.0526	53.619	0	0	0
2019/02/11	R208	01/08/2019			Bond Future	6.9258	102.0788	7.0960	101.8183	2.458	0.0000	0.0000	0
2019/02/11	R208	01/08/2019	8.16	Put	Bond Future	35.2400	0.0352	54.0400	0.0540	53.348	0	0	0
2019/02/11	R208	01/08/2019	8.17	Call	Bond Future	1,918.1800	1.9182	1,675.9700	1.6760	(12.627)	0	0	0
2019/02/11	R208	01/08/2019	8.15	Call	Bond Future	1,890.2600	1.8903	1,648.9200	1.6489	(12.768)	0	0	0
2019/02/11	R208	01/08/2019	8.15	Put	Bond Future	36.2400	0.0362	55.4800	0.0555	53.091	0	0	0
2019/02/11	R209	07/02/2019			Bond Future	9.5000	75.0713	9.5000	75.0713	0.000	0.0000	0.0000	0
2019/02/11	R209	02/05/2019	9.70	Put	Bond Future	1,256.1000	1.2561	1,685.7600	1.6858	34.206	0	0	0
2019/02/11	R209	02/05/2019			Bond Future	9.5210	73.3988	9.6846	72.3282	1.718	0.0000	0.0000	106,928
2019/02/11	R209	02/05/2019	9.69	Call	Bond Future	2,385.9800	2.3860	1,751.1200	1.7511	(26.608)	0	0	0
2019/02/11	R209	02/05/2019	9.69	Put	Bond Future	1,280.6700	1.2807	1,716.4400	1.7164	34.027	0	0	0
2019/02/11	R209	02/05/2019	10.50	Call	Bond Future	6,330.9300	6.3309	5,370.2500	5.3702	(15.174)	0	0	0
2019/02/11	R209	02/05/2019	10.71	Call	Bond Future	7,424.9800	7.4250	6,422.0600	6.4221	(13.507)	0	0	0
2019/02/11	R209	02/05/2019	9.70	Call	Bond Future	2,426.0500	2.4260	1,785.0800	1.7851	(26.420)	0	0	0
2019/02/11	R209	02/05/2019	10.50	Put	Bond Future	255.1700	0.2552	365.1200	0.3651	43.089	0	0	11,560
2019/02/11	R209	02/05/2019	9.35	Put	Bond Future	2,367.2300	2.3672	3,024.5000	3.0245	27.765	0	0	0
2019/02/11	R209	02/05/2019	9.35	Call	Bond Future	1,222.9400	1.2229	809.5800	0.8096	(33.801)	0	0	760
2019/02/11	R209	02/05/2019	10.71	Put	Bond Future	144.0700	0.1441	211.7800	0.2118	46.998	0	0	760
2019/02/11	R209	02/05/2019	9.68	Call	Bond Future	2,346.2100	2.3462	1,717.4900	1.7175	(26.797)	0	0	0
2019/02/11	R209	02/05/2019	9.68	Put	Bond Future	1,305.6300	1.3056	1,747.5400	1.7475	33.846	0	0	0
2019/02/11	R209	02/05/2019	9.95	Put	Bond Future	771.3400	0.7713	1,064.3700	1.0644	37.990	0	0	0
2019/02/11	R209	02/05/2019	9.95	Call	Bond Future	3,530.0000	3.5300	2,752.4000	2.7524	(22.028)	0	0	760
2019/02/11	R209	01/08/2019	10.15	Put	Bond Future	1,310.1100	1.3101	1,626.4300	1.6264	24.145	0	0	0
2019/02/11	R209	01/08/2019	10.17	Call	Bond Future	5,030.4700	5.0305	4,249.6700	4.2497	(15.521)	0	0	0
2019/02/11	R209	01/08/2019			Bond Future	9.5743	74.7660	9.7428	73.6752	1.760	0.0000	0.0000	0
2019/02/11	R209	01/08/2019	10.15	Call	Bond Future	4,940.0400	4.9400	4,165.5800	4.1656	(15.677)	0	0	0
2019/02/11	R209	01/08/2019	10.17	Put	Bond Future	1,279.2500	1.2792	1,589.2300	1.5892	24.231	0	0	0
2019/02/11	R209	01/08/2019	10.16	Put	Bond Future	1,294.5100	1.2945	1,607.6400	1.6076	24.189	0	0	0
2019/02/11	R209	01/08/2019	10.16	Call	Bond Future	4,985.1200	4.9851	4,207.4700	4.2075	(15.599)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	R210	07/02/2019			Bond Future	187.8887	187.8887	187.8887	187.8887	0.000	0.0000	0.0000	0
2019/02/11	R210	02/05/2019			Bond Future	188.5206	188.5206	188.4653	188.4653	(0.029)	0.0000	0.0000	2,448
2019/02/11	R210	01/08/2019			Bond Future	192.0766	192.0766	192.0199	192.0199	(0.030)	0.0000	0.0000	0
2019/02/11	R212	07/02/2019			Bond Future	156.2004	156.2004	156.2004	156.2004	0.000	0.0000	0.0000	0
2019/02/11	R212	02/05/2019			Bond Future	158.8035	158.8035	158.7853	158.7853	(0.011)	0.0000	0.0000	4,973
2019/02/11	R212	01/08/2019			Bond Future	161.7276	161.7276	159.5597	159.5597	(1.340)	0.0000	0.0000	0
2019/02/11	R213	07/02/2019			Bond Future	9.2700	86.9182	9.2700	86.9182	0.000	0.0000	0.0000	0
2019/02/11	R213	02/05/2019	9.49	Call	Bond Future	2,320.0000	2.3200	1,736.1300	1.7361	(25.167)	0	0	0
2019/02/11	R213	02/05/2019	9.48	Put	Bond Future	1,154.1700	1.1542	1,535.1500	1.5351	33.009	0	0	0
2019/02/11	R213	02/05/2019			Bond Future	9.2990	84.9986	9.4529	84.0393	1.654	0.0000	0.0000	31,394
2019/02/11	R213	02/05/2019	9.50	Call	Bond Future	2,359.0200	2.3590	1,769.6400	1.7696	(24.984)	0	0	0
2019/02/11	R213	02/05/2019	9.50	Put	Bond Future	1,108.7700	1.1088	1,478.6800	1.4787	33.362	0	0	0
2019/02/11	R213	02/05/2019	9.49	Put	Bond Future	1,131.3700	1.1314	1,506.7900	1.5068	33.183	0	0	0
2019/02/11	R213	02/05/2019	9.48	Call	Bond Future	2,281.1100	2.2811	1,702.8000	1.7028	(25.352)	0	0	0
2019/02/11	R213	01/08/2019	9.99	Put	Bond Future	1,139.9200	1.1399	1,405.4400	1.4054	23.293	0	0	0
2019/02/11	R213	01/08/2019	9.98	Call	Bond Future	4,901.7700	4.9018	4,192.6900	4.1927	(14.466)	0	0	0
2019/02/11	R213	01/08/2019			Bond Future	9.3553	86.5815	9.5145	85.6041	1.702	0.0000	0.0000	0
2019/02/11	R213	01/08/2019	9.99	Call	Bond Future	4,946.3000	4.9463	4,234.4700	4.2345	(14.391)	0	0	0
2019/02/11	R213	01/08/2019	9.98	Put	Bond Future	1,153.5400	1.1535	1,421.8100	1.4218	23.256	0	0	0
2019/02/11	R213	01/08/2019	10.00	Call	Bond Future	4,990.9300	4.9909	4,276.3700	4.2764	(14.317)	0	0	0
2019/02/11	R213	01/08/2019	10.00	Put	Bond Future	1,126.4600	1.1265	1,389.2500	1.3893	23.329	0	0	0
2019/02/11	R214	07/02/2019			Bond Future	9.6750	74.2283	9.6750	74.2283	0.000	0.0000	0.0000	0
2019/02/11	R214	02/05/2019	9.87	Call	Bond Future	2,507.7700	2.5078	1,845.6200	1.8456	(26.404)	0	0	0
2019/02/11	R214	02/05/2019	9.85	Call	Bond Future	2,425.3400	2.4253	1,775.8500	1.7759	(26.779)	0	0	0
2019/02/11	R214	02/05/2019			Bond Future	9.7000	72.3716	9.8634	71.2573	1.685	0.0000	0.0000	28,570
2019/02/11	R214	02/05/2019	9.85	Put	Bond Future	1,401.4800	1.4015	1,866.2400	1.8662	33.162	0	0	0
2019/02/11	R214	02/05/2019	9.87	Put	Bond Future	1,349.1800	1.3492	1,801.2800	1.8013	33.509	0	0	0
2019/02/11	R214	02/05/2019	9.86	Call	Bond Future	2,466.4700	2.4665	1,810.6300	1.8106	(26.590)	0	0	0
2019/02/11	R214	02/05/2019	9.86	Put	Bond Future	1,375.1900	1.3752	1,833.6000	1.8336	33.334	0	0	0
2019/02/11	R214	01/08/2019	10.34	Put	Bond Future	1,359.6500	1.3597	1,685.2800	1.6853	23.950	0	0	0
2019/02/11	R214	01/08/2019			Bond Future	9.7535	73.7192	9.9217	72.5841	1.724	0.0000	0.0000	0
2019/02/11	R214	01/08/2019	10.33	Call	Bond Future	5,149.4100	5.1494	4,343.1600	4.3432	(15.657)	0	0	0
2019/02/11	R214	01/08/2019	10.33	Put	Bond Future	1,375.8700	1.3759	1,704.7700	1.7048	23.905	0	0	0
2019/02/11	R214	01/08/2019	10.34	Call	Bond Future	5,195.7900	5.1958	4,386.2700	4.3863	(15.580)	0	0	0
2019/02/11	R214	01/08/2019	10.32	Call	Bond Future	5,102.9600	5.1030	4,300.0100	4.3000	(15.735)	0	0	0
2019/02/11	R214	01/08/2019	10.32	Put	Bond Future	1,392.1100	1.3921	1,724.3100	1.7243	23.863	0	0	0
2019/02/11	R248	07/02/2019			Bond Future	9.6900	94.9003	9.6900	94.9003	0.000	0.0000	0.0000	0
2019/02/11	R248	02/05/2019	9.90	Put	Bond Future	1,607.4700	1.6075	2,191.2500	2.1913	36.317	0	0	0
2019/02/11	R248	02/05/2019			Bond Future	9.7099	92.3500	9.8786	90.8773	1.737	0.0000	0.0000	109,119
2019/02/11	R248	02/05/2019	9.90	Call	Bond Future	3,263.8000	3.2638	2,374.9300	2.3749	(27.234)	0	0	0
2019/02/11	R248	02/05/2019	9.91	Call	Bond Future	3,318.0000	3.3180	2,420.7500	2.4207	(27.042)	0	0	0
2019/02/11	R248	02/05/2019	9.89	Put	Bond Future	1,639.4700	1.6395	2,231.6900	2.2317	36.123	0	0	0
2019/02/11	R248	02/05/2019	9.91	Put	Bond Future	1,575.9900	1.5760	2,151.3900	2.1514	36.510	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/11	R248	02/05/2019	9.89	Call	Bond Future	3,209.9700	3.2100	2,329.5400	2.3295	(27.428)	0	0	0
2019/02/11	R248	01/08/2019	10.35	Call	Bond Future	6,570.3000	6.5703	5,499.4300	5.4994	(16.299)	0	0	0
2019/02/11	R248	01/08/2019	10.34	Put	Bond Future	1,694.8500	1.6949	2,128.5800	2.1286	25.591	0	0	0
2019/02/11	R248	01/08/2019			Bond Future	9.7635	94.0697	9.9372	92.5695	1.779	0.0000	0.0000	0
2019/02/11	R248	01/08/2019	10.36	Call	Bond Future	6,629.6600	6.6297	5,554.4400	5.5544	(16.218)	0	0	0
2019/02/11	R248	01/08/2019	10.36	Put	Bond Future	1,654.5100	1.6545	2,079.5100	2.0795	25.687	0	0	0
2019/02/11	R248	01/08/2019	10.35	Put	Bond Future	1,674.5600	1.6746	2,103.9100	2.1039	25.640	0	0	0
2019/02/11	R248	01/08/2019	10.34	Call	Bond Future	6,511.0600	6.5111	5,444.5700	5.4446	(16.380)	0	0	0

Total

874645