



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 21/02/2019 TO 21/02/2019

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
2019/02/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	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
2019/02/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	2025	02/05/2019			Bond Future	134.9845	134.9845	134.8289	134.8289	(0.115)	0.0000	0.0000	691
2019/02/21	2025	01/08/2019			Bond Future	136.1208	136.1208	135.9619	135.9619	(0.117)	0.0000	0.0000	0
2019/02/21	2025	07/11/2019			Bond Future	139.0286	139.0286	138.8661	138.8661	(0.117)	0.0000	0.0000	0
2019/02/21	2029	02/05/2019			Bond Future	101.7361	101.7361	101.4094	101.4094	(0.321)	0.0000	0.0000	3,020
2019/02/21	2029	01/08/2019			Bond Future	103.6908	103.6908	103.3576	103.3576	(0.321)	0.0000	0.0000	0
2019/02/21	2029	07/11/2019			Bond Future	104.7982	104.7982	104.4576	104.4576	(0.325)	0.0000	0.0000	0
2019/02/21	2030	02/05/2019	9.41	Call	Bond Future	1,534.0800	1.5341	1,509.5200	1.5095	(1.601)	0	0	0
2019/02/21	2030	02/05/2019	8.90	Put	Bond Future	3,677.6100	3.6776	3,692.5200	3.6925	0.405	0	0	0
2019/02/21	2030	02/05/2019			Bond Future	9.4164	92.6586	9.4207	92.6316	0.046	0.0000	0.0000	47,530
2019/02/21	2030	02/05/2019	9.39	Call	Bond Future	1,470.6900	1.4707	1,446.5000	1.4465	(1.645)	0	0	0
2019/02/21	2030	02/05/2019	9.39	Put	Bond Future	1,635.5400	1.6355	1,638.3600	1.6384	0.172	0	0	0
2019/02/21	2030	02/05/2019	10.20	Call	Bond Future	5,000.2600	5.0003	4,970.2800	4.9703	(0.600)	0	0	0
2019/02/21	2030	02/05/2019	10.20	Put	Bond Future	283.2600	0.2833	280.2900	0.2803	(1.049)	0	0	3,000
2019/02/21	2030	02/05/2019	9.41	Put	Bond Future	1,573.9600	1.5740	1,576.4100	1.5764	0.156	0	0	0
2019/02/21	2030	02/05/2019	8.90	Call	Bond Future	377.7400	0.3777	365.6400	0.3656	(3.203)	0	0	3,000
2019/02/21	2030	02/05/2019	9.40	Call	Bond Future	1,502.2000	1.5022	1,477.8200	1.4778	(1.623)	0	0	3,000
2019/02/21	2030	02/05/2019	9.40	Put	Bond Future	1,604.5400	1.6045	1,607.1700	1.6072	0.164	0	0	0
2019/02/21	2030	01/08/2019	9.15	Put	Bond Future	3,476.5700	3.4766	3,487.4100	3.4874	0.312	0	0	0
2019/02/21	2030	01/08/2019	9.91	Put	Bond Future	1,373.8900	1.3739	1,376.0200	1.3760	0.155	0	0	0
2019/02/21	2030	01/08/2019			Bond Future	9.4827	90.4114	9.4872	90.3836	0.048	0.0000	0.0000	0
2019/02/21	2030	01/08/2019	8.35	Put	Bond Future	7,522.2800	7.5223	7,544.8600	7.5449	0.300	0	0	0
2019/02/21	2030	01/08/2019	8.35	Call	Bond Future	219.4400	0.2194	214.2400	0.2142	(2.370)	0	0	2,025
2019/02/21	2030	01/08/2019	9.92	Call	Bond Future	3,981.3000	3.9813	3,955.5700	3.9556	(0.646)	0	0	0
2019/02/21	2030	01/08/2019	9.90	Put	Bond Future	1,391.3900	1.3914	1,393.5900	1.3936	0.158	0	0	0
2019/02/21	2030	01/08/2019	9.15	Call	Bond Future	1,409.1000	1.4091	1,392.1600	1.3922	(1.202)	0	0	2,025
2019/02/21	2030	01/08/2019	9.91	Call	Bond Future	3,939.7100	3.9397	3,914.0600	3.9141	(0.651)	0	0	0
2019/02/21	2030	01/08/2019	9.92	Put	Bond Future	1,356.6100	1.3566	1,358.6600	1.3587	0.151	0	0	0
2019/02/21	2030	01/08/2019	9.90	Call	Bond Future	3,898.2800	3.8983	3,872.7000	3.8727	(0.656)	0	0	0
2019/02/21	2030	07/11/2019	9.49	Put	Bond Future	3,062.3100	3.0623	3,071.0100	3.0710	0.284	0	0	0
2019/02/21	2030	07/11/2019			Bond Future	9.5406	92.3209	9.5454	92.2924	0.050	0.0000	0.0000	0
2019/02/21	2030	07/11/2019	9.48	Call	Bond Future	2,725.9700	2.7260	2,706.3000	2.7063	(0.722)	0	0	0
2019/02/21	2030	07/11/2019	9.48	Put	Bond Future	3,091.1300	3.0911	3,099.9300	3.0999	0.285	0	0	0
2019/02/21	2030	07/11/2019	9.49	Call	Bond Future	2,757.5300	2.7575	2,737.7600	2.7378	(0.717)	0	0	0
2019/02/21	2030	07/11/2019	9.47	Call	Bond Future	2,694.9100	2.6949	2,675.3400	2.6753	(0.726)	0	0	0
2019/02/21	2030	07/11/2019	9.47	Put	Bond Future	3,120.4900	3.1205	3,129.3900	3.1294	0.285	0	0	0
2019/02/21	2032	02/05/2019	9.62	Put	Bond Future	1,814.8100	1.8148	1,817.4100	1.8174	0.143	0	0	0
2019/02/21	2032	02/05/2019	9.61	Call	Bond Future	1,606.1000	1.6061	1,579.8100	1.5798	(1.637)	0	0	0
2019/02/21	2032	02/05/2019			Bond Future	9.6458	90.6409	9.6501	90.6118	0.045	0.0000	0.0000	44,008
2019/02/21	2032	02/05/2019	9.62	Call	Bond Future	1,640.0100	1.6400	1,613.5200	1.6135	(1.615)	0	0	0
2019/02/21	2032	02/05/2019	9.61	Put	Bond Future	1,848.7900	1.8488	1,851.5900	1.8516	0.151	0	0	0
2019/02/21	2032	02/05/2019	9.63	Call	Bond Future	1,674.4700	1.6745	1,647.7700	1.6478	(1.595)	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
2019/02/21	2032	02/05/2019	9.63	Put	Bond Future	1,781.4600	1.7815	1,783.8500	1.7838	0.134	0	0	0
2019/02/21	2032	01/08/2019	10.10	Call	Bond Future	4,153.1000	4.1531	4,125.6500	4.1256	(0.661)	0	0	0
2019/02/21	2032	01/08/2019	10.11	Put	Bond Future	1,585.9500	1.5859	1,588.2600	1.5883	0.146	0	0	0
2019/02/21	2032	01/08/2019			Bond Future	9.7099	92.3606	9.7144	92.3308	0.046	0.0000	0.0000	0
2019/02/21	2032	01/08/2019	10.10	Put	Bond Future	1,605.9200	1.6059	1,608.3100	1.6083	0.149	0	0	0
2019/02/21	2032	01/08/2019	10.11	Call	Bond Future	4,197.0800	4.1971	4,169.5500	4.1695	(0.656)	0	0	0
2019/02/21	2032	01/08/2019	10.09	Call	Bond Future	4,109.5000	4.1095	4,082.1400	4.0821	(0.666)	0	0	0
2019/02/21	2032	01/08/2019	10.09	Put	Bond Future	1,626.3400	1.6263	1,628.8200	1.6288	0.152	0	0	0
2019/02/21	2032	07/11/2019	9.71	Call	Bond Future	3,012.0300	3.0120	2,990.6300	2.9906	(0.710)	0	0	0
2019/02/21	2032	07/11/2019	9.70	Put	Bond Future	3,460.5800	3.4606	3,469.9500	3.4700	0.271	0	0	0
2019/02/21	2032	07/11/2019			Bond Future	9.7732	90.1478	9.7779	90.1172	0.048	0.0000	0.0000	0
2019/02/21	2032	07/11/2019	9.72	Call	Bond Future	3,045.3100	3.0453	3,023.8000	3.0238	(0.706)	0	0	0
2019/02/21	2032	07/11/2019	9.72	Put	Bond Future	3,395.0400	3.3950	3,404.1900	3.4042	0.270	0	0	0
2019/02/21	2032	07/11/2019	9.71	Put	Bond Future	3,427.6900	3.4277	3,436.9500	3.4369	0.270	0	0	0
2019/02/21	2032	07/11/2019	9.70	Call	Bond Future	2,978.9300	2.9789	2,957.6400	2.9576	(0.715)	0	0	0
2019/02/21	2033	02/05/2019			Bond Future	104.0278	104.0278	103.7106	103.7106	(0.305)	0.0000	0.0000	6,090
2019/02/21	2033	01/08/2019			Bond Future	106.0264	106.0264	105.7029	105.7029	(0.305)	0.0000	0.0000	0
2019/02/21	2033	07/11/2019			Bond Future	107.1073	107.1073	106.7769	106.7769	(0.308)	0.0000	0.0000	0
2019/02/21	2037	02/05/2019	9.81	Put	Bond Future	2,200.0900	2.2001	2,351.2300	2.3512	6.870	0	0	0
2019/02/21	2037	02/05/2019			Bond Future	9.8759	90.8178	9.9161	90.5145	0.407	0.0000	0.0000	57,049
2019/02/21	2037	02/05/2019	9.80	Call	Bond Future	1,663.3600	1.6634	1,513.1500	1.5131	(9.031)	0	0	0
2019/02/21	2037	02/05/2019	9.80	Put	Bond Future	2,240.2200	2.2402	2,393.3200	2.3933	6.834	0	0	0
2019/02/21	2037	02/05/2019	9.81	Call	Bond Future	1,699.6000	1.6996	1,547.4300	1.5474	(8.953)	0	0	0
2019/02/21	2037	02/05/2019	9.79	Call	Bond Future	1,627.5600	1.6276	1,479.3100	1.4793	(9.109)	0	0	0
2019/02/21	2037	02/05/2019	9.79	Put	Bond Future	2,280.8900	2.2809	2,435.9500	2.4359	6.798	0	0	0
2019/02/21	2037	01/08/2019	10.31	Call	Bond Future	4,550.4100	4.5504	4,341.5300	4.3415	(4.590)	0	0	0
2019/02/21	2037	01/08/2019			Bond Future	9.9427	88.2854	9.9842	87.9762	0.418	0.0000	0.0000	0
2019/02/21	2037	01/08/2019	10.29	Call	Bond Future	4,454.8700	4.4549	4,248.0700	4.2481	(4.642)	0	0	0
2019/02/21	2037	01/08/2019	10.29	Put	Bond Future	1,919.0800	1.9191	2,021.4900	2.0215	5.336	0	0	0
2019/02/21	2037	01/08/2019	10.31	Put	Bond Future	1,872.0200	1.8720	1,972.3500	1.9724	5.359	0	0	0
2019/02/21	2037	01/08/2019	10.30	Call	Bond Future	4,502.5500	4.5025	4,294.7100	4.2947	(4.616)	0	0	0
2019/02/21	2037	01/08/2019	10.30	Put	Bond Future	1,895.4200	1.8954	1,996.7900	1.9968	5.348	0	0	0
2019/02/21	2037	07/11/2019	9.97	Call	Bond Future	3,531.0600	3.5311	3,365.2400	3.3652	(4.696)	0	0	0
2019/02/21	2037	07/11/2019			Bond Future	10.0030	90.1501	10.0459	89.8342	0.429	0.0000	0.0000	0
2019/02/21	2037	07/11/2019	9.95	Call	Bond Future	3,455.5900	3.4556	3,291.8400	3.2918	(4.739)	0	0	0
2019/02/21	2037	07/11/2019	9.95	Put	Bond Future	3,847.5900	3.8476	3,999.7600	3.9998	3.955	0	0	0
2019/02/21	2037	07/11/2019	9.97	Put	Bond Future	3,774.7700	3.7748	3,924.8700	3.9249	3.976	0	0	0
2019/02/21	2037	07/11/2019	9.96	Call	Bond Future	3,493.0800	3.4931	3,328.2900	3.3283	(4.718)	0	0	0
2019/02/21	2037	07/11/2019	9.96	Put	Bond Future	3,810.8900	3.8109	3,962.0200	3.9620	3.966	0	0	0
2019/02/21	2038	02/05/2019			Bond Future	122.7314	122.7314	122.4517	122.4517	(0.228)	0.0000	0.0000	10,004
2019/02/21	2038	01/08/2019			Bond Future	123.4502	123.4502	123.1650	123.1650	(0.231)	0.0000	0.0000	0
2019/02/21	2038	07/11/2019			Bond Future	126.0874	126.0874	125.7960	125.7960	(0.231)	0.0000	0.0000	0
2019/02/21	2040	02/05/2019	9.89	Call	Bond Future	1,842.4900	1.8425	1,715.8800	1.7159	(6.872)	0	0	0
2019/02/21	2040	02/05/2019	9.88	Put	Bond Future	2,420.9300	2.4209	2,538.5500	2.5385	4.858	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
2019/02/21	2040	02/05/2019	9.60	Call	Bond Future	887.3000	0.8873	807.2200	0.8072	(9.025)	0	0	1,150
2019/02/21	2040	02/05/2019			Bond Future	9.9556	94.0412	9.9855	93.7986	0.301	0.0000	0.0000	25,997
2019/02/21	2040	02/05/2019	9.90	Call	Bond Future	1,881.9700	1.8820	1,753.8000	1.7538	(6.810)	0	0	0
2019/02/21	2040	02/05/2019	9.90	Put	Bond Future	2,335.4200	2.3354	2,449.9100	2.4499	4.902	0	0	0
2019/02/21	2040	02/05/2019	10.20	Put	Bond Future	1,312.3400	1.3123	1,384.3300	1.3843	5.486	0	0	0
2019/02/21	2040	02/05/2019	10.20	Call	Bond Future	3,264.1500	3.2642	3,093.4800	3.0935	(5.229)	0	0	1,150
2019/02/21	2040	02/05/2019	9.60	Put	Bond Future	3,850.8600	3.8509	4,013.4400	4.0134	4.222	0	0	0
2019/02/21	2040	02/05/2019	9.89	Put	Bond Future	2,377.8900	2.3779	2,493.9400	2.4939	4.880	0	0	0
2019/02/21	2040	02/05/2019	9.88	Call	Bond Future	1,803.4600	1.8035	1,678.4200	1.6784	(6.933)	0	0	0
2019/02/21	2040	01/08/2019	10.36	Call	Bond Future	4,758.8300	4.7588	4,591.2600	4.5913	(3.521)	0	0	0
2019/02/21	2040	01/08/2019	10.37	Put	Bond Future	2,087.2800	2.0873	2,166.3300	2.1663	3.787	0	0	0
2019/02/21	2040	01/08/2019			Bond Future	10.0222	91.3196	10.0532	91.0722	0.309	0.0000	0.0000	0
2019/02/21	2040	01/08/2019	10.36	Put	Bond Future	2,113.1700	2.1132	2,193.0400	2.1930	3.780	0	0	0
2019/02/21	2040	01/08/2019	10.37	Call	Bond Future	4,809.3900	4.8094	4,641.0000	4.6410	(3.501)	0	0	0
2019/02/21	2040	01/08/2019	10.38	Call	Bond Future	4,860.3500	4.8604	4,691.1400	4.6911	(3.481)	0	0	0
2019/02/21	2040	01/08/2019	10.38	Put	Bond Future	2,061.9100	2.0619	2,140.1400	2.1401	3.794	0	0	0
2019/02/21	2040	07/11/2019	10.03	Call	Bond Future	3,651.1800	3.6512	3,517.8300	3.5178	(3.652)	0	0	0
2019/02/21	2040	07/11/2019	10.04	Put	Bond Future	4,030.4200	4.0304	4,149.0700	4.1491	2.944	0	0	0
2019/02/21	2040	07/11/2019			Bond Future	10.0826	93.2485	10.1146	92.9956	0.317	0.0000	0.0000	0
2019/02/21	2040	07/11/2019	10.03	Put	Bond Future	4,069.7500	4.0698	4,189.2600	4.1893	2.937	0	0	0
2019/02/21	2040	07/11/2019	10.04	Call	Bond Future	3,691.6500	3.6917	3,557.4400	3.5574	(3.636)	0	0	0
2019/02/21	2040	07/11/2019	10.05	Call	Bond Future	3,732.3200	3.7323	3,597.2700	3.5973	(3.618)	0	0	0
2019/02/21	2040	07/11/2019	10.05	Put	Bond Future	3,991.4100	3.9914	4,109.2200	4.1092	2.952	0	0	0
2019/02/21	2044	02/05/2019	9.90	Call	Bond Future	1,864.0100	1.8640	1,735.3400	1.7353	(6.903)	0	0	0
2019/02/21	2044	02/05/2019			Bond Future	9.9682	91.1748	9.9982	90.9275	0.300	0.0000	0.0000	36,686
2019/02/21	2044	02/05/2019	9.90	Put	Bond Future	2,431.5000	2.4315	2,550.0600	2.5501	4.876	0	0	0
2019/02/21	2044	02/05/2019	9.91	Call	Bond Future	1,904.1200	1.9041	1,773.8600	1.7739	(6.841)	0	0	0
2019/02/21	2044	02/05/2019	9.92	Put	Bond Future	2,345.0200	2.3450	2,460.4000	2.4604	4.920	0	0	0
2019/02/21	2044	02/05/2019	9.91	Put	Bond Future	2,388.0400	2.3880	2,505.0100	2.5050	4.898	0	0	0
2019/02/21	2044	02/05/2019	9.92	Call	Bond Future	1,944.5300	1.9445	1,812.6800	1.8127	(6.781)	0	0	0
2019/02/21	2044	01/08/2019	9.86	Put	Bond Future	3,989.1300	3.9891	4,120.1400	4.1201	3.284	0	0	0
2019/02/21	2044	01/08/2019	10.53	Call	Bond Future	5,685.1500	5.6851	5,501.5200	5.5015	(3.230)	0	0	0
2019/02/21	2044	01/08/2019	10.40	Put	Bond Future	2,071.7700	2.0718	2,150.4600	2.1505	3.798	0	0	0
2019/02/21	2044	01/08/2019			Bond Future	10.0319	88.5240	10.0629	88.2718	0.308	0.0000	0.0000	0
2019/02/21	2044	01/08/2019	10.39	Call	Bond Future	4,944.7600	4.9448	4,772.1300	4.7721	(3.491)	0	0	0
2019/02/21	2044	01/08/2019	10.39	Put	Bond Future	2,097.4500	2.0975	2,176.9700	2.1770	3.791	0	0	0
2019/02/21	2044	01/08/2019	9.86	Call	Bond Future	2,564.6200	2.5646	2,443.4800	2.4435	(4.724)	0	0	100
2019/02/21	2044	01/08/2019	10.53	Put	Bond Future	1,766.5200	1.7665	1,835.0400	1.8350	3.879	0	0	100
2019/02/21	2044	01/08/2019	10.40	Call	Bond Future	4,996.3600	4.9964	4,822.9000	4.8229	(3.472)	0	0	0
2019/02/21	2044	01/08/2019	9.36	Put	Bond Future	6,824.2900	6.8243	7,009.7500	7.0098	2.718	0	0	0
2019/02/21	2044	01/08/2019	9.36	Call	Bond Future	1,031.7800	1.0318	965.0900	0.9651	(6.464)	0	0	100
2019/02/21	2044	01/08/2019	10.38	Call	Bond Future	4,893.1100	4.8931	4,721.3100	4.7213	(3.511)	0	0	0
2019/02/21	2044	01/08/2019	10.38	Put	Bond Future	2,123.2100	2.1232	2,203.5600	2.2036	3.784	0	0	0
2019/02/21	2044	07/11/2019	10.07	Put	Bond Future	4,009.9600	4.0100	4,128.5800	4.1286	2.958	0	0	0
2019/02/21	2044	07/11/2019			Bond Future	10.0896	90.3937	10.1215	90.1362	0.316	0.0000	0.0000	0
2019/02/21	2044	07/11/2019	10.06	Call	Bond Future	3,809.9300	3.8099	3,671.8800	3.6719	(3.623)	0	0	0
2019/02/21	2044	07/11/2019	10.06	Put	Bond Future	4,049.6300	4.0496	4,169.1000	4.1691	2.950	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
2019/02/21	2044	07/11/2019	10.07	Call	Bond Future	3,851.4500	3.8514	3,712.5500	3.7125	(3.606)	0	0	0
2019/02/21	2044	07/11/2019	10.05	Call	Bond Future	3,768.6100	3.7686	3,631.4200	3.6314	(3.640)	0	0	0
2019/02/21	2044	07/11/2019	10.05	Put	Bond Future	4,089.6200	4.0896	4,209.9500	4.2100	2.942	0	0	0
2019/02/21	2046	02/05/2019			Bond Future	114.9791	114.9791	114.9739	114.9739	(0.004)	0.0000	0.0000	12,517
2019/02/21	2046	01/08/2019			Bond Future	117.1882	117.1882	117.1828	117.1828	(0.005)	0.0000	0.0000	0
2019/02/21	2046	07/11/2019			Bond Future	117.9512	117.9512	117.9453	117.9453	(0.005)	0.0000	0.0000	0
2019/02/21	2050	02/05/2019			Bond Future	120.6542	120.6542	120.1514	120.1514	(0.417)	0.0000	0.0000	10,644
2019/02/21	2050	01/08/2019			Bond Future	121.1544	121.1544	120.6415	120.6415	(0.423)	0.0000	0.0000	0
2019/02/21	2050	07/11/2019			Bond Future	123.7425	123.7425	123.2186	123.2186	(0.423)	0.0000	0.0000	0
2019/02/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	AL37	02/05/2019			Index Future	627.0560	627.0560	627.3860	627.3860	0.053	0.0000	0.0000	0
2019/02/21	AL37	01/08/2019			Index Future	638.9520	638.9520	639.2860	639.2860	0.052	0.0000	0.0000	0
2019/02/21	AL37	07/11/2019			Index Future	652.4390	652.4390	652.7790	652.7790	0.052	0.0000	0.0000	0
2019/02/21	AL7T	02/05/2019			Index Future	720.6590	720.6590	721.0190	721.0190	0.050	0.0000	0.0000	0
2019/02/21	AL7T	01/08/2019			Index Future	734.3300	734.3300	734.6950	734.6950	0.050	0.0000	0.0000	0
2019/02/21	AL7T	07/11/2019			Index Future	749.8310	749.8310	750.2030	750.2030	0.050	0.0000	0.0000	0
2019/02/21	ALBI	02/05/2019			Index Future	651.5110	651.5110	650.7590	650.7590	(0.115)	0.0000	0.0000	903
2019/02/21	ALBI	01/08/2019			Index Future	663.8700	663.8700	663.1030	663.1030	(0.116)	0.0000	0.0000	0
2019/02/21	ALBI	07/11/2019			Index Future	677.8840	677.8840	677.0990	677.0990	(0.116)	0.0000	0.0000	0
2019/02/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C040	31/01/2040			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
2019/02/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/21	ES33	02/05/2019			Bond Future	11.0828	75.6034	11.1174	75.4050	0.312	0.0000	0.0000	350
2019/02/21	ES33	01/08/2019			Bond Future	11.1900	77.0377	11.2259	76.8354	0.321	0.0000	0.0000	0
2019/02/21	ES33	07/11/2019			Bond Future	11.3038	74.8678	11.3411	74.6610	0.330	0.0000	0.0000	0
2019/02/21	ES42	02/05/2019			Bond Future	11.3440	77.1900	11.3684	77.0313	0.215	0.0000	0.0000	4,919
2019/02/21	ES42	01/08/2019			Bond Future	11.4495	78.6549	11.4749	78.4930	0.221	0.0000	0.0000	0
2019/02/21	ES42	07/11/2019			Bond Future	11.5617	76.0494	11.5880	75.8839	0.228	0.0000	0.0000	0
2019/02/21	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	GOVI	02/05/2019	647.88	Put	GOVI	30,160.0000	3.0160	38,640.0000	3.8640	28.117	0	0	0
2019/02/21	GOVI	02/05/2019	647.86	Put	GOVI	29,960.0000	2.9960	38,440.0000	3.8440	28.304	0	0	0
2019/02/21	GOVI	02/05/2019			GOVI	644.8640	644.8640	644.0160	644.0160	(0.132)	0.0000	0.0000	441
2019/02/21	GOVI	02/05/2019	647.87	Put	GOVI	30,060.0000	3.0060	38,540.0000	3.8540	28.210	0	0	0
2019/02/21	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	GOVI	01/08/2019	638.68	Call	GOVI	184,170.0000	18.4170	175,510.0000	17.5510	(4.702)	0	0	0
2019/02/21	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	GOVI	01/08/2019			GOVI	657.0970	657.0970	656.2310	656.2310	(0.132)	0.0000	0.0000	0
2019/02/21	GOVI	01/08/2019	638.69	Call	GOVI	184,070.0000	18.4070	175,410.0000	17.5410	(4.705)	0	0	0
2019/02/21	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	GOVI	01/08/2019	638.67	Call	GOVI	184,270.0000	18.4270	175,610.0000	17.5610	(4.700)	0	0	0
2019/02/21	GOVI	07/11/2019	672.90	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	GOVI	07/11/2019			GOVI	670.9680	670.9680	670.0830	670.0830	(0.132)	0.0000	0.0000	0
2019/02/21	GOVI	07/11/2019	672.90	Put	GOVI	19,320.0000	1.9320	28,170.0000	2.8170	45.807	0	0	0
2019/02/21	GOVI	07/11/2019	672.91	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	GOVI	07/11/2019	672.92	Put	GOVI	19,520.0000	1.9520	28,370.0000	2.8370	45.338	0	0	0
2019/02/21	GOVI	07/11/2019	672.91	Put	GOVI	19,420.0000	1.9420	28,270.0000	2.8270	45.572	0	0	0
2019/02/21	GOVI	07/11/2019	672.92	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/21	IGOV	02/05/2019			Index Future	259.1540	259.1540	258.7660	258.7660	(0.150)	0.0000	0.0000	735
2019/02/21	IGOV	01/08/2019			Index Future	264.1330	264.1330	263.7370	263.7370	(0.150)	0.0000	0.0000	0
2019/02/21	IGOV	07/11/2019			Index Future	269.7750	269.7750	269.3700	269.3700	(0.150)	0.0000	0.0000	0
2019/02/21	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/21	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/21	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/02/21	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/21	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/21	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/02/21	IS02	20/12/2019			Interest Rate Swap	102.8100	102.8100	102.8100	102.8100	0.000	0.0000	0.0000	0
2019/02/21	IS02	23/03/2020			Interest Rate Swap	98.8200	98.8200	98.8200	98.8200	0.000	0.0000	0.0000	0
2019/02/21	IS02	22/06/2020			Interest Rate Swap	102.3900	102.3900	102.3800	102.3800	(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
2019/02/21	IS02	21/09/2020			Interest Rate Swap	99.3600	99.3600	99.3500	99.3500	(0.010)	0.0000	0.0000	0
2019/02/21	IS05	17/12/2020			Interest Rate Swap	96.1600	96.1600	96.1300	96.1300	(0.031)	0.0000	0.0000	0
2019/02/21	IS05	16/03/2021			Interest Rate Swap	95.3600	95.3600	95.3100	95.3100	(0.052)	0.0000	0.0000	0
2019/02/21	IS05	15/06/2021			Interest Rate Swap	94.4800	94.4800	94.4200	94.4200	(0.064)	0.0000	0.0000	0
2019/02/21	IS05	21/09/2021			Interest Rate Swap	94.5700	94.5700	94.5000	94.5000	(0.074)	0.0000	0.0000	0
2019/02/21	IS05	21/12/2021			Interest Rate Swap	96.6800	96.6800	96.6100	96.6100	(0.072)	0.0000	0.0000	51
2019/02/21	IS05	15/03/2022			Interest Rate Swap	96.7600	96.7600	96.6800	96.6800	(0.083)	0.0000	0.0000	0
2019/02/21	IS05	21/06/2022			Interest Rate Swap	97.8900	97.8900	97.8200	97.8200	(0.072)	0.0000	0.0000	0
2019/02/21	IS05	20/09/2022			Interest Rate Swap	101.7800	101.7800	101.7100	101.7100	(0.069)	0.0000	0.0000	0
2019/02/21	IS05	20/12/2022			Interest Rate Swap	102.9900	102.9900	102.9300	102.9300	(0.058)	0.0000	0.0000	0
2019/02/21	IS05	22/03/2023			Interest Rate Swap	96.3100	96.3100	96.2400	96.2400	(0.073)	0.0000	0.0000	0
2019/02/21	IS05	20/06/2023			Interest Rate Swap	102.3300	102.3300	102.2600	102.2600	(0.068)	0.0000	0.0000	0
2019/02/21	IS05	19/09/2023			Interest Rate Swap	97.7900	97.7900	97.7000	97.7000	(0.092)	0.0000	0.0000	0
2019/02/21	IS10	17/12/2025			Interest Rate Swap	94.3900	94.3900	94.2300	94.2300	(0.170)	0.0000	0.0000	0
2019/02/21	IS10	16/03/2026			Interest Rate Swap	91.3800	91.3800	91.2200	91.2200	(0.175)	0.0000	0.0000	0
2019/02/21	IS10	15/06/2026			Interest Rate Swap	90.1000	90.1000	89.9400	89.9400	(0.178)	0.0000	0.0000	0
2019/02/21	IS10	21/09/2026			Interest Rate Swap	92.2500	92.2500	92.0900	92.0900	(0.173)	0.0000	0.0000	0
2019/02/21	IS10	21/12/2026			Interest Rate Swap	96.0500	96.0500	95.8900	95.8900	(0.167)	0.0000	0.0000	0
2019/02/21	IS10	15/03/2027			Interest Rate Swap	94.6000	94.6000	94.4500	94.4500	(0.159)	0.0000	0.0000	0
2019/02/21	IS10	21/06/2027			Interest Rate Swap	96.6900	96.6900	96.5400	96.5400	(0.155)	0.0000	0.0000	0
2019/02/21	IS10	20/09/2027			Interest Rate Swap	102.1700	102.1700	102.0200	102.0200	(0.147)	0.0000	0.0000	0
2019/02/21	IS10	20/12/2027			Interest Rate Swap	102.5400	102.5400	102.3900	102.3900	(0.146)	0.0000	0.0000	0
2019/02/21	IS10	22/03/2028			Interest Rate Swap	96.0400	96.0400	95.8700	95.8700	(0.177)	0.0000	0.0000	0
2019/02/21	IS10	20/06/2028			Interest Rate Swap	103.2700	103.2700	103.1000	103.1000	(0.165)	0.0000	0.0000	0
2019/02/21	IS10	19/09/2028			Interest Rate Swap	96.8200	96.8200	96.6300	96.6300	(0.196)	0.0000	0.0000	0
2019/02/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/21	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/21	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/21	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/21	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/21	R023	02/05/2019	8.45	Call	Bond Future	1,765.5800	1.7656	1,808.2800	1.8083	2.418	0	0	0
2019/02/21	R023	02/05/2019	8.44	Put	Bond Future	127.5400	0.1275	117.1100	0.1171	(8.178)	0	0	0
2019/02/21	R023	02/05/2019			Bond Future	7.9361	100.8121	7.9197	100.8650	(0.206)	0.0000	0.0000	69,212
2019/02/21	R023	02/05/2019	8.46	Call	Bond Future	1,793.6700	1.7937	1,836.6000	1.8366	2.393	0	0	0
2019/02/21	R023	02/05/2019	8.46	Put	Bond Future	120.3700	0.1204	110.4200	0.1104	(8.266)	0	0	0
2019/02/21	R023	02/05/2019	8.45	Put	Bond Future	123.9000	0.1239	113.7200	0.1137	(8.216)	0	0	0
2019/02/21	R023	02/05/2019	8.44	Call	Bond Future	1,737.6000	1.7376	1,780.0500	1.7800	2.443	0	0	0
2019/02/21	R023	01/08/2019	8.95	Call	Bond Future	3,229.3200	3.2293	3,272.6300	3.2726	1.341	0	0	0
2019/02/21	R023	01/08/2019			Bond Future	7.9514	102.7245	7.9338	102.7781	(0.222)	0.0000	0.0000	0
2019/02/21	R023	01/08/2019	8.93	Call	Bond Future	3,176.7900	3.1768	3,219.8900	3.2199	1.357	0	0	0
2019/02/21	R023	01/08/2019	8.93	Put	Bond Future	252.0700	0.2521	241.5200	0.2415	(4.185)	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
2019/02/21	R023	01/08/2019	8.95	Put	Bond Future	245.9400	0.2459	235.6000	0.2356	(4.204)	0	0	0
2019/02/21	R023	01/08/2019	8.94	Call	Bond Future	3,203.1200	3.2031	3,246.3200	3.2463	1.349	0	0	0
2019/02/21	R023	01/08/2019	8.94	Put	Bond Future	249.0700	0.2491	238.6200	0.2386	(4.196)	0	0	0
2019/02/21	R023	07/11/2019	7.98	Call	Bond Future	1,161.5100	1.1615	1,187.6800	1.1877	2.253	0	0	0
2019/02/21	R023	07/11/2019			Bond Future	7.9558	100.9577	7.9366	101.0123	(0.241)	0.0000	0.0000	0
2019/02/21	R023	07/11/2019	7.98	Put	Bond Future	1,092.7500	1.0928	1,064.3300	1.0643	(2.601)	0	0	0
2019/02/21	R023	07/11/2019	7.99	Call	Bond Future	1,178.2600	1.1783	1,204.6400	1.2046	2.239	0	0	0
2019/02/21	R023	07/11/2019	8.00	Call	Bond Future	1,195.1200	1.1951	1,221.7200	1.2217	2.226	0	0	0
2019/02/21	R023	07/11/2019	8.00	Put	Bond Future	1,069.5600	1.0696	1,041.5700	1.0416	(2.617)	0	0	0
2019/02/21	R023	07/11/2019	7.99	Put	Bond Future	1,081.1000	1.0811	1,052.8900	1.0529	(2.609)	0	0	0
2019/02/21	R035	02/05/2019	9.74	Put	Bond Future	2,182.4000	2.1824	2,309.8000	2.3098	5.838	0	0	0
2019/02/21	R035	02/05/2019			Bond Future	9.7979	94.2707	9.8330	94.0075	0.358	0.0000	0.0000	77,074
2019/02/21	R035	02/05/2019	9.74	Call	Bond Future	1,745.0300	1.7450	1,609.2100	1.6092	(7.783)	0	0	0
2019/02/21	R035	02/05/2019	9.75	Call	Bond Future	1,781.9700	1.7820	1,644.4900	1.6445	(7.715)	0	0	0
2019/02/21	R035	02/05/2019	9.75	Put	Bond Future	2,143.6200	2.1436	2,269.3600	2.2694	5.866	0	0	0
2019/02/21	R035	02/05/2019	9.73	Call	Bond Future	1,708.5100	1.7085	1,574.3700	1.5744	(7.851)	0	0	0
2019/02/21	R035	02/05/2019	9.73	Put	Bond Future	2,221.6900	2.2217	2,350.7700	2.3508	5.810	0	0	0
2019/02/21	R035	01/08/2019	10.23	Call	Bond Future	4,490.4900	4.4905	4,307.6400	4.3076	(4.072)	0	0	0
2019/02/21	R035	01/08/2019	10.22	Put	Bond Future	1,833.7700	1.8338	1,920.2400	1.9202	4.715	0	0	0
2019/02/21	R035	01/08/2019			Bond Future	9.8608	96.0590	9.8970	95.7906	0.368	0.0000	0.0000	0
2019/02/21	R035	01/08/2019	10.24	Call	Bond Future	4,537.6600	4.5377	4,353.9000	4.3539	(4.050)	0	0	0
2019/02/21	R035	01/08/2019	10.24	Put	Bond Future	1,786.1100	1.7861	1,870.7500	1.8707	4.739	0	0	0
2019/02/21	R035	01/08/2019	10.23	Put	Bond Future	1,809.9200	1.8099	1,895.4700	1.8955	4.727	0	0	0
2019/02/21	R035	01/08/2019	10.22	Call	Bond Future	4,443.2700	4.4433	4,261.3400	4.2613	(4.095)	0	0	0
2019/02/21	R035	07/11/2019	9.88	Call	Bond Future	3,403.8600	3.4039	3,260.5000	3.2605	(4.212)	0	0	0
2019/02/21	R035	07/11/2019	9.89	Call	Bond Future	3,441.0600	3.4411	3,296.7900	3.2968	(4.193)	0	0	0
2019/02/21	R035	07/11/2019	9.87	Put	Bond Future	3,778.1600	3.7782	3,909.9100	3.9099	3.487	0	0	0
2019/02/21	R035	07/11/2019			Bond Future	9.9261	93.5803	9.9637	93.3061	0.378	0.0000	0.0000	0
2019/02/21	R035	07/11/2019	9.89	Put	Bond Future	3,705.6000	3.7056	3,835.5300	3.8355	3.506	0	0	0
2019/02/21	R035	07/11/2019	9.87	Call	Bond Future	3,366.5400	3.3665	3,224.0900	3.2241	(4.231)	0	0	0
2019/02/21	R035	07/11/2019	9.88	Put	Bond Future	3,741.9000	3.7419	3,872.7400	3.8727	3.497	0	0	0
2019/02/21	R186	02/05/2019	9.02	Call	Bond Future	1,805.7200	1.8057	1,853.5300	1.8535	2.648	0	0	0
2019/02/21	R186	02/05/2019	9.01	Put	Bond Future	1,012.3000	1.0123	965.2500	0.9653	(4.648)	0	0	0
2019/02/21	R186	02/05/2019	10.07	Call	Bond Future	6,666.7600	6.6668	6,754.9200	6.7549	1.322	0	0	0
2019/02/21	R186	02/05/2019	9.96	Put	Bond Future	93.6500	0.0937	85.5900	0.0856	(8.607)	0	0	90
2019/02/21	R186	02/05/2019	9.75	Call	Bond Future	5,044.4600	5.0445	5,126.0500	5.1261	1.617	0	0	0
2019/02/21	R186	02/05/2019	9.25	Put	Bond Future	574.8100	0.5748	542.2400	0.5422	(5.666)	0	0	0
2019/02/21	R186	02/05/2019	8.65	Put	Bond Future	2,088.3500	2.0884	2,018.9000	2.0189	(3.326)	0	0	0
2019/02/21	R186	02/05/2019			Bond Future	8.8778	112.7797	8.8615	112.8739	(0.184)	0.0000	0.0000	91,320
2019/02/21	R186	02/05/2019	9.03	Call	Bond Future	1,841.0500	1.8410	1,889.4900	1.8895	2.631	0	0	0
2019/02/21	R186	02/05/2019	9.03	Put	Bond Future	968.2100	0.9682	922.4300	0.9224	(4.728)	0	0	0
2019/02/21	R186	02/05/2019	8.65	Call	Bond Future	764.1700	0.7642	788.9400	0.7889	3.241	0	0	3,250
2019/02/21	R186	02/05/2019	9.02	Put	Bond Future	989.9700	0.9900	943.5600	0.9436	(4.688)	0	0	0
2019/02/21	R186	02/05/2019	9.01	Call	Bond Future	1,770.9300	1.7709	1,818.1000	1.8181	2.664	0	0	0
2019/02/21	R186	02/05/2019	9.30	Call	Bond Future	2,909.2100	2.9092	2,973.4800	2.9735	2.209	0	0	200
2019/02/21	R186	02/05/2019	10.07	Put	Bond Future	65.9300	0.0659	59.8700	0.0599	(9.192)	0	0	200

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
2019/02/21	R186	02/05/2019	9.96	Call	Bond Future	6,107.7100	6.1077	6,193.8700	6.1939	1.411	0	0	0
2019/02/21	R186	02/05/2019	9.20	Put	Bond Future	650.2200	0.6502	614.8000	0.6148	(5.447)	0	0	0
2019/02/21	R186	02/05/2019	9.75	Put	Bond Future	162.8900	0.1629	150.2600	0.1503	(7.754)	0	0	7,000
2019/02/21	R186	02/05/2019	10.02	Put	Bond Future	78.5400	0.0785	71.5600	0.0716	(8.887)	0	0	3,250
2019/02/21	R186	02/05/2019	9.25	Call	Bond Future	2,693.6000	2.6936	2,755.2500	2.7552	2.289	0	0	3,250
2019/02/21	R186	02/05/2019	8.90	Call	Bond Future	1,412.5800	1.4126	1,452.6800	1.4527	2.839	0	0	0
2019/02/21	R186	02/05/2019	8.70	Put	Bond Future	1,907.1700	1.9072	1,840.6100	1.8406	(3.490)	0	0	0
2019/02/21	R186	02/05/2019	8.70	Call	Bond Future	875.3700	0.8754	903.0300	0.9030	3.160	0	0	200
2019/02/21	R186	02/05/2019	9.30	Put	Bond Future	509.8600	0.5099	479.9100	0.4799	(5.874)	0	0	0
2019/02/21	R186	02/05/2019	9.20	Call	Bond Future	2,487.4900	2.4875	2,546.2900	2.5463	2.364	0	0	90
2019/02/21	R186	02/05/2019	8.62	Put	Bond Future	2,202.1000	2.2021	2,130.9800	2.1310	(3.230)	0	0	0
2019/02/21	R186	02/05/2019	8.62	Call	Bond Future	702.0100	0.7020	725.1100	0.7251	3.291	0	0	90
2019/02/21	R186	02/05/2019	8.50	Put	Bond Future	2,694.5500	2.6945	2,617.2700	2.6173	(2.868)	0	0	0
2019/02/21	R186	02/05/2019	8.50	Call	Bond Future	487.1600	0.4872	504.1000	0.5041	3.477	0	0	7,000
2019/02/21	R186	02/05/2019	9.00	Put	Bond Future	1,035.0100	1.0350	987.3200	0.9873	(4.608)	0	0	7,500
2019/02/21	R186	02/05/2019	9.00	Call	Bond Future	1,736.4800	1.7365	1,783.0100	1.7830	2.680	0	0	7,000
2019/02/21	R186	02/05/2019	10.02	Call	Bond Future	6,413.2000	6.4132	6,500.4400	6.5004	1.360	0	0	0
2019/02/21	R186	02/05/2019	8.80	Put	Bond Future	1,575.5500	1.5756	1,515.0800	1.5151	(3.838)	0	0	0
2019/02/21	R186	02/05/2019	8.80	Call	Bond Future	1,125.4900	1.1255	1,159.2400	1.1592	2.999	0	0	7,500
2019/02/21	R186	02/05/2019	9.05	Call	Bond Future	1,912.3100	1.9123	1,962.0200	1.9620	2.599	0	0	0
2019/02/21	R186	02/05/2019	9.05	Put	Bond Future	925.4300	0.9254	880.9200	0.8809	(4.810)	0	0	3,250
2019/02/21	R186	02/05/2019	8.90	Put	Bond Future	1,284.8900	1.2849	1,230.7700	1.2308	(4.212)	0	0	4,250
2019/02/21	R186	01/08/2019	10.08	Put	Bond Future	425.7700	0.4258	408.8200	0.4088	(3.981)	0	0	6,000
2019/02/21	R186	01/08/2019	9.54	Call	Bond Future	4,217.4200	4.2174	4,282.8700	4.2829	1.552	0	0	0
2019/02/21	R186	01/08/2019			Bond Future	8.9352	109.6192	8.9181	109.7150	(0.191)	0.0000	0.0000	0
2019/02/21	R186	01/08/2019	8.30	Put	Bond Future	4,239.6300	4.2396	4,161.6000	4.1616	(1.840)	0	0	0
2019/02/21	R186	01/08/2019	8.30	Call	Bond Future	604.2100	0.6042	621.9200	0.6219	2.931	0	0	6,000
2019/02/21	R186	01/08/2019	9.05	Put	Bond Future	1,738.1400	1.7381	1,690.0200	1.6900	(2.768)	0	0	0
2019/02/21	R186	01/08/2019	9.05	Call	Bond Future	2,378.9300	2.3789	2,426.5500	2.4266	2.002	0	0	6,000
2019/02/21	R186	01/08/2019	9.52	Call	Bond Future	4,133.8400	4.1338	4,198.6800	4.1987	1.569	0	0	0
2019/02/21	R186	01/08/2019	9.52	Put	Bond Future	920.7300	0.9207	889.8300	0.8898	(3.356)	0	0	0
2019/02/21	R186	01/08/2019	10.08	Call	Bond Future	6,600.4300	6.6004	6,679.2200	6.6792	1.194	0	0	0
2019/02/21	R186	01/08/2019	9.54	Put	Bond Future	896.6300	0.8966	866.3400	0.8663	(3.378)	0	0	0
2019/02/21	R186	01/08/2019	9.53	Call	Bond Future	4,175.5700	4.1756	4,240.7200	4.2407	1.560	0	0	0
2019/02/21	R186	01/08/2019	9.53	Put	Bond Future	908.6000	0.9086	878.0100	0.8780	(3.367)	0	0	0
2019/02/21	R186	07/11/2019	8.94	Call	Bond Future	2,355.2600	2.3553	2,399.0700	2.3991	1.860	0	0	0
2019/02/21	R186	07/11/2019			Bond Future	8.9868	111.9342	8.9689	112.0318	(0.200)	0.0000	0.0000	0
2019/02/21	R186	07/11/2019	8.94	Put	Bond Future	2,610.0000	2.6100	2,556.2400	2.5562	(2.060)	0	0	0
2019/02/21	R186	07/11/2019	8.95	Call	Bond Future	2,384.4700	2.3845	2,428.6100	2.4286	1.851	0	0	0
2019/02/21	R186	07/11/2019	8.96	Put	Bond Future	2,559.7700	2.5598	2,506.6700	2.5067	(2.074)	0	0	0
2019/02/21	R186	07/11/2019	8.95	Put	Bond Future	2,584.7800	2.5848	2,531.3500	2.5313	(2.067)	0	0	0
2019/02/21	R186	07/11/2019	8.96	Call	Bond Future	2,413.8700	2.4139	2,458.3400	2.4583	1.842	0	0	0
2019/02/21	R197	02/05/2019			Bond Future	304.2142	304.2142	304.1972	304.1972	(0.006)	0.0000	0.0000	2,350
2019/02/21	R197	01/08/2019			Bond Future	302.5027	302.5027	302.4847	302.4847	(0.006)	0.0000	0.0000	0
2019/02/21	R197	07/11/2019			Bond Future	308.9652	308.9652	308.9464	308.9464	(0.006)	0.0000	0.0000	0
2019/02/21	R202	02/05/2019			Bond Future	237.2866	237.2866	236.5952	236.5952	(0.291)	0.0000	0.0000	8,966

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
2019/02/21	R202	01/08/2019			Bond Future	237.8320	237.8320	237.1266	237.1266	(0.297)	0.0000	0.0000	0
2019/02/21	R202	07/11/2019			Bond Future	242.9128	242.9128	242.1919	242.1919	(0.297)	0.0000	0.0000	0
2019/02/21	R207	02/05/2019	7.63	Call	Bond Future	851.1200	0.8511	862.1000	0.8621	1.290	0	0	0
2019/02/21	R207	02/05/2019			Bond Future	6.3521	102.8272	6.3357	102.8382	(0.258)	0.0000	0.0000	6,038
2019/02/21	R207	02/05/2019	7.61	Call	Bond Future	837.8900	0.8379	848.8700	0.8489	1.310	0	0	0
2019/02/21	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	R207	02/05/2019	7.62	Call	Bond Future	844.5100	0.8445	855.4900	0.8555	1.300	0	0	0
2019/02/21	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/21	R207	01/08/2019	7.34	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2019/02/21	R207	01/08/2019	7.33	Call	Bond Future	776.4000	0.7764	787.3400	0.7873	1.409	0	0	0
2019/02/21	R207	01/08/2019			Bond Future	5.5442	101.1363	5.5192	101.1473	(0.451)	0.0000	0.0000	0
2019/02/21	R207	01/08/2019	7.34	Call	Bond Future	780.7200	0.7807	791.6600	0.7917	1.401	0	0	0
2019/02/21	R207	01/08/2019	7.33	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2019/02/21	R207	01/08/2019	7.35	Call	Bond Future	785.0200	0.7850	795.9600	0.7960	1.394	0	0	0
2019/02/21	R207	01/08/2019	7.35	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2019/02/21	R207	07/11/2019	2.08	Put	Bond Future	24.2400	0.0242	20.1000	0.0201	(17.079)	0	0	0
2019/02/21	R207	07/11/2019			Bond Future	1.9492	103.2720	1.8881	103.2831	(3.133)	0.0000	0.0000	0
2019/02/21	R207	07/11/2019	2.07	Call	Bond Future	46.7500	0.0467	53.5600	0.0536	14.567	0	0	0
2019/02/21	R207	07/11/2019	2.07	Put	Bond Future	24.9500	0.0250	20.7300	0.0207	(16.914)	0	0	0
2019/02/21	R207	07/11/2019	2.08	Call	Bond Future	47.8400	0.0478	54.7300	0.0547	14.402	0	0	0
2019/02/21	R207	07/11/2019	2.06	Call	Bond Future	45.6700	0.0457	52.4000	0.0524	14.736	0	0	0
2019/02/21	R207	07/11/2019	2.06	Put	Bond Future	25.6800	0.0257	21.3800	0.0214	(16.745)	0	0	0
2019/02/21	R208	02/05/2019	8.03	Put	Bond Future	8.1700	0.0082	6.9600	0.0070	(14.810)	0	0	0
2019/02/21	R208	02/05/2019	8.02	Call	Bond Future	1,681.6300	1.6816	1,718.3300	1.7183	2.182	0	0	0
2019/02/21	R208	02/05/2019			Bond Future	7.0501	100.1483	7.0283	100.1863	(0.309)	0.0000	0.0000	13,646
2019/02/21	R208	02/05/2019	8.03	Call	Bond Future	1,698.2400	1.6982	1,735.0100	1.7350	2.165	0	0	0
2019/02/21	R208	02/05/2019	8.02	Put	Bond Future	8.6200	0.0086	7.3400	0.0073	(14.849)	0	0	0
2019/02/21	R208	02/05/2019	8.04	Call	Bond Future	1,714.8700	1.7149	1,751.6900	1.7517	2.147	0	0	0
2019/02/21	R208	02/05/2019	8.04	Put	Bond Future	7.7500	0.0078	6.5900	0.0066	(14.968)	0	0	0
2019/02/21	R208	01/08/2019	8.16	Call	Bond Future	1,876.2400	1.8762	1,911.6800	1.9117	1.889	0	0	0
2019/02/21	R208	01/08/2019	8.17	Put	Bond Future	36.7200	0.0367	33.7600	0.0338	(8.061)	0	0	0
2019/02/21	R208	01/08/2019			Bond Future	6.9457	102.0483	6.9206	102.0868	(0.361)	0.0000	0.0000	0
2019/02/21	R208	01/08/2019	8.16	Put	Bond Future	37.7500	0.0377	34.7200	0.0347	(8.026)	0	0	0
2019/02/21	R208	01/08/2019	8.17	Call	Bond Future	1,890.1600	1.8902	1,925.6700	1.9257	1.879	0	0	0
2019/02/21	R208	01/08/2019	8.15	Call	Bond Future	1,862.3500	1.8624	1,897.7200	1.8977	1.899	0	0	0
2019/02/21	R208	01/08/2019	8.15	Put	Bond Future	38.8100	0.0388	35.7100	0.0357	(7.988)	0	0	0
2019/02/21	R208	07/11/2019	6.82	Put	Bond Future	327.1000	0.3271	308.9600	0.3090	(5.546)	0	0	0
2019/02/21	R208	07/11/2019	6.83	Call	Bond Future	440.3600	0.4404	461.5100	0.4615	4.803	0	0	0
2019/02/21	R208	07/11/2019			Bond Future	6.7394	100.7968	6.7093	100.8359	(0.446)	0.0000	0.0000	0
2019/02/21	R208	07/11/2019	6.84	Call	Bond Future	448.5100	0.4485	469.8600	0.4699	4.760	0	0	0
2019/02/21	R208	07/11/2019	6.84	Put	Bond Future	317.7100	0.3177	299.9700	0.3000	(5.584)	0	0	0
2019/02/21	R208	07/11/2019	6.82	Call	Bond Future	431.9300	0.4319	452.8800	0.4529	4.850	0	0	0
2019/02/21	R208	07/11/2019	6.83	Put	Bond Future	322.5400	0.3225	304.6000	0.3046	(5.562)	0	0	0
2019/02/21	R209	02/05/2019	9.70	Put	Bond Future	1,811.4000	1.8114	1,918.0100	1.9180	5.886	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
2019/02/21	R209	02/05/2019			Bond Future	9.7438	71.9466	9.7789	71.7218	0.360	0.0000	0.0000	103,292
2019/02/21	R209	02/05/2019	9.69	Call	Bond Future	1,497.6700	1.4977	1,380.9000	1.3809	(7.797)	0	0	0
2019/02/21	R209	02/05/2019	9.69	Put	Bond Future	1,844.6400	1.8446	1,952.6700	1.9527	5.856	0	0	0
2019/02/21	R209	02/05/2019	10.50	Call	Bond Future	4,985.7900	4.9858	4,787.1800	4.7872	(3.984)	0	0	0
2019/02/21	R209	02/05/2019	10.71	Call	Bond Future	6,059.9600	6.0600	5,851.9900	5.8520	(3.432)	0	0	0
2019/02/21	R209	02/05/2019	9.70	Call	Bond Future	1,529.0700	1.5291	1,410.8800	1.4109	(7.730)	0	0	0
2019/02/21	R209	02/05/2019	10.50	Put	Bond Future	362.3100	0.3623	388.5000	0.3885	7.229	0	0	11,560
2019/02/21	R209	02/05/2019	9.35	Put	Bond Future	3,237.2500	3.2373	3,394.4500	3.3944	4.856	0	0	0
2019/02/21	R209	02/05/2019	9.35	Call	Bond Future	640.6800	0.6407	573.0800	0.5731	(10.551)	0	0	760
2019/02/21	R209	02/05/2019	10.71	Put	Bond Future	231.3300	0.2313	248.1600	0.2482	7.275	0	0	760
2019/02/21	R209	02/05/2019	9.68	Call	Bond Future	1,466.6200	1.4666	1,351.2800	1.3513	(7.864)	0	0	0
2019/02/21	R209	02/05/2019	9.68	Put	Bond Future	1,878.3200	1.8783	1,987.7800	1.9878	5.828	0	0	0
2019/02/21	R209	02/05/2019	9.95	Put	Bond Future	1,122.3100	1.1223	1,195.7000	1.1957	6.539	0	0	0
2019/02/21	R209	02/05/2019	9.95	Call	Bond Future	2,428.6900	2.4287	2,277.2800	2.2773	(6.234)	0	0	760
2019/02/21	R209	01/08/2019	10.15	Put	Bond Future	1,666.1800	1.6662	1,740.8600	1.7409	4.482	0	0	0
2019/02/21	R209	01/08/2019	9.30	Call	Bond Future	1,159.8900	1.1599	1,083.5000	1.0835	(6.586)	0	0	7,560
2019/02/21	R209	01/08/2019	10.17	Call	Bond Future	3,923.4200	3.9234	3,767.3100	3.7673	(3.979)	0	0	0
2019/02/21	R209	01/08/2019			Bond Future	9.7998	73.3116	9.8360	73.0824	0.369	0.0000	0.0000	0
2019/02/21	R209	01/08/2019	10.15	Call	Bond Future	3,841.7900	3.8418	3,687.2000	3.6872	(4.024)	0	0	0
2019/02/21	R209	01/08/2019	10.17	Put	Bond Future	1,626.5200	1.6265	1,699.6800	1.6997	4.498	0	0	0
2019/02/21	R209	01/08/2019	9.30	Put	Bond Future	4,442.5700	4.4426	4,595.4500	4.5955	3.441	0	0	0
2019/02/21	R209	01/08/2019	9.80	Put	Bond Future	2,542.5100	2.5425	2,646.9500	2.6469	4.108	0	0	0
2019/02/21	R209	01/08/2019	10.16	Put	Bond Future	1,646.2400	1.6462	1,720.1600	1.7202	4.490	0	0	0
2019/02/21	R209	01/08/2019	10.46	Call	Bond Future	5,171.6500	5.1716	4,996.2400	4.9962	(3.392)	0	0	0
2019/02/21	R209	01/08/2019	10.46	Put	Bond Future	1,150.8200	1.1508	1,204.6800	1.2047	4.680	0	0	7,560
2019/02/21	R209	01/08/2019	9.80	Call	Bond Future	2,543.7200	2.5437	2,418.8900	2.4189	(4.907)	0	0	7,560
2019/02/21	R209	01/08/2019	10.16	Call	Bond Future	3,882.5300	3.8825	3,727.1800	3.7272	(4.001)	0	0	0
2019/02/21	R209	07/11/2019	9.82	Call	Bond Future	2,967.8800	2.9679	2,843.9800	2.8440	(4.175)	0	0	0
2019/02/21	R209	07/11/2019			Bond Future	9.8550	71.7057	9.8923	71.4716	0.379	0.0000	0.0000	0
2019/02/21	R209	07/11/2019	9.80	Call	Bond Future	2,902.9300	2.9029	2,780.5900	2.7806	(4.214)	0	0	0
2019/02/21	R209	07/11/2019	9.80	Put	Bond Future	3,249.6200	3.2496	3,361.4100	3.3614	3.440	0	0	0
2019/02/21	R209	07/11/2019	9.82	Put	Bond Future	3,188.1100	3.1881	3,298.3400	3.2983	3.458	0	0	0
2019/02/21	R209	07/11/2019	9.81	Call	Bond Future	2,935.3200	2.9353	2,812.2000	2.8122	(4.194)	0	0	0
2019/02/21	R209	07/11/2019	9.81	Put	Bond Future	3,218.7400	3.2187	3,329.7500	3.3298	3.449	0	0	0
2019/02/21	R210	02/05/2019			Bond Future	187.3061	187.3061	187.4472	187.4472	0.075	0.0000	0.0000	2,448
2019/02/21	R210	01/08/2019			Bond Future	190.9047	190.9047	191.0482	191.0482	0.075	0.0000	0.0000	0
2019/02/21	R210	07/11/2019			Bond Future	192.3445	192.3445	192.4907	192.4907	0.076	0.0000	0.0000	0
2019/02/21	R212	02/05/2019			Bond Future	158.2617	158.2617	158.1647	158.1647	(0.061)	0.0000	0.0000	4,973
2019/02/21	R212	01/08/2019			Bond Future	159.0822	159.0822	158.9830	158.9830	(0.062)	0.0000	0.0000	0
2019/02/21	R212	07/11/2019			Bond Future	162.4806	162.4806	162.3791	162.3791	(0.062)	0.0000	0.0000	0
2019/02/21	R213	02/05/2019	9.49	Call	Bond Future	1,438.1400	1.4381	1,429.4800	1.4295	(0.602)	0	0	0
2019/02/21	R213	02/05/2019	9.48	Put	Bond Future	1,721.1600	1.7212	1,707.6400	1.7076	(0.786)	0	0	0
2019/02/21	R213	02/05/2019			Bond Future	9.5309	83.5585	9.5301	83.5634	(0.008)	0.0000	0.0000	27,886
2019/02/21	R213	02/05/2019	9.50	Call	Bond Future	1,468.4600	1.4685	1,459.8200	1.4598	(0.588)	0	0	0
2019/02/21	R213	02/05/2019	9.50	Put	Bond Future	1,658.2900	1.6583	1,644.8000	1.6448	(0.813)	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
2019/02/21	R213	02/05/2019	9.49	Put	Bond Future	1,689.5900	1.6896	1,676.0800	1.6761	(0.800)	0	0	0
2019/02/21	R213	02/05/2019	9.48	Call	Bond Future	1,408.0200	1.4080	1,399.3500	1.3994	(0.616)	0	0	0
2019/02/21	R213	01/08/2019	9.99	Put	Bond Future	1,385.0800	1.3851	1,376.6800	1.3767	(0.606)	0	0	0
2019/02/21	R213	01/08/2019	9.98	Call	Bond Future	3,714.0200	3.7140	3,710.3500	3.7104	(0.099)	0	0	0
2019/02/21	R213	01/08/2019			Bond Future	9.5904	85.1436	9.5896	85.1484	(0.008)	0.0000	0.0000	0
2019/02/21	R213	01/08/2019	9.99	Call	Bond Future	3,753.6600	3.7537	3,750.0300	3.7500	(0.097)	0	0	0
2019/02/21	R213	01/08/2019	9.98	Put	Bond Future	1,403.5900	1.4036	1,395.1500	1.3951	(0.601)	0	0	0
2019/02/21	R213	01/08/2019	10.00	Call	Bond Future	3,793.4500	3.7935	3,789.8600	3.7899	(0.095)	0	0	0
2019/02/21	R213	01/08/2019	10.00	Put	Bond Future	1,366.7800	1.3668	1,358.4200	1.3584	(0.612)	0	0	0
2019/02/21	R213	07/11/2019	9.59	Put	Bond Future	3,054.9300	3.0549	3,047.0600	3.0471	(0.258)	0	0	0
2019/02/21	R213	07/11/2019	9.58	Call	Bond Future	2,653.5900	2.6536	2,650.4100	2.6504	(0.120)	0	0	0
2019/02/21	R213	07/11/2019			Bond Future	9.6521	83.3866	9.6513	83.3913	(0.008)	0.0000	0.0000	0
2019/02/21	R213	07/11/2019	9.59	Call	Bond Future	2,684.5400	2.6845	2,681.3700	2.6814	(0.118)	0	0	0
2019/02/21	R213	07/11/2019	9.58	Put	Bond Future	3,083.8400	3.0838	3,075.9600	3.0760	(0.256)	0	0	0
2019/02/21	R213	07/11/2019	9.60	Call	Bond Future	2,715.6500	2.7156	2,712.4900	2.7125	(0.116)	0	0	0
2019/02/21	R213	07/11/2019	9.60	Put	Bond Future	3,026.2500	3.0263	3,018.3900	3.0184	(0.260)	0	0	0
2019/02/21	R214	02/05/2019	9.87	Call	Bond Future	1,548.6800	1.5487	1,459.4100	1.4594	(5.764)	0	0	0
2019/02/21	R214	02/05/2019	9.85	Call	Bond Future	1,484.9300	1.4849	1,397.7700	1.3978	(5.870)	0	0	0
2019/02/21	R214	02/05/2019			Bond Future	9.9326	70.7939	9.9574	70.6288	0.250	0.0000	0.0000	24,501
2019/02/21	R214	02/05/2019	9.85	Put	Bond Future	2,038.7800	2.0388	2,116.6500	2.1166	3.819	0	0	0
2019/02/21	R214	02/05/2019	9.87	Put	Bond Future	1,967.8000	1.9678	2,043.5600	2.0436	3.850	0	0	0
2019/02/21	R214	02/05/2019	9.86	Call	Bond Future	1,516.6200	1.5166	1,428.4000	1.4284	(5.817)	0	0	0
2019/02/21	R214	02/05/2019	9.86	Put	Bond Future	2,003.0500	2.0031	2,079.8600	2.0799	3.835	0	0	0
2019/02/21	R214	01/08/2019	10.34	Put	Bond Future	1,750.0500	1.7500	1,802.1800	1.8022	2.979	0	0	0
2019/02/21	R214	01/08/2019			Bond Future	9.9891	72.1369	10.0147	71.9685	0.256	0.0000	0.0000	0
2019/02/21	R214	01/08/2019	10.33	Call	Bond Future	3,962.2800	3.9623	3,846.6300	3.8466	(2.919)	0	0	0
2019/02/21	R214	01/08/2019	10.33	Put	Bond Future	1,771.1300	1.7711	1,823.8100	1.8238	2.974	0	0	0
2019/02/21	R214	01/08/2019	10.34	Call	Bond Future	4,003.8000	4.0038	3,887.6000	3.8876	(2.902)	0	0	0
2019/02/21	R214	01/08/2019	10.32	Call	Bond Future	3,920.7300	3.9207	3,805.6300	3.8056	(2.936)	0	0	0
2019/02/21	R214	01/08/2019	10.32	Put	Bond Future	1,792.2700	1.7923	1,845.5000	1.8455	2.970	0	0	0
2019/02/21	R214	07/11/2019	10.02	Put	Bond Future	3,397.3900	3.3974	3,475.2400	3.4752	2.291	0	0	0
2019/02/21	R214	07/11/2019			Bond Future	10.0477	70.3591	10.0741	70.1871	0.263	0.0000	0.0000	0
2019/02/21	R214	07/11/2019	10.01	Call	Bond Future	3,182.4500	3.1825	3,088.8200	3.0888	(2.942)	0	0	0
2019/02/21	R214	07/11/2019	10.01	Put	Bond Future	3,429.3300	3.4293	3,507.7400	3.5077	2.286	0	0	0
2019/02/21	R214	07/11/2019	10.02	Call	Bond Future	3,216.1300	3.2161	3,121.9400	3.1219	(2.929)	0	0	0
2019/02/21	R214	07/11/2019	10.00	Call	Bond Future	3,149.1800	3.1492	3,056.0900	3.0561	(2.956)	0	0	0
2019/02/21	R214	07/11/2019	10.00	Put	Bond Future	3,461.7700	3.4618	3,540.7200	3.5407	2.281	0	0	0
2019/02/21	R248	02/05/2019	9.90	Put	Bond Future	2,325.1800	2.3252	2,418.9000	2.4189	4.031	0	0	0
2019/02/21	R248	02/05/2019			Bond Future	9.9325	90.4159	9.9573	90.2044	0.250	0.0000	0.0000	109,665
2019/02/21	R248	02/05/2019	9.90	Call	Bond Future	2,047.4000	2.0474	1,929.7100	1.9297	(5.748)	0	0	0
2019/02/21	R248	02/05/2019	9.91	Call	Bond Future	2,090.2900	2.0903	1,971.2400	1.9712	(5.695)	0	0	0
2019/02/21	R248	02/05/2019	9.89	Put	Bond Future	2,368.5800	2.3686	2,463.6700	2.4637	4.015	0	0	0
2019/02/21	R248	02/05/2019	9.91	Put	Bond Future	2,282.3900	2.2824	2,374.7500	2.3747	4.047	0	0	0
2019/02/21	R248	02/05/2019	9.89	Call	Bond Future	2,004.9700	2.0050	1,888.6500	1.8887	(5.802)	0	0	0
2019/02/21	R248	01/08/2019	10.35	Call	Bond Future	5,077.1200	5.0771	4,927.3000	4.9273	(2.951)	0	0	0
2019/02/21	R248	01/08/2019	10.34	Put	Bond Future	2,146.3900	2.1464	2,212.9100	2.2129	3.099	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
2019/02/21	R248	01/08/2019			Bond Future	9.9889	92.1311	10.0145	91.9155	0.256	0.0000	0.0000	0
2019/02/21	R248	01/08/2019	10.36	Call	Bond Future	5,130.4000	5.1304	4,979.8800	4.9799	(2.934)	0	0	0
2019/02/21	R248	01/08/2019	10.36	Put	Bond Future	2,093.8400	2.0938	2,158.9400	2.1589	3.109	0	0	0
2019/02/21	R248	01/08/2019	10.35	Put	Bond Future	2,119.9700	2.1200	2,185.7700	2.1858	3.104	0	0	0
2019/02/21	R248	01/08/2019	10.34	Call	Bond Future	5,024.0100	5.0240	4,874.9100	4.8749	(2.968)	0	0	0
2019/02/21	R248	07/11/2019	10.02	Call	Bond Future	3,995.3300	3.9953	3,875.1500	3.8751	(3.008)	0	0	0
2019/02/21	R248	07/11/2019	10.01	Put	Bond Future	4,264.8100	4.2648	4,365.6300	4.3656	2.364	0	0	0
2019/02/21	R248	07/11/2019			Bond Future	10.0473	89.6329	10.0737	89.4126	0.263	0.0000	0.0000	0
2019/02/21	R248	07/11/2019	10.03	Call	Bond Future	4,038.3200	4.0383	3,917.4100	3.9174	(2.994)	0	0	0
2019/02/21	R248	07/11/2019	10.03	Put	Bond Future	4,182.5900	4.1826	4,281.9600	4.2820	2.376	0	0	0
2019/02/21	R248	07/11/2019	10.02	Put	Bond Future	4,223.3700	4.2234	4,323.4700	4.3235	2.370	0	0	0
2019/02/21	R248	07/11/2019	10.01	Call	Bond Future	3,952.8500	3.9529	3,833.3900	3.8334	(3.022)	0	0	0
Total												927296	