



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/09/2018 TO 13/09/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	2025	01/11/2018			Bond Future	132.8306	132.8306	132.5184	132.5184	(0.235)	0.0000	0.0000	365
2018/09/13	2025	07/02/2019			Bond Future	134.0039	134.0039	133.6853	133.6853	(0.238)	0.0000	0.0000	0
2018/09/13	2025	02/05/2019			Bond Future	136.2533	136.2533	135.9303	135.9303	(0.237)	0.0000	0.0000	0
2018/09/13	2029	01/11/2018			Bond Future	100.7267	100.7267	100.3963	100.3963	(0.328)	0.0000	0.0000	2,938
2018/09/13	2029	07/02/2019			Bond Future	102.6891	102.6891	102.3519	102.3519	(0.328)	0.0000	0.0000	0
2018/09/13	2029	02/05/2019			Bond Future	103.3403	103.3403	102.9983	102.9983	(0.331)	0.0000	0.0000	0
2018/09/13	2030	01/11/2018	8.60	Call	Bond Future	16.7100	0.0167	26.7300	0.0267	59.964	0	0	0
2018/09/13	2030	01/11/2018	8.58	Put	Bond Future	6,891.9600	6.8920	6,318.1400	6.3181	(8.326)	0	0	0
2018/09/13	2030	01/11/2018	9.60	Put	Bond Future	1,401.0400	1.4010	1,110.4600	1.1105	(20.740)	0	0	0
2018/09/13	2030	01/11/2018			Bond Future	9.6239	91.1032	9.5313	91.6860	(0.962)	0.0000	0.0000	54,685
2018/09/13	2030	01/11/2018	8.60	Put	Bond Future	6,755.5100	6.7555	6,182.7100	6.1827	(8.479)	0	0	0
2018/09/13	2030	01/11/2018	8.58	Call	Bond Future	14.8100	0.0148	23.8100	0.0238	60.770	0	0	0
2018/09/13	2030	01/11/2018	8.90	Put	Bond Future	4,783.7800	4.7838	4,243.0700	4.2431	(11.303)	0	0	0
2018/09/13	2030	01/11/2018	8.90	Call	Bond Future	88.4300	0.0884	130.5400	0.1305	47.620	0	0	50
2018/09/13	2030	01/11/2018	8.59	Put	Bond Future	6,823.6800	6.8237	6,250.3500	6.2503	(8.402)	0	0	0
2018/09/13	2030	01/11/2018	9.60	Call	Bond Future	1,251.0300	1.2510	1,543.2700	1.5433	23.360	0	0	50
2018/09/13	2030	01/11/2018	8.59	Call	Bond Future	15.7400	0.0157	25.2300	0.0252	60.292	0	0	0
2018/09/13	2030	07/02/2019	8.62	Call	Bond Future	276.6200	0.2766	343.9000	0.3439	24.322	0	0	0
2018/09/13	2030	07/02/2019			Bond Future	9.7140	88.8496	9.6177	89.4433	(0.992)	0.0000	0.0000	167
2018/09/13	2030	07/02/2019	8.62	Put	Bond Future	7,345.0100	7.3450	6,818.5300	6.8185	(7.168)	0	0	0
2018/09/13	2030	07/02/2019	8.63	Call	Bond Future	283.3600	0.2834	351.9900	0.3520	24.220	0	0	0
2018/09/13	2030	07/02/2019	8.90	Call	Bond Future	552.5600	0.5526	667.6200	0.6676	20.823	0	0	1,920
2018/09/13	2030	07/02/2019	8.63	Put	Bond Future	7,283.7900	7.2838	6,758.6600	6.7587	(7.210)	0	0	0
2018/09/13	2030	07/02/2019	8.64	Call	Bond Future	290.2400	0.2902	360.2300	0.3602	24.115	0	0	0
2018/09/13	2030	07/02/2019	8.64	Put	Bond Future	7,222.7600	7.2228	6,698.9900	6.6990	(7.252)	0	0	0
2018/09/13	2030	07/02/2019	9.60	Put	Bond Future	2,761.8600	2.7619	2,448.8200	2.4488	(11.334)	0	0	0
2018/09/13	2030	07/02/2019	9.60	Call	Bond Future	2,058.6200	2.0586	2,339.3400	2.3393	13.636	0	0	1,920
2018/09/13	2030	07/02/2019	8.90	Put	Bond Future	5,741.9800	5.7420	5,263.2800	5.2633	(8.337)	0	0	0
2018/09/13	2030	07/02/2019	9.40	Put	Bond Future	3,468.1800	3.4682	3,105.7100	3.1057	(10.451)	0	0	0
2018/09/13	2030	07/02/2019	9.40	Call	Bond Future	1,513.1300	1.5131	1,744.4200	1.7444	15.286	0	0	0
2018/09/13	2030	07/02/2019	8.70	Put	Bond Future	6,860.8600	6.8609	6,345.6600	6.3457	(7.509)	0	0	0
2018/09/13	2030	07/02/2019	8.70	Call	Bond Future	334.4000	0.3344	412.9600	0.4130	23.493	0	0	0
2018/09/13	2030	02/05/2019	9.41	Call	Bond Future	1,883.5800	1.8836	2,121.6700	2.1217	12.640	0	0	0
2018/09/13	2030	02/05/2019			Bond Future	9.7971	90.3248	9.6972	90.9291	(1.019)	0.0000	0.0000	0
2018/09/13	2030	02/05/2019	9.39	Call	Bond Future	1,833.2300	1.8332	2,067.2400	2.0672	12.765	0	0	0
2018/09/13	2030	02/05/2019	9.39	Put	Bond Future	4,331.8800	4.3319	3,961.6000	3.9616	(8.548)	0	0	0
2018/09/13	2030	02/05/2019	9.41	Put	Bond Future	4,257.2600	4.2573	3,891.0600	3.8911	(8.602)	0	0	0
2018/09/13	2030	02/05/2019	9.40	Call	Bond Future	1,858.3100	1.8583	2,094.3600	2.0944	12.702	0	0	0
2018/09/13	2030	02/05/2019	9.40	Put	Bond Future	4,294.4500	4.2944	3,926.2100	3.9262	(8.575)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	2032	01/11/2018	8.77	Put	Bond Future	7,463.3100	7.4633	6,878.4800	6.8785	(7.836)	0	0	0
2018/09/13	2032	01/11/2018			Bond Future	9.8102	89.3264	9.7227	89.9208	(0.892)	0.0000	0.0000	40,851
2018/09/13	2032	01/11/2018	8.76	Call	Bond Future	16.1900	0.0162	25.1600	0.0252	55.405	0	0	0
2018/09/13	2032	01/11/2018	8.76	Put	Bond Future	7,537.9900	7.5380	6,952.6300	6.9526	(7.765)	0	0	0
2018/09/13	2032	01/11/2018	8.77	Call	Bond Future	17.2800	0.0173	26.7800	0.0268	54.977	0	0	0
2018/09/13	2032	01/11/2018	8.75	Call	Bond Future	15.1600	0.0152	23.6200	0.0236	55.805	0	0	0
2018/09/13	2032	01/11/2018	8.75	Put	Bond Future	7,612.8100	7.6128	7,026.9400	7.0269	(7.696)	0	0	0
2018/09/13	2032	07/02/2019	8.81	Call	Bond Future	331.7300	0.3317	403.7600	0.4038	21.713	0	0	0
2018/09/13	2032	07/02/2019	8.80	Put	Bond Future	8,086.4000	8.0864	7,551.5500	7.5515	(6.614)	0	0	0
2018/09/13	2032	07/02/2019			Bond Future	9.9019	91.0480	9.8112	91.6535	(0.917)	0.0000	0.0000	456
2018/09/13	2032	07/02/2019	8.82	Call	Bond Future	339.5400	0.3395	412.9600	0.4130	21.623	0	0	0
2018/09/13	2032	07/02/2019	8.82	Put	Bond Future	7,952.6400	7.9526	7,420.5500	7.4205	(6.691)	0	0	0
2018/09/13	2032	07/02/2019	8.81	Put	Bond Future	8,019.4100	8.0194	7,485.9300	7.4859	(6.652)	0	0	0
2018/09/13	2032	07/02/2019	8.80	Call	Bond Future	324.0600	0.3241	394.7200	0.3947	21.805	0	0	0
2018/09/13	2032	02/05/2019	9.61	Call	Bond Future	2,148.1000	2.1481	2,395.3600	2.3954	11.511	0	0	0
2018/09/13	2032	02/05/2019	9.62	Put	Bond Future	4,586.5300	4.5865	4,219.5800	4.2196	(8.001)	0	0	0
2018/09/13	2032	02/05/2019			Bond Future	9.9822	88.4047	9.8883	89.0209	(0.941)	0.0000	0.0000	0
2018/09/13	2032	02/05/2019	9.61	Put	Bond Future	4,626.9500	4.6269	4,257.9700	4.2580	(7.975)	0	0	0
2018/09/13	2032	02/05/2019	9.62	Call	Bond Future	2,175.5700	2.1756	2,424.8600	2.4249	11.459	0	0	0
2018/09/13	2032	02/05/2019	9.63	Call	Bond Future	2,203.2300	2.2032	2,454.5400	2.4545	11.406	0	0	0
2018/09/13	2032	02/05/2019	9.63	Put	Bond Future	4,546.3800	4.5464	4,181.4500	4.1814	(8.027)	0	0	0
2018/09/13	2033	01/11/2018			Bond Future	102.9018	102.9018	102.5856	102.5856	(0.307)	0.0000	0.0000	6,373
2018/09/13	2033	07/02/2019			Bond Future	104.9066	104.9066	104.5839	104.5839	(0.308)	0.0000	0.0000	0
2018/09/13	2033	02/05/2019			Bond Future	105.5230	105.5230	105.1957	105.1957	(0.310)	0.0000	0.0000	0
2018/09/13	2037	01/11/2018	9.03	Call	Bond Future	28.1000	0.0281	42.7600	0.0428	52.171	0	0	0
2018/09/13	2037	01/11/2018			Bond Future	10.0071	89.7163	9.9198	90.3747	(0.872)	0.0000	0.0000	52,718
2018/09/13	2037	01/11/2018	9.01	Call	Bond Future	24.7700	0.0248	37.8900	0.0379	52.967	0	0	0
2018/09/13	2037	01/11/2018	9.01	Put	Bond Future	8,023.3300	8.0233	7,378.0000	7.3780	(8.043)	0	0	0
2018/09/13	2037	01/11/2018	9.03	Put	Bond Future	7,855.4600	7.8555	7,211.6700	7.2117	(8.195)	0	0	0
2018/09/13	2037	01/11/2018	9.02	Call	Bond Future	26.3800	0.0264	40.2500	0.0403	52.578	0	0	0
2018/09/13	2037	01/11/2018	9.02	Put	Bond Future	7,939.2800	7.9393	7,294.7000	7.2947	(8.119)	0	0	0
2018/09/13	2037	07/02/2019	9.06	Put	Bond Future	8,609.2300	8.6092	8,029.6800	8.0297	(6.732)	0	0	0
2018/09/13	2037	07/02/2019	9.05	Call	Bond Future	429.6100	0.4296	519.0700	0.5191	20.824	0	0	0
2018/09/13	2037	07/02/2019			Bond Future	10.0927	87.1852	10.0023	87.8562	(0.895)	0.0000	0.0000	1,179
2018/09/13	2037	07/02/2019	9.06	Call	Bond Future	441.5800	0.4416	532.9400	0.5329	20.689	0	0	0
2018/09/13	2037	07/02/2019	9.05	Put	Bond Future	8,681.9700	8.6820	8,100.5200	8.1005	(6.697)	0	0	0
2018/09/13	2037	07/02/2019	9.07	Call	Bond Future	453.6600	0.4537	546.9300	0.5469	20.559	0	0	0
2018/09/13	2037	07/02/2019	9.07	Put	Bond Future	8,536.7200	8.5367	7,959.0800	7.9591	(6.767)	0	0	0
2018/09/13	2037	02/05/2019	9.81	Put	Bond Future	5,121.3000	5.1213	4,716.2600	4.7163	(7.909)	0	0	0
2018/09/13	2037	02/05/2019			Bond Future	10.1702	88.6328	10.0770	89.3155	(0.916)	0.0000	0.0000	0
2018/09/13	2037	02/05/2019	9.80	Call	Bond Future	2,404.7400	2.4047	2,680.1600	2.6802	11.453	0	0	0
2018/09/13	2037	02/05/2019	9.80	Put	Bond Future	5,166.6700	5.1667	4,759.3700	4.7594	(7.883)	0	0	0
2018/09/13	2037	02/05/2019	9.81	Call	Bond Future	2,435.7400	2.4357	2,713.4200	2.7134	11.400	0	0	0
2018/09/13	2037	02/05/2019	9.79	Call	Bond Future	2,374.2300	2.3742	2,647.3800	2.6474	11.505	0	0	0
2018/09/13	2037	02/05/2019	9.79	Put	Bond Future	5,212.6300	5.2126	4,803.0600	4.8031	(7.857)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	2038	01/11/2018			Bond Future	122.3826	122.3826	122.3839	122.3839	0.001	0.0000	0.0000	9,904
2018/09/13	2038	07/02/2019			Bond Future	123.1756	123.1756	123.1767	123.1767	0.001	0.0000	0.0000	0
2018/09/13	2038	02/05/2019			Bond Future	125.2432	125.2432	125.2452	125.2452	0.002	0.0000	0.0000	0
2018/09/13	2040	01/11/2018	9.09	Put	Bond Future	8,631.1400	8.6311	7,980.7500	7.9808	(7.535)	0	0	0
2018/09/13	2040	01/11/2018	9.80	Call	Bond Future	830.5300	0.8305	1,034.7000	1.0347	24.583	0	0	1,770
2018/09/13	2040	01/11/2018	10.00	Put	Bond Future	2,158.9400	2.1589	1,793.8400	1.7938	(16.911)	0	0	0
2018/09/13	2040	01/11/2018			Bond Future	10.0869	92.9270	10.0047	93.5902	(0.815)	0.0000	0.0000	25,392
2018/09/13	2040	01/11/2018	9.08	Call	Bond Future	24.8100	0.0248	36.9600	0.0370	48.972	0	0	0
2018/09/13	2040	01/11/2018	9.08	Put	Bond Future	8,722.3100	8.7223	8,071.2100	8.0712	(7.465)	0	0	0
2018/09/13	2040	01/11/2018	9.20	Put	Bond Future	7,644.4100	7.6444	7,004.2600	7.0043	(8.374)	0	0	0
2018/09/13	2040	01/11/2018	9.20	Call	Bond Future	51.8400	0.0518	74.9400	0.0749	44.560	0	0	3,940
2018/09/13	2040	01/11/2018	9.80	Put	Bond Future	3,180.6900	3.1807	2,721.6100	2.7216	(14.433)	0	0	0
2018/09/13	2040	01/11/2018	9.09	Call	Bond Future	26.4600	0.0265	39.3200	0.0393	48.602	0	0	0
2018/09/13	2040	01/11/2018	10.00	Call	Bond Future	1,457.1900	1.4572	1,755.3400	1.7553	20.461	0	0	3,940
2018/09/13	2040	01/11/2018	9.10	Put	Bond Future	8,540.2000	8.5402	7,890.5500	7.8905	(7.607)	0	0	0
2018/09/13	2040	01/11/2018	9.07	Call	Bond Future	23.2500	0.0233	34.7200	0.0347	49.333	0	0	0
2018/09/13	2040	01/11/2018	9.07	Put	Bond Future	8,813.7200	8.8137	8,161.9400	8.1619	(7.395)	0	0	0
2018/09/13	2040	01/11/2018	8.50	Put	Bond Future	14,324.7000	14.3247	13,661.6800	13.6617	(4.629)	0	0	0
2018/09/13	2040	01/11/2018	8.50	Call	Bond Future	0.3300	0.0003	0.5600	0.0006	69.697	0	0	2,950
2018/09/13	2040	01/11/2018	9.10	Call	Bond Future	28.2100	0.0282	41.8100	0.0418	48.210	0	0	2,950
2018/09/13	2040	07/02/2019	9.13	Call	Bond Future	443.5400	0.4435	531.0800	0.5311	19.737	0	0	0
2018/09/13	2040	07/02/2019	9.11	Put	Bond Future	9,487.2500	9.4873	8,895.7500	8.8958	(6.235)	0	0	0
2018/09/13	2040	07/02/2019			Bond Future	10.1722	90.2073	10.0871	90.8831	(0.836)	0.0000	0.0000	100
2018/09/13	2040	07/02/2019	9.13	Put	Bond Future	9,323.5400	9.3235	8,735.3200	8.7353	(6.309)	0	0	0
2018/09/13	2040	07/02/2019	9.11	Call	Bond Future	423.3700	0.4234	507.6300	0.5076	19.902	0	0	0
2018/09/13	2040	07/02/2019	9.12	Put	Bond Future	9,405.2300	9.4052	8,815.3600	8.8154	(6.272)	0	0	0
2018/09/13	2040	07/02/2019	9.12	Call	Bond Future	433.3600	0.4334	519.2500	0.5192	19.820	0	0	0
2018/09/13	2040	02/05/2019	9.88	Put	Bond Future	5,553.4600	5.5535	5,143.1900	5.1432	(7.388)	0	0	0
2018/09/13	2040	02/05/2019	9.89	Call	Bond Future	2,632.9500	2.6330	2,912.6100	2.9126	10.622	0	0	0
2018/09/13	2040	02/05/2019			Bond Future	10.2491	91.7050	10.1615	92.3927	(0.855)	0.0000	0.0000	0
2018/09/13	2040	02/05/2019	9.90	Call	Bond Future	2,666.3700	2.6664	2,948.3000	2.9483	10.574	0	0	0
2018/09/13	2040	02/05/2019	9.90	Put	Bond Future	5,456.0600	5.4561	5,050.3300	5.0503	(7.436)	0	0	0
2018/09/13	2040	02/05/2019	9.88	Call	Bond Future	2,599.7500	2.5998	2,877.1400	2.8771	10.670	0	0	0
2018/09/13	2040	02/05/2019	9.89	Put	Bond Future	5,504.5900	5.5046	5,096.5900	5.0966	(7.412)	0	0	0
2018/09/13	2044	01/11/2018	9.12	Call	Bond Future	24.6900	0.0247	35.8200	0.0358	45.079	0	0	0
2018/09/13	2044	01/11/2018			Bond Future	10.1206	89.8818	10.0436	90.5103	(0.761)	0.0000	0.0000	39,021
2018/09/13	2044	01/11/2018	9.12	Put	Bond Future	8,819.1700	8.8192	8,201.8400	8.2018	(7.000)	0	0	0
2018/09/13	2044	01/11/2018	9.13	Call	Bond Future	26.2300	0.0262	37.9900	0.0380	44.834	0	0	0
2018/09/13	2044	01/11/2018	9.14	Put	Bond Future	8,632.3000	8.6323	8,016.2400	8.0162	(7.137)	0	0	0
2018/09/13	2044	01/11/2018	9.13	Put	Bond Future	8,725.6100	8.7256	8,108.9100	8.1089	(7.068)	0	0	0
2018/09/13	2044	01/11/2018	9.14	Call	Bond Future	27.8600	0.0279	40.2600	0.0403	44.508	0	0	0
2018/09/13	2044	07/02/2019	9.18	Put	Bond Future	9,335.5500	9.3355	8,780.0200	8.7800	(5.951)	0	0	0
2018/09/13	2044	07/02/2019			Bond Future	10.2031	87.2287	10.1234	87.8691	(0.781)	0.0000	0.0000	108
2018/09/13	2044	07/02/2019	9.17	Call	Bond Future	455.4200	0.4554	538.6700	0.5387	18.280	0	0	0
2018/09/13	2044	07/02/2019	9.17	Put	Bond Future	9,418.9100	9.4189	8,861.7800	8.8618	(5.915)	0	0	0
2018/09/13	2044	07/02/2019	9.18	Call	Bond Future	466.1200	0.4661	550.9700	0.5510	18.203	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	2044	07/02/2019	9.16	Call	Bond Future	444.9100	0.4449	526.5900	0.5266	18.359	0	0	0
2018/09/13	2044	07/02/2019	9.16	Put	Bond Future	9,502.6100	9.5026	8,943.9100	8.9439	(5.879)	0	0	0
2018/09/13	2044	02/05/2019	9.90	Call	Bond Future	2,619.0400	2.6190	2,879.8000	2.8798	9.956	0	0	0
2018/09/13	2044	02/05/2019			Bond Future	10.2774	88.6770	10.1953	89.3286	(0.799)	0.0000	0.0000	0
2018/09/13	2044	02/05/2019	9.90	Put	Bond Future	5,684.3300	5.6843	5,293.5000	5.2935	(6.876)	0	0	0
2018/09/13	2044	02/05/2019	9.91	Call	Bond Future	2,652.6500	2.6526	2,915.5700	2.9156	9.912	0	0	0
2018/09/13	2044	02/05/2019	9.92	Put	Bond Future	5,584.5100	5.5845	5,197.9800	5.1980	(6.921)	0	0	0
2018/09/13	2044	02/05/2019	9.91	Put	Bond Future	5,634.3700	5.6344	5,245.7000	5.2457	(6.898)	0	0	0
2018/09/13	2044	02/05/2019	9.92	Call	Bond Future	2,686.2200	2.6862	2,951.2800	2.9513	9.867	0	0	0
2018/09/13	2046	01/11/2018			Bond Future	116.7967	116.7967	116.4613	116.4613	(0.287)	0.0000	0.0000	12,067
2018/09/13	2046	07/02/2019			Bond Future	119.0719	119.0719	118.7299	118.7299	(0.287)	0.0000	0.0000	0
2018/09/13	2046	02/05/2019			Bond Future	119.3854	119.3854	119.0384	119.0384	(0.291)	0.0000	0.0000	0
2018/09/13	2050	01/11/2018			Bond Future	122.0461	122.0461	122.0476	122.0476	0.001	0.0000	0.0000	9,987
2018/09/13	2050	07/02/2019			Bond Future	122.6525	122.6525	122.6538	122.6538	0.001	0.0000	0.0000	0
2018/09/13	2050	02/05/2019			Bond Future	124.7113	124.7113	124.7133	124.7133	0.002	0.0000	0.0000	0
2018/09/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	AL37	01/11/2018			Index Future	586.9970	586.9970	589.0660	589.0660	0.352	0.0000	0.0000	0
2018/09/13	AL37	07/02/2019			Index Future	598.3100	598.3100	600.4180	600.4180	0.352	0.0000	0.0000	0
2018/09/13	AL37	02/05/2019			Index Future	608.2480	608.2480	610.3950	610.3950	0.353	0.0000	0.0000	0
2018/09/13	AL7T	01/11/2018			Index Future	676.9570	676.9570	680.5950	680.5950	0.537	0.0000	0.0000	0
2018/09/13	AL7T	07/02/2019			Index Future	690.0040	690.0040	693.7110	693.7110	0.537	0.0000	0.0000	0
2018/09/13	AL7T	02/05/2019			Index Future	701.4650	701.4650	705.2380	705.2380	0.538	0.0000	0.0000	0
2018/09/13	ALBI	01/11/2018			Index Future	611.9690	611.9690	615.6990	615.6990	0.610	0.0000	0.0000	865
2018/09/13	ALBI	07/02/2019			Index Future	623.7630	623.7630	627.5640	627.5640	0.609	0.0000	0.0000	57
2018/09/13	ALBI	02/05/2019			Index Future	634.1240	634.1240	637.9920	637.9920	0.610	0.0000	0.0000	0
2018/09/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/13	ES33	01/11/2018			Bond Future	11.2445		74.3114	11.1514	74.8438	(0.828)	0.0000	0.0000	9,466
2018/09/13	ES33	07/02/2019			Bond Future	11.3872		75.7436	11.2904	76.2861	(0.850)	0.0000	0.0000	0
2018/09/13	ES33	02/05/2019			Bond Future	11.5091		73.2119	11.4089	73.7640	(0.871)	0.0000	0.0000	0
2018/09/13	ES42	01/11/2018			Bond Future	11.4728		76.2513	11.3899	76.7860	(0.723)	0.0000	0.0000	7,957
2018/09/13	ES42	07/02/2019			Bond Future	11.6078		77.7207	11.5215	78.2655	(0.743)	0.0000	0.0000	0
2018/09/13	ES42	02/05/2019			Bond Future	11.7288		74.7513	11.6394	75.3057	(0.762)	0.0000	0.0000	0
2018/09/13	GOVI	01/11/2018	653.50	Put	GOVI	473,110.0000		47.3110	434,110.0000	43.4110	(8.243)	0	0	0
2018/09/13	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	GOVI	01/11/2018			GOVI	606.1890		606.1890	610.0890	610.0890	0.643	0.0000	0.0000	463
2018/09/13	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	GOVI	01/11/2018	653.49	Put	GOVI	473,010.0000		47.3010	434,010.0000	43.4010	(8.245)	0	0	0
2018/09/13	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	GOVI	01/11/2018	653.51	Put	GOVI	473,210.0000		47.3210	434,210.0000	43.4210	(8.242)	0	0	0
2018/09/13	GOVI	07/02/2019	666.53	Put	GOVI	486,580.0000		48.6580	446,840.0000	44.6840	(8.167)	0	0	0
2018/09/13	GOVI	07/02/2019			GOVI	617.8720		617.8720	621.8460	621.8460	0.643	0.0000	0.0000	0
2018/09/13	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	GOVI	07/02/2019	666.52	Put	GOVI	486,480.0000		48.6480	446,740.0000	44.6740	(8.169)	0	0	0
2018/09/13	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	GOVI	07/02/2019	666.51	Put	GOVI	486,380.0000		48.6380	446,640.0000	44.6640	(8.171)	0	0	0
2018/09/13	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	GOVI	02/05/2019	647.88	Put	GOVI	197,450.0000		19.7450	157,010.0000	15.7010	(20.481)	0	0	0
2018/09/13	GOVI	02/05/2019	647.86	Put	GOVI	197,250.0000		19.7250	156,810.0000	15.6810	(20.502)	0	0	0
2018/09/13	GOVI	02/05/2019			GOVI	628.1350		628.1350	632.1790	632.1790	0.644	0.0000	0.0000	0
2018/09/13	GOVI	02/05/2019	647.87	Put	GOVI	197,350.0000		19.7350	156,910.0000	15.6910	(20.492)	0	0	0
2018/09/13	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/13	IGOV	01/11/2018			Index Future	253.3700		253.3700	253.2220	253.2220	(0.058)	0.0000	0.0000	746
2018/09/13	IGOV	07/02/2019			Index Future	258.3060		258.3060	258.1550	258.1550	(0.058)	0.0000	0.0000	0
2018/09/13	IGOV	02/05/2019			Index Future	262.6430		262.6430	262.4910	262.4910	(0.058)	0.0000	0.0000	0
2018/09/13	IS01	20/09/2018			Interest Rate Swap	101.7600		101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/13	IS01	20/12/2018			Interest Rate Swap	102.2600		102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	IS01	22/03/2019			Interest Rate Swap	99.6400	99.6400	99.6300	99.6300	(0.010)	0.0000	0.0000	0
2018/09/13	IS01	20/06/2019			Interest Rate Swap	102.1400	102.1400	102.1300	102.1300	(0.010)	0.0000	0.0000	0
2018/09/13	IS01	19/09/2019			Interest Rate Swap	100.1400	100.1400	100.1100	100.1100	(0.030)	0.0000	0.0000	0
2018/09/13	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/13	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/13	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/09/13	IS02	21/06/2019			Interest Rate Swap	99.8800	99.8800	99.8600	99.8600	(0.020)	0.0000	0.0000	0
2018/09/13	IS02	20/09/2019			Interest Rate Swap	102.1500	102.1500	102.1100	102.1100	(0.039)	0.0000	0.0000	0
2018/09/13	IS02	20/12/2019			Interest Rate Swap	103.2400	103.2400	103.1900	103.1900	(0.048)	0.0000	0.0000	0
2018/09/13	IS02	23/03/2020			Interest Rate Swap	99.4400	99.4400	99.3800	99.3800	(0.060)	0.0000	0.0000	0
2018/09/13	IS02	22/06/2020			Interest Rate Swap	103.1700	103.1700	103.0900	103.0900	(0.078)	0.0000	0.0000	0
2018/09/13	IS02	21/09/2020			Interest Rate Swap	100.3400	100.3400	100.2400	100.2400	(0.100)	0.0000	0.0000	0
2018/09/13	IS05	17/12/2020			Interest Rate Swap	97.3100	97.3100	97.2000	97.2000	(0.113)	0.0000	0.0000	0
2018/09/13	IS05	16/03/2021			Interest Rate Swap	96.6700	96.6700	96.5400	96.5400	(0.134)	0.0000	0.0000	0
2018/09/13	IS05	15/06/2021			Interest Rate Swap	95.9900	95.9900	95.8300	95.8300	(0.167)	0.0000	0.0000	0
2018/09/13	IS05	21/09/2021			Interest Rate Swap	96.3100	96.3100	96.1200	96.1200	(0.197)	0.0000	0.0000	0
2018/09/13	IS05	21/12/2021			Interest Rate Swap	98.6000	98.6000	98.3900	98.3900	(0.213)	0.0000	0.0000	51
2018/09/13	IS05	15/03/2022			Interest Rate Swap	98.8200	98.8200	98.5800	98.5800	(0.243)	0.0000	0.0000	0
2018/09/13	IS05	21/06/2022			Interest Rate Swap	100.1200	100.1200	99.8500	99.8500	(0.270)	0.0000	0.0000	0
2018/09/13	IS05	20/09/2022			Interest Rate Swap	104.1200	104.1200	103.8300	103.8300	(0.279)	0.0000	0.0000	0
2018/09/13	IS05	20/12/2022			Interest Rate Swap	105.4700	105.4700	105.1700	105.1700	(0.284)	0.0000	0.0000	0
2018/09/13	IS05	22/03/2023			Interest Rate Swap	99.0200	99.0200	98.7000	98.7000	(0.323)	0.0000	0.0000	0
2018/09/13	IS05	20/06/2023			Interest Rate Swap	105.1200	105.1200	104.7900	104.7900	(0.314)	0.0000	0.0000	0
2018/09/13	IS05	19/09/2023			Interest Rate Swap	100.7600	100.7600	100.4100	100.4100	(0.347)	0.0000	0.0000	0
2018/09/13	IS10	17/12/2025			Interest Rate Swap	98.1900	98.1900	97.6900	97.6900	(0.509)	0.0000	0.0000	0
2018/09/13	IS10	16/03/2026			Interest Rate Swap	95.3100	95.3100	94.8000	94.8000	(0.535)	0.0000	0.0000	0
2018/09/13	IS10	15/06/2026			Interest Rate Swap	94.1400	94.1400	93.6400	93.6400	(0.531)	0.0000	0.0000	0
2018/09/13	IS10	21/09/2026			Interest Rate Swap	96.3500	96.3500	95.8500	95.8500	(0.519)	0.0000	0.0000	0
2018/09/13	IS10	21/12/2026			Interest Rate Swap	100.1400	100.1400	99.6300	99.6300	(0.509)	0.0000	0.0000	0
2018/09/13	IS10	15/03/2027			Interest Rate Swap	98.7700	98.7700	98.2500	98.2500	(0.526)	0.0000	0.0000	0
2018/09/13	IS10	21/06/2027			Interest Rate Swap	100.8700	100.8700	100.3500	100.3500	(0.516)	0.0000	0.0000	0
2018/09/13	IS10	20/09/2027			Interest Rate Swap	106.2900	106.2900	105.7600	105.7600	(0.499)	0.0000	0.0000	0
2018/09/13	IS10	20/12/2027			Interest Rate Swap	106.6800	106.6800	106.1500	106.1500	(0.497)	0.0000	0.0000	0
2018/09/13	IS10	22/03/2028			Interest Rate Swap	100.3600	100.3600	99.8000	99.8000	(0.558)	0.0000	0.0000	0
2018/09/13	IS10	20/06/2028			Interest Rate Swap	107.4500	107.4500	106.8900	106.8900	(0.521)	0.0000	0.0000	0
2018/09/13	IS10	19/09/2028			Interest Rate Swap	101.1800	101.1800	100.6000	100.6000	(0.573)	0.0000	0.0000	0
2018/09/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/13	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/13	JBAF	19/12/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/13	JBAF	20/03/2019			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/13	R023	01/11/2018	10.58	Call	Bond Future	6,425.8900		6.4259	6,772.2400	6.7722	5.390	0	0	0
2018/09/13	R023	01/11/2018	10.57	Put	Bond Future	0.1700		0.0002	0.0700	0.0001	(58.824)	0	0	0
2018/09/13	R023	01/11/2018			Bond Future	8.6496		98.2320	8.5500	98.5784	(1.151)	0.0000	0.0000	38,252
2018/09/13	R023	01/11/2018	10.59	Call	Bond Future	6,457.7800		6.4578	6,804.1300	6.8041	5.363	0	0	0
2018/09/13	R023	01/11/2018	10.59	Put	Bond Future	0.1500		0.0002	0.0600	0.0001	(60.000)	0	0	0
2018/09/13	R023	01/11/2018	10.58	Put	Bond Future	0.1600		0.0002	0.0700	0.0001	(56.250)	0	0	0
2018/09/13	R023	01/11/2018	10.57	Call	Bond Future	6,393.9900		6.3940	6,740.3300	6.7403	5.417	0	0	0
2018/09/13	R023	07/02/2019	10.59	Call	Bond Future	5,813.1000		5.8131	6,151.3800	6.1514	5.819	0	0	0
2018/09/13	R023	07/02/2019			Bond Future	8.7668		100.1252	8.6593	100.4781	(1.226)	0.0000	0.0000	0
2018/09/13	R023	07/02/2019	10.57	Call	Bond Future	5,755.2000		5.7552	6,092.9000	6.0929	5.868	0	0	0
2018/09/13	R023	07/02/2019	10.57	Put	Bond Future	65.0500		0.0650	49.8900	0.0499	(23.305)	0	0	0
2018/09/13	R023	07/02/2019	10.59	Put	Bond Future	62.1800		0.0622	47.6000	0.0476	(23.448)	0	0	0
2018/09/13	R023	07/02/2019	10.58	Call	Bond Future	5,784.1400		5.7841	6,122.1400	6.1221	5.844	0	0	0
2018/09/13	R023	07/02/2019	10.58	Put	Bond Future	63.6000		0.0636	48.7400	0.0487	(23.365)	0	0	0
2018/09/13	R023	02/05/2019	8.45	Call	Bond Future	739.1800		0.7392	869.3800	0.8694	17.614	0	0	0
2018/09/13	R023	02/05/2019	8.44	Put	Bond Future	2,066.7900		2.0668	1,836.1400	1.8361	(11.160)	0	0	0
2018/09/13	R023	02/05/2019			Bond Future	8.8676		97.8607	8.7523	98.2201	(1.300)	0.0000	0.0000	0
2018/09/13	R023	02/05/2019	8.46	Call	Bond Future	753.0700		0.7531	884.7000	0.8847	17.479	0	0	0
2018/09/13	R023	02/05/2019	8.46	Put	Bond Future	2,031.1900		2.0312	1,803.4100	1.8034	(11.214)	0	0	0
2018/09/13	R023	02/05/2019	8.45	Put	Bond Future	2,048.9200		2.0489	1,819.7100	1.8197	(11.187)	0	0	0
2018/09/13	R023	02/05/2019	8.44	Call	Bond Future	725.4300		0.7254	854.1900	0.8542	17.749	0	0	0
2018/09/13	R035	01/11/2018	8.93	Call	Bond Future	21.5400		0.0215	34.2000	0.0342	58.774	0	0	0
2018/09/13	R035	01/11/2018	8.92	Put	Bond Future	8,193.7400		8.1937	7,510.1900	7.5102	(8.342)	0	0	0
2018/09/13	R035	01/11/2018			Bond Future	9.9454		93.0636	9.8529	93.7592	(0.930)	0.0000	0.0000	73,876
2018/09/13	R035	01/11/2018	8.94	Call	Bond Future	22.8700		0.0229	36.2200	0.0362	58.373	0	0	0
2018/09/13	R035	01/11/2018	8.94	Put	Bond Future	8,026.7500		8.0267	7,344.5500	7.3446	(8.499)	0	0	0
2018/09/13	R035	01/11/2018	8.93	Put	Bond Future	8,110.1600		8.1102	7,427.2700	7.4273	(8.420)	0	0	0
2018/09/13	R035	01/11/2018	8.92	Call	Bond Future	20.2800		0.0203	32.2800	0.0323	59.172	0	0	0
2018/09/13	R035	07/02/2019	8.98	Call	Bond Future	395.8400		0.3958	486.1600	0.4862	22.817	0	0	0
2018/09/13	R035	07/02/2019			Bond Future	10.0380		94.8573	9.9421	95.5660	(0.955)	0.0000	0.0000	298
2018/09/13	R035	07/02/2019	8.96	Call	Bond Future	377.8200		0.3778	464.7700	0.4648	23.014	0	0	0
2018/09/13	R035	07/02/2019	8.96	Put	Bond Future	8,841.7400		8.8417	8,219.9600	8.2200	(7.032)	0	0	0
2018/09/13	R035	07/02/2019	8.98	Put	Bond Future	8,692.3100		8.6923	8,073.9000	8.0739	(7.114)	0	0	0
2018/09/13	R035	07/02/2019	8.97	Call	Bond Future	386.7400		0.3867	475.3700	0.4754	22.917	0	0	0
2018/09/13	R035	07/02/2019	8.97	Put	Bond Future	8,766.8800		8.7669	8,146.7800	8.1468	(7.073)	0	0	0
2018/09/13	R035	02/05/2019	9.74	Put	Bond Future	5,119.4600		5.1195	4,688.1400	4.6881	(8.425)	0	0	0
2018/09/13	R035	02/05/2019			Bond Future	10.1143		91.9351	10.0153	92.6562	(0.979)	0.0000	0.0000	0
2018/09/13	R035	02/05/2019	9.74	Call	Bond Future	2,346.4600		2.3465	2,636.2700	2.6363	12.351	0	0	0
2018/09/13	R035	02/05/2019	9.75	Call	Bond Future	2,377.2400		2.3772	2,669.4600	2.6695	12.292	0	0	0
2018/09/13	R035	02/05/2019	9.75	Put	Bond Future	5,074.5200		5.0745	4,645.6100	4.6456	(8.452)	0	0	0
2018/09/13	R035	02/05/2019	9.73	Call	Bond Future	2,315.6200		2.3156	2,603.0000	2.6030	12.410	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	R035	02/05/2019	9.73	Put	Bond Future	5,164.4300	5.1644	4,730.6800	4.7307	(8.399)	0	0	0
2018/09/13	R186	01/11/2018	8.54	Put	Bond Future	4,304.7600	4.3048	3,795.6400	3.7956	(11.827)	0	0	0
2018/09/13	R186	01/11/2018	8.90	Call	Bond Future	428.5800	0.4286	573.0800	0.5731	33.716	0	0	0
2018/09/13	R186	01/11/2018	9.14	Call	Bond Future	925.2100	0.9252	1,168.9800	1.1690	26.348	0	0	0
2018/09/13	R186	01/11/2018	7.96	Put	Bond Future	7,891.5400	7.8915	7,342.5500	7.3425	(6.957)	0	0	0
2018/09/13	R186	01/11/2018			Bond Future	9.2387	111.0342	9.1455	111.5849	(1.009)	0.0000	0.0000	67,963
2018/09/13	R186	01/11/2018	8.53	Call	Bond Future	80.5100	0.0805	120.3000	0.1203	49.422	0	0	0
2018/09/13	R186	01/11/2018	8.53	Put	Bond Future	4,362.2600	4.3623	3,851.3500	3.8513	(11.712)	0	0	0
2018/09/13	R186	01/11/2018	8.46	Put	Bond Future	4,771.8100	4.7718	4,250.1400	4.2501	(10.932)	0	0	0
2018/09/13	R186	01/11/2018	8.46	Call	Bond Future	55.0500	0.0550	84.0800	0.0841	52.734	0	0	5,000
2018/09/13	R186	01/11/2018	8.54	Call	Bond Future	84.9700	0.0850	126.5500	0.1265	48.935	0	0	0
2018/09/13	R186	01/11/2018	8.90	Put	Bond Future	2,447.4000	2.4474	2,041.2000	2.0412	(16.597)	0	0	2,500
2018/09/13	R186	01/11/2018	9.14	Put	Bond Future	1,508.2900	1.5083	1,201.3600	1.2014	(20.350)	0	0	5,000
2018/09/13	R186	01/11/2018	7.96	Call	Bond Future	2.2700	0.0023	3.9800	0.0040	75.330	0	0	5,000
2018/09/13	R186	01/11/2018	8.52	Call	Bond Future	76.1900	0.0762	114.2300	0.1142	49.928	0	0	0
2018/09/13	R186	01/11/2018	8.52	Put	Bond Future	4,419.9500	4.4200	3,907.2900	3.9073	(11.599)	0	0	0
2018/09/13	R186	07/02/2019	8.20	Call	Bond Future	188.5400	0.1885	240.1500	0.2402	27.374	0	0	0
2018/09/13	R186	07/02/2019	8.50	Call	Bond Future	434.9900	0.4350	533.5800	0.5336	22.665	0	0	1,000
2018/09/13	R186	07/02/2019	9.10	Put	Bond Future	2,877.4900	2.8775	2,549.7000	2.5497	(11.392)	0	0	1,000
2018/09/13	R186	07/02/2019	8.21	Put	Bond Future	6,897.8500	6.8978	6,389.6100	6.3896	(7.368)	0	0	0
2018/09/13	R186	07/02/2019	9.92	Put	Bond Future	1,022.5200	1.0225	870.0400	0.8700	(14.912)	0	0	1,170
2018/09/13	R186	07/02/2019			Bond Future	9.3384	107.8693	9.2405	108.4303	(1.049)	0.0000	0.0000	719
2018/09/13	R186	07/02/2019	8.20	Put	Bond Future	6,954.6300	6.9546	6,445.2600	6.4453	(7.324)	0	0	0
2018/09/13	R186	07/02/2019	8.50	Put	Bond Future	5,364.9400	5.3649	4,902.5500	4.9025	(8.619)	0	0	0
2018/09/13	R186	07/02/2019	9.10	Call	Bond Future	1,505.0300	1.5050	1,738.2200	1.7382	15.494	0	0	0
2018/09/13	R186	07/02/2019	8.21	Call	Bond Future	193.5900	0.1936	246.3300	0.2463	27.243	0	0	0
2018/09/13	R186	07/02/2019	9.92	Call	Bond Future	4,275.4500	4.2755	4,683.9500	4.6839	9.555	0	0	0
2018/09/13	R186	07/02/2019	8.30	Put	Bond Future	6,399.8400	6.3998	5,903.5800	5.9036	(7.754)	0	0	0
2018/09/13	R186	07/02/2019	8.22	Call	Bond Future	198.7400	0.1987	252.6500	0.2527	27.126	0	0	0
2018/09/13	R186	07/02/2019	8.22	Put	Bond Future	6,841.2100	6.8412	6,334.1400	6.3341	(7.412)	0	0	0
2018/09/13	R186	07/02/2019	9.27	Put	Bond Future	2,346.9100	2.3469	2,060.1000	2.0601	(12.221)	0	0	0
2018/09/13	R186	07/02/2019	9.27	Call	Bond Future	1,955.3600	1.9554	2,229.5300	2.2295	14.021	0	0	1,170
2018/09/13	R186	07/02/2019	8.30	Call	Bond Future	250.1300	0.2501	314.8500	0.3148	25.875	0	0	210
2018/09/13	R186	07/02/2019	8.77	Put	Bond Future	4,127.5400	4.1275	3,721.6900	3.7217	(9.833)	0	0	0
2018/09/13	R186	07/02/2019	8.77	Call	Bond Future	817.1100	0.8171	972.2400	0.9722	18.985	0	0	1,170
2018/09/13	R186	07/02/2019	9.90	Call	Bond Future	4,192.9000	4.1929	4,598.0800	4.5981	9.663	0	0	0
2018/09/13	R186	07/02/2019	9.90	Put	Bond Future	1,049.6500	1.0497	893.8500	0.8939	(14.843)	0	0	1,000
2018/09/13	R186	02/05/2019	9.01	Put	Bond Future	3,854.4300	3.8544	3,495.8500	3.4958	(9.303)	0	0	0
2018/09/13	R186	02/05/2019	9.02	Call	Bond Future	1,516.7700	1.5168	1,731.2800	1.7313	14.143	0	0	0
2018/09/13	R186	02/05/2019			Bond Future	9.4291	109.6604	9.3266	110.2315	(1.087)	0.0000	0.0000	0
2018/09/13	R186	02/05/2019	9.03	Call	Bond Future	1,539.9400	1.5399	1,756.5000	1.7565	14.063	0	0	0
2018/09/13	R186	02/05/2019	9.03	Put	Bond Future	3,786.3500	3.7863	3,431.8700	3.4319	(9.362)	0	0	0
2018/09/13	R186	02/05/2019	9.01	Call	Bond Future	1,493.8100	1.4938	1,706.2700	1.7063	14.223	0	0	0
2018/09/13	R186	02/05/2019	9.02	Put	Bond Future	3,820.2700	3.8203	3,463.7400	3.4637	(9.333)	0	0	0
2018/09/13	R197	01/11/2018			Bond Future	301.2710	301.2710	301.2722	301.2722	0.000	0.0000	0.0000	2,353
2018/09/13	R197	07/02/2019			Bond Future	299.7899	299.7899	299.7904	299.7904	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	R197	02/05/2019			Bond Future	304.8220	304.8220	304.8246	304.8246	0.001	0.0000	0.0000	0
2018/09/13	R202	01/11/2018			Bond Future	234.5050	234.5050	234.6454	234.6454	0.060	0.0000	0.0000	10,129
2018/09/13	R202	07/02/2019			Bond Future	235.1694	235.1694	235.3119	235.3119	0.061	0.0000	0.0000	0
2018/09/13	R202	02/05/2019			Bond Future	239.1170	239.1170	239.2636	239.2636	0.061	0.0000	0.0000	0
2018/09/13	R207	01/11/2018	6.76	Put	Bond Future	1,233.0600	1.2331	1,120.2500	1.1203	(9.149)	0	0	0
2018/09/13	R207	01/11/2018			Bond Future	7.8587	101.5505	7.7569	101.6637	(1.294)	0.0000	0.0000	19,671
2018/09/13	R207	01/11/2018	6.75	Call	Bond Future	0.3500	0.0004	0.7400	0.0007	111.429	0	0	0
2018/09/13	R207	01/11/2018	6.75	Put	Bond Future	1,244.3500	1.2444	1,131.5100	1.1315	(9.068)	0	0	0
2018/09/13	R207	01/11/2018	6.76	Call	Bond Future	0.3800	0.0004	0.8000	0.0008	110.526	0	0	0
2018/09/13	R207	01/11/2018	6.74	Call	Bond Future	0.3200	0.0003	0.6800	0.0007	112.500	0	0	0
2018/09/13	R207	01/11/2018	6.74	Put	Bond Future	1,255.6400	1.2556	1,142.7700	1.1428	(8.989)	0	0	0
2018/09/13	R207	07/02/2019	6.52	Call	Bond Future	0.5100	0.0005	1.0500	0.0011	105.882	0	0	0
2018/09/13	R207	07/02/2019	6.51	Put	Bond Future	1,343.4400	1.3434	1,228.8000	1.2288	(8.533)	0	0	0
2018/09/13	R207	07/02/2019			Bond Future	8.0395	99.8627	7.9071	99.9778	(1.647)	0.0000	0.0000	0
2018/09/13	R207	07/02/2019	6.53	Call	Bond Future	0.5400	0.0005	1.1100	0.0011	105.556	0	0	0
2018/09/13	R207	07/02/2019	6.53	Put	Bond Future	1,325.7600	1.3258	1,211.1800	1.2112	(8.643)	0	0	0
2018/09/13	R207	07/02/2019	6.52	Put	Bond Future	1,334.6000	1.3346	1,219.9900	1.2200	(8.588)	0	0	0
2018/09/13	R207	07/02/2019	6.51	Call	Bond Future	0.4800	0.0005	0.9900	0.0010	106.250	0	0	0
2018/09/13	R207	02/05/2019	7.63	Call	Bond Future	51.3400	0.0513	76.7700	0.0768	49.533	0	0	0
2018/09/13	R207	02/05/2019			Bond Future	8.3212	101.5209	8.1418	101.6387	(2.156)	0.0000	0.0000	0
2018/09/13	R207	02/05/2019	7.61	Call	Bond Future	48.3100	0.0483	72.7300	0.0727	50.549	0	0	0
2018/09/13	R207	02/05/2019	7.61	Put	Bond Future	516.7200	0.5167	423.3600	0.4234	(18.068)	0	0	0
2018/09/13	R207	02/05/2019	7.63	Put	Bond Future	506.5200	0.5065	414.1700	0.4142	(18.232)	0	0	0
2018/09/13	R207	02/05/2019	7.62	Call	Bond Future	49.7100	0.0497	74.6100	0.0746	50.091	0	0	0
2018/09/13	R207	02/05/2019	7.62	Put	Bond Future	511.5000	0.5115	418.6200	0.4186	(18.158)	0	0	0
2018/09/13	R208	01/11/2018	7.11	Put	Bond Future	2,174.9300	2.1749	1,973.7900	1.9738	(9.248)	0	0	0
2018/09/13	R208	01/11/2018			Bond Future	8.1297	97.7229	8.0332	97.9259	(1.187)	0.0000	0.0000	29,548
2018/09/13	R208	01/11/2018	7.11	Call	Bond Future	2.3400	0.0023	4.2400	0.0042	81.197	0	0	0
2018/09/13	R208	01/11/2018	7.12	Call	Bond Future	2.5100	0.0025	4.5400	0.0045	80.876	0	0	0
2018/09/13	R208	01/11/2018	7.10	Put	Bond Future	2,196.3800	2.1964	1,995.1200	1.9951	(9.163)	0	0	0
2018/09/13	R208	01/11/2018	7.12	Put	Bond Future	2,153.5000	2.1535	1,952.4900	1.9525	(9.334)	0	0	0
2018/09/13	R208	01/11/2018	7.10	Call	Bond Future	2.1800	0.0022	3.9600	0.0040	81.651	0	0	0
2018/09/13	R208	07/02/2019	7.07	Call	Bond Future	13.2800	0.0133	20.3200	0.0203	53.012	0	0	0
2018/09/13	R208	07/02/2019	7.08	Put	Bond Future	2,258.0100	2.2580	2,058.6000	2.0586	(8.831)	0	0	0
2018/09/13	R208	07/02/2019	7.06	Put	Bond Future	2,295.6700	2.2957	2,095.7600	2.0958	(8.708)	0	0	0
2018/09/13	R208	07/02/2019			Bond Future	8.2548	99.6063	8.1451	99.8130	(1.328)	0.0000	0.0000	0
2018/09/13	R208	07/02/2019	7.07	Put	Bond Future	2,276.8200	2.2768	2,077.1600	2.0772	(8.769)	0	0	0
2018/09/13	R208	07/02/2019	7.08	Call	Bond Future	13.8500	0.0139	21.1400	0.0211	52.635	0	0	0
2018/09/13	R208	07/02/2019	7.06	Call	Bond Future	12.7400	0.0127	19.5300	0.0195	53.297	0	0	0
2018/09/13	R208	02/05/2019	8.03	Put	Bond Future	1,004.2600	1.0043	873.6200	0.8736	(13.009)	0	0	0
2018/09/13	R208	02/05/2019	8.02	Call	Bond Future	399.5300	0.3995	478.8600	0.4789	19.856	0	0	0
2018/09/13	R208	02/05/2019			Bond Future	8.3817	97.8607	8.2573	98.0715	(1.485)	0.0000	0.0000	0
2018/09/13	R208	02/05/2019	8.03	Call	Bond Future	406.7400	0.4067	486.9400	0.4869	19.718	0	0	0
2018/09/13	R208	02/05/2019	8.02	Put	Bond Future	1,014.1100	1.0141	882.6000	0.8826	(12.968)	0	0	0
2018/09/13	R208	02/05/2019	8.04	Call	Bond Future	414.3200	0.4143	495.3900	0.4954	19.567	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	R208	02/05/2019	8.04	Put	Bond Future	994.7900	0.9948	865.0200	0.8650	(13.045)	0	0	0
2018/09/13	R209	01/11/2018	1,016.00	Call	Bond Future	69,700.4700	69.7005	70,287.5600	70.2876	0.842	0	0	0
2018/09/13	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	R209	01/11/2018	9.34	Put	Bond Future	3,924.5900	3.9246	3,420.5300	3.4205	(12.844)	0	0	0
2018/09/13	R209	01/11/2018	9.97	Call	Bond Future	1,605.6500	1.6056	1,938.2900	1.9383	20.717	0	0	0
2018/09/13	R209	01/11/2018	9.98	Put	Bond Future	1,166.8600	1.1669	916.5300	0.9165	(21.453)	0	0	2,000
2018/09/13	R209	01/11/2018	8.98	Call	Bond Future	34.5400	0.0345	52.9000	0.0529	53.156	0	0	0
2018/09/13	R209	01/11/2018	10.00	Call	Bond Future	1,712.6900	1.7127	2,057.6200	2.0576	20.140	0	0	0
2018/09/13	R209	01/11/2018	9.64	Call	Bond Future	672.0500	0.6720	863.6600	0.8637	28.511	0	0	2,000
2018/09/13	R209	01/11/2018	9.47	Call	Bond Future	369.1900	0.3692	494.4000	0.4944	33.915	0	0	0
2018/09/13	R209	01/11/2018	9.82	Call	Bond Future	1,125.7400	1.1257	1,394.5300	1.3945	23.877	0	0	0
2018/09/13	R209	01/11/2018			Bond Future	9.9047	70.5883	9.8124	71.1754	(0.931)	0.0000	0.0000	124,735
2018/09/13	R209	01/11/2018	1,016.01	Call	Bond Future	69,700.4700	69.7005	70,287.5600	70.2876	0.842	0	0	0
2018/09/13	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	R209	01/11/2018	8.89	Put	Bond Future	6,898.9300	6.8989	6,323.5700	6.3236	(8.340)	0	0	0
2018/09/13	R209	01/11/2018	8.89	Call	Bond Future	20.7800	0.0208	32.5100	0.0325	56.449	0	0	2,000
2018/09/13	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/13	R209	01/11/2018	1,015.99	Call	Bond Future	69,700.4600	69.7005	70,287.5500	70.2876	0.842	0	0	0
2018/09/13	R209	01/11/2018	9.34	Call	Bond Future	213.9300	0.2139	296.9600	0.2970	38.812	0	0	0
2018/09/13	R209	01/11/2018	9.97	Put	Bond Future	1,194.1900	1.1942	939.7400	0.9397	(21.307)	0	0	0
2018/09/13	R209	01/11/2018	9.98	Call	Bond Future	1,640.9800	1.6410	1,977.7400	1.9777	20.522	0	0	0
2018/09/13	R209	01/11/2018	8.98	Put	Bond Future	6,263.5400	6.2635	5,694.8100	5.6948	(9.080)	0	0	0
2018/09/13	R209	01/11/2018	10.00	Put	Bond Future	1,113.5200	1.1135	871.3600	0.8714	(21.747)	0	0	5,850
2018/09/13	R209	01/11/2018	9.64	Put	Bond Future	2,376.1000	2.3761	1,980.6200	1.9806	(16.644)	0	0	0
2018/09/13	R209	01/11/2018	9.47	Put	Bond Future	3,200.3100	3.2003	2,738.4300	2.7384	(14.432)	0	0	760
2018/09/13	R209	01/11/2018	9.82	Put	Bond Future	1,664.2500	1.6643	1,345.9500	1.3459	(19.126)	0	0	760
2018/09/13	R209	01/11/2018	9.49	Call	Bond Future	398.7000	0.3987	531.1600	0.5312	33.223	0	0	0
2018/09/13	R209	01/11/2018	9.94	Call	Bond Future	1,502.1900	1.5022	1,822.3300	1.8223	21.312	0	0	0
2018/09/13	R209	01/11/2018	9.94	Put	Bond Future	1,279.2000	1.2792	1,012.2500	1.0122	(20.869)	0	0	0
2018/09/13	R209	01/11/2018	10.57	Call	Bond Future	4,280.1600	4.2802	4,792.9700	4.7930	11.981	0	0	0
2018/09/13	R209	01/11/2018	10.57	Put	Bond Future	253.4700	0.2535	179.1900	0.1792	(29.305)	0	0	0
2018/09/13	R209	01/11/2018	9.84	Call	Bond Future	1,184.2200	1.1842	1,461.6500	1.4616	23.427	0	0	0
2018/09/13	R209	01/11/2018	9.84	Put	Bond Future	1,594.9600	1.5950	1,285.3000	1.2853	(19.415)	0	0	0
2018/09/13	R209	01/11/2018	8.99	Put	Bond Future	6,193.8400	6.1938	5,626.0000	5.6260	(9.168)	0	0	0
2018/09/13	R209	01/11/2018	8.99	Call	Bond Future	36.4800	0.0365	55.7300	0.0557	52.769	0	0	760
2018/09/13	R209	01/11/2018	9.49	Put	Bond Future	3,095.8700	3.0959	2,641.2400	2.6412	(14.685)	0	0	0
2018/09/13	R209	07/02/2019	8.97	Put	Bond Future	7,149.5300	7.1495	6,634.2000	6.6342	(7.208)	0	0	0
2018/09/13	R209	07/02/2019	10.20	Put	Bond Future	1,945.7000	1.9457	1,708.3800	1.7084	(12.197)	0	0	4,000
2018/09/13	R209	07/02/2019			Bond Future	9.9845	71.9488	9.8892	72.5470	(0.954)	0.0000	0.0000	340
2018/09/13	R209	07/02/2019	8.96	Call	Bond Future	362.8300	0.3628	444.1800	0.4442	22.421	0	0	0
2018/09/13	R209	07/02/2019	8.96	Put	Bond Future	7,212.6700	7.2127	6,695.8300	6.6958	(7.166)	0	0	0
2018/09/13	R209	07/02/2019	8.97	Call	Bond Future	371.2100	0.3712	454.0700	0.4541	22.322	0	0	0
2018/09/13	R209	07/02/2019	10.20	Call	Bond Future	3,271.2300	3.2712	3,632.1000	3.6321	11.032	0	0	0
2018/09/13	R209	07/02/2019	8.95	Call	Bond Future	354.6100	0.3546	434.4600	0.4345	22.518	0	0	0
2018/09/13	R209	07/02/2019	8.95	Put	Bond Future	7,276.0700	7.2761	6,757.7300	6.7577	(7.124)	0	0	0
2018/09/13	R209	07/02/2019	9.54	Put	Bond Future	4,157.1900	4.1572	3,763.9600	3.7640	(9.459)	0	0	0
2018/09/13	R209	07/02/2019	9.54	Call	Bond Future	1,300.1800	1.3002	1,505.1400	1.5051	15.764	0	0	4,000

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
2018/09/13	R209	07/02/2019	9.04	Put	Bond Future	6,722.0200	6.7220	6,218.6700	6.2187	(7.488)	0	0	0
2018/09/13	R209	07/02/2019	9.04	Call	Bond Future	441.6300	0.4416	536.4700	0.5365	21.475	0	0	4,000
2018/09/13	R209	02/05/2019	9.70	Put	Bond Future	4,340.7400	4.3407	3,983.2000	3.9832	(8.237)	0	0	0
2018/09/13	R209	02/05/2019			Bond Future	10.0538	69.9957	9.9557	70.6044	(0.976)	0.0000	0.0000	0
2018/09/13	R209	02/05/2019	9.69	Call	Bond Future	2,080.9300	2.0809	2,330.0900	2.3301	11.973	0	0	0
2018/09/13	R209	02/05/2019	9.69	Put	Bond Future	4,378.7800	4.3788	4,019.2400	4.0192	(8.211)	0	0	0
2018/09/13	R209	02/05/2019	9.70	Call	Bond Future	2,107.5300	2.1075	2,358.6900	2.3587	11.917	0	0	0
2018/09/13	R209	02/05/2019	9.68	Call	Bond Future	2,054.5200	2.0545	2,301.6600	2.3017	12.029	0	0	0
2018/09/13	R209	02/05/2019	9.68	Put	Bond Future	4,417.1000	4.4171	4,055.5400	4.0555	(8.185)	0	0	0
2018/09/13	R210	01/11/2018			Bond Future	185.4674	185.4674	185.4689	185.4689	0.001	0.0000	0.0000	2,675
2018/09/13	R210	07/02/2019			Bond Future	189.0805	189.0805	189.0817	189.0817	0.001	0.0000	0.0000	0
2018/09/13	R210	02/05/2019			Bond Future	189.6998	189.6998	189.7022	189.7022	0.001	0.0000	0.0000	0
2018/09/13	R212	01/11/2018			Bond Future	155.4961	155.4961	155.4961	155.4961	0.000	0.0000	0.0000	3,476
2018/09/13	R212	07/02/2019			Bond Future	156.3703	156.3703	156.3700	156.3700	0.000	0.0000	0.0000	0
2018/09/13	R212	02/05/2019			Bond Future	158.9950	158.9950	158.9959	158.9959	0.001	0.0000	0.0000	0
2018/09/13	R213	01/11/2018	8.65	Call	Bond Future	14.0400	0.0140	22.4500	0.0225	59.900	0	0	0
2018/09/13	R213	01/11/2018	8.64	Put	Bond Future	6,987.9700	6.9880	6,425.6200	6.4256	(8.047)	0	0	0
2018/09/13	R213	01/11/2018			Bond Future	9.7148	82.0200	9.6222	82.5903	(0.953)	0.0000	0.0000	32,893
2018/09/13	R213	01/11/2018	8.66	Call	Bond Future	14.9200	0.0149	23.7900	0.0238	59.450	0	0	0
2018/09/13	R213	01/11/2018	8.66	Put	Bond Future	6,852.6000	6.8526	6,291.1600	6.2912	(8.193)	0	0	0
2018/09/13	R213	01/11/2018	8.65	Put	Bond Future	6,920.2200	6.9202	6,358.3200	6.3583	(8.120)	0	0	0
2018/09/13	R213	01/11/2018	8.64	Call	Bond Future	13.2200	0.0132	21.1800	0.0212	60.212	0	0	0
2018/09/13	R213	07/02/2019	8.68	Call	Bond Future	254.3600	0.2544	316.5100	0.3165	24.434	0	0	0
2018/09/13	R213	07/02/2019			Bond Future	9.8062	83.6008	9.7101	84.1819	(0.980)	0.0000	0.0000	112
2018/09/13	R213	07/02/2019	8.68	Put	Bond Future	7,438.9500	7.4389	6,919.9800	6.9200	(6.976)	0	0	0
2018/09/13	R213	07/02/2019	8.69	Call	Bond Future	260.6500	0.2607	324.0500	0.3241	24.324	0	0	0
2018/09/13	R213	07/02/2019	8.70	Put	Bond Future	7,316.6800	7.3167	6,800.2500	6.8002	(7.058)	0	0	0
2018/09/13	R213	07/02/2019	8.69	Put	Bond Future	7,377.7200	7.3777	6,860.0000	6.8600	(7.017)	0	0	0
2018/09/13	R213	07/02/2019	8.70	Call	Bond Future	267.0600	0.2671	331.7500	0.3317	24.223	0	0	0
2018/09/13	R213	02/05/2019	9.49	Call	Bond Future	1,807.9600	1.8080	2,039.8200	2.0398	12.824	0	0	0
2018/09/13	R213	02/05/2019	9.48	Put	Bond Future	4,212.3500	4.2124	3,850.8100	3.8508	(8.583)	0	0	0
2018/09/13	R213	02/05/2019			Bond Future	9.8817	81.4419	9.7825	82.0332	(1.005)	0.0000	0.0000	0
2018/09/13	R213	02/05/2019	9.50	Call	Bond Future	1,833.3300	1.8333	2,067.2200	2.0672	12.758	0	0	0
2018/09/13	R213	02/05/2019	9.50	Put	Bond Future	4,139.8300	4.1398	3,782.3600	3.7824	(8.635)	0	0	0
2018/09/13	R213	02/05/2019	9.49	Put	Bond Future	4,176.0800	4.1761	3,816.5800	3.8166	(8.609)	0	0	0
2018/09/13	R213	02/05/2019	9.48	Call	Bond Future	1,782.5400	1.7825	2,012.3600	2.0124	12.893	0	0	0
2018/09/13	R214	01/11/2018	8.99	Put	Bond Future	7,742.8700	7.7429	7,210.4600	7.2105	(6.876)	0	0	0
2018/09/13	R214	01/11/2018	8.98	Call	Bond Future	13.6300	0.0136	20.3800	0.0204	49.523	0	0	0
2018/09/13	R214	01/11/2018			Bond Future	10.0758	69.6529	9.9937	70.1925	(0.815)	0.0000	0.0000	28,473
2018/09/13	R214	01/11/2018	8.99	Call	Bond Future	14.4900	0.0145	21.6300	0.0216	49.275	0	0	0
2018/09/13	R214	01/11/2018	8.98	Put	Bond Future	7,819.5200	7.8195	7,286.7200	7.2867	(6.814)	0	0	0
2018/09/13	R214	01/11/2018	9.00	Call	Bond Future	15.4000	0.0154	22.9500	0.0229	49.026	0	0	0
2018/09/13	R214	01/11/2018	9.00	Put	Bond Future	7,666.3800	7.6664	7,134.3800	7.1344	(6.939)	0	0	0
2018/09/13	R214	07/02/2019	9.05	Put	Bond Future	8,116.9900	8.1170	7,631.8900	7.6319	(5.976)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/13	R214	07/02/2019			Bond Future	10.1585	70.9954	10.0737	71.5451	(0.835)	0.0000	0.0000	0
2018/09/13	R214	07/02/2019	9.04	Call	Bond Future	320.5700	0.3206	383.9600	0.3840	19.774	0	0	0
2018/09/13	R214	07/02/2019	9.04	Put	Bond Future	8,185.9600	8.1860	7,699.6100	7.6996	(5.941)	0	0	0
2018/09/13	R214	07/02/2019	9.05	Call	Bond Future	328.2000	0.3282	392.8400	0.3928	19.695	0	0	0
2018/09/13	R214	07/02/2019	9.03	Call	Bond Future	313.0700	0.3131	375.2400	0.3752	19.858	0	0	0
2018/09/13	R214	07/02/2019	9.03	Put	Bond Future	8,255.1800	8.2552	7,767.6100	7.7676	(5.906)	0	0	0
2018/09/13	R214	02/05/2019	9.87	Call	Bond Future	2,214.2800	2.2143	2,444.2600	2.4443	10.386	0	0	0
2018/09/13	R214	02/05/2019	9.85	Call	Bond Future	2,159.7400	2.1597	2,386.0700	2.3861	10.480	0	0	0
2018/09/13	R214	02/05/2019			Bond Future	10.2263	68.8805	10.1391	69.4399	(0.853)	0.0000	0.0000	0
2018/09/13	R214	02/05/2019	9.85	Put	Bond Future	4,626.9800	4.6270	4,293.8700	4.2939	(7.199)	0	0	0
2018/09/13	R214	02/05/2019	9.87	Put	Bond Future	4,546.7900	4.5468	4,217.3300	4.2173	(7.246)	0	0	0
2018/09/13	R214	02/05/2019	9.86	Call	Bond Future	2,186.8200	2.1868	2,414.9600	2.4150	10.433	0	0	0
2018/09/13	R214	02/05/2019	9.86	Put	Bond Future	4,586.6400	4.5866	4,255.3400	4.2553	(7.223)	0	0	0
2018/09/13	R248	01/11/2018	9.03	Call	Bond Future	14.5300	0.0145	21.4700	0.0215	47.763	0	0	0
2018/09/13	R248	01/11/2018			Bond Future	10.1115	88.8767	10.0344	89.5201	(0.762)	0.0000	0.0000	99,873
2018/09/13	R248	01/11/2018	9.01	Call	Bond Future	12.7300	0.0127	18.8900	0.0189	48.390	0	0	0
2018/09/13	R248	01/11/2018	9.01	Put	Bond Future	10,065.2400	10.0652	9,428.0100	9.4280	(6.331)	0	0	0
2018/09/13	R248	01/11/2018	9.03	Put	Bond Future	9,866.8300	9.8668	9,230.3800	9.2304	(6.450)	0	0	0
2018/09/13	R248	01/11/2018	9.02	Call	Bond Future	13.6100	0.0136	20.1500	0.0202	48.053	0	0	0
2018/09/13	R248	01/11/2018	9.02	Put	Bond Future	9,965.9300	9.9659	9,329.0800	9.3291	(6.390)	0	0	0
2018/09/13	R248	07/02/2019	9.06	Put	Bond Future	10,585.3300	10.5853	9,997.9700	9.9980	(5.549)	0	0	0
2018/09/13	R248	07/02/2019			Bond Future	10.1957	90.5897	10.1159	91.2452	(0.782)	0.0000	0.0000	0
2018/09/13	R248	07/02/2019	9.06	Call	Bond Future	355.2900	0.3553	423.5000	0.4235	19.198	0	0	0
2018/09/13	R248	07/02/2019	9.05	Put	Bond Future	10,675.8300	10.6758	10,087.0500	10.0871	(5.515)	0	0	0
2018/09/13	R248	07/02/2019	9.07	Call	Bond Future	364.2600	0.3643	433.9000	0.4339	19.118	0	0	0
2018/09/13	R248	07/02/2019	9.07	Put	Bond Future	10,495.1800	10.4952	9,909.2500	9.9092	(5.583)	0	0	0
2018/09/13	R248	07/02/2019	9.05	Call	Bond Future	346.5000	0.3465	413.2900	0.4133	19.276	0	0	0
2018/09/13	R248	02/05/2019	9.90	Put	Bond Future	5,747.4100	5.7474	5,350.3200	5.3503	(6.909)	0	0	0
2018/09/13	R248	02/05/2019			Bond Future	10.2647	87.6600	10.1826	88.3270	(0.800)	0.0000	0.0000	0
2018/09/13	R248	02/05/2019	9.90	Call	Bond Future	2,713.7300	2.7137	2,983.7100	2.9837	9.949	0	0	0
2018/09/13	R248	02/05/2019	9.91	Call	Bond Future	2,748.3300	2.7483	3,020.5200	3.0205	9.904	0	0	0
2018/09/13	R248	02/05/2019	9.89	Put	Bond Future	5,798.8700	5.7989	5,399.5600	5.3996	(6.886)	0	0	0
2018/09/13	R248	02/05/2019	9.91	Put	Bond Future	5,696.3300	5.6963	5,301.4500	5.3014	(6.932)	0	0	0
2018/09/13	R248	02/05/2019	9.89	Call	Bond Future	2,679.3600	2.6794	2,947.1200	2.9471	9.993	0	0	0
<b>Total</b>													<b>916142</b>