



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 16/10/2018 TO 16/10/2018

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
2018/10/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/16	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	2025	01/11/2018			Bond Future	132.7560		132.7560	132.7375	132.7375	(0.014)	0.0000	0.0000	529
2018/10/16	2025	07/02/2019			Bond Future	133.9258		133.9258	133.9082	133.9082	(0.013)	0.0000	0.0000	0
2018/10/16	2025	02/05/2019			Bond Future	136.1726		136.1726	136.1540	136.1540	(0.014)	0.0000	0.0000	0
2018/10/16	2025	01/08/2019			Bond Future	138.6298		138.6298	138.6093	138.6093	(0.015)	0.0000	0.0000	0
2018/10/16	2029	01/11/2018			Bond Future	100.8591		100.8591	100.8746	100.8746	0.015	0.0000	0.0000	1,568
2018/10/16	2029	07/02/2019			Bond Future	102.8225		102.8225	102.8391	102.8391	0.016	0.0000	0.0000	1,386
2018/10/16	2029	02/05/2019			Bond Future	103.4750		103.4750	103.4914	103.4914	0.016	0.0000	0.0000	0
2018/10/16	2029	01/08/2019			Bond Future	105.3776		105.3776	105.3931	105.3931	0.015	0.0000	0.0000	0
2018/10/16	2030	01/11/2018	8.60	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/16	2030	01/11/2018	8.58	Put	Bond Future	6,991.8900		6.9919	6,733.9400	6.7339	(3.689)	0	0	0
2018/10/16	2030	01/11/2018	9.60	Put	Bond Future	883.8700		0.8839	726.2400	0.7262	(17.834)	0	0	0
2018/10/16	2030	01/11/2018			Bond Future	9.6423		90.9885	9.6011	91.2464	(0.427)	0.0000	0.0000	49,357
2018/10/16	2030	01/11/2018	8.60	Put	Bond Future	6,853.5500		6.8536	6,595.6000	6.5956	(3.764)	0	0	0
2018/10/16	2030	01/11/2018	8.58	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/16	2030	01/11/2018	8.90	Put	Bond Future	4,811.8400		4.8118	4,554.2800	4.5543	(5.353)	0	0	0
2018/10/16	2030	01/11/2018	8.90	Call	Bond Future	1.7700		0.0018	2.1600	0.0022	22.034	0	0	0
2018/10/16	2030	01/11/2018	8.59	Put	Bond Future	6,922.6800		6.9227	6,664.7400	6.6647	(3.726)	0	0	0
2018/10/16	2030	01/11/2018	9.60	Call	Bond Future	619.1400		0.6191	719.4600	0.7195	16.203	0	0	0
2018/10/16	2030	01/11/2018	8.59	Call	Bond Future	0.0200		0.0000	0.0300	0.0000	50.000	0	0	0
2018/10/16	2030	07/02/2019	8.62	Call	Bond Future	117.0800		0.1171	131.8600	0.1319	12.624	0	0	0
2018/10/16	2030	07/02/2019	10.20	Put	Bond Future	969.7500		0.9697	889.2500	0.8892	(8.301)	0	0	4,000
2018/10/16	2030	07/02/2019			Bond Future	9.7338		88.7280	9.6910	88.9912	(0.441)	0.0000	0.0000	5,954
2018/10/16	2030	07/02/2019	9.68	Put	Bond Future	2,158.6000		2.1586	2,017.1000	2.0171	(6.555)	0	0	0
2018/10/16	2030	07/02/2019	9.68	Call	Bond Future	1,828.0100		1.8280	1,949.6800	1.9497	6.656	0	0	4,000
2018/10/16	2030	07/02/2019	9.18	Put	Bond Future	4,128.9000		4.1289	3,924.8600	3.9249	(4.942)	0	0	0
2018/10/16	2030	07/02/2019	9.18	Call	Bond Future	647.9000		0.6479	707.0300	0.7070	9.126	0	0	4,000
2018/10/16	2030	07/02/2019	8.62	Put	Bond Future	7,307.0200		7.3070	7,058.6300	7.0586	(3.399)	0	0	0
2018/10/16	2030	07/02/2019	8.63	Call	Bond Future	120.9600		0.1210	136.1700	0.1362	12.574	0	0	0
2018/10/16	2030	07/02/2019	8.90	Call	Bond Future	289.6800		0.2897	321.4100	0.3214	10.953	0	0	1,920
2018/10/16	2030	07/02/2019	10.20	Call	Bond Future	3,763.0600		3.7631	3,945.7300	3.9457	4.854	0	0	0
2018/10/16	2030	07/02/2019	8.63	Put	Bond Future	7,242.9400		7.2429	6,994.9800	6.9950	(3.423)	0	0	0
2018/10/16	2030	07/02/2019	8.64	Call	Bond Future	124.9500		0.1249	140.6000	0.1406	12.525	0	0	0
2018/10/16	2030	07/02/2019	8.64	Put	Bond Future	7,179.0200		7.1790	6,931.5000	6.9315	(3.448)	0	0	0
2018/10/16	2030	07/02/2019	9.60	Put	Bond Future	2,418.7700		2.4188	2,266.8900	2.2669	(6.279)	0	0	0
2018/10/16	2030	07/02/2019	9.60	Call	Bond Future	1,593.9800		1.5940	1,705.2700	1.7053	6.982	0	0	1,920
2018/10/16	2030	07/02/2019	8.90	Put	Bond Future	5,600.6500		5.6007	5,369.2100	5.3692	(4.132)	0	0	0
2018/10/16	2030	07/02/2019	9.40	Put	Bond Future	3,159.7600		3.1598	2,982.1900	2.9822	(5.620)	0	0	0
2018/10/16	2030	07/02/2019	9.40	Call	Bond Future	1,083.1600		1.0832	1,168.7600	1.1688	7.903	0	0	0
2018/10/16	2030	07/02/2019	8.70	Put	Bond Future	6,799.3100		6.7993	6,554.6300	6.5546	(3.599)	0	0	0
2018/10/16	2030	07/02/2019	8.70	Call	Bond Future	151.3000		0.1513	169.7900	0.1698	12.221	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
2018/10/16	2030	02/05/2019	9.41	Call	Bond Future	1,599.2800	1.5993	1,693.4700	1.6935	5.890	0	0	0
2018/10/16	2030	02/05/2019			Bond Future	9.8174	90.2026	9.7729	90.4702	(0.452)	0.0000	0.0000	0
2018/10/16	2030	02/05/2019	9.39	Call	Bond Future	1,551.6200	1.5516	1,643.9100	1.6439	5.948	0	0	0
2018/10/16	2030	02/05/2019	9.39	Put	Bond Future	4,172.4500	4.1725	3,997.0900	3.9971	(4.203)	0	0	0
2018/10/16	2030	02/05/2019	9.41	Put	Bond Future	4,095.1400	4.0951	3,921.6800	3.9217	(4.236)	0	0	0
2018/10/16	2030	02/05/2019	9.40	Call	Bond Future	1,575.3400	1.5753	1,668.5800	1.6686	5.919	0	0	0
2018/10/16	2030	02/05/2019	9.40	Put	Bond Future	4,133.6600	4.1337	3,959.2500	3.9593	(4.219)	0	0	0
2018/10/16	2030	01/08/2019	9.91	Put	Bond Future	7.0600	0.0071	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2030	01/08/2019			Bond Future	9.9112	87.8385	9.8652	88.1100	(0.464)	0.0000	0.0000	0
2018/10/16	2030	01/08/2019	9.91	Call	Bond Future	0.0000	0.0000	264.4500	0.2645	100.000	0	0	0
2018/10/16	2030	01/08/2019	9.92	Call	Bond Future	51.8100	0.0518	323.3200	0.3233	524.049	0	0	0
2018/10/16	2030	01/08/2019	9.90	Put	Bond Future	65.9900	0.0660	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	2030	01/08/2019	9.90	Call	Bond Future	0.0000	0.0000	205.5200	0.2055	100.000	0	0	0
2018/10/16	2032	01/11/2018	8.77	Put	Bond Future	7,597.3100	7.5973	7,318.9600	7.3190	(3.664)	0	0	0
2018/10/16	2032	01/11/2018			Bond Future	9.8326	89.1752	9.7914	89.4535	(0.419)	0.0000	0.0000	38,628
2018/10/16	2032	01/11/2018	8.76	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/16	2032	01/11/2018	8.76	Put	Bond Future	7,673.0800	7.6731	7,394.7200	7.3947	(3.628)	0	0	0
2018/10/16	2032	01/11/2018	8.77	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2018/10/16	2032	01/11/2018	8.75	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/16	2032	01/11/2018	8.75	Put	Bond Future	7,748.9300	7.7489	7,470.5700	7.4706	(3.592)	0	0	0
2018/10/16	2032	07/02/2019	8.81	Call	Bond Future	121.7300	0.1217	137.2000	0.1372	12.708	0	0	0
2018/10/16	2032	07/02/2019	8.80	Put	Bond Future	8,038.7000	8.0387	7,769.7900	7.7698	(3.345)	0	0	0
2018/10/16	2032	07/02/2019			Bond Future	9.9259	90.8893	9.8831	91.1733	(0.431)	0.0000	0.0000	4,456
2018/10/16	2032	07/02/2019	8.82	Call	Bond Future	125.8400	0.1258	141.7700	0.1418	12.659	0	0	0
2018/10/16	2032	07/02/2019	8.82	Put	Bond Future	7,897.5700	7.8976	7,629.5700	7.6296	(3.393)	0	0	0
2018/10/16	2032	07/02/2019	8.81	Put	Bond Future	7,968.0400	7.9680	7,699.5800	7.6996	(3.369)	0	0	0
2018/10/16	2032	07/02/2019	8.80	Call	Bond Future	117.7300	0.1177	132.7500	0.1328	12.758	0	0	0
2018/10/16	2032	02/05/2019	9.62	Put	Bond Future	4,418.0200	4.4180	4,234.0900	4.2341	(4.163)	0	0	0
2018/10/16	2032	02/05/2019	9.61	Call	Bond Future	1,820.5700	1.8206	1,924.3600	1.9244	5.701	0	0	0
2018/10/16	2032	02/05/2019			Bond Future	10.0067	88.2448	9.9625	88.5335	(0.442)	0.0000	0.0000	0
2018/10/16	2032	02/05/2019	9.62	Call	Bond Future	1,847.1200	1.8471	1,951.9200	1.9519	5.674	0	0	0
2018/10/16	2032	02/05/2019	9.61	Put	Bond Future	4,459.3600	4.4594	4,274.4200	4.2744	(4.147)	0	0	0
2018/10/16	2032	02/05/2019	9.63	Call	Bond Future	1,873.8800	1.8739	1,979.6900	1.9797	5.647	0	0	0
2018/10/16	2032	02/05/2019	9.63	Put	Bond Future	4,376.9700	4.3770	4,194.0500	4.1940	(4.179)	0	0	0
2018/10/16	2032	01/08/2019	10.10	Call	Bond Future	36.2300	0.0362	329.2400	0.3292	808.750	0	0	0
2018/10/16	2032	01/08/2019	10.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	2032	01/08/2019			Bond Future	10.0943	89.8497	10.0487	90.1427	(0.452)	0.0000	0.0000	0
2018/10/16	2032	01/08/2019	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	2032	01/08/2019	10.11	Call	Bond Future	100.1800	0.1002	393.1900	0.3932	292.484	0	0	0
2018/10/16	2032	01/08/2019	10.09	Call	Bond Future	0.0000	0.0000	265.2200	0.2652	100.000	0	0	0
2018/10/16	2032	01/08/2019	10.09	Put	Bond Future	27.7900	0.0278	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2033	01/11/2018			Bond Future	102.8750	102.8750	102.8911	102.8911	0.016	0.0000	0.0000	6,373
2018/10/16	2033	07/02/2019			Bond Future	104.8776	104.8776	104.8949	104.8949	0.016	0.0000	0.0000	0
2018/10/16	2033	02/05/2019			Bond Future	105.4925	105.4925	105.5097	105.5097	0.016	0.0000	0.0000	0
2018/10/16	2033	01/08/2019			Bond Future	107.4322	107.4322	107.4485	107.4485	0.015	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
2018/10/16	2037	01/11/2018	9.03	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/10/16	2037	01/11/2018			Bond Future	10.0617	89.3079	10.0357	89.5020	(0.259)	0.0000	0.0000	52,970
2018/10/16	2037	01/11/2018	9.01	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/16	2037	01/11/2018	9.01	Put	Bond Future	8,406.9400	8.4069	8,212.8500	8.2128	(2.309)	0	0	0
2018/10/16	2037	01/11/2018	9.03	Put	Bond Future	8,235.7500	8.2358	8,041.6600	8.0417	(2.357)	0	0	0
2018/10/16	2037	01/11/2018	9.02	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/10/16	2037	01/11/2018	9.02	Put	Bond Future	8,321.2900	8.3213	8,127.1900	8.1272	(2.333)	0	0	0
2018/10/16	2037	07/02/2019	9.06	Put	Bond Future	8,737.3500	8.7374	8,549.6500	8.5497	(2.148)	0	0	0
2018/10/16	2037	07/02/2019	9.05	Call	Bond Future	144.2000	0.1442	154.2500	0.1543	6.969	0	0	0
2018/10/16	2037	07/02/2019			Bond Future	10.1499	86.7646	10.1229	86.9627	(0.266)	0.0000	0.0000	11,591
2018/10/16	2037	07/02/2019	9.06	Call	Bond Future	149.0600	0.1491	159.4100	0.1594	6.944	0	0	0
2018/10/16	2037	07/02/2019	9.05	Put	Bond Future	8,817.2000	8.8172	8,629.2000	8.6292	(2.132)	0	0	0
2018/10/16	2037	07/02/2019	9.07	Call	Bond Future	154.0500	0.1540	164.7200	0.1647	6.926	0	0	0
2018/10/16	2037	07/02/2019	9.07	Put	Bond Future	8,657.7500	8.6577	8,470.3700	8.4704	(2.164)	0	0	0
2018/10/16	2037	02/05/2019	9.81	Put	Bond Future	5,080.0300	5.0800	4,946.3600	4.9464	(2.631)	0	0	0
2018/10/16	2037	02/05/2019			Bond Future	10.2289	88.2065	10.2011	88.4080	(0.272)	0.0000	0.0000	0
2018/10/16	2037	02/05/2019	9.80	Call	Bond Future	1,939.4900	1.9395	2,006.5600	2.0066	3.458	0	0	0
2018/10/16	2037	02/05/2019	9.80	Put	Bond Future	5,127.6600	5.1277	4,993.3000	4.9933	(2.620)	0	0	0
2018/10/16	2037	02/05/2019	9.81	Call	Bond Future	1,968.2300	1.9682	2,035.9900	2.0360	3.443	0	0	0
2018/10/16	2037	02/05/2019	9.79	Call	Bond Future	1,911.0000	1.9110	1,977.3700	1.9774	3.473	0	0	0
2018/10/16	2037	02/05/2019	9.79	Put	Bond Future	5,175.6400	5.1756	5,040.5800	5.0406	(2.610)	0	0	0
2018/10/16	2037	01/08/2019	10.31	Call	Bond Future	0.0000	0.0000	152.9600	0.1530	100.000	0	0	0
2018/10/16	2037	01/08/2019			Bond Future	10.3172	85.5558	10.2886	85.7599	(0.278)	0.0000	0.0000	0
2018/10/16	2037	01/08/2019	10.29	Call	Bond Future	0.0000	0.0000	10.3600	0.0104	100.000	0	0	0
2018/10/16	2037	01/08/2019	10.29	Put	Bond Future	193.7800	0.1938	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2037	01/08/2019	10.31	Put	Bond Future	51.1800	0.0512	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2037	01/08/2019	10.30	Call	Bond Future	0.0000	0.0000	81.7000	0.0817	100.000	0	0	0
2018/10/16	2037	01/08/2019	10.30	Put	Bond Future	122.4400	0.1224	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2038	01/11/2018			Bond Future	122.7291	122.7291	122.7482	122.7482	0.016	0.0000	0.0000	6,394
2018/10/16	2038	07/02/2019			Bond Future	123.5269	123.5269	123.5475	123.5475	0.017	0.0000	0.0000	3,452
2018/10/16	2038	02/05/2019			Bond Future	125.5992	125.5992	125.6196	125.6196	0.016	0.0000	0.0000	0
2018/10/16	2038	01/08/2019			Bond Future	127.8561	127.8561	127.8755	127.8755	0.015	0.0000	0.0000	0
2018/10/16	2040	01/11/2018	9.09	Put	Bond Future	9,041.9400	9.0419	8,794.2100	8.7942	(2.740)	0	0	0
2018/10/16	2040	01/11/2018	9.80	Call	Bond Future	158.2000	0.1582	176.5800	0.1766	11.618	0	0	1,770
2018/10/16	2040	01/11/2018	10.00	Put	Bond Future	1,668.7000	1.6687	1,479.1200	1.4791	(11.361)	0	0	0
2018/10/16	2040	01/11/2018			Bond Future	10.1416	92.4898	10.1106	92.7375	(0.306)	0.0000	0.0000	26,546
2018/10/16	2040	01/11/2018	9.08	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/16	2040	01/11/2018	9.08	Put	Bond Future	9,134.7500	9.1348	8,887.0200	8.8870	(2.712)	0	0	0
2018/10/16	2040	01/11/2018	9.20	Put	Bond Future	8,029.9600	8.0300	7,782.2300	7.7822	(3.085)	0	0	0
2018/10/16	2040	01/11/2018	9.20	Call	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	3,940
2018/10/16	2040	01/11/2018	9.80	Put	Bond Future	2,945.5900	2.9456	2,716.2400	2.7162	(7.786)	0	0	0
2018/10/16	2040	01/11/2018	9.60	Put	Bond Future	4,512.9300	4.5129	4,268.2900	4.2683	(5.421)	0	0	0
2018/10/16	2040	01/11/2018	9.60	Call	Bond Future	28.7600	0.0288	31.8500	0.0319	10.744	0	0	0
2018/10/16	2040	01/11/2018	9.09	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/16	2040	01/11/2018	9.10	Put	Bond Future	8,949.2500	8.9492	8,701.5200	8.7015	(2.768)	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
2018/10/16	2040	01/11/2018	10.00	Call	Bond Future	529.7200	0.5297	587.8700	0.5879	10.977	0	0	3,940
2018/10/16	2040	01/11/2018	9.07	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/16	2040	01/11/2018	9.07	Put	Bond Future	9,227.7200	9.2277	8,979.9900	8.9800	(2.685)	0	0	0
2018/10/16	2040	01/11/2018	9.10	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	2,950
2018/10/16	2040	01/11/2018	8.50	Put	Bond Future	14,761.6000	14.7616	14,513.8700	14.5139	(1.678)	0	0	0
2018/10/16	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/16	2040	07/02/2019	9.13	Call	Bond Future	149.8100	0.1498	163.0500	0.1630	8.838	0	0	0
2018/10/16	2040	07/02/2019	9.11	Put	Bond Future	9,654.1100	9.6541	9,413.9300	9.4139	(2.488)	0	0	0
2018/10/16	2040	07/02/2019			Bond Future	10.2294	89.7571	10.1972	90.0097	(0.314)	0.0000	0.0000	2,384
2018/10/16	2040	07/02/2019	9.13	Put	Bond Future	9,480.0600	9.4801	9,240.6600	9.2407	(2.525)	0	0	0
2018/10/16	2040	07/02/2019	9.11	Call	Bond Future	139.9800	0.1400	152.4400	0.1524	8.901	0	0	0
2018/10/16	2040	07/02/2019	9.12	Put	Bond Future	9,566.9500	9.5670	9,327.1600	9.3272	(2.506)	0	0	0
2018/10/16	2040	07/02/2019	9.12	Call	Bond Future	144.8300	0.1448	157.6800	0.1577	8.872	0	0	0
2018/10/16	2040	02/05/2019	9.89	Call	Bond Future	2,131.1800	2.1312	2,219.8300	2.2198	4.160	0	0	0
2018/10/16	2040	02/05/2019	9.88	Put	Bond Future	5,510.1300	5.5101	5,340.9400	5.3409	(3.071)	0	0	0
2018/10/16	2040	02/05/2019			Bond Future	10.3079	91.2487	10.2748	91.5057	(0.322)	0.0000	0.0000	0
2018/10/16	2040	02/05/2019	9.90	Call	Bond Future	2,162.4800	2.1625	2,252.0300	2.2520	4.141	0	0	0
2018/10/16	2040	02/05/2019	9.90	Put	Bond Future	5,408.4500	5.4085	5,241.0600	5.2411	(3.095)	0	0	0
2018/10/16	2040	02/05/2019	9.89	Put	Bond Future	5,459.1000	5.4591	5,290.8100	5.2908	(3.083)	0	0	0
2018/10/16	2040	02/05/2019	9.88	Call	Bond Future	2,100.1400	2.1001	2,187.8900	2.1879	4.178	0	0	0
2018/10/16	2040	01/08/2019	10.37	Put	Bond Future	194.5200	0.1945	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2040	01/08/2019	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	2040	01/08/2019			Bond Future	10.3955	88.4030	10.3613	88.6636	(0.329)	0.0000	0.0000	0
2018/10/16	2040	01/08/2019	10.37	Call	Bond Future	0.0000	0.0000	66.1200	0.0661	100.000	0	0	0
2018/10/16	2040	01/08/2019	10.36	Put	Bond Future	270.9700	0.2710	10.3300	0.0103	(96.188)	0	0	0
2018/10/16	2040	01/08/2019	10.38	Call	Bond Future	0.0000	0.0000	142.4500	0.1424	100.000	0	0	0
2018/10/16	2040	01/08/2019	10.38	Put	Bond Future	118.1900	0.1182	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2044	01/11/2018	9.12	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/16	2044	01/11/2018			Bond Future	10.1711	89.4743	10.1401	89.7244	(0.305)	0.0000	0.0000	33,458
2018/10/16	2044	01/11/2018	9.12	Put	Bond Future	9,201.9900	9.2020	8,951.9600	8.9520	(2.717)	0	0	0
2018/10/16	2044	01/11/2018	9.13	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/16	2044	01/11/2018	9.14	Put	Bond Future	9,011.9600	9.0120	8,761.9300	8.7619	(2.774)	0	0	0
2018/10/16	2044	01/11/2018	9.13	Put	Bond Future	9,106.8900	9.1069	8,856.8600	8.8569	(2.746)	0	0	0
2018/10/16	2044	01/11/2018	9.14	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/10/16	2044	07/02/2019	9.18	Put	Bond Future	9,451.6100	9.4516	9,210.6700	9.2107	(2.549)	0	0	0
2018/10/16	2044	07/02/2019			Bond Future	10.2559	86.8089	10.2238	87.0640	(0.313)	0.0000	0.0000	6,535
2018/10/16	2044	07/02/2019	9.17	Call	Bond Future	156.9600	0.1570	170.7600	0.1708	8.792	0	0	0
2018/10/16	2044	07/02/2019	9.17	Put	Bond Future	9,540.2800	9.5403	9,298.9200	9.2989	(2.530)	0	0	0
2018/10/16	2044	07/02/2019	9.18	Call	Bond Future	162.3500	0.1623	176.5700	0.1766	8.759	0	0	0
2018/10/16	2044	07/02/2019	9.16	Call	Bond Future	151.7200	0.1517	165.1000	0.1651	8.819	0	0	0
2018/10/16	2044	07/02/2019	9.16	Put	Bond Future	9,629.2500	9.6292	9,387.4700	9.3875	(2.511)	0	0	0
2018/10/16	2044	02/05/2019	9.90	Call	Bond Future	2,122.9100	2.1229	2,211.3900	2.2114	4.168	0	0	0
2018/10/16	2044	02/05/2019			Bond Future	10.3316	88.2515	10.2985	88.5109	(0.320)	0.0000	0.0000	0
2018/10/16	2044	02/05/2019	9.90	Put	Bond Future	5,613.6300	5.6136	5,442.7100	5.4427	(3.045)	0	0	0
2018/10/16	2044	02/05/2019	9.91	Call	Bond Future	2,154.4200	2.1544	2,243.8100	2.2438	4.149	0	0	0
2018/10/16	2044	02/05/2019	9.92	Put	Bond Future	5,509.6600	5.5097	5,340.5500	5.3405	(3.069)	0	0	0
2018/10/16	2044	02/05/2019	9.91	Put	Bond Future	5,561.5700	5.5616	5,391.5600	5.3916	(3.057)	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
2018/10/16	2044	02/05/2019	9.92	Call	Bond Future	2,185.9400	2.1859	2,276.2300	2.2762	4.130	0	0	0
2018/10/16	2044	01/08/2019	10.40	Put	Bond Future	122.8800	0.1229	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2044	01/08/2019			Bond Future	10.4159	85.4765	10.3819	85.7397	(0.327)	0.0000	0.0000	0
2018/10/16	2044	01/08/2019	10.39	Call	Bond Future	0.0000	0.0000	63.0000	0.0630	100.000	0	0	0
2018/10/16	2044	01/08/2019	10.39	Put	Bond Future	200.1600	0.2002	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	2044	01/08/2019	10.40	Call	Bond Future	0.0000	0.0000	140.2800	0.1403	100.000	0	0	0
2018/10/16	2044	01/08/2019	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	2044	01/08/2019	10.38	Put	Bond Future	277.5700	0.2776	14.4100	0.0144	(94.809)	0	0	0
2018/10/16	2046	01/11/2018			Bond Future	116.7922	116.7922	116.8105	116.8105	0.016	0.0000	0.0000	9,367
2018/10/16	2046	07/02/2019			Bond Future	119.0656	119.0656	119.0853	119.0853	0.017	0.0000	0.0000	2,715
2018/10/16	2046	02/05/2019			Bond Future	119.3780	119.3780	119.3974	119.3974	0.016	0.0000	0.0000	0
2018/10/16	2046	01/08/2019			Bond Future	121.5728	121.5728	121.5913	121.5913	0.015	0.0000	0.0000	0
2018/10/16	2050	01/11/2018			Bond Future	122.6506	122.6506	122.6699	122.6699	0.016	0.0000	0.0000	7,454
2018/10/16	2050	07/02/2019			Bond Future	123.2669	123.2669	123.2875	123.2875	0.017	0.0000	0.0000	2,630
2018/10/16	2050	02/05/2019			Bond Future	125.3350	125.3350	125.3552	125.3552	0.016	0.0000	0.0000	0
2018/10/16	2050	01/08/2019			Bond Future	125.8220	125.8220	125.8414	125.8414	0.015	0.0000	0.0000	0
2018/10/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	AL37	01/11/2018			Index Future	588.3940	588.3940	589.6210	589.6210	0.209	0.0000	0.0000	0
2018/10/16	AL37	07/02/2019			Index Future	599.7050	599.7050	600.9570	600.9570	0.209	0.0000	0.0000	0
2018/10/16	AL37	02/05/2019			Index Future	609.6750	609.6750	610.9480	610.9480	0.209	0.0000	0.0000	0
2018/10/16	AL37	01/08/2019			Index Future	620.7680	620.7680	622.0570	622.0570	0.208	0.0000	0.0000	0
2018/10/16	AL7T	01/11/2018			Index Future	677.0800	677.0800	678.8250	678.8250	0.258	0.0000	0.0000	0
2018/10/16	AL7T	07/02/2019			Index Future	690.0960	690.0960	691.8760	691.8760	0.258	0.0000	0.0000	0
2018/10/16	AL7T	02/05/2019			Index Future	701.5680	701.5680	703.3780	703.3780	0.258	0.0000	0.0000	0
2018/10/16	AL7T	01/08/2019			Index Future	714.3330	714.3330	716.1690	716.1690	0.257	0.0000	0.0000	0
2018/10/16	ALBI	01/11/2018			Index Future	611.1200	611.1200	612.7310	612.7310	0.264	0.0000	0.0000	591
2018/10/16	ALBI	07/02/2019			Index Future	622.8690	622.8690	624.5120	624.5120	0.264	0.0000	0.0000	513
2018/10/16	ALBI	02/05/2019			Index Future	633.2230	633.2230	634.8940	634.8940	0.264	0.0000	0.0000	0
2018/10/16	ALBI	01/08/2019			Index Future	644.7440	644.7440	646.4390	646.4390	0.263	0.0000	0.0000	0
2018/10/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C025	31/01/2025			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
2018/10/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C303	28/02/2033			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
2018/10/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/16	ES33	01/11/2018			Bond Future	11.2671	74.1831	11.2355	74.3628	(0.281)	0.0000	0.0000	9,466
2018/10/16	ES33	07/02/2019			Bond Future	11.4114	75.6090	11.3784	75.7924	(0.289)	0.0000	0.0000	0
2018/10/16	ES33	02/05/2019			Bond Future	11.5339	73.0763	11.4999	73.2628	(0.295)	0.0000	0.0000	0
2018/10/16	ES33	01/08/2019			Bond Future	11.6683	74.4054	11.6331	74.5945	(0.302)	0.0000	0.0000	0
2018/10/16	ES42	01/11/2018			Bond Future	11.5006	76.0742	11.4690	76.2758	(0.274)	0.0000	0.0000	7,957
2018/10/16	ES42	07/02/2019			Bond Future	11.6372	77.5365	11.6044	77.7422	(0.282)	0.0000	0.0000	0
2018/10/16	ES42	02/05/2019			Bond Future	11.7590	74.5652	11.7250	74.7744	(0.289)	0.0000	0.0000	0
2018/10/16	ES42	01/08/2019			Bond Future	11.8895	75.9211	11.8543	76.1333	(0.296)	0.0000	0.0000	0
2018/10/16	GOVI	01/11/2018	653.50	Put	GOVI	485,720.0000	48.5720	469,720.0000	46.9720	(3.294)	0	0	0
2018/10/16	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	GOVI	01/11/2018			GOVI	604.9280	604.9280	606.5280	606.5280	0.264	0.0000	0.0000	460
2018/10/16	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	GOVI	01/11/2018	653.49	Put	GOVI	485,620.0000	48.5620	469,620.0000	46.9620	(3.295)	0	0	0
2018/10/16	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	GOVI	01/11/2018	653.51	Put	GOVI	485,820.0000	48.5820	469,820.0000	46.9820	(3.293)	0	0	0
2018/10/16	GOVI	07/02/2019	666.53	Put	GOVI	499,730.0000	49.9730	483,410.0000	48.3410	(3.266)	0	0	0
2018/10/16	GOVI	07/02/2019			GOVI	616.5570	616.5570	618.1890	618.1890	0.265	0.0000	0.0000	0
2018/10/16	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	GOVI	07/02/2019	666.52	Put	GOVI	499,630.0000	49.9630	483,310.0000	48.3310	(3.266)	0	0	0
2018/10/16	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	GOVI	07/02/2019	666.51	Put	GOVI	499,530.0000	49.9530	483,210.0000	48.3210	(3.267)	0	0	0
2018/10/16	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	GOVI	02/05/2019	647.88	Put	GOVI	210,730.0000	21.0730	194,140.0000	19.4140	(7.873)	0	0	0
2018/10/16	GOVI	02/05/2019	647.86	Put	GOVI	210,530.0000	21.0530	193,940.0000	19.3940	(7.880)	0	0	0
2018/10/16	GOVI	02/05/2019			GOVI	626.8070	626.8070	628.4660	628.4660	0.265	0.0000	0.0000	0
2018/10/16	GOVI	02/05/2019	647.87	Put	GOVI	210,630.0000	21.0630	194,040.0000	19.4040	(7.876)	0	0	0
2018/10/16	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	GOVI	01/08/2019	638.68	Call	GOVI	0.0000	0.0000	12,140.0000	1.2140	100.000	0	0	0
2018/10/16	GOVI	01/08/2019	638.67	Put	GOVI	4,590.0000	0.4590	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	GOVI	01/08/2019			GOVI	638.2110	638.2110	639.8940	639.8940	0.264	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/16	GOVI	01/08/2019	638.69	Call	GOVI	0.0000	0.0000	12,040.0000	1.2040	100.000	0	0	0
2018/10/16	GOVI	01/08/2019	638.69	Put	GOVI	4,790.0000	0.4790	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	GOVI	01/08/2019	638.68	Put	GOVI	4,690.0000	0.4690	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	GOVI	01/08/2019	638.67	Call	GOVI	0.0000	0.0000	12,240.0000	1.2240	100.000	0	0	0
2018/10/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/16	IGOV	01/11/2018			Index Future	253.6960	253.6960	253.7900	253.7900	0.037	0.0000	0.0000	746
2018/10/16	IGOV	07/02/2019			Index Future	258.6350	258.6350	258.7330	258.7330	0.038	0.0000	0.0000	0
2018/10/16	IGOV	02/05/2019			Index Future	262.9740	262.9740	263.0730	263.0730	0.038	0.0000	0.0000	0
2018/10/16	IGOV	01/08/2019			Index Future	267.8100	267.8100	267.9080	267.9080	0.037	0.0000	0.0000	0
2018/10/16	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/16	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/16	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2018/10/16	IS01	19/09/2019			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/10/16	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/16	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/10/16	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/10/16	IS02	20/09/2019			Interest Rate Swap	102.0200	102.0200	102.0100	102.0100	(0.010)	0.0000	0.0000	0
2018/10/16	IS02	20/12/2019			Interest Rate Swap	103.1000	103.1000	103.0800	103.0800	(0.019)	0.0000	0.0000	0
2018/10/16	IS02	23/03/2020			Interest Rate Swap	99.2500	99.2500	99.2200	99.2200	(0.030)	0.0000	0.0000	0
2018/10/16	IS02	22/06/2020			Interest Rate Swap	102.9600	102.9600	102.9300	102.9300	(0.029)	0.0000	0.0000	0
2018/10/16	IS02	21/09/2020			Interest Rate Swap	100.1100	100.1100	100.0700	100.0700	(0.040)	0.0000	0.0000	0
2018/10/16	IS05	17/12/2020			Interest Rate Swap	97.0600	97.0600	97.0000	97.0000	(0.062)	0.0000	0.0000	0
2018/10/16	IS05	16/03/2021			Interest Rate Swap	96.3900	96.3900	96.3200	96.3200	(0.073)	0.0000	0.0000	0
2018/10/16	IS05	15/06/2021			Interest Rate Swap	95.7000	95.7000	95.6100	95.6100	(0.094)	0.0000	0.0000	0
2018/10/16	IS05	21/09/2021			Interest Rate Swap	95.9800	95.9800	95.8700	95.8700	(0.115)	0.0000	0.0000	0
2018/10/16	IS05	21/12/2021			Interest Rate Swap	98.2700	98.2700	98.1500	98.1500	(0.122)	0.0000	0.0000	51
2018/10/16	IS05	15/03/2022			Interest Rate Swap	98.5000	98.5000	98.3700	98.3700	(0.132)	0.0000	0.0000	0
2018/10/16	IS05	21/06/2022			Interest Rate Swap	99.7900	99.7900	99.6500	99.6500	(0.140)	0.0000	0.0000	0
2018/10/16	IS05	20/09/2022			Interest Rate Swap	103.7900	103.7900	103.6500	103.6500	(0.135)	0.0000	0.0000	0
2018/10/16	IS05	20/12/2022			Interest Rate Swap	105.1300	105.1300	104.9800	104.9800	(0.143)	0.0000	0.0000	0
2018/10/16	IS05	22/03/2023			Interest Rate Swap	98.6500	98.6500	98.4900	98.4900	(0.162)	0.0000	0.0000	0
2018/10/16	IS05	20/06/2023			Interest Rate Swap	104.7600	104.7600	104.5900	104.5900	(0.162)	0.0000	0.0000	0
2018/10/16	IS05	19/09/2023			Interest Rate Swap	100.3900	100.3900	100.2100	100.2100	(0.179)	0.0000	0.0000	0
2018/10/16	IS10	17/12/2025			Interest Rate Swap	97.8700	97.8700	97.6100	97.6100	(0.266)	0.0000	0.0000	0
2018/10/16	IS10	16/03/2026			Interest Rate Swap	94.9900	94.9900	94.7200	94.7200	(0.284)	0.0000	0.0000	0
2018/10/16	IS10	15/06/2026			Interest Rate Swap	93.8500	93.8500	93.5500	93.5500	(0.320)	0.0000	0.0000	0
2018/10/16	IS10	21/09/2026			Interest Rate Swap	96.0700	96.0700	95.7600	95.7600	(0.323)	0.0000	0.0000	0
2018/10/16	IS10	21/12/2026			Interest Rate Swap	99.8800	99.8800	99.5700	99.5700	(0.310)	0.0000	0.0000	0
2018/10/16	IS10	15/03/2027			Interest Rate Swap	98.5500	98.5500	98.2400	98.2400	(0.315)	0.0000	0.0000	0
2018/10/16	IS10	21/06/2027			Interest Rate Swap	100.6700	100.6700	100.3600	100.3600	(0.308)	0.0000	0.0000	0
2018/10/16	IS10	20/09/2027			Interest Rate Swap	106.1200	106.1200	105.8200	105.8200	(0.283)	0.0000	0.0000	0
2018/10/16	IS10	20/12/2027			Interest Rate Swap	106.5300	106.5300	106.2300	106.2300	(0.282)	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
2018/10/16	IS10	22/03/2028			Interest Rate Swap	100.1900		100.1900	99.8800	99.8800	(0.309)	0.0000	0.0000	0
2018/10/16	IS10	20/06/2028			Interest Rate Swap	107.3000		107.3000	107.0000	107.0000	(0.280)	0.0000	0.0000	0
2018/10/16	IS10	19/09/2028			Interest Rate Swap	101.0300		101.0300	100.7000	100.7000	(0.327)	0.0000	0.0000	0
2018/10/16	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/16	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/16	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/16	JBAF	19/12/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/16	JBAF	20/03/2019			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/16	JBAF	19/06/2019			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/16	R023	01/11/2018	10.58	Call	Bond Future	6,630.0600		6.6301	6,828.0100	6.8280	2.986	0	0	0
2018/10/16	R023	01/11/2018	10.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R023	01/11/2018			Bond Future	8.5908		98.4363	8.5340	98.6342	(0.661)	0.0000	0.0000	37,320
2018/10/16	R023	01/11/2018	10.59	Call	Bond Future	6,661.9600		6.6620	6,859.9100	6.8599	2.971	0	0	0
2018/10/16	R023	01/11/2018	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R023	01/11/2018	10.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R023	01/11/2018	10.57	Call	Bond Future	6,598.1500		6.5982	6,796.1000	6.7961	3.000	0	0	0
2018/10/16	R023	07/02/2019	10.59	Call	Bond Future	5,969.1700		5.9692	6,168.0400	6.1680	3.332	0	0	0
2018/10/16	R023	07/02/2019			Bond Future	8.7048		100.3285	8.6434	100.5305	(0.706)	0.0000	0.0000	17,367
2018/10/16	R023	07/02/2019	10.57	Call	Bond Future	5,909.3900		5.9094	6,108.0700	6.1081	3.362	0	0	0
2018/10/16	R023	07/02/2019	10.57	Put	Bond Future	15.9400		0.0159	12.6400	0.0126	(20.703)	0	0	0
2018/10/16	R023	07/02/2019	10.59	Put	Bond Future	14.9500		0.0150	11.8400	0.0118	(20.803)	0	0	0
2018/10/16	R023	07/02/2019	10.58	Call	Bond Future	5,939.2800		5.9393	6,138.0500	6.1380	3.347	0	0	0
2018/10/16	R023	07/02/2019	10.58	Put	Bond Future	15.4400		0.0154	12.2300	0.0122	(20.790)	0	0	0
2018/10/16	R023	02/05/2019	8.45	Call	Bond Future	712.2500		0.7122	786.1900	0.7862	10.381	0	0	0
2018/10/16	R023	02/05/2019	8.44	Put	Bond Future	1,832.3200		1.8323	1,699.9900	1.7000	(7.222)	0	0	0
2018/10/16	R023	02/05/2019			Bond Future	8.8008		98.0688	8.7350	98.2742	(0.747)	0.0000	0.0000	0
2018/10/16	R023	02/05/2019	8.46	Call	Bond Future	725.5400		0.7255	800.3400	0.8003	10.310	0	0	0
2018/10/16	R023	02/05/2019	8.46	Put	Bond Future	1,795.5200		1.7955	1,664.9100	1.6649	(7.274)	0	0	0
2018/10/16	R023	02/05/2019	8.45	Put	Bond Future	1,813.8500		1.8138	1,682.3800	1.6824	(7.248)	0	0	0
2018/10/16	R023	02/05/2019	8.44	Call	Bond Future	699.1000		0.6991	772.1800	0.7722	10.453	0	0	0
2018/10/16	R023	01/08/2019	8.95	Call	Bond Future	111.4700		0.1115	319.5700	0.3196	186.687	0	0	0
2018/10/16	R023	01/08/2019			Bond Future	8.9120		99.8526	8.8412	100.0607	(0.794)	0.0000	0.0000	0
2018/10/16	R023	01/08/2019	8.93	Call	Bond Future	52.8100		0.0528	260.9100	0.2609	394.054	0	0	0
2018/10/16	R023	01/08/2019	8.93	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R023	01/08/2019	8.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R023	01/08/2019	8.94	Call	Bond Future	82.1400		0.0821	290.2400	0.2902	253.348	0	0	0
2018/10/16	R023	01/08/2019	8.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R035	01/11/2018	8.93	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/16	R035	01/11/2018	8.92	Put	Bond Future	8,452.9900		8.4530	8,220.9400	8.2209	(2.745)	0	0	0
2018/10/16	R035	01/11/2018			Bond Future	9.9829		92.7841	9.9518	93.0162	(0.312)	0.0000	0.0000	74,697

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
2018/10/16	R035	01/11/2018	8.94	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2018/10/16	R035	01/11/2018	8.94	Put	Bond Future	8,283.4200	8.2834	8,051.3700	8.0514	(2.801)	0	0	0
2018/10/16	R035	01/11/2018	8.93	Put	Bond Future	8,368.1600	8.3682	8,136.1100	8.1361	(2.773)	0	0	0
2018/10/16	R035	01/11/2018	8.92	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/16	R035	07/02/2019	8.98	Call	Bond Future	140.0900	0.1401	152.5800	0.1526	8.916	0	0	0
2018/10/16	R035	07/02/2019			Bond Future	10.0775	94.5676	10.0452	94.8044	(0.321)	0.0000	0.0000	298
2018/10/16	R035	07/02/2019	8.96	Call	Bond Future	130.9700	0.1310	142.7300	0.1427	8.979	0	0	0
2018/10/16	R035	07/02/2019	8.96	Put	Bond Future	8,884.5300	8.8845	8,659.5200	8.6595	(2.533)	0	0	0
2018/10/16	R035	07/02/2019	8.98	Put	Bond Future	8,726.2000	8.7262	8,501.9200	8.5019	(2.570)	0	0	0
2018/10/16	R035	07/02/2019	8.97	Call	Bond Future	135.4700	0.1355	147.5900	0.1476	8.947	0	0	0
2018/10/16	R035	07/02/2019	8.97	Put	Bond Future	8,805.2500	8.8052	8,580.6000	8.5806	(2.551)	0	0	0
2018/10/16	R035	02/05/2019	9.74	Put	Bond Future	4,994.9200	4.9949	4,836.6800	4.8367	(3.168)	0	0	0
2018/10/16	R035	02/05/2019			Bond Future	10.1549	91.6421	10.1215	91.8829	(0.328)	0.0000	0.0000	0
2018/10/16	R035	02/05/2019	9.74	Call	Bond Future	1,928.9200	1.9289	2,011.4800	2.0115	4.280	0	0	0
2018/10/16	R035	02/05/2019	9.75	Call	Bond Future	1,958.3800	1.9584	2,041.7900	2.0418	4.259	0	0	0
2018/10/16	R035	02/05/2019	9.75	Put	Bond Future	4,948.6600	4.9487	4,791.2700	4.7913	(3.180)	0	0	0
2018/10/16	R035	02/05/2019	9.73	Call	Bond Future	1,899.7100	1.8997	1,981.4100	1.9814	4.301	0	0	0
2018/10/16	R035	02/05/2019	9.73	Put	Bond Future	5,041.5200	5.0415	4,882.4200	4.8824	(3.156)	0	0	0
2018/10/16	R035	01/08/2019	10.23	Call	Bond Future	0.0000	0.0000	174.5500	0.1745	100.000	0	0	0
2018/10/16	R035	01/08/2019	10.22	Put	Bond Future	140.6300	0.1406	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	R035	01/08/2019			Bond Future	10.2398	93.3089	10.2055	93.5530	(0.335)	0.0000	0.0000	0
2018/10/16	R035	01/08/2019	10.24	Call	Bond Future	1.4200	0.0014	245.5300	0.2455	17190.845	0	0	0
2018/10/16	R035	01/08/2019	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R035	01/08/2019	10.23	Put	Bond Future	69.5600	0.0696	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	R035	01/08/2019	10.22	Call	Bond Future	0.0000	0.0000	103.4800	0.1035	100.000	0	0	0
2018/10/16	R186	01/11/2018	8.54	Put	Bond Future	4,165.1100	4.1651	3,892.0800	3.8921	(6.555)	0	0	0
2018/10/16	R186	01/11/2018	8.90	Call	Bond Future	94.9700	0.0950	120.8600	0.1209	27.261	0	0	0
2018/10/16	R186	01/11/2018	9.14	Call	Bond Future	442.5600	0.4426	535.4500	0.5355	20.989	0	0	0
2018/10/16	R186	01/11/2018	7.96	Put	Bond Future	7,832.1900	7.8322	7,558.3800	7.5584	(3.496)	0	0	0
2018/10/16	R186	01/11/2018			Bond Future	9.2290	111.0913	9.1826	111.3651	(0.503)	0.0000	0.0000	67,928
2018/10/16	R186	01/11/2018	8.53	Call	Bond Future	2.1100	0.0021	2.8000	0.0028	32.701	0	0	0
2018/10/16	R186	01/11/2018	8.53	Put	Bond Future	4,226.7800	4.2268	3,953.6600	3.9537	(6.462)	0	0	0
2018/10/16	R186	01/11/2018	8.46	Put	Bond Future	4,660.5300	4.6605	4,386.9900	4.3870	(5.869)	0	0	0
2018/10/16	R186	01/11/2018	8.46	Call	Bond Future	0.8500	0.0009	1.1200	0.0011	31.765	0	0	5,000
2018/10/16	R186	01/11/2018	8.54	Call	Bond Future	2.4000	0.0024	3.1800	0.0032	32.500	0	0	0
2018/10/16	R186	01/11/2018	8.90	Put	Bond Future	2,056.7100	2.0567	1,808.7900	1.8088	(12.054)	0	0	2,500
2018/10/16	R186	01/11/2018	9.14	Put	Bond Future	968.5600	0.9686	787.6400	0.7876	(18.679)	0	0	5,000
2018/10/16	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/16	R186	01/11/2018	8.52	Call	Bond Future	1.8500	0.0019	2.4500	0.0025	32.432	0	0	0
2018/10/16	R186	01/11/2018	8.52	Put	Bond Future	4,288.5300	4.2885	4,015.3200	4.0153	(6.371)	0	0	0
2018/10/16	R186	07/02/2019	8.20	Call	Bond Future	94.7800	0.0948	109.3000	0.1093	15.320	0	0	0
2018/10/16	R186	07/02/2019	8.50	Call	Bond Future	258.5800	0.2586	292.2400	0.2922	13.017	0	0	1,000
2018/10/16	R186	07/02/2019	9.10	Put	Bond Future	2,503.8000	2.5038	2,329.5000	2.3295	(6.961)	0	0	1,000
2018/10/16	R186	07/02/2019	8.21	Put	Bond Future	6,749.4800	6.7495	6,485.0900	6.4851	(3.917)	0	0	0
2018/10/16	R186	07/02/2019	9.92	Put	Bond Future	690.7500	0.6908	620.6400	0.6206	(10.150)	0	0	1,170
2018/10/16	R186	07/02/2019			Bond Future	9.3292	107.9221	9.2804	108.2015	(0.523)	0.0000	0.0000	839
2018/10/16	R186	07/02/2019	8.20	Put	Bond Future	6,808.0600	6.8081	6,543.2400	6.5432	(3.890)	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
2018/10/16	R186	07/02/2019	8.50	Put	Bond Future	5,135.7200	5.1357	4,890.0400	4.8900	(4.784)	0	0	0
2018/10/16	R186	07/02/2019	9.10	Call	Bond Future	1,184.1500	1.1842	1,289.1900	1.2892	8.870	0	0	0
2018/10/16	R186	07/02/2019	8.21	Call	Bond Future	98.0300	0.0980	112.9800	0.1130	15.250	0	0	0
2018/10/16	R186	07/02/2019	9.92	Call	Bond Future	3,996.4900	3.9965	4,205.7200	4.2057	5.235	0	0	0
2018/10/16	R186	07/02/2019	8.30	Put	Bond Future	6,230.8600	6.2309	5,971.0600	5.9711	(4.170)	0	0	0
2018/10/16	R186	07/02/2019	8.22	Call	Bond Future	101.3700	0.1014	116.7700	0.1168	15.192	0	0	0
2018/10/16	R186	07/02/2019	8.22	Put	Bond Future	6,691.0300	6.6910	6,427.0900	6.4271	(3.945)	0	0	0
2018/10/16	R186	07/02/2019	9.27	Put	Bond Future	1,959.2300	1.9592	1,809.1300	1.8091	(7.661)	0	0	0
2018/10/16	R186	07/02/2019	9.27	Call	Bond Future	1,620.4900	1.6205	1,749.7300	1.7497	7.975	0	0	1,170
2018/10/16	R186	07/02/2019	8.30	Call	Bond Future	133.9600	0.1340	153.5000	0.1535	14.586	0	0	210
2018/10/16	R186	07/02/2019	8.77	Put	Bond Future	3,820.0400	3.8200	3,602.2400	3.6022	(5.702)	0	0	0
2018/10/16	R186	07/02/2019	8.77	Call	Bond Future	562.4200	0.5624	623.9600	0.6240	10.942	0	0	1,170
2018/10/16	R186	07/02/2019	9.90	Call	Bond Future	3,910.2300	3.9102	4,117.5600	4.1176	5.302	0	0	0
2018/10/16	R186	07/02/2019	9.90	Put	Bond Future	714.1700	0.7142	642.1600	0.6422	(10.083)	0	0	1,000
2018/10/16	R186	02/05/2019	10.07	Call	Bond Future	4,679.0000	4.6790	4,880.7400	4.8807	4.312	0	0	0
2018/10/16	R186	02/05/2019	9.01	Put	Bond Future	3,626.3700	3.6264	3,440.0300	3.4400	(5.138)	0	0	0
2018/10/16	R186	02/05/2019	9.02	Call	Bond Future	1,342.7500	1.3428	1,441.5100	1.4415	7.355	0	0	0
2018/10/16	R186	02/05/2019			Bond Future	9.4191	109.7158	9.3681	109.9998	(0.542)	0.0000	0.0000	0
2018/10/16	R186	02/05/2019	9.03	Call	Bond Future	1,364.6000	1.3646	1,464.4300	1.4644	7.316	0	0	0
2018/10/16	R186	02/05/2019	9.03	Put	Bond Future	3,555.6400	3.5556	3,371.4500	3.3714	(5.180)	0	0	0
2018/10/16	R186	02/05/2019	9.30	Call	Bond Future	2,031.3200	2.0313	2,160.4200	2.1604	6.355	0	0	200
2018/10/16	R186	02/05/2019	10.07	Put	Bond Future	1,142.0500	1.1420	1,059.7700	1.0598	(7.205)	0	0	200
2018/10/16	R186	02/05/2019	9.01	Call	Bond Future	1,321.1200	1.3211	1,418.8000	1.4188	7.394	0	0	0
2018/10/16	R186	02/05/2019	9.02	Put	Bond Future	3,590.8800	3.5909	3,405.6200	3.4056	(5.159)	0	0	0
2018/10/16	R186	02/05/2019	9.30	Put	Bond Future	2,695.8500	2.6958	2,540.9300	2.5409	(5.747)	0	0	0
2018/10/16	R186	02/05/2019	8.70	Put	Bond Future	4,840.7400	4.8407	4,622.2600	4.6223	(4.513)	0	0	0
2018/10/16	R186	02/05/2019	8.70	Call	Bond Future	745.0600	0.7451	810.6000	0.8106	8.797	0	0	200
2018/10/16	R186	01/08/2019	9.54	Call	Bond Future	114.4600	0.1145	402.5400	0.4025	251.686	0	0	0
2018/10/16	R186	01/08/2019			Bond Future	9.5187	106.4129	9.4654	106.7010	(0.561)	0.0000	0.0000	0
2018/10/16	R186	01/08/2019	9.52	Call	Bond Future	6.7800	0.0068	294.8600	0.2949	4248.968	0	0	0
2018/10/16	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R186	01/08/2019	9.53	Call	Bond Future	60.6400	0.0606	348.7200	0.3487	475.066	0	0	0
2018/10/16	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R197	01/11/2018			Bond Future	300.8503	300.8503	301.0293	301.0293	0.060	0.0000	0.0000	953
2018/10/16	R197	07/02/2019			Bond Future	299.3596	299.3596	299.5447	299.5447	0.062	0.0000	0.0000	1,400
2018/10/16	R197	02/05/2019			Bond Future	304.3817	304.3817	304.5684	304.5684	0.061	0.0000	0.0000	0
2018/10/16	R197	01/08/2019			Bond Future	302.4247	302.4247	302.6116	302.6116	0.062	0.0000	0.0000	0
2018/10/16	R202	01/11/2018			Bond Future	235.8546	235.8546	235.7538	235.7538	(0.043)	0.0000	0.0000	8,088
2018/10/16	R202	07/02/2019			Bond Future	236.5436	236.5436	236.4426	236.4426	(0.043)	0.0000	0.0000	2,057
2018/10/16	R202	02/05/2019			Bond Future	240.5120	240.5120	240.4080	240.4080	(0.043)	0.0000	0.0000	0
2018/10/16	R202	01/08/2019			Bond Future	240.9222	240.9222	240.8139	240.8139	(0.045)	0.0000	0.0000	0
2018/10/16	R207	01/11/2018	6.76	Put	Bond Future	506.4800	0.5065	337.0900	0.3371	(33.445)	0	0	0
2018/10/16	R207	01/11/2018			Bond Future	7.2090	102.2767	7.0580	102.4467	(2.095)	0.0000	0.0000	18,869
2018/10/16	R207	01/11/2018	6.75	Call	Bond Future	0.0100	0.0000	0.4700	0.0005	4600.000	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
2018/10/16	R207	01/11/2018	6.75	Put	Bond Future	517.7900	0.5178	348.2900	0.3483	(32.735)	0	0	0
2018/10/16	R207	01/11/2018	6.76	Call	Bond Future	0.0200	0.0000	0.5900	0.0006	2850.000	0	0	0
2018/10/16	R207	01/11/2018	6.74	Call	Bond Future	0.0100	0.0000	0.3800	0.0004	3700.000	0	0	0
2018/10/16	R207	01/11/2018	6.74	Put	Bond Future	529.1100	0.5291	359.5200	0.3595	(32.052)	0	0	0
2018/10/16	R207	07/02/2019	6.52	Call	Bond Future	21.7100	0.0217	44.9900	0.0450	107.232	0	0	0
2018/10/16	R207	07/02/2019	6.51	Put	Bond Future	629.1700	0.6292	478.5300	0.4785	(23.943)	0	0	0
2018/10/16	R207	07/02/2019			Bond Future	7.1983	100.5978	7.0012	100.7713	(2.738)	0.0000	0.0000	62
2018/10/16	R207	07/02/2019	6.53	Call	Bond Future	22.1900	0.0222	46.0000	0.0460	107.301	0	0	0
2018/10/16	R207	07/02/2019	6.53	Put	Bond Future	612.2900	0.6123	462.6300	0.4626	(24.443)	0	0	0
2018/10/16	R207	07/02/2019	6.52	Put	Bond Future	620.6800	0.6207	470.4900	0.4705	(24.198)	0	0	0
2018/10/16	R207	07/02/2019	6.51	Call	Bond Future	21.3300	0.0213	44.1600	0.0442	107.032	0	0	0
2018/10/16	R207	02/05/2019	7.63	Call	Bond Future	361.8900	0.3619	503.3500	0.5034	39.089	0	0	0
2018/10/16	R207	02/05/2019			Bond Future	7.1870	102.2697	6.9218	102.4462	(3.689)	0.0000	0.0000	0
2018/10/16	R207	02/05/2019	7.61	Call	Bond Future	350.8700	0.3509	491.2100	0.4912	39.998	0	0	0
2018/10/16	R207	02/05/2019	7.61	Put	Bond Future	70.4300	0.0704	34.3300	0.0343	(51.257)	0	0	0
2018/10/16	R207	02/05/2019	7.63	Put	Bond Future	68.2200	0.0682	33.2400	0.0332	(51.275)	0	0	0
2018/10/16	R207	02/05/2019	7.62	Call	Bond Future	356.4900	0.3565	497.3700	0.4974	39.519	0	0	0
2018/10/16	R207	02/05/2019	7.62	Put	Bond Future	69.4300	0.0694	33.8700	0.0339	(51.217)	0	0	0
2018/10/16	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R207	01/08/2019	7.33	Call	Bond Future	129.0400	0.1290	307.5800	0.3076	138.360	0	0	0
2018/10/16	R207	01/08/2019			Bond Future	7.0313	100.4890	6.6192	100.6676	(5.860)	0.0000	0.0000	0
2018/10/16	R207	01/08/2019	7.34	Call	Bond Future	133.3600	0.1334	311.9000	0.3119	133.878	0	0	0
2018/10/16	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R207	01/08/2019	7.35	Call	Bond Future	137.6700	0.1377	316.2100	0.3162	129.687	0	0	0
2018/10/16	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R208	01/11/2018	7.11	Put	Bond Future	1,552.6300	1.5526	1,281.0000	1.2810	(17.495)	0	0	0
2018/10/16	R208	01/11/2018			Bond Future	7.8356	98.3432	7.7071	98.6160	(1.640)	0.0000	0.0000	29,067
2018/10/16	R208	01/11/2018	7.11	Call	Bond Future	0.3900	0.0004	1.4900	0.0015	282.051	0	0	0
2018/10/16	R208	01/11/2018	7.12	Call	Bond Future	0.4200	0.0004	1.6100	0.0016	283.333	0	0	0
2018/10/16	R208	01/11/2018	7.10	Put	Bond Future	1,574.2100	1.5742	1,302.5000	1.3025	(17.260)	0	0	0
2018/10/16	R208	01/11/2018	7.12	Put	Bond Future	1,531.0600	1.5311	1,259.5200	1.2595	(17.735)	0	0	0
2018/10/16	R208	01/11/2018	7.10	Call	Bond Future	0.3600	0.0004	1.3800	0.0014	283.333	0	0	0
2018/10/16	R208	07/02/2019	7.07	Call	Bond Future	33.5200	0.0335	57.3500	0.0574	71.092	0	0	0
2018/10/16	R208	07/02/2019	7.08	Put	Bond Future	1,651.0400	1.6510	1,397.1700	1.3972	(15.376)	0	0	0
2018/10/16	R208	07/02/2019	7.06	Put	Bond Future	1,688.3700	1.6884	1,433.4600	1.4335	(15.098)	0	0	0
2018/10/16	R208	07/02/2019			Bond Future	7.9229	100.2336	7.7766	100.5118	(1.847)	0.0000	0.0000	176
2018/10/16	R208	07/02/2019	7.07	Put	Bond Future	1,669.6900	1.6697	1,415.3000	1.4153	(15.236)	0	0	0
2018/10/16	R208	07/02/2019	7.08	Call	Bond Future	34.2500	0.0342	58.6000	0.0586	71.095	0	0	0
2018/10/16	R208	07/02/2019	7.06	Call	Bond Future	32.8100	0.0328	56.1200	0.0561	71.045	0	0	0
2018/10/16	R208	02/05/2019	8.03	Put	Bond Future	552.6000	0.5526	424.8700	0.4249	(23.114)	0	0	0
2018/10/16	R208	02/05/2019	8.02	Call	Bond Future	583.9400	0.5839	737.8200	0.7378	26.352	0	0	0
2018/10/16	R208	02/05/2019			Bond Future	8.0055	98.4999	7.8401	98.7828	(2.067)	0.0000	0.0000	0
2018/10/16	R208	02/05/2019	8.03	Call	Bond Future	594.3200	0.5943	749.4900	0.7495	26.109	0	0	0
2018/10/16	R208	02/05/2019	8.02	Put	Bond Future	559.2800	0.5593	430.2600	0.4303	(23.069)	0	0	0
2018/10/16	R208	02/05/2019	8.04	Call	Bond Future	604.4800	0.6045	760.9400	0.7609	25.883	0	0	0
2018/10/16	R208	02/05/2019	8.04	Put	Bond Future	545.7100	0.5457	419.2700	0.4193	(23.170)	0	0	0
2018/10/16	R208	01/08/2019	8.16	Call	Bond Future	81.6600	0.0817	368.6300	0.3686	351.421	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
2018/10/16	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R208	01/08/2019			Bond Future	8.1054	100.2915	7.9141	100.5785	(2.361)	0.0000	0.0000	0
2018/10/16	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R208	01/08/2019	8.17	Call	Bond Future	96.6100	0.0966	383.5800	0.3836	297.040	0	0	0
2018/10/16	R208	01/08/2019	8.15	Call	Bond Future	66.7100	0.0667	353.6800	0.3537	430.175	0	0	0
2018/10/16	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R209	01/11/2018	1,016.00	Call	Bond Future	69,442.5500	69.4426	69,637.8300	69.6378	0.281	0	0	0
2018/10/16	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R209	01/11/2018	9.34	Put	Bond Future	3,979.1800	3.9792	3,784.9900	3.7850	(4.880)	0	0	0
2018/10/16	R209	01/11/2018	9.97	Call	Bond Future	858.6400	0.8586	944.4000	0.9444	9.988	0	0	0
2018/10/16	R209	01/11/2018	9.98	Put	Bond Future	676.6200	0.6766	569.7000	0.5697	(15.802)	0	0	2,000
2018/10/16	R209	01/11/2018	8.98	Call	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2018/10/16	R209	01/11/2018	10.00	Call	Bond Future	963.4700	0.9635	1,057.0100	1.0570	9.709	0	0	0
2018/10/16	R209	01/11/2018	9.64	Call	Bond Future	148.8200	0.1488	166.8700	0.1669	12.129	0	0	2,000
2018/10/16	R209	01/11/2018	9.47	Call	Bond Future	38.0100	0.0380	42.5000	0.0425	11.813	0	0	0
2018/10/16	R209	01/11/2018	9.82	Call	Bond Future	437.8700	0.4379	487.0400	0.4870	11.229	0	0	0
2018/10/16	R209	01/11/2018			Bond Future	9.9455	70.3304	9.9146	70.5257	(0.311)	0.0000	0.0000	122,967
2018/10/16	R209	01/11/2018	1,016.01	Call	Bond Future	69,442.5500	69.4426	69,637.8300	69.6378	0.281	0	0	0
2018/10/16	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R209	01/11/2018	8.89	Put	Bond Future	7,136.1000	7.1361	6,940.8200	6.9408	(2.737)	0	0	0
2018/10/16	R209	01/11/2018	8.89	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	2,000
2018/10/16	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R209	01/11/2018	1,015.99	Call	Bond Future	69,442.5400	69.4425	69,637.8200	69.6378	0.281	0	0	0
2018/10/16	R209	01/11/2018	9.34	Call	Bond Future	10.6000	0.0106	11.6900	0.0117	10.283	0	0	0
2018/10/16	R209	01/11/2018	9.97	Put	Bond Future	705.1000	0.7051	595.5800	0.5956	(15.533)	0	0	0
2018/10/16	R209	01/11/2018	9.98	Call	Bond Future	892.8200	0.8928	981.1800	0.9812	9.897	0	0	0
2018/10/16	R209	01/11/2018	8.98	Put	Bond Future	6,487.0400	6.4870	6,291.7600	6.2918	(3.010)	0	0	0
2018/10/16	R209	01/11/2018	10.00	Put	Bond Future	622.2200	0.6222	520.4800	0.5205	(16.351)	0	0	5,850
2018/10/16	R209	01/11/2018	9.64	Put	Bond Future	2,110.7900	2.1108	1,933.5600	1.9336	(8.396)	0	0	0
2018/10/16	R209	01/11/2018	9.47	Put	Bond Future	3,127.0500	3.1270	2,936.2600	2.9363	(6.101)	0	0	760
2018/10/16	R209	01/11/2018	9.82	Put	Bond Future	1,234.3000	1.2343	1,088.1900	1.0882	(11.837)	0	0	760
2018/10/16	R209	01/11/2018	9.49	Call	Bond Future	45.3200	0.0453	50.7400	0.0507	11.959	0	0	0
2018/10/16	R209	01/11/2018	9.94	Call	Bond Future	760.5700	0.7606	838.6100	0.8386	10.261	0	0	0
2018/10/16	R209	01/11/2018	9.94	Put	Bond Future	795.5000	0.7955	678.2600	0.6783	(14.738)	0	0	0
2018/10/16	R209	01/11/2018	10.57	Call	Bond Future	3,797.1900	3.7972	3,982.7600	3.9828	4.887	0	0	0
2018/10/16	R209	01/11/2018	10.57	Put	Bond Future	28.4200	0.0284	18.7100	0.0187	(34.166)	0	0	0
2018/10/16	R209	01/11/2018	9.84	Call	Bond Future	483.9100	0.4839	537.5500	0.5376	11.085	0	0	0
2018/10/16	R209	01/11/2018	9.84	Put	Bond Future	1,152.5700	1.1526	1,010.9300	1.0109	(12.289)	0	0	0
2018/10/16	R209	01/11/2018	8.99	Put	Bond Future	6,415.4200	6.4154	6,220.1400	6.2201	(3.044)	0	0	0
2018/10/16	R209	01/11/2018	8.99	Call	Bond Future	0.1400	0.0001	0.1400	0.0001	0.000	0	0	760
2018/10/16	R209	01/11/2018	9.49	Put	Bond Future	3,000.4100	3.0004	2,810.5500	2.8106	(6.328)	0	0	0
2018/10/16	R209	07/02/2019	8.97	Put	Bond Future	7,197.8300	7.1978	7,011.3900	7.0114	(2.590)	0	0	0
2018/10/16	R209	07/02/2019	10.20	Put	Bond Future	1,625.1200	1.6251	1,536.6800	1.5367	(5.442)	0	0	4,000
2018/10/16	R209	07/02/2019			Bond Future	10.0273	71.6823	9.9953	71.8815	(0.320)	0.0000	0.0000	340
2018/10/16	R209	07/02/2019	8.96	Call	Bond Future	148.2800	0.1483	160.6800	0.1607	8.363	0	0	0
2018/10/16	R209	07/02/2019	8.96	Put	Bond Future	7,264.6000	7.2646	7,077.8000	7.0778	(2.571)	0	0	0
2018/10/16	R209	07/02/2019	8.97	Call	Bond Future	153.0300	0.1530	165.7900	0.1658	8.338	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
2018/10/16	R209	07/02/2019	10.20	Call	Bond Future	2,684.1700	2.6842	2,794.9300	2.7949	4.126	0	0	0
2018/10/16	R209	07/02/2019	8.95	Call	Bond Future	143.6500	0.1437	155.7100	0.1557	8.395	0	0	0
2018/10/16	R209	07/02/2019	8.95	Put	Bond Future	7,331.5900	7.3316	7,144.4500	7.1445	(2.553)	0	0	0
2018/10/16	R209	07/02/2019	9.54	Put	Bond Future	3,954.1800	3.9542	3,804.7000	3.8047	(3.780)	0	0	0
2018/10/16	R209	07/02/2019	9.54	Call	Bond Future	830.6900	0.8307	880.4100	0.8804	5.985	0	0	4,000
2018/10/16	R209	07/02/2019	9.04	Put	Bond Future	6,740.4000	6.7404	6,556.8100	6.5568	(2.724)	0	0	0
2018/10/16	R209	07/02/2019	9.04	Call	Bond Future	193.5300	0.1935	209.1400	0.2091	8.066	0	0	4,000
2018/10/16	R209	02/05/2019	9.70	Put	Bond Future	4,246.7200	4.2467	4,115.6300	4.1156	(3.087)	0	0	0
2018/10/16	R209	02/05/2019			Bond Future	10.0977	69.7259	10.0647	69.9285	(0.327)	0.0000	0.0000	0
2018/10/16	R209	02/05/2019	9.69	Call	Bond Future	1,718.7100	1.7187	1,789.4800	1.7895	4.118	0	0	0
2018/10/16	R209	02/05/2019	9.69	Put	Bond Future	4,286.3500	4.2863	4,154.5500	4.1545	(3.075)	0	0	0
2018/10/16	R209	02/05/2019	9.70	Call	Bond Future	1,743.7200	1.7437	1,815.2000	1.8152	4.099	0	0	0
2018/10/16	R209	02/05/2019	9.68	Call	Bond Future	1,693.9000	1.6939	1,763.9700	1.7640	4.137	0	0	0
2018/10/16	R209	02/05/2019	9.68	Put	Bond Future	4,326.2700	4.3263	4,193.7700	4.1938	(3.063)	0	0	0
2018/10/16	R209	01/08/2019	10.17	Call	Bond Future	0.0000	0.0000	184.7900	0.1848	100.000	0	0	0
2018/10/16	R209	01/08/2019	10.15	Put	Bond Future	142.0000	0.1420	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	R209	01/08/2019			Bond Future	10.1734	70.9940	10.1396	71.1995	(0.333)	0.0000	0.0000	0
2018/10/16	R209	01/08/2019	10.17	Put	Bond Future	20.7100	0.0207	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	R209	01/08/2019	10.15	Call	Bond Future	0.0000	0.0000	63.5000	0.0635	100.000	0	0	0
2018/10/16	R209	01/08/2019	10.16	Put	Bond Future	81.3200	0.0813	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	R209	01/08/2019	10.16	Call	Bond Future	0.0000	0.0000	124.1800	0.1242	100.000	0	0	0
2018/10/16	R210	01/11/2018			Bond Future	185.8228	185.8228	186.3137	186.3137	0.264	0.0000	0.0000	1,976
2018/10/16	R210	07/02/2019			Bond Future	189.4400	189.4400	189.9422	189.9422	0.265	0.0000	0.0000	712
2018/10/16	R210	02/05/2019			Bond Future	190.0635	190.0635	190.5730	190.5730	0.268	0.0000	0.0000	0
2018/10/16	R210	01/08/2019			Bond Future	193.5580	193.5580	194.0749	194.0749	0.267	0.0000	0.0000	0
2018/10/16	R212	01/11/2018			Bond Future	155.5463	155.5463	155.5692	155.5692	0.015	0.0000	0.0000	2,920
2018/10/16	R212	07/02/2019			Bond Future	156.4191	156.4191	156.4438	156.4438	0.016	0.0000	0.0000	1,526
2018/10/16	R212	02/05/2019			Bond Future	159.0432	159.0432	159.0675	159.0675	0.015	0.0000	0.0000	0
2018/10/16	R212	01/08/2019			Bond Future	161.8964	161.8964	161.9195	161.9195	0.014	0.0000	0.0000	0
2018/10/16	R213	01/11/2018	8.65	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/16	R213	01/11/2018	8.64	Put	Bond Future	7,114.4300	7.1144	6,861.9300	6.8619	(3.549)	0	0	0
2018/10/16	R213	01/11/2018			Bond Future	9.7376	81.8804	9.6964	82.1329	(0.423)	0.0000	0.0000	32,893
2018/10/16	R213	01/11/2018	8.66	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2018/10/16	R213	01/11/2018	8.66	Put	Bond Future	6,977.3700	6.9774	6,724.8600	6.7249	(3.619)	0	0	0
2018/10/16	R213	01/11/2018	8.65	Put	Bond Future	7,045.8700	7.0459	6,793.3600	6.7934	(3.584)	0	0	0
2018/10/16	R213	01/11/2018	8.64	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/10/16	R213	07/02/2019	8.68	Call	Bond Future	108.8700	0.1089	122.4400	0.1224	12.464	0	0	0
2018/10/16	R213	07/02/2019			Bond Future	9.8306	83.4543	9.7878	83.7119	(0.435)	0.0000	0.0000	1,609
2018/10/16	R213	07/02/2019	8.68	Put	Bond Future	7,439.9700	7.4400	7,195.9300	7.1959	(3.280)	0	0	0
2018/10/16	R213	07/02/2019	8.69	Call	Bond Future	112.4800	0.1125	126.4500	0.1264	12.420	0	0	0
2018/10/16	R213	07/02/2019	8.70	Put	Bond Future	7,312.3300	7.3123	7,069.0800	7.0691	(3.327)	0	0	0
2018/10/16	R213	07/02/2019	8.69	Put	Bond Future	7,376.0600	7.3761	7,132.4200	7.1324	(3.303)	0	0	0
2018/10/16	R213	07/02/2019	8.70	Call	Bond Future	116.2000	0.1162	130.5600	0.1306	12.358	0	0	0
2018/10/16	R213	02/05/2019	9.49	Call	Bond Future	1,524.5300	1.5245	1,615.7200	1.6157	5.982	0	0	0
2018/10/16	R213	02/05/2019	9.48	Put	Bond Future	4,078.3500	4.0783	3,906.6800	3.9067	(4.209)	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	
2018/10/16	R213	02/05/2019			Bond Future		9.9067		81.2942				0	
2018/10/16	R213	02/05/2019	9.50	Call	Bond Future	1,548.4400		1.5484	1,640.5800	1.6406	5.951	0	0	
2018/10/16	R213	02/05/2019	9.50	Put	Bond Future	4,002.6400		4.0026	3,832.8700	3.8329	(4.241)	0	0	
2018/10/16	R213	02/05/2019	9.49	Put	Bond Future	4,040.3500		4.0404	3,869.6300	3.8696	(4.225)	0	0	
2018/10/16	R213	02/05/2019	9.48	Call	Bond Future	1,500.8400		1.5008	1,591.0800	1.5911	6.013	0	0	
2018/10/16	R213	01/08/2019	9.99	Put	Bond Future	2.2600		0.0023	0.0000	0.0000	(100.000)	0	0	
2018/10/16	R213	01/08/2019	9.98	Call	Bond Future	0.0000		0.0000	205.4200	0.2054	100.000	0	0	
2018/10/16	R213	01/08/2019			Bond Future	9.9904		82.7728	9.9448	83.0386	(0.457)	0.0000	0.0000	0
2018/10/16	R213	01/08/2019	9.99	Call	Bond Future	0.0000		0.0000	263.5700	0.2636	100.000	0	0	
2018/10/16	R213	01/08/2019	9.98	Put	Bond Future	60.4100		0.0604	0.0000	0.0000	(100.000)	0	0	
2018/10/16	R213	01/08/2019	10.00	Call	Bond Future	55.8300		0.0558	321.6600	0.3217	476.142	0	0	
2018/10/16	R213	01/08/2019	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	
2018/10/16	R214	01/11/2018	8.99	Put	Bond Future	8,023.2200		8.0232	7,821.5600	7.8216	(2.513)	0	0	
2018/10/16	R214	01/11/2018	8.98	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	
2018/10/16	R214	01/11/2018			Bond Future	10.1211		69.3581	10.0901	69.5598	(0.306)	0.0000	0.0000	24,893
2018/10/16	R214	01/11/2018	8.99	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	
2018/10/16	R214	01/11/2018	8.98	Put	Bond Future	8,100.7300		8.1007	7,899.0700	7.8991	(2.489)	0	0	
2018/10/16	R214	01/11/2018	9.00	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	
2018/10/16	R214	01/11/2018	9.00	Put	Bond Future	7,945.8200		7.9458	7,744.1600	7.7442	(2.538)	0	0	
2018/10/16	R214	07/02/2019	9.05	Put	Bond Future	8,207.5300		8.2075	8,011.7300	8.0117	(2.386)	0	0	
2018/10/16	R214	07/02/2019			Bond Future	10.2059		70.6914	10.1738	70.8970	(0.314)	0.0000	0.0000	3,572
2018/10/16	R214	07/02/2019	9.04	Call	Bond Future	110.9400		0.1109	120.4900	0.1205	8.608	0	0	
2018/10/16	R214	07/02/2019	9.04	Put	Bond Future	8,280.3300		8.2803	8,084.2400	8.0842	(2.368)	0	0	
2018/10/16	R214	07/02/2019	9.05	Call	Bond Future	114.7400		0.1147	124.5800	0.1246	8.576	0	0	
2018/10/16	R214	07/02/2019	9.03	Call	Bond Future	107.2500		0.1072	116.5100	0.1165	8.634	0	0	
2018/10/16	R214	07/02/2019	9.03	Put	Bond Future	8,353.3600		8.3534	8,156.9800	8.1570	(2.351)	0	0	
2018/10/16	R214	02/05/2019	9.87	Call	Bond Future	1,817.8000		1.8178	1,891.5300	1.8915	4.056	0	0	
2018/10/16	R214	02/05/2019	9.85	Call	Bond Future	1,766.3500		1.7663	1,838.6300	1.8386	4.092	0	0	
2018/10/16	R214	02/05/2019			Bond Future	10.2748		68.5725	10.2418	68.7816	(0.321)	0.0000	0.0000	0
2018/10/16	R214	02/05/2019	9.85	Put	Bond Future	4,541.6000		4.5416	4,404.7400	4.4047	(3.013)	0	0	
2018/10/16	R214	02/05/2019	9.87	Put	Bond Future	4,458.3200		4.4583	4,322.9100	4.3229	(3.037)	0	0	
2018/10/16	R214	02/05/2019	9.86	Call	Bond Future	1,792.0700		1.7921	1,865.0800	1.8651	4.074	0	0	
2018/10/16	R214	02/05/2019	9.86	Put	Bond Future	4,499.9000		4.4999	4,363.7700	4.3638	(3.025)	0	0	
2018/10/16	R214	01/08/2019	10.34	Put	Bond Future	63.3700		0.0634	0.0000	0.0000	(100.000)	0	0	
2018/10/16	R214	01/08/2019			Bond Future	10.3501		69.8197	10.3163	70.0319	(0.327)	0.0000	0.0000	0
2018/10/16	R214	01/08/2019	10.33	Call	Bond Future	0.0000		0.0000	86.2300	0.0862	100.000	0	0	
2018/10/16	R214	01/08/2019	10.33	Put	Bond Future	125.9700		0.1260	0.0000	0.0000	(100.000)	0	0	
2018/10/16	R214	01/08/2019	10.34	Call	Bond Future	0.0000		0.0000	148.8300	0.1488	100.000	0	0	
2018/10/16	R214	01/08/2019	10.32	Call	Bond Future	0.0000		0.0000	23.5400	0.0235	100.000	0	0	
2018/10/16	R214	01/08/2019	10.32	Put	Bond Future	188.6600		0.1887	0.0000	0.0000	(100.000)	0	0	
2018/10/16	R248	01/11/2018	9.03	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	
2018/10/16	R248	01/11/2018			Bond Future	10.1513		88.5472	10.1203	88.8036	(0.306)	0.0000	0.0000	91,180
2018/10/16	R248	01/11/2018	9.01	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	
2018/10/16	R248	01/11/2018	9.01	Put	Bond Future	10,382.0200		10.3820	10,125.6900	10.1257	(2.469)	0	0	
2018/10/16	R248	01/11/2018	9.03	Put	Bond Future	10,181.8100		10.1818	9,925.4900	9.9255	(2.517)	0	0	
2018/10/16	R248	01/11/2018	9.02	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	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
2018/10/16	R248	01/11/2018	9.02	Put	Bond Future	10,281.8300	10.2818	10,025.5100	10.0255	(2.493)	0	0	0
2018/10/16	R248	07/02/2019	9.06	Put	Bond Future	10,681.6800	10.6817	10,430.3300	10.4303	(2.353)	0	0	0
2018/10/16	R248	07/02/2019			Bond Future	10.2375	90.2493	10.2053	90.5108	(0.314)	0.0000	0.0000	10,093
2018/10/16	R248	07/02/2019	9.06	Call	Bond Future	111.2500	0.1113	121.4500	0.1214	9.169	0	0	0
2018/10/16	R248	07/02/2019	9.05	Put	Bond Future	10,776.9700	10.7770	10,525.2800	10.5253	(2.335)	0	0	0
2018/10/16	R248	07/02/2019	9.07	Call	Bond Future	115.3800	0.1154	125.9200	0.1259	9.135	0	0	0
2018/10/16	R248	07/02/2019	9.07	Put	Bond Future	10,586.6900	10.5867	10,335.6800	10.3357	(2.371)	0	0	0
2018/10/16	R248	07/02/2019	9.05	Call	Bond Future	107.2500	0.1072	117.1100	0.1171	9.193	0	0	0
2018/10/16	R248	02/05/2019	9.90	Put	Bond Future	5,612.7700	5.6128	5,439.7400	5.4397	(3.083)	0	0	0
2018/10/16	R248	02/05/2019			Bond Future	10.3075	87.3153	10.2744	87.5812	(0.321)	0.0000	0.0000	0
2018/10/16	R248	02/05/2019	9.90	Call	Bond Future	2,234.4000	2.2344	2,327.2900	2.3273	4.157	0	0	0
2018/10/16	R248	02/05/2019	9.91	Call	Bond Future	2,267.1800	2.2672	2,361.0100	2.3610	4.139	0	0	0
2018/10/16	R248	02/05/2019	9.89	Put	Bond Future	5,666.0700	5.6661	5,492.1100	5.4921	(3.070)	0	0	0
2018/10/16	R248	02/05/2019	9.91	Put	Bond Future	5,559.8700	5.5599	5,387.7800	5.3878	(3.095)	0	0	0
2018/10/16	R248	02/05/2019	9.89	Call	Bond Future	2,201.8700	2.2019	2,293.8300	2.2938	4.176	0	0	0
2018/10/16	R248	01/08/2019	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/16	R248	01/08/2019	10.34	Put	Bond Future	350.0900	0.3501	80.2500	0.0803	(77.077)	0	0	0
2018/10/16	R248	01/08/2019			Bond Future	10.3841	88.9034	10.3501	89.1732	(0.328)	0.0000	0.0000	0
2018/10/16	R248	01/08/2019	10.36	Call	Bond Future	0.0000	0.0000	78.6900	0.0787	100.000	0	0	0
2018/10/16	R248	01/08/2019	10.36	Put	Bond Future	191.1500	0.1911	0.0000	0.0000	(100.000)	0	0	0
2018/10/16	R248	01/08/2019	10.35	Put	Bond Future	270.5600	0.2706	0.7200	0.0007	(99.734)	0	0	0
2018/10/16	R248	01/08/2019	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

964673