



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 19/10/2018 TO 19/10/2018

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
2018/10/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	2025	01/11/2018			Bond Future	132.8184	132.8184	132.7617	132.7617	(0.043)	0.0000	0.0000	529
2018/10/19	2025	07/02/2019			Bond Future	133.9906	133.9906	133.9329	133.9329	(0.043)	0.0000	0.0000	0
2018/10/19	2025	02/05/2019			Bond Future	136.2381	136.2381	136.1796	136.1796	(0.043)	0.0000	0.0000	0
2018/10/19	2025	01/08/2019			Bond Future	138.6930	138.6930	138.6335	138.6335	(0.043)	0.0000	0.0000	0
2018/10/19	2029	01/11/2018			Bond Future	100.8427	100.8427	100.7643	100.7643	(0.078)	0.0000	0.0000	1,648
2018/10/19	2029	07/02/2019			Bond Future	102.8066	102.8066	102.7268	102.7268	(0.078)	0.0000	0.0000	1,386
2018/10/19	2029	02/05/2019			Bond Future	103.4585	103.4585	103.3775	103.3775	(0.078)	0.0000	0.0000	0
2018/10/19	2029	01/08/2019			Bond Future	105.3581	105.3581	105.2757	105.2757	(0.078)	0.0000	0.0000	0
2018/10/19	2030	01/11/2018	8.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2030	01/11/2018	8.58	Put	Bond Future	6,616.8100	6.6168	6,863.6800	6.8637	3.731	0	0	0
2018/10/19	2030	01/11/2018	9.60	Put	Bond Future	645.0600	0.6451	742.9900	0.7430	15.182	0	0	0
2018/10/19	2030	01/11/2018			Bond Future	9.5824	91.3635	9.6218	91.1167	0.410	0.0000	0.0000	49,318
2018/10/19	2030	01/11/2018	8.60	Put	Bond Future	6,478.4600	6.4785	6,725.3300	6.7253	3.811	0	0	0
2018/10/19	2030	01/11/2018	8.58	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2030	01/11/2018	8.90	Put	Bond Future	4,436.7100	4.4367	4,682.5600	4.6826	5.541	0	0	0
2018/10/19	2030	01/11/2018	8.90	Call	Bond Future	1.7100	0.0017	0.6800	0.0007	(60.234)	0	0	0
2018/10/19	2030	01/11/2018	8.59	Put	Bond Future	6,547.6000	6.5476	6,794.4700	6.7945	3.770	0	0	0
2018/10/19	2030	01/11/2018	9.60	Call	Bond Future	755.4000	0.7554	606.4500	0.6065	(19.718)	0	0	0
2018/10/19	2030	01/11/2018	8.59	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2030	07/02/2019	8.62	Call	Bond Future	137.6600	0.1377	118.1300	0.1181	(14.187)	0	0	0
2018/10/19	2030	07/02/2019	10.20	Put	Bond Future	850.2800	0.8503	909.7200	0.9097	6.991	0	0	4,000
2018/10/19	2030	07/02/2019			Bond Future	9.6715	89.1106	9.7125	88.8592	0.423	0.0000	0.0000	5,954
2018/10/19	2030	07/02/2019	9.68	Put	Bond Future	1,949.0300	1.9490	2,064.6600	2.0647	5.933	0	0	0
2018/10/19	2030	07/02/2019	9.68	Call	Bond Future	2,001.0500	2.0010	1,865.1900	1.8652	(6.789)	0	0	4,000
2018/10/19	2030	07/02/2019	9.18	Put	Bond Future	3,829.6600	3.8297	4,010.1300	4.0101	4.712	0	0	0
2018/10/19	2030	07/02/2019	9.18	Call	Bond Future	731.2700	0.7313	660.2500	0.6603	(9.712)	0	0	4,000
2018/10/19	2030	07/02/2019	8.62	Put	Bond Future	6,944.9900	6.9450	7,176.9500	7.1770	3.340	0	0	0
2018/10/19	2030	07/02/2019	8.63	Call	Bond Future	142.1500	0.1421	122.0900	0.1221	(14.112)	0	0	0
2018/10/19	2030	07/02/2019	8.90	Call	Bond Future	334.2300	0.3342	294.3200	0.2943	(11.941)	0	0	1,320
2018/10/19	2030	07/02/2019	10.20	Call	Bond Future	4,026.2000	4.0262	3,834.1500	3.8342	(4.770)	0	0	0
2018/10/19	2030	07/02/2019	8.63	Put	Bond Future	6,881.5200	6.8815	7,112.9500	7.1129	3.363	0	0	0
2018/10/19	2030	07/02/2019	8.64	Call	Bond Future	146.7600	0.1468	126.1600	0.1262	(14.037)	0	0	0
2018/10/19	2030	07/02/2019	8.64	Put	Bond Future	6,818.2200	6.8182	7,049.1100	7.0491	3.386	0	0	0
2018/10/19	2030	07/02/2019	9.60	Put	Bond Future	2,194.2000	2.1942	2,320.0500	2.3200	5.736	0	0	0
2018/10/19	2030	07/02/2019	9.60	Call	Bond Future	1,752.0200	1.7520	1,626.3800	1.6264	(7.171)	0	0	1,320
2018/10/19	2030	07/02/2019	8.90	Put	Bond Future	5,262.5900	5.2626	5,474.1700	5.4742	4.020	0	0	0
2018/10/19	2030	07/02/2019	9.40	Put	Bond Future	2,898.2600	2.8983	3,050.3100	3.0503	5.246	0	0	0
2018/10/19	2030	07/02/2019	9.40	Call	Bond Future	1,204.2700	1.2043	1,104.8300	1.1048	(8.257)	0	0	0
2018/10/19	2030	07/02/2019	8.70	Put	Bond Future	6,442.5400	6.4425	6,669.9400	6.6699	3.530	0	0	0
2018/10/19	2030	07/02/2019	8.70	Call	Bond Future	177.1400	0.1771	153.0500	0.1530	(13.599)	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
2018/10/19	2030	02/05/2019	9.41	Call	Bond Future	1,680.1500	1.6801	1,577.0300	1.5770	(6.138)	0	0	0
2018/10/19	2030	02/05/2019			Bond Future	9.7529	90.5914	9.7952	90.3357	0.434	0.0000	0.0000	0
2018/10/19	2030	02/05/2019	9.39	Call	Bond Future	1,630.0700	1.6301	1,528.9300	1.5289	(6.205)	0	0	0
2018/10/19	2030	02/05/2019	9.39	Put	Bond Future	3,862.1500	3.8621	4,016.6200	4.0166	4.000	0	0	0
2018/10/19	2030	02/05/2019	9.41	Put	Bond Future	3,787.2600	3.7873	3,939.7500	3.9398	4.026	0	0	0
2018/10/19	2030	02/05/2019	9.40	Call	Bond Future	1,655.0000	1.6550	1,552.8700	1.5529	(6.171)	0	0	0
2018/10/19	2030	02/05/2019	9.40	Put	Bond Future	3,824.5700	3.8246	3,978.0500	3.9781	4.013	0	0	0
2018/10/19	2030	01/08/2019	9.91	Put	Bond Future	3,167.2500	3.1673	3,283.3800	3.2834	3.667	0	0	0
2018/10/19	2030	01/08/2019			Bond Future	9.8446	88.2322	9.8886	87.9720	0.447	0.0000	0.0000	0
2018/10/19	2030	01/08/2019	9.91	Call	Bond Future	3,553.8700	3.5539	3,409.8400	3.4098	(4.053)	0	0	0
2018/10/19	2030	01/08/2019	9.92	Call	Bond Future	3,586.7600	3.5868	3,441.9900	3.4420	(4.036)	0	0	0
2018/10/19	2030	01/08/2019	9.90	Put	Bond Future	3,193.4200	3.1934	3,310.2800	3.3103	3.659	0	0	0
2018/10/19	2030	01/08/2019	9.92	Put	Bond Future	3,141.2700	3.1413	3,256.6600	3.2567	3.673	0	0	0
2018/10/19	2030	01/08/2019	9.90	Call	Bond Future	3,521.1100	3.5211	3,377.8100	3.3778	(4.070)	0	0	0
2018/10/19	2032	01/11/2018	8.77	Put	Bond Future	7,260.2400	7.2602	7,492.1200	7.4921	3.194	0	0	0
2018/10/19	2032	01/11/2018			Bond Future	9.7828	89.5122	9.8171	89.2803	0.350	0.0000	0.0000	38,628
2018/10/19	2032	01/11/2018	8.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2032	01/11/2018	8.76	Put	Bond Future	7,336.0100	7.3360	7,567.8900	7.5679	3.161	0	0	0
2018/10/19	2032	01/11/2018	8.77	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2032	01/11/2018	8.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2032	01/11/2018	8.75	Put	Bond Future	7,411.8600	7.4119	7,643.7400	7.6437	3.128	0	0	0
2018/10/19	2032	07/02/2019	8.81	Call	Bond Future	138.3900	0.1384	120.6000	0.1206	(12.855)	0	0	0
2018/10/19	2032	07/02/2019	8.80	Put	Bond Future	7,711.0400	7.7110	7,929.9500	7.9300	2.839	0	0	0
2018/10/19	2032	07/02/2019			Bond Future	9.8741	91.2332	9.9096	90.9969	0.360	0.0000	0.0000	4,456
2018/10/19	2032	07/02/2019	8.82	Call	Bond Future	143.0200	0.1430	124.7300	0.1247	(12.788)	0	0	0
2018/10/19	2032	07/02/2019	8.82	Put	Bond Future	7,570.9300	7.5709	7,788.8500	7.7888	2.878	0	0	0
2018/10/19	2032	07/02/2019	8.81	Put	Bond Future	7,640.8800	7.6409	7,859.3000	7.8593	2.859	0	0	0
2018/10/19	2032	07/02/2019	8.80	Call	Bond Future	133.8900	0.1339	116.5900	0.1166	(12.921)	0	0	0
2018/10/19	2032	02/05/2019	9.62	Put	Bond Future	4,098.1900	4.0982	4,238.6300	4.2386	3.427	0	0	0
2018/10/19	2032	02/05/2019	9.61	Call	Bond Future	1,849.1500	1.8491	1,750.3600	1.7504	(5.342)	0	0	0
2018/10/19	2032	02/05/2019			Bond Future	9.9532	88.5941	9.9899	88.3540	0.369	0.0000	0.0000	0
2018/10/19	2032	02/05/2019	9.62	Call	Bond Future	1,876.6600	1.8767	1,776.9400	1.7769	(5.314)	0	0	0
2018/10/19	2032	02/05/2019	9.61	Put	Bond Future	4,138.5700	4.1386	4,279.9400	4.2799	3.416	0	0	0
2018/10/19	2032	02/05/2019	9.63	Call	Bond Future	1,904.3900	1.9044	1,803.7500	1.8038	(5.285)	0	0	0
2018/10/19	2032	02/05/2019	9.63	Put	Bond Future	4,058.1100	4.0581	4,197.6300	4.1976	3.438	0	0	0
2018/10/19	2032	01/08/2019	10.10	Call	Bond Future	3,971.4700	3.9715	3,834.8100	3.8348	(3.441)	0	0	0
2018/10/19	2032	01/08/2019	10.11	Put	Bond Future	3,551.9700	3.5520	3,659.1000	3.6591	3.016	0	0	0
2018/10/19	2032	01/08/2019			Bond Future	10.0393	90.2033	10.0773	89.9589	0.379	0.0000	0.0000	0
2018/10/19	2032	01/08/2019	10.10	Put	Bond Future	3,581.6100	3.5816	3,689.4000	3.6894	3.010	0	0	0
2018/10/19	2032	01/08/2019	10.11	Call	Bond Future	4,005.7800	4.0058	3,868.4600	3.8685	(3.428)	0	0	0
2018/10/19	2032	01/08/2019	10.09	Call	Bond Future	3,937.3000	3.9373	3,801.3000	3.8013	(3.454)	0	0	0
2018/10/19	2032	01/08/2019	10.09	Put	Bond Future	3,611.4600	3.6115	3,719.9100	3.7199	3.003	0	0	0
2018/10/19	2033	01/11/2018			Bond Future	103.0820	103.0820	103.0982	103.0982	0.016	0.0000	0.0000	6,373
2018/10/19	2033	07/02/2019			Bond Future	105.0895	105.0895	105.1061	105.1061	0.016	0.0000	0.0000	0
2018/10/19	2033	02/05/2019			Bond Future	105.7077	105.7077	105.7246	105.7246	0.016	0.0000	0.0000	0
2018/10/19	2033	01/08/2019			Bond Future	107.6485	107.6485	107.6659	107.6659	0.016	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
2018/10/19	2037	01/11/2018	9.03	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/19	2037	01/11/2018			Bond Future	10.0121	89.6784	10.0364	89.4968	0.242	0.0000	0.0000	52,999
2018/10/19	2037	01/11/2018	9.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2037	01/11/2018	9.01	Put	Bond Future	8,036.4300	8.0364	8,217.9700	8.2180	2.259	0	0	0
2018/10/19	2037	01/11/2018	9.03	Put	Bond Future	7,865.2400	7.8652	8,046.7800	8.0468	2.308	0	0	0
2018/10/19	2037	01/11/2018	9.02	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/19	2037	01/11/2018	9.02	Put	Bond Future	7,950.7800	7.9508	8,132.3200	8.1323	2.283	0	0	0
2018/10/19	2037	07/02/2019	9.06	Put	Bond Future	8,388.2600	8.3883	8,556.4000	8.5564	2.004	0	0	0
2018/10/19	2037	07/02/2019	9.05	Call	Bond Future	171.1700	0.1712	154.8800	0.1549	(9.517)	0	0	0
2018/10/19	2037	07/02/2019			Bond Future	10.0985	87.1425	10.1236	86.9576	0.249	0.0000	0.0000	11,591
2018/10/19	2037	07/02/2019	9.06	Call	Bond Future	177.8800	0.1779	161.0800	0.1611	(9.445)	0	0	0
2018/10/19	2037	07/02/2019	9.05	Put	Bond Future	8,466.2600	8.4663	8,634.9100	8.6349	1.992	0	0	0
2018/10/19	2037	07/02/2019	9.07	Call	Bond Future	184.8600	0.1849	167.5400	0.1675	(9.369)	0	0	0
2018/10/19	2037	07/02/2019	9.07	Put	Bond Future	8,310.6500	8.3107	8,478.2700	8.4783	2.017	0	0	0
2018/10/19	2037	02/05/2019	9.81	Put	Bond Future	4,736.9400	4.7369	4,846.0500	4.8461	2.303	0	0	0
2018/10/19	2037	02/05/2019			Bond Future	10.1760	88.5905	10.2019	88.4026	0.254	0.0000	0.0000	0
2018/10/19	2037	02/05/2019	9.80	Call	Bond Future	1,979.0400	1.9790	1,901.0000	1.9010	(3.943)	0	0	0
2018/10/19	2037	02/05/2019	9.80	Put	Bond Future	4,783.2700	4.7833	4,893.1100	4.8931	2.296	0	0	0
2018/10/19	2037	02/05/2019	9.81	Call	Bond Future	2,009.0800	2.0091	1,930.3100	1.9303	(3.921)	0	0	0
2018/10/19	2037	02/05/2019	9.79	Call	Bond Future	1,949.4900	1.9495	1,872.1800	1.8722	(3.966)	0	0	0
2018/10/19	2037	02/05/2019	9.79	Put	Bond Future	4,830.1900	4.8302	4,940.7600	4.9408	2.289	0	0	0
2018/10/19	2037	01/08/2019	10.31	Call	Bond Future	4,405.8000	4.4058	4,296.3600	4.2964	(2.484)	0	0	0
2018/10/19	2037	01/08/2019			Bond Future	10.2627	85.9447	10.2895	85.7534	0.261	0.0000	0.0000	0
2018/10/19	2037	01/08/2019	10.29	Call	Bond Future	4,331.1500	4.3312	4,222.7300	4.2227	(2.503)	0	0	0
2018/10/19	2037	01/08/2019	10.29	Put	Bond Future	4,136.0400	4.1360	4,218.8700	4.2189	2.003	0	0	0
2018/10/19	2037	01/08/2019	10.31	Put	Bond Future	4,068.0900	4.0681	4,149.9000	4.1499	2.011	0	0	0
2018/10/19	2037	01/08/2019	10.30	Call	Bond Future	4,368.4000	4.3684	4,259.4700	4.2595	(2.494)	0	0	0
2018/10/19	2037	01/08/2019	10.30	Put	Bond Future	4,101.9500	4.1019	4,184.2700	4.1843	2.007	0	0	0
2018/10/19	2038	01/11/2018			Bond Future	122.8253	122.8253	122.8446	122.8446	0.016	0.0000	0.0000	6,394
2018/10/19	2038	07/02/2019			Bond Future	123.6261	123.6261	123.6458	123.6458	0.016	0.0000	0.0000	3,452
2018/10/19	2038	02/05/2019			Bond Future	125.6996	125.6996	125.7200	125.7200	0.016	0.0000	0.0000	0
2018/10/19	2038	01/08/2019			Bond Future	127.9552	127.9552	127.9759	127.9759	0.016	0.0000	0.0000	0
2018/10/19	2040	01/11/2018	9.09	Put	Bond Future	8,645.9100	8.6459	8,960.3300	8.9603	3.637	0	0	0
2018/10/19	2040	01/11/2018	9.80	Call	Bond Future	167.0800	0.1671	110.2500	0.1103	(34.014)	0	0	1,770
2018/10/19	2040	01/11/2018	10.00	Put	Bond Future	1,332.8300	1.3328	1,506.9900	1.5070	13.067	0	0	0
2018/10/19	2040	01/11/2018			Bond Future	10.0921	92.8858	10.1314	92.5714	0.390	0.0000	0.0000	26,076
2018/10/19	2040	01/11/2018	9.08	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2040	01/11/2018	9.08	Put	Bond Future	8,738.7300	8.7387	9,053.1500	9.0532	3.598	0	0	0
2018/10/19	2040	01/11/2018	9.20	Put	Bond Future	7,633.8800	7.6339	7,948.2400	7.9482	4.118	0	0	0
2018/10/19	2040	01/11/2018	9.20	Call	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	3,940
2018/10/19	2040	01/11/2018	9.80	Put	Bond Future	2,558.4600	2.5585	2,816.0600	2.8161	10.069	0	0	0
2018/10/19	2040	01/11/2018	9.60	Put	Bond Future	4,115.1000	4.1151	4,416.9500	4.4169	7.335	0	0	0
2018/10/19	2040	01/11/2018	9.60	Call	Bond Future	26.9400	0.0269	14.3600	0.0144	(46.696)	0	0	0
2018/10/19	2040	01/11/2018	9.09	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2040	01/11/2018	9.10	Put	Bond Future	8,553.2300	8.5532	8,867.6400	8.8676	3.676	0	0	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
2018/10/19	2040	01/11/2018	10.00	Call	Bond Future	589.8600		0.5899	449.5900	0.4496	(23.780)	0	0	2,690
2018/10/19	2040	01/11/2018	9.07	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2040	01/11/2018	9.07	Put	Bond Future	8,831.7000		8.8317	9,146.1200	9.1461	3.560	0	0	0
2018/10/19	2040	01/11/2018	9.10	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	2,950
2018/10/19	2040	01/11/2018	8.50	Put	Bond Future	14,365.5900		14.3656	14,680.0200	14.6800	2.189	0	0	0
2018/10/19	2040	01/11/2018	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/19	2040	07/02/2019	9.13	Call	Bond Future	173.4900		0.1735	148.8900	0.1489	(14.179)	0	0	0
2018/10/19	2040	07/02/2019	9.11	Put	Bond Future	9,272.5300		9.2725	9,569.5800	9.5696	3.204	0	0	0
2018/10/19	2040	07/02/2019			Bond Future	10.1780		90.1610	10.2187	89.8407	0.400	0.0000	0.0000	2,384
2018/10/19	2040	07/02/2019	9.13	Put	Bond Future	9,099.8400		9.0998	9,395.5500	9.3955	3.250	0	0	0
2018/10/19	2040	07/02/2019	9.11	Call	Bond Future	162.3000		0.1623	139.0400	0.1390	(14.331)	0	0	0
2018/10/19	2040	07/02/2019	9.12	Put	Bond Future	9,186.0400		9.1860	9,482.4200	9.4824	3.226	0	0	0
2018/10/19	2040	07/02/2019	9.12	Call	Bond Future	167.8200		0.1678	143.8900	0.1439	(14.259)	0	0	0
2018/10/19	2040	02/05/2019	9.89	Call	Bond Future	2,174.6800		2.1747	2,043.5100	2.0435	(6.032)	0	0	0
2018/10/19	2040	02/05/2019	9.88	Put	Bond Future	5,142.0900		5.1421	5,337.7800	5.3378	3.806	0	0	0
2018/10/19	2040	02/05/2019			Bond Future	10.2550		91.6591	10.2970	91.3335	0.409	0.0000	0.0000	0
2018/10/19	2040	02/05/2019	9.90	Call	Bond Future	2,207.1300		2.2071	2,074.7100	2.0747	(6.000)	0	0	0
2018/10/19	2040	02/05/2019	9.90	Put	Bond Future	5,042.7100		5.0427	5,235.8900	5.2359	3.831	0	0	0
2018/10/19	2040	02/05/2019	9.89	Put	Bond Future	5,092.2100		5.0922	5,286.6400	5.2866	3.818	0	0	0
2018/10/19	2040	02/05/2019	9.88	Call	Bond Future	2,142.4900		2.1425	2,012.5800	2.0126	(6.064)	0	0	0
2018/10/19	2040	01/08/2019	10.37	Put	Bond Future	4,440.5200		4.4405	4,589.1700	4.5892	3.348	0	0	0
2018/10/19	2040	01/08/2019	10.36	Call	Bond Future	4,622.1600		4.6222	4,440.3000	4.4403	(3.935)	0	0	0
2018/10/19	2040	01/08/2019			Bond Future	10.3411		88.8187	10.3844	88.4873	0.419	0.0000	0.0000	0
2018/10/19	2040	01/08/2019	10.37	Call	Bond Future	4,661.7300		4.6617	4,478.9800	4.4790	(3.920)	0	0	0
2018/10/19	2040	01/08/2019	10.36	Put	Bond Future	4,477.4000		4.4774	4,626.9400	4.6269	3.340	0	0	0
2018/10/19	2040	01/08/2019	10.38	Call	Bond Future	4,701.7500		4.7018	4,518.1200	4.5181	(3.906)	0	0	0
2018/10/19	2040	01/08/2019	10.38	Put	Bond Future	4,404.2100		4.4042	4,551.9800	4.5520	3.355	0	0	0
2018/10/19	2044	01/11/2018	9.12	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	2044	01/11/2018			Bond Future	10.1116		89.9549	10.1359	89.7581	0.240	0.0000	0.0000	33,576
2018/10/19	2044	01/11/2018	9.12	Put	Bond Future	8,721.4000		8.7214	8,918.2100	8.9182	2.257	0	0	0
2018/10/19	2044	01/11/2018	9.13	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/19	2044	01/11/2018	9.14	Put	Bond Future	8,531.3700		8.5314	8,728.1800	8.7282	2.307	0	0	0
2018/10/19	2044	01/11/2018	9.13	Put	Bond Future	8,626.3100		8.6263	8,823.1200	8.8231	2.282	0	0	0
2018/10/19	2044	01/11/2018	9.14	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/19	2044	07/02/2019	9.18	Put	Bond Future	8,992.7400		8.9927	9,174.8400	9.1748	2.025	0	0	0
2018/10/19	2044	07/02/2019			Bond Future	10.1943		87.2990	10.2194	87.0985	0.246	0.0000	0.0000	6,535
2018/10/19	2044	07/02/2019	9.17	Call	Bond Future	187.3600		0.1874	169.4300	0.1694	(9.570)	0	0	0
2018/10/19	2044	07/02/2019	9.17	Put	Bond Future	9,080.5200		9.0805	9,263.1000	9.2631	2.011	0	0	0
2018/10/19	2044	07/02/2019	9.18	Call	Bond Future	193.6400		0.1936	175.2300	0.1752	(9.507)	0	0	0
2018/10/19	2044	07/02/2019	9.16	Call	Bond Future	181.2400		0.1812	163.7900	0.1638	(9.628)	0	0	0
2018/10/19	2044	07/02/2019	9.16	Put	Bond Future	9,168.6100		9.1686	9,351.6700	9.3517	1.997	0	0	0
2018/10/19	2044	02/05/2019	9.90	Call	Bond Future	2,198.7000		2.1987	2,112.9100	2.1129	(3.902)	0	0	0
2018/10/19	2044	02/05/2019			Bond Future	10.2682		88.7496	10.2941	88.5458	0.252	0.0000	0.0000	0
2018/10/19	2044	02/05/2019	9.90	Put	Bond Future	5,191.3900		5.1914	5,309.3200	5.3093	2.272	0	0	0
2018/10/19	2044	02/05/2019	9.91	Call	Bond Future	2,231.6800		2.2317	2,145.1000	2.1451	(3.880)	0	0	0
2018/10/19	2044	02/05/2019	9.92	Put	Bond Future	5,090.3600		5.0904	5,206.7100	5.2067	2.286	0	0	0
2018/10/19	2044	02/05/2019	9.91	Put	Bond Future	5,140.8000		5.1408	5,257.9400	5.2579	2.279	0	0	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
2018/10/19	2044	02/05/2019	9.92	Call	Bond Future	2,264.6700		2.2647	2,177.3000	2.1773	(3.858)	0	0	0
2018/10/19	2044	01/08/2019	10.40	Put	Bond Future	4,355.6500		4.3556	4,443.9100	4.4439	2.026	0	0	0
2018/10/19	2044	01/08/2019			Bond Future	10.3507		85.9815	10.3774	85.7741	0.258	0.0000	0.0000	0
2018/10/19	2044	01/08/2019	10.39	Call	Bond Future	4,697.2000		4.6972	4,578.6900	4.5787	(2.523)	0	0	0
2018/10/19	2044	01/08/2019	10.39	Put	Bond Future	4,392.3800		4.3924	4,481.2100	4.4812	2.022	0	0	0
2018/10/19	2044	01/08/2019	10.40	Call	Bond Future	4,737.7500		4.7377	4,618.6700	4.6187	(2.513)	0	0	0
2018/10/19	2044	01/08/2019	10.38	Call	Bond Future	4,657.1000		4.6571	4,539.1500	4.5392	(2.533)	0	0	0
2018/10/19	2044	01/08/2019	10.38	Put	Bond Future	4,429.6900		4.4297	4,519.0800	4.5191	2.018	0	0	0
2018/10/19	2046	01/11/2018			Bond Future	116.8841		116.8841	116.9026	116.9026	0.016	0.0000	0.0000	3,383
2018/10/19	2046	07/02/2019			Bond Future	119.1605		119.1605	119.1794	119.1794	0.016	0.0000	0.0000	8,699
2018/10/19	2046	02/05/2019			Bond Future	119.4739		119.4739	119.4933	119.4933	0.016	0.0000	0.0000	0
2018/10/19	2046	01/08/2019			Bond Future	121.6675		121.6675	121.6874	121.6874	0.016	0.0000	0.0000	0
2018/10/19	2050	01/11/2018			Bond Future	122.7471		122.7471	122.7664	122.7664	0.016	0.0000	0.0000	4,841
2018/10/19	2050	07/02/2019			Bond Future	123.3661		123.3661	123.3860	123.3860	0.016	0.0000	0.0000	5,243
2018/10/19	2050	02/05/2019			Bond Future	125.4355		125.4355	125.4558	125.4558	0.016	0.0000	0.0000	0
2018/10/19	2050	01/08/2019			Bond Future	125.9212		125.9212	125.9419	125.9419	0.016	0.0000	0.0000	0
2018/10/19	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	AL37	01/11/2018			Index Future	589.7720		589.7720	589.0610	589.0610	(0.121)	0.0000	0.0000	0
2018/10/19	AL37	07/02/2019			Index Future	601.1110		601.1110	600.3860	600.3860	(0.121)	0.0000	0.0000	0
2018/10/19	AL37	02/05/2019			Index Future	611.1010		611.1010	610.3650	610.3650	(0.120)	0.0000	0.0000	0
2018/10/19	AL37	01/08/2019			Index Future	622.2050		622.2050	621.4560	621.4560	(0.120)	0.0000	0.0000	0
2018/10/19	AL7T	01/11/2018			Index Future	679.3640		679.3640	677.9530	677.9530	(0.208)	0.0000	0.0000	0
2018/10/19	AL7T	07/02/2019			Index Future	692.4250		692.4250	690.9880	690.9880	(0.208)	0.0000	0.0000	0
2018/10/19	AL7T	02/05/2019			Index Future	703.9330		703.9330	702.4730	702.4730	(0.207)	0.0000	0.0000	0
2018/10/19	AL7T	01/08/2019			Index Future	716.7230		716.7230	715.2370	715.2370	(0.207)	0.0000	0.0000	0
2018/10/19	ALBI	01/11/2018			Index Future	613.5630		613.5630	612.2800	612.2800	(0.209)	0.0000	0.0000	590
2018/10/19	ALBI	07/02/2019			Index Future	625.3590		625.3590	624.0520	624.0520	(0.209)	0.0000	0.0000	513
2018/10/19	ALBI	02/05/2019			Index Future	635.7530		635.7530	634.4240	634.4240	(0.209)	0.0000	0.0000	0
2018/10/19	ALBI	01/08/2019			Index Future	647.3040		647.3040	645.9520	645.9520	(0.209)	0.0000	0.0000	0
2018/10/19	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	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
2018/10/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/19	ES33	01/11/2018			Bond Future	11.2147	74.4809	11.2385	74.3457	0.212	0.0000	0.0000	9,037
2018/10/19	ES33	07/02/2019			Bond Future	11.3568	75.9129	11.3815	75.7752	0.217	0.0000	0.0000	0
2018/10/19	ES33	02/05/2019			Bond Future	11.4776	73.3850	11.5031	73.2451	0.222	0.0000	0.0000	0
2018/10/19	ES33	01/08/2019			Bond Future	11.6102	74.7180	11.6366	74.5756	0.228	0.0000	0.0000	0
2018/10/19	ES42	01/11/2018			Bond Future	11.4386	76.4711	11.4675	76.2858	0.252	0.0000	0.0000	7,957
2018/10/19	ES42	07/02/2019			Bond Future	11.5727	77.9414	11.6027	77.7526	0.259	0.0000	0.0000	0
2018/10/19	ES42	02/05/2019			Bond Future	11.6923	74.9766	11.7234	74.7848	0.265	0.0000	0.0000	0
2018/10/19	ES42	01/08/2019			Bond Future	11.8206	76.3382	11.8527	76.1429	0.272	0.0000	0.0000	0
2018/10/19	GOVI	01/11/2018	653.50	Put	GOVI	461,080.0000	46.1080	474,230.0000	47.4230	2.852	0	0	0
2018/10/19	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	01/11/2018			GOVI	607.3920	607.3920	606.0770	606.0770	(0.216)	0.0000	0.0000	135
2018/10/19	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	01/11/2018	653.49	Put	GOVI	460,980.0000	46.0980	474,130.0000	47.4130	2.853	0	0	0
2018/10/19	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	01/11/2018	653.51	Put	GOVI	461,180.0000	46.1180	474,330.0000	47.4330	2.851	0	0	0
2018/10/19	GOVI	07/02/2019	666.53	Put	GOVI	474,610.0000	47.4610	488,000.0000	48.8000	2.821	0	0	0
2018/10/19	GOVI	07/02/2019			GOVI	619.0690	619.0690	617.7300	617.7300	(0.216)	0.0000	0.0000	328
2018/10/19	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	07/02/2019	666.52	Put	GOVI	474,510.0000	47.4510	487,900.0000	48.7900	2.822	0	0	0
2018/10/19	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	07/02/2019	666.51	Put	GOVI	474,410.0000	47.4410	487,800.0000	48.7800	2.822	0	0	0
2018/10/19	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	02/05/2019	647.88	Put	GOVI	185,220.0000	18.5220	198,830.0000	19.8830	7.348	0	0	0
2018/10/19	GOVI	02/05/2019	647.86	Put	GOVI	185,020.0000	18.5020	198,630.0000	19.8630	7.356	0	0	0
2018/10/19	GOVI	02/05/2019			GOVI	629.3580	629.3580	627.9970	627.9970	(0.216)	0.0000	0.0000	0
2018/10/19	GOVI	02/05/2019	647.87	Put	GOVI	185,120.0000	18.5120	198,730.0000	19.8730	7.352	0	0	0
2018/10/19	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	01/08/2019	638.68	Call	GOVI	21,130.0000	2.1130	7,280.0000	0.7280	(65.547)	0	0	0
2018/10/19	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	01/08/2019			GOVI	640.7930	640.7930	639.4080	639.4080	(0.216)	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
2018/10/19	GOVI	01/08/2019	638.69	Call	GOVI	21,030.0000	2.1030	7,180.0000	0.7180	(65.858)	0	0	0
2018/10/19	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	GOVI	01/08/2019	638.67	Call	GOVI	21,230.0000	2.1230	7,380.0000	0.7380	(65.238)	0	0	0
2018/10/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/19	IGOV	01/11/2018			Index Future	253.8480	253.8480	253.7460	253.7460	(0.040)	0.0000	0.0000	407
2018/10/19	IGOV	07/02/2019			Index Future	258.7920	258.7920	258.6880	258.6880	(0.040)	0.0000	0.0000	414
2018/10/19	IGOV	02/05/2019			Index Future	263.1330	263.1330	263.0280	263.0280	(0.040)	0.0000	0.0000	0
2018/10/19	IGOV	01/08/2019			Index Future	267.9650	267.9650	267.8580	267.8580	(0.040)	0.0000	0.0000	0
2018/10/19	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/19	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/19	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2018/10/19	IS01	19/09/2019			Interest Rate Swap	100.0000	100.0000	100.0100	100.0100	0.010	0.0000	0.0000	0
2018/10/19	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/19	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/10/19	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/10/19	IS02	20/09/2019			Interest Rate Swap	102.0000	102.0000	102.0100	102.0100	0.010	0.0000	0.0000	0
2018/10/19	IS02	20/12/2019			Interest Rate Swap	103.0700	103.0700	103.0900	103.0900	0.019	0.0000	0.0000	0
2018/10/19	IS02	23/03/2020			Interest Rate Swap	99.2000	99.2000	99.2200	99.2200	0.020	0.0000	0.0000	0
2018/10/19	IS02	22/06/2020			Interest Rate Swap	102.8900	102.8900	102.9200	102.9200	0.029	0.0000	0.0000	0
2018/10/19	IS02	21/09/2020			Interest Rate Swap	100.0300	100.0300	100.0500	100.0500	0.020	0.0000	0.0000	0
2018/10/19	IS05	17/12/2020			Interest Rate Swap	96.9800	96.9800	96.9900	96.9900	0.010	0.0000	0.0000	0
2018/10/19	IS05	16/03/2021			Interest Rate Swap	96.3000	96.3000	96.3100	96.3100	0.010	0.0000	0.0000	0
2018/10/19	IS05	15/06/2021			Interest Rate Swap	95.5900	95.5900	95.6100	95.6100	0.021	0.0000	0.0000	0
2018/10/19	IS05	21/09/2021			Interest Rate Swap	95.8600	95.8600	95.8800	95.8800	0.021	0.0000	0.0000	0
2018/10/19	IS05	21/12/2021			Interest Rate Swap	98.1300	98.1300	98.1600	98.1600	0.031	0.0000	0.0000	51
2018/10/19	IS05	15/03/2022			Interest Rate Swap	98.3500	98.3500	98.3800	98.3800	0.031	0.0000	0.0000	0
2018/10/19	IS05	21/06/2022			Interest Rate Swap	99.6200	99.6200	99.6500	99.6500	0.030	0.0000	0.0000	0
2018/10/19	IS05	20/09/2022			Interest Rate Swap	103.6100	103.6100	103.6400	103.6400	0.029	0.0000	0.0000	0
2018/10/19	IS05	20/12/2022			Interest Rate Swap	104.9400	104.9400	104.9700	104.9700	0.029	0.0000	0.0000	0
2018/10/19	IS05	22/03/2023			Interest Rate Swap	98.4300	98.4300	98.4800	98.4800	0.051	0.0000	0.0000	0
2018/10/19	IS05	20/06/2023			Interest Rate Swap	104.5300	104.5300	104.5800	104.5800	0.048	0.0000	0.0000	0
2018/10/19	IS05	19/09/2023			Interest Rate Swap	100.1400	100.1400	100.2000	100.2000	0.060	0.0000	0.0000	0
2018/10/19	IS10	17/12/2025			Interest Rate Swap	97.5500	97.5500	97.6000	97.6000	0.051	0.0000	0.0000	0
2018/10/19	IS10	16/03/2026			Interest Rate Swap	94.6500	94.6500	94.7100	94.7100	0.063	0.0000	0.0000	0
2018/10/19	IS10	15/06/2026			Interest Rate Swap	93.4800	93.4800	93.5500	93.5500	0.075	0.0000	0.0000	0
2018/10/19	IS10	21/09/2026			Interest Rate Swap	95.6900	95.6900	95.7600	95.7600	0.073	0.0000	0.0000	0
2018/10/19	IS10	21/12/2026			Interest Rate Swap	99.5000	99.5000	99.5700	99.5700	0.070	0.0000	0.0000	0
2018/10/19	IS10	15/03/2027			Interest Rate Swap	98.1600	98.1600	98.2300	98.2300	0.071	0.0000	0.0000	0
2018/10/19	IS10	21/06/2027			Interest Rate Swap	100.2700	100.2700	100.3400	100.3400	0.070	0.0000	0.0000	0
2018/10/19	IS10	20/09/2027			Interest Rate Swap	105.7200	105.7200	105.7900	105.7900	0.066	0.0000	0.0000	0
2018/10/19	IS10	20/12/2027			Interest Rate Swap	106.1300	106.1300	106.2000	106.2000	0.066	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
2018/10/19	IS10	22/03/2028			Interest Rate Swap	99.7800		99.7800	99.8500	99.8500	0.070	0.0000	0.0000	0
2018/10/19	IS10	20/06/2028			Interest Rate Swap	106.9200		106.9200	106.9800	106.9800	0.056	0.0000	0.0000	0
2018/10/19	IS10	19/09/2028			Interest Rate Swap	100.6300		100.6300	100.6900	100.6900	0.060	0.0000	0.0000	0
2018/10/19	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/19	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/19	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/19	JBAF	19/12/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/19	JBAF	20/03/2019			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/19	JBAF	19/06/2019			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/19	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/19	R023	01/11/2018	10.58	Call	Bond Future	6,860.2500		6.8602	6,740.6300	6.7406	(1.744)	0	0	0
2018/10/19	R023	01/11/2018	10.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R023	01/11/2018			Bond Future	8.5248		98.6665	8.5591	98.5469	0.402	0.0000	0.0000	37,310
2018/10/19	R023	01/11/2018	10.59	Call	Bond Future	6,892.1500		6.8922	6,772.5300	6.7725	(1.736)	0	0	0
2018/10/19	R023	01/11/2018	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R023	01/11/2018	10.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R023	01/11/2018	10.57	Call	Bond Future	6,828.3400		6.8283	6,708.7200	6.7087	(1.752)	0	0	0
2018/10/19	R023	07/02/2019	10.59	Call	Bond Future	6,197.7600		6.1978	6,076.8100	6.0768	(1.952)	0	0	0
2018/10/19	R023	07/02/2019			Bond Future	8.6334		100.5634	8.6704	100.4416	0.429	0.0000	0.0000	17,367
2018/10/19	R023	07/02/2019	10.57	Call	Bond Future	6,137.6200		6.1376	6,016.7200	6.0167	(1.970)	0	0	0
2018/10/19	R023	07/02/2019	10.57	Put	Bond Future	9.2300		0.0092	10.1500	0.0101	9.967	0	0	0
2018/10/19	R023	07/02/2019	10.59	Put	Bond Future	8.6000		0.0086	9.4700	0.0095	10.116	0	0	0
2018/10/19	R023	07/02/2019	10.58	Call	Bond Future	6,167.6900		6.1677	6,046.7700	6.0468	(1.961)	0	0	0
2018/10/19	R023	07/02/2019	10.58	Put	Bond Future	8.9100		0.0089	9.8100	0.0098	10.101	0	0	0
2018/10/19	R023	02/05/2019	8.45	Call	Bond Future	791.1600		0.7912	741.0400	0.7410	(6.335)	0	0	0
2018/10/19	R023	02/05/2019	8.44	Put	Bond Future	1,671.6400		1.6716	1,745.8400	1.7458	4.439	0	0	0
2018/10/19	R023	02/05/2019			Bond Future	8.7244		98.3074	8.7640	98.1836	0.454	0.0000	0.0000	0
2018/10/19	R023	02/05/2019	8.46	Call	Bond Future	805.4300		0.8054	754.7500	0.7547	(6.292)	0	0	0
2018/10/19	R023	02/05/2019	8.46	Put	Bond Future	1,636.7900		1.6368	1,709.8800	1.7099	4.465	0	0	0
2018/10/19	R023	02/05/2019	8.45	Put	Bond Future	1,654.1400		1.6541	1,727.7900	1.7278	4.452	0	0	0
2018/10/19	R023	02/05/2019	8.44	Call	Bond Future	777.0400		0.7770	727.4700	0.7275	(6.379)	0	0	0
2018/10/19	R023	01/08/2019	8.95	Call	Bond Future	1,778.3500		1.7784	1,707.9900	1.7080	(3.956)	0	0	0
2018/10/19	R023	01/08/2019			Bond Future	8.8302		100.0932	8.8730	99.9673	0.484	0.0000	0.0000	0
2018/10/19	R023	01/08/2019	8.93	Call	Bond Future	1,741.2500		1.7413	1,671.6400	1.6716	(3.998)	0	0	0
2018/10/19	R023	01/08/2019	8.93	Put	Bond Future	1,447.8300		1.4478	1,504.1200	1.5041	3.888	0	0	0
2018/10/19	R023	01/08/2019	8.95	Put	Bond Future	1,426.2700		1.4263	1,481.8100	1.4818	3.894	0	0	0
2018/10/19	R023	01/08/2019	8.94	Call	Bond Future	1,759.7600		1.7598	1,689.7700	1.6898	(3.977)	0	0	0
2018/10/19	R023	01/08/2019	8.94	Put	Bond Future	1,437.0100		1.4370	1,492.9200	1.4929	3.891	0	0	0
2018/10/19	R035	01/11/2018	8.93	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	R035	01/11/2018	8.92	Put	Bond Future	8,117.9700		8.1180	8,336.2400	8.3362	2.689	0	0	0
2018/10/19	R035	01/11/2018			Bond Future	9.9380		93.1191	9.9672	92.9008	0.294	0.0000	0.0000	43,318

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
2018/10/19	R035	01/11/2018	8.94	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	R035	01/11/2018	8.94	Put	Bond Future	7,948.3900	7.9484	8,166.6600	8.1667	2.746	0	0	0
2018/10/19	R035	01/11/2018	8.93	Put	Bond Future	8,033.1300	8.0331	8,251.4000	8.2514	2.717	0	0	0
2018/10/19	R035	01/11/2018	8.92	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	R035	07/02/2019	8.98	Call	Bond Future	159.2200	0.1592	141.3400	0.1413	(11.230)	0	0	0
2018/10/19	R035	07/02/2019			Bond Future	10.0309	94.9094	10.0612	94.6870	0.302	0.0000	0.0000	29,276
2018/10/19	R035	07/02/2019	8.96	Call	Bond Future	149.0000	0.1490	132.0800	0.1321	(11.356)	0	0	0
2018/10/19	R035	07/02/2019	8.96	Put	Bond Future	8,560.8100	8.5608	8,766.2700	8.7663	2.400	0	0	0
2018/10/19	R035	07/02/2019	8.98	Put	Bond Future	8,403.5800	8.4036	8,608.0800	8.6081	2.433	0	0	0
2018/10/19	R035	07/02/2019	8.97	Call	Bond Future	154.0400	0.1540	136.6500	0.1366	(11.289)	0	0	0
2018/10/19	R035	07/02/2019	8.97	Put	Bond Future	8,482.0700	8.4821	8,687.0600	8.6871	2.417	0	0	0
2018/10/19	R035	02/05/2019	9.74	Put	Bond Future	4,756.0400	4.7560	4,888.7200	4.8887	2.790	0	0	0
2018/10/19	R035	02/05/2019			Bond Future	10.1068	91.9893	10.1381	91.7633	0.309	0.0000	0.0000	0
2018/10/19	R035	02/05/2019	9.74	Call	Bond Future	2,037.2400	2.0372	1,943.9400	1.9439	(4.580)	0	0	0
2018/10/19	R035	02/05/2019	9.75	Call	Bond Future	2,067.3700	2.0674	1,973.2000	1.9732	(4.555)	0	0	0
2018/10/19	R035	02/05/2019	9.75	Put	Bond Future	4,710.4500	4.7105	4,842.2600	4.8423	2.798	0	0	0
2018/10/19	R035	02/05/2019	9.73	Call	Bond Future	2,007.3600	2.0074	1,914.9300	1.9149	(4.605)	0	0	0
2018/10/19	R035	02/05/2019	9.73	Put	Bond Future	4,801.9700	4.8020	4,935.5200	4.9355	2.781	0	0	0
2018/10/19	R035	01/08/2019	10.23	Call	Bond Future	4,312.9700	4.3130	4,184.1400	4.1841	(2.987)	0	0	0
2018/10/19	R035	01/08/2019	10.22	Put	Bond Future	4,065.0700	4.0651	4,166.8500	4.1669	2.504	0	0	0
2018/10/19	R035	01/08/2019			Bond Future	10.1904	93.6602	10.2227	93.4302	0.317	0.0000	0.0000	0
2018/10/19	R035	01/08/2019	10.24	Call	Bond Future	4,350.7100	4.3507	4,221.2500	4.2213	(2.976)	0	0	0
2018/10/19	R035	01/08/2019	10.24	Put	Bond Future	3,998.0200	3.9980	4,098.5400	4.0985	2.514	0	0	0
2018/10/19	R035	01/08/2019	10.23	Put	Bond Future	4,031.2600	4.0313	4,132.4100	4.1324	2.509	0	0	0
2018/10/19	R035	01/08/2019	10.22	Call	Bond Future	4,275.7100	4.2757	4,147.5100	4.1475	(2.998)	0	0	0
2018/10/19	R186	01/11/2018	8.54	Put	Bond Future	3,808.5000	3.8085	4,009.8000	4.0098	5.286	0	0	0
2018/10/19	R186	01/11/2018	8.90	Call	Bond Future	110.1500	0.1102	73.5600	0.0736	(33.218)	0	0	0
2018/10/19	R186	01/11/2018	9.14	Call	Bond Future	532.4500	0.5324	423.1800	0.4232	(20.522)	0	0	0
2018/10/19	R186	01/11/2018	7.96	Put	Bond Future	7,475.8700	7.4759	7,678.3700	7.6784	2.709	0	0	0
2018/10/19	R186	01/11/2018			Bond Future	9.1686	111.4476	9.2029	111.2451	0.374	0.0000	0.0000	62,787
2018/10/19	R186	01/11/2018	8.53	Call	Bond Future	1.8300	0.0018	0.7700	0.0008	(57.923)	0	0	0
2018/10/19	R186	01/11/2018	8.53	Put	Bond Future	3,870.1800	3.8702	4,071.6200	4.0716	5.205	0	0	0
2018/10/19	R186	01/11/2018	8.46	Put	Bond Future	4,304.0300	4.3040	4,506.1100	4.5061	4.695	0	0	0
2018/10/19	R186	01/11/2018	8.46	Call	Bond Future	0.6700	0.0007	0.2500	0.0003	(62.687)	0	0	5,000
2018/10/19	R186	01/11/2018	8.54	Call	Bond Future	2.1100	0.0021	0.9100	0.0009	(56.872)	0	0	0
2018/10/19	R186	01/11/2018	8.90	Put	Bond Future	1,715.5700	1.7156	1,881.4800	1.8815	9.671	0	0	2,500
2018/10/19	R186	01/11/2018	9.14	Put	Bond Future	702.1300	0.7021	795.3600	0.7954	13.278	0	0	5,000
2018/10/19	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/19	R186	01/11/2018	8.52	Call	Bond Future	1.5800	0.0016	0.6600	0.0007	(58.228)	0	0	0
2018/10/19	R186	01/11/2018	8.52	Put	Bond Future	3,931.9400	3.9319	4,133.5200	4.1335	5.127	0	0	0
2018/10/19	R186	07/02/2019	8.20	Call	Bond Future	110.9700	0.1110	96.2700	0.0963	(13.247)	0	0	0
2018/10/19	R186	07/02/2019	8.50	Call	Bond Future	297.4200	0.2974	264.9400	0.2649	(10.921)	0	0	1,000
2018/10/19	R186	07/02/2019	9.10	Put	Bond Future	2,269.1500	2.2691	2,382.8200	2.3828	5.009	0	0	1,000
2018/10/19	R186	07/02/2019	8.21	Put	Bond Future	6,402.6500	6.4026	6,593.8300	6.5938	2.986	0	0	0
2018/10/19	R186	07/02/2019	9.92	Put	Bond Future	593.5000	0.5935	632.1900	0.6322	6.519	0	0	1,170
2018/10/19	R186	07/02/2019			Bond Future	9.2657	108.2856	9.3017	108.0793	0.389	0.0000	0.0000	839
2018/10/19	R186	07/02/2019	8.20	Put	Bond Future	6,460.7300	6.4607	6,652.3200	6.6523	2.965	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
2018/10/19	R186	07/02/2019	8.50	Put	Bond Future	4,811.0400	4.8110	4,984.8500	4.9849	3.613	0	0	0
2018/10/19	R186	07/02/2019	9.10	Call	Bond Future	1,313.0200	1.3130	1,220.4000	1.2204	(7.054)	0	0	0
2018/10/19	R186	07/02/2019	8.21	Call	Bond Future	114.7200	0.1147	99.6100	0.0996	(13.171)	0	0	0
2018/10/19	R186	07/02/2019	9.92	Call	Bond Future	4,262.7600	4.2628	4,095.1600	4.0952	(3.932)	0	0	0
2018/10/19	R186	07/02/2019	8.30	Put	Bond Future	5,889.4000	5.8894	6,076.2200	6.0762	3.172	0	0	0
2018/10/19	R186	07/02/2019	8.22	Call	Bond Future	118.5800	0.1186	103.0500	0.1030	(13.097)	0	0	0
2018/10/19	R186	07/02/2019	8.22	Put	Bond Future	6,344.7200	6.3447	6,535.4800	6.5355	3.007	0	0	0
2018/10/19	R186	07/02/2019	9.27	Put	Bond Future	1,754.3200	1.7543	1,849.3400	1.8493	5.416	0	0	0
2018/10/19	R186	07/02/2019	9.27	Call	Bond Future	1,779.1000	1.7791	1,667.8300	1.6678	(6.254)	0	0	1,170
2018/10/19	R186	07/02/2019	8.30	Call	Bond Future	156.0200	0.1560	136.5500	0.1365	(12.479)	0	0	210
2018/10/19	R186	07/02/2019	8.77	Put	Bond Future	3,531.2300	3.5312	3,680.4900	3.6805	4.227	0	0	0
2018/10/19	R186	07/02/2019	8.77	Call	Bond Future	637.1300	0.6371	580.1000	0.5801	(8.951)	0	0	1,170
2018/10/19	R186	07/02/2019	9.90	Call	Bond Future	4,173.9600	4.1740	4,007.6000	4.0076	(3.986)	0	0	0
2018/10/19	R186	07/02/2019	9.90	Put	Bond Future	614.3800	0.6144	654.3100	0.6543	6.499	0	0	1,000
2018/10/19	R186	02/05/2019	10.07	Call	Bond Future	4,999.2800	4.9993	4,840.4400	4.8404	(3.177)	0	0	0
2018/10/19	R186	02/05/2019	9.01	Put	Bond Future	3,418.4100	3.4184	3,544.3500	3.5444	3.684	0	0	0
2018/10/19	R186	02/05/2019	9.96	Put	Bond Future	0.0000	0.0000	1,286.8700	1.2869	100.000	0	0	90
2018/10/19	R186	02/05/2019	9.02	Call	Bond Future	1,505.2900	1.5053	1,420.7600	1.4208	(5.616)	0	0	0
2018/10/19	R186	02/05/2019			Bond Future	9.3528	110.0851	9.3904	109.8755	0.402	0.0000	0.0000	0
2018/10/19	R186	02/05/2019	9.03	Call	Bond Future	1,528.3200	1.5283	1,442.9700	1.4430	(5.585)	0	0	0
2018/10/19	R186	02/05/2019	9.03	Put	Bond Future	3,350.0500	3.3500	3,474.3400	3.4743	3.710	0	0	0
2018/10/19	R186	02/05/2019	9.30	Call	Bond Future	2,229.4100	2.2294	2,121.9200	2.1219	(4.821)	0	0	200
2018/10/19	R186	02/05/2019	10.07	Put	Bond Future	1,093.0200	1.0930	1,143.8200	1.1438	4.648	0	0	200
2018/10/19	R186	02/05/2019	9.20	Put	Bond Future	0.0000	0.0000	2,919.9300	2.9199	100.000	0	0	0
2018/10/19	R186	02/05/2019	9.01	Call	Bond Future	1,482.4700	1.4825	1,398.7700	1.3988	(5.646)	0	0	0
2018/10/19	R186	02/05/2019	9.96	Call	Bond Future	0.0000	0.0000	4,396.7200	4.3967	100.000	0	0	0
2018/10/19	R186	02/05/2019	9.02	Put	Bond Future	3,384.1100	3.3841	3,509.2200	3.5092	3.697	0	0	0
2018/10/19	R186	02/05/2019	9.30	Put	Bond Future	2,524.6300	2.5246	2,626.7800	2.6268	4.046	0	0	0
2018/10/19	R186	02/05/2019	9.20	Call	Bond Future	0.0000	0.0000	1,852.9900	1.8530	100.000	0	0	90
2018/10/19	R186	02/05/2019	8.62	Put	Bond Future	0.0000	0.0000	5,089.6900	5.0897	100.000	0	0	0
2018/10/19	R186	02/05/2019	8.62	Call	Bond Future	0.0000	0.0000	685.3900	0.6854	100.000	0	0	90
2018/10/19	R186	02/05/2019	8.70	Put	Bond Future	4,591.8200	4.5918	4,743.0600	4.7431	3.294	0	0	0
2018/10/19	R186	02/05/2019	8.70	Call	Bond Future	865.4500	0.8655	807.0500	0.8070	(6.748)	0	0	200
2018/10/19	R186	01/08/2019	9.54	Call	Bond Future	3,232.1600	3.2322	3,112.9800	3.1130	(3.687)	0	0	0
2018/10/19	R186	01/08/2019			Bond Future	9.4496	106.7864	9.4890	106.5731	0.418	0.0000	0.0000	0
2018/10/19	R186	01/08/2019	9.52	Call	Bond Future	3,169.4400	3.1694	3,051.4800	3.0515	(3.722)	0	0	0
2018/10/19	R186	01/08/2019	9.52	Put	Bond Future	2,789.1000	2.7891	2,884.5100	2.8845	3.421	0	0	0
2018/10/19	R186	01/08/2019	9.54	Put	Bond Future	2,744.1400	2.7441	2,838.3300	2.8383	3.432	0	0	0
2018/10/19	R186	01/08/2019	9.53	Call	Bond Future	3,200.5500	3.2006	3,081.9800	3.0820	(3.705)	0	0	0
2018/10/19	R186	01/08/2019	9.53	Put	Bond Future	2,766.3500	2.7663	2,861.1500	2.8612	3.427	0	0	0
2018/10/19	R197	01/11/2018			Bond Future	301.3455	301.3455	301.2578	301.2578	(0.029)	0.0000	0.0000	953
2018/10/19	R197	07/02/2019			Bond Future	299.8669	299.8669	299.7778	299.7778	(0.030)	0.0000	0.0000	1,400
2018/10/19	R197	02/05/2019			Bond Future	304.8967	304.8967	304.8065	304.8065	(0.030)	0.0000	0.0000	0
2018/10/19	R197	01/08/2019			Bond Future	302.9414	302.9414	302.8498	302.8498	(0.030)	0.0000	0.0000	0
2018/10/19	R202	01/11/2018			Bond Future	236.0387	236.0387	235.5257	235.5257	(0.217)	0.0000	0.0000	2,238
2018/10/19	R202	07/02/2019			Bond Future	236.7331	236.7331	236.2103	236.2103	(0.221)	0.0000	0.0000	7,907

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
2018/10/19	R202	02/05/2019			Bond Future	240.7040	240.7040	240.1728	240.1728	(0.221)	0.0000	0.0000	0
2018/10/19	R202	01/08/2019			Bond Future	241.1115	241.1115	240.5708	240.5708	(0.224)	0.0000	0.0000	0
2018/10/19	R207	01/11/2018	6.76	Put	Bond Future	116.4400	0.1164	101.4100	0.1014	(12.908)	0	0	0
2018/10/19	R207	01/11/2018			Bond Future	6.8582	102.6721	6.8436	102.6886	(0.213)	0.0000	0.0000	18,869
2018/10/19	R207	01/11/2018	6.75	Call	Bond Future	4.0200	0.0040	5.1400	0.0051	27.861	0	0	0
2018/10/19	R207	01/11/2018	6.75	Put	Bond Future	126.3900	0.1264	111.0300	0.1110	(12.153)	0	0	0
2018/10/19	R207	01/11/2018	6.76	Call	Bond Future	5.3900	0.0054	6.8400	0.0068	26.902	0	0	0
2018/10/19	R207	01/11/2018	6.74	Call	Bond Future	3.1900	0.0032	4.0700	0.0041	27.586	0	0	0
2018/10/19	R207	01/11/2018	6.74	Put	Bond Future	136.8800	0.1369	121.2800	0.1213	(11.397)	0	0	0
2018/10/19	R207	07/02/2019	6.52	Call	Bond Future	48.5000	0.0485	52.6300	0.0526	8.515	0	0	0
2018/10/19	R207	07/02/2019	6.51	Put	Bond Future	250.9000	0.2509	237.9600	0.2380	(5.157)	0	0	0
2018/10/19	R207	07/02/2019			Bond Future	6.7408	101.0011	6.7217	101.0181	(0.284)	0.0000	0.0000	62
2018/10/19	R207	07/02/2019	6.53	Call	Bond Future	50.4900	0.0505	54.7600	0.0548	8.457	0	0	0
2018/10/19	R207	07/02/2019	6.53	Put	Bond Future	237.2400	0.2372	224.5900	0.2246	(5.332)	0	0	0
2018/10/19	R207	07/02/2019	6.52	Put	Bond Future	244.1200	0.2441	231.3300	0.2313	(5.239)	0	0	0
2018/10/19	R207	07/02/2019	6.51	Call	Bond Future	46.4100	0.0464	50.3900	0.0504	8.576	0	0	0
2018/10/19	R207	02/05/2019	7.63	Call	Bond Future	722.0200	0.7220	737.7500	0.7378	2.179	0	0	0
2018/10/19	R207	02/05/2019			Bond Future	6.5724	102.6796	6.5466	102.6968	(0.393)	0.0000	0.0000	0
2018/10/19	R207	02/05/2019	7.61	Call	Bond Future	709.3200	0.7093	725.0000	0.7250	2.211	0	0	0
2018/10/19	R207	02/05/2019	7.61	Put	Bond Future	19.0500	0.0191	17.4700	0.0175	(8.294)	0	0	0
2018/10/19	R207	02/05/2019	7.63	Put	Bond Future	18.5200	0.0185	16.9900	0.0170	(8.261)	0	0	0
2018/10/19	R207	02/05/2019	7.62	Call	Bond Future	715.7300	0.7157	731.4300	0.7314	2.194	0	0	0
2018/10/19	R207	02/05/2019	7.62	Put	Bond Future	18.8400	0.0188	17.2800	0.0173	(8.280)	0	0	0
2018/10/19	R207	01/08/2019	7.34	Put	Bond Future	23.0900	0.0231	21.1100	0.0211	(8.575)	0	0	0
2018/10/19	R207	01/08/2019	7.33	Call	Bond Future	567.3000	0.5673	582.9800	0.5830	2.764	0	0	0
2018/10/19	R207	01/08/2019			Bond Future	6.0760	100.9039	6.0355	100.9216	(0.667)	0.0000	0.0000	0
2018/10/19	R207	01/08/2019	7.34	Call	Bond Future	571.3100	0.5713	587.0200	0.5870	2.750	0	0	0
2018/10/19	R207	01/08/2019	7.33	Put	Bond Future	23.4000	0.0234	21.3900	0.0214	(8.590)	0	0	0
2018/10/19	R207	01/08/2019	7.35	Call	Bond Future	575.3200	0.5753	591.0500	0.5910	2.734	0	0	0
2018/10/19	R207	01/08/2019	7.35	Put	Bond Future	22.7900	0.0228	20.8300	0.0208	(8.600)	0	0	0
2018/10/19	R208	01/11/2018	7.11	Put	Bond Future	1,252.5300	1.2525	1,326.6000	1.3266	5.914	0	0	0
2018/10/19	R208	01/11/2018			Bond Future	7.6943	98.6432	7.7292	98.5689	0.454	0.0000	0.0000	29,067
2018/10/19	R208	01/11/2018	7.11	Call	Bond Future	0.2100	0.0002	0.0700	0.0001	(66.667)	0	0	0
2018/10/19	R208	01/11/2018	7.12	Call	Bond Future	0.2300	0.0002	0.0800	0.0001	(65.217)	0	0	0
2018/10/19	R208	01/11/2018	7.10	Put	Bond Future	1,274.1200	1.2741	1,348.2000	1.3482	5.814	0	0	0
2018/10/19	R208	01/11/2018	7.12	Put	Bond Future	1,230.9500	1.2309	1,305.0100	1.3050	6.016	0	0	0
2018/10/19	R208	01/11/2018	7.10	Call	Bond Future	0.1900	0.0002	0.0600	0.0001	(68.421)	0	0	0
2018/10/19	R208	07/02/2019	7.07	Call	Bond Future	38.3800	0.0384	31.6800	0.0317	(17.457)	0	0	0
2018/10/19	R208	07/02/2019	7.08	Put	Bond Future	1,350.4900	1.3505	1,419.1000	1.4191	5.080	0	0	0
2018/10/19	R208	07/02/2019	7.06	Put	Bond Future	1,386.7500	1.3868	1,455.7400	1.4557	4.975	0	0	0
2018/10/19	R208	07/02/2019			Bond Future	7.7620	100.5396	7.8017	100.4641	0.511	0.0000	0.0000	176
2018/10/19	R208	07/02/2019	7.07	Put	Bond Future	1,368.5500	1.3685	1,437.3600	1.4374	5.028	0	0	0
2018/10/19	R208	07/02/2019	7.08	Call	Bond Future	39.7000	0.0397	32.8000	0.0328	(17.380)	0	0	0
2018/10/19	R208	07/02/2019	7.06	Call	Bond Future	37.1900	0.0372	30.6700	0.0307	(17.532)	0	0	0
2018/10/19	R208	02/05/2019	8.03	Put	Bond Future	437.0900	0.4371	467.3300	0.4673	6.918	0	0	0
2018/10/19	R208	02/05/2019	8.02	Call	Bond Future	777.6500	0.7777	731.5300	0.7315	(5.931)	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	
2018/10/19	R208	02/05/2019			Bond Future		7.8238	98.8108	7.8686	98.7341	0.572	0.0000	0.0000	0
2018/10/19	R208	02/05/2019	8.03	Call	Bond Future	789.6500		0.7897	743.2000	0.7432	(5.882)	0	0	0
2018/10/19	R208	02/05/2019	8.02	Put	Bond Future	442.1500		0.4422	472.7200	0.4727	6.914	0	0	0
2018/10/19	R208	02/05/2019	8.04	Call	Bond Future	801.7100		0.8017	754.9400	0.7549	(5.834)	0	0	0
2018/10/19	R208	02/05/2019	8.04	Put	Bond Future	432.1000		0.4321	462.0200	0.4620	6.924	0	0	0
2018/10/19	R208	01/08/2019	8.16	Call	Bond Future	926.1100		0.9261	879.4300	0.8794	(5.040)	0	0	0
2018/10/19	R208	01/08/2019	8.17	Put	Bond Future	525.1600		0.5252	556.2300	0.5562	5.916	0	0	0
2018/10/19	R208	01/08/2019			Bond Future	7.8960		100.6057	7.9479	100.5277	0.657	0.0000	0.0000	0
2018/10/19	R208	01/08/2019	8.16	Put	Bond Future	530.3100		0.5303	561.6200	0.5616	5.904	0	0	0
2018/10/19	R208	01/08/2019	8.17	Call	Bond Future	935.9100		0.9359	888.9900	0.8890	(5.013)	0	0	0
2018/10/19	R208	01/08/2019	8.15	Call	Bond Future	916.3600		0.9164	869.9300	0.8699	(5.067)	0	0	0
2018/10/19	R208	01/08/2019	8.15	Put	Bond Future	535.5100		0.5355	567.0700	0.5671	5.893	0	0	0
2018/10/19	R209	01/11/2018	1,016.00	Call	Bond Future	69,753.5000		69.7535	69,599.8900	69.5999	(0.220)	0	0	0
2018/10/19	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R209	01/11/2018	9.34	Put	Bond Future	3,667.0000		3.6670	3,816.6400	3.8166	4.081	0	0	0
2018/10/19	R209	01/11/2018	9.97	Call	Bond Future	969.9800		0.9700	853.7000	0.8537	(11.988)	0	0	0
2018/10/19	R209	01/11/2018	9.98	Put	Bond Future	481.4300		0.4814	516.8500	0.5169	7.357	0	0	2,000
2018/10/19	R209	01/11/2018	8.98	Call	Bond Future	0.0600		0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/10/19	R209	01/11/2018	10.00	Call	Bond Future	1,088.1800		1.0882	966.3400	0.9663	(11.197)	0	0	0
2018/10/19	R209	01/11/2018	9.64	Call	Bond Future	159.5600		0.1596	120.0700	0.1201	(24.749)	0	0	2,000
2018/10/19	R209	01/11/2018	9.47	Call	Bond Future	37.3400		0.0373	24.5200	0.0245	(34.333)	0	0	0
2018/10/19	R209	01/11/2018	9.82	Call	Bond Future	489.9800		0.4900	407.6100	0.4076	(16.811)	0	0	0
2018/10/19	R209	01/11/2018			Bond Future	9.8963		70.6414	9.9206	70.4878	0.246	0.0000	0.0000	130,093
2018/10/19	R209	01/11/2018	1,016.01	Call	Bond Future	69,753.5000		69.7535	69,599.8900	69.5999	(0.220)	0	0	0
2018/10/19	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R209	01/11/2018	8.89	Put	Bond Future	6,825.1300		6.8251	6,978.7300	6.9787	2.251	0	0	0
2018/10/19	R209	01/11/2018	8.89	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	2,000
2018/10/19	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R209	01/11/2018	1,015.99	Call	Bond Future	69,753.4900		69.7535	69,599.8800	69.5999	(0.220)	0	0	0
2018/10/19	R209	01/11/2018	9.34	Call	Bond Future	9.3700		0.0094	5.4000	0.0054	(42.369)	0	0	0
2018/10/19	R209	01/11/2018	9.97	Put	Bond Future	505.4900		0.5055	542.8200	0.5428	7.385	0	0	0
2018/10/19	R209	01/11/2018	9.98	Call	Bond Future	1,008.5800		1.0086	890.3900	0.8904	(11.718)	0	0	0
2018/10/19	R209	01/11/2018	8.98	Put	Bond Future	6,176.0300		6.1760	6,329.6000	6.3296	2.487	0	0	0
2018/10/19	R209	01/11/2018	10.00	Put	Bond Future	435.9800		0.4360	467.7500	0.4677	7.287	0	0	5,850
2018/10/19	R209	01/11/2018	9.64	Put	Bond Future	1,810.5800		1.8106	1,924.7000	1.9247	6.303	0	0	0
2018/10/19	R209	01/11/2018	9.47	Put	Bond Future	2,815.4300		2.8154	2,956.2200	2.9562	5.001	0	0	760
2018/10/19	R209	01/11/2018	9.82	Put	Bond Future	975.4600		0.9755	1,046.7000	1.0467	7.303	0	0	760
2018/10/19	R209	01/11/2018	9.49	Call	Bond Future	45.1200		0.0451	30.1700	0.0302	(33.134)	0	0	0
2018/10/19	R209	01/11/2018	9.94	Call	Bond Future	858.7900		0.8588	748.5800	0.7486	(12.833)	0	0	0
2018/10/19	R209	01/11/2018	9.94	Put	Bond Future	582.7700		0.5828	626.1700	0.6262	7.447	0	0	0
2018/10/19	R209	01/11/2018	10.57	Call	Bond Future	4,090.4700		4.0905	3,936.4800	3.9365	(3.765)	0	0	0
2018/10/19	R209	01/11/2018	10.57	Put	Bond Future	10.7500		0.0107	10.3700	0.0104	(3.535)	0	0	0
2018/10/19	R209	01/11/2018	9.84	Call	Bond Future	542.7900		0.5428	455.5100	0.4555	(16.080)	0	0	0
2018/10/19	R209	01/11/2018	9.84	Put	Bond Future	900.5000		0.9005	966.8300	0.9668	7.366	0	0	0
2018/10/19	R209	01/11/2018	8.99	Put	Bond Future	6,104.4100		6.1044	6,257.9700	6.2580	2.516	0	0	0
2018/10/19	R209	01/11/2018	8.99	Call	Bond Future	0.0800		0.0001	0.0300	0.0000	(62.500)	0	0	760
2018/10/19	R209	01/11/2018	9.49	Put	Bond Future	2,689.2600		2.6893	2,827.9200	2.8279	5.156	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
2018/10/19	R209	07/02/2019	8.97	Put	Bond Future	6,902.5600	6.9026	7,043.1100	7.0431	2.036	0	0	0
2018/10/19	R209	07/02/2019	10.20	Put	Bond Future	1,486.7400	1.4867	1,538.4000	1.5384	3.475	0	0	4,000
2018/10/19	R209	07/02/2019			Bond Future	9.9764	71.9995	10.0015	71.8430	0.252	0.0000	0.0000	340
2018/10/19	R209	07/02/2019	8.96	Call	Bond Future	169.5800	0.1696	154.0100	0.1540	(9.182)	0	0	0
2018/10/19	R209	07/02/2019	8.96	Put	Bond Future	6,968.7300	6.9687	7,109.6800	7.1097	2.023	0	0	0
2018/10/19	R209	07/02/2019	8.97	Call	Bond Future	174.9300	0.1749	158.9600	0.1590	(9.129)	0	0	0
2018/10/19	R209	07/02/2019	10.20	Call	Bond Future	2,862.9600	2.8630	2,758.1000	2.7581	(3.663)	0	0	0
2018/10/19	R209	07/02/2019	8.95	Call	Bond Future	164.3700	0.1644	149.1900	0.1492	(9.235)	0	0	0
2018/10/19	R209	07/02/2019	8.95	Put	Bond Future	7,035.1400	7.0351	7,176.4800	7.1765	2.009	0	0	0
2018/10/19	R209	07/02/2019	9.54	Put	Bond Future	3,719.0700	3.7191	3,821.8000	3.8218	2.762	0	0	0
2018/10/19	R209	07/02/2019	9.54	Call	Bond Future	912.7500	0.9128	858.9600	0.8590	(5.893)	0	0	4,000
2018/10/19	R209	07/02/2019	9.04	Put	Bond Future	6,449.9000	6.4499	6,587.2500	6.5873	2.129	0	0	0
2018/10/19	R209	07/02/2019	9.04	Call	Bond Future	220.2000	0.2202	201.0300	0.2010	(8.706)	0	0	4,000
2018/10/19	R209	02/05/2019	9.70	Put	Bond Future	3,978.1300	3.9781	4,068.5700	4.0686	2.273	0	0	0
2018/10/19	R209	02/05/2019			Bond Future	10.0453	70.0482	10.0711	69.8891	0.257	0.0000	0.0000	0
2018/10/19	R209	02/05/2019	9.69	Call	Bond Future	1,771.4600	1.7715	1,703.4000	1.7034	(3.842)	0	0	0
2018/10/19	R209	02/05/2019	9.69	Put	Bond Future	4,016.8000	4.0168	4,107.8600	4.1079	2.267	0	0	0
2018/10/19	R209	02/05/2019	9.70	Call	Bond Future	1,797.4300	1.7974	1,728.7500	1.7288	(3.821)	0	0	0
2018/10/19	R209	02/05/2019	9.68	Call	Bond Future	1,745.7000	1.7457	1,678.2500	1.6782	(3.864)	0	0	0
2018/10/19	R209	02/05/2019	9.68	Put	Bond Future	4,055.7700	4.0558	4,147.4400	4.1474	2.260	0	0	0
2018/10/19	R209	01/08/2019	10.17	Call	Bond Future	3,710.2800	3.7103	3,617.4600	3.6175	(2.502)	0	0	0
2018/10/19	R209	01/08/2019	10.15	Put	Bond Future	3,460.5700	3.4606	3,530.5800	3.5306	2.023	0	0	0
2018/10/19	R209	01/08/2019			Bond Future	10.1197	71.3205	10.1463	71.1586	0.263	0.0000	0.0000	0
2018/10/19	R209	01/08/2019	10.17	Put	Bond Future	3,404.5100	3.4045	3,473.6300	3.4736	2.030	0	0	0
2018/10/19	R209	01/08/2019	10.15	Call	Bond Future	3,645.0500	3.6450	3,553.1200	3.5531	(2.522)	0	0	0
2018/10/19	R209	01/08/2019	10.16	Put	Bond Future	3,432.3100	3.4323	3,501.8800	3.5019	2.027	0	0	0
2018/10/19	R209	01/08/2019	10.16	Call	Bond Future	3,677.4700	3.6775	3,585.1000	3.5851	(2.512)	0	0	0
2018/10/19	R210	01/11/2018			Bond Future	185.9663	185.9663	185.9951	185.9951	0.015	0.0000	0.0000	1,976
2018/10/19	R210	07/02/2019			Bond Future	189.5880	189.5880	189.6176	189.6176	0.016	0.0000	0.0000	712
2018/10/19	R210	02/05/2019			Bond Future	190.2134	190.2134	190.2435	190.2435	0.016	0.0000	0.0000	0
2018/10/19	R210	01/08/2019			Bond Future	193.7057	193.7057	193.7366	193.7366	0.016	0.0000	0.0000	0
2018/10/19	R212	01/11/2018			Bond Future	155.6133	155.6133	155.6364	155.6364	0.015	0.0000	0.0000	2,920
2018/10/19	R212	07/02/2019			Bond Future	156.4887	156.4887	156.5125	156.5125	0.015	0.0000	0.0000	1,526
2018/10/19	R212	02/05/2019			Bond Future	159.1136	159.1136	159.1378	159.1378	0.015	0.0000	0.0000	0
2018/10/19	R212	01/08/2019			Bond Future	161.9639	161.9639	161.9888	161.9888	0.015	0.0000	0.0000	0
2018/10/19	R213	01/11/2018	8.65	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	R213	01/11/2018	8.64	Put	Bond Future	6,777.8000	6.7778	6,988.3000	6.9883	3.106	0	0	0
2018/10/19	R213	01/11/2018			Bond Future	9.6827	82.2170	9.7170	82.0065	0.354	0.0000	0.0000	32,893
2018/10/19	R213	01/11/2018	8.66	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	R213	01/11/2018	8.66	Put	Bond Future	6,640.7300	6.6407	6,851.2300	6.8512	3.170	0	0	0
2018/10/19	R213	01/11/2018	8.65	Put	Bond Future	6,709.2300	6.7092	6,919.7300	6.9197	3.137	0	0	0
2018/10/19	R213	01/11/2018	8.64	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	R213	07/02/2019	8.68	Call	Bond Future	125.4800	0.1255	109.5400	0.1095	(12.703)	0	0	0
2018/10/19	R213	07/02/2019			Bond Future	9.7736	83.7977	9.8091	83.5832	0.364	0.0000	0.0000	1,609
2018/10/19	R213	07/02/2019	8.68	Put	Bond Future	7,113.2100	7.1132	7,311.7000	7.3117	2.790	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
2018/10/19	R213	07/02/2019	8.69	Call	Bond Future	129.5900	0.1296	113.2200	0.1132	(12.632)	0	0	0
2018/10/19	R213	07/02/2019	8.70	Put	Bond Future	6,986.5700	6.9866	7,184.1800	7.1842	2.828	0	0	0
2018/10/19	R213	07/02/2019	8.69	Put	Bond Future	7,049.8000	7.0498	7,247.8600	7.2479	2.809	0	0	0
2018/10/19	R213	07/02/2019	8.70	Call	Bond Future	133.8100	0.1338	116.9900	0.1170	(12.570)	0	0	0
2018/10/19	R213	02/05/2019	9.49	Call	Bond Future	1,666.4500	1.6665	1,577.7000	1.5777	(5.326)	0	0	0
2018/10/19	R213	02/05/2019	9.48	Put	Bond Future	3,870.5500	3.8706	4,000.5600	4.0006	3.359	0	0	0
2018/10/19	R213	02/05/2019			Bond Future	9.8478	81.6430	9.8846	81.4251	0.373	0.0000	0.0000	0
2018/10/19	R213	02/05/2019	9.50	Call	Bond Future	1,691.4400	1.6914	1,601.8400	1.6018	(5.297)	0	0	0
2018/10/19	R213	02/05/2019	9.50	Put	Bond Future	3,796.7800	3.7968	3,925.1100	3.9251	3.380	0	0	0
2018/10/19	R213	02/05/2019	9.49	Put	Bond Future	3,833.4100	3.8334	3,962.5900	3.9626	3.370	0	0	0
2018/10/19	R213	02/05/2019	9.48	Call	Bond Future	1,641.9000	1.6419	1,553.9800	1.5540	(5.355)	0	0	0
2018/10/19	R213	01/08/2019	9.99	Put	Bond Future	3,191.1600	3.1912	3,289.2000	3.2892	3.072	0	0	0
2018/10/19	R213	01/08/2019	9.98	Call	Bond Future	3,509.8900	3.5099	3,386.7400	3.3867	(3.509)	0	0	0
2018/10/19	R213	01/08/2019			Bond Future	9.9298	83.1261	9.9678	82.9043	0.383	0.0000	0.0000	0
2018/10/19	R213	01/08/2019	9.99	Call	Bond Future	3,542.1800	3.5422	3,418.4200	3.4184	(3.494)	0	0	0
2018/10/19	R213	01/08/2019	9.98	Put	Bond Future	3,217.0200	3.2170	3,315.6700	3.3157	3.067	0	0	0
2018/10/19	R213	01/08/2019	10.00	Call	Bond Future	3,574.6000	3.5746	3,450.2300	3.4502	(3.479)	0	0	0
2018/10/19	R213	01/08/2019	10.00	Put	Bond Future	3,165.4900	3.1655	3,262.9200	3.2629	3.078	0	0	0
2018/10/19	R214	01/11/2018	8.99	Put	Bond Future	7,635.6700	7.6357	7,827.0900	7.8271	2.507	0	0	0
2018/10/19	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R214	01/11/2018			Bond Future	10.0616	69.7456	10.0909	69.5542	0.291	0.0000	0.0000	23,762
2018/10/19	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R214	01/11/2018	8.98	Put	Bond Future	7,713.1800	7.7132	7,904.6000	7.9046	2.482	0	0	0
2018/10/19	R214	01/11/2018	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/19	R214	01/11/2018	9.00	Put	Bond Future	7,558.2800	7.5583	7,749.6900	7.7497	2.532	0	0	0
2018/10/19	R214	07/02/2019	9.05	Put	Bond Future	7,834.6500	7.8347	8,014.4300	8.0144	2.295	0	0	0
2018/10/19	R214	07/02/2019			Bond Future	10.1444	71.0865	10.1747	70.8916	0.298	0.0000	0.0000	3,972
2018/10/19	R214	07/02/2019	9.04	Call	Bond Future	132.5300	0.1325	117.7800	0.1178	(11.130)	0	0	0
2018/10/19	R214	07/02/2019	9.04	Put	Bond Future	7,906.8100	7.9068	8,087.0000	8.0870	2.279	0	0	0
2018/10/19	R214	07/02/2019	9.05	Call	Bond Future	136.9700	0.1370	121.8100	0.1218	(11.068)	0	0	0
2018/10/19	R214	07/02/2019	9.03	Call	Bond Future	128.2100	0.1282	113.8600	0.1139	(11.193)	0	0	0
2018/10/19	R214	07/02/2019	9.03	Put	Bond Future	7,979.2100	7.9792	8,159.8000	8.1598	2.263	0	0	0
2018/10/19	R214	02/05/2019	9.87	Call	Bond Future	1,885.2300	1.8852	1,800.6700	1.8007	(4.485)	0	0	0
2018/10/19	R214	02/05/2019	9.85	Call	Bond Future	1,831.4000	1.8314	1,748.3500	1.7484	(4.535)	0	0	0
2018/10/19	R214	02/05/2019			Bond Future	10.2116	68.9740	10.2428	68.7759	0.305	0.0000	0.0000	0
2018/10/19	R214	02/05/2019	9.85	Put	Bond Future	4,205.0800	4.2051	4,320.1800	4.3202	2.737	0	0	0
2018/10/19	R214	02/05/2019	9.87	Put	Bond Future	4,124.1800	4.1242	4,237.7700	4.2378	2.754	0	0	0
2018/10/19	R214	02/05/2019	9.86	Call	Bond Future	1,858.3100	1.8583	1,774.5000	1.7745	(4.510)	0	0	0
2018/10/19	R214	02/05/2019	9.86	Put	Bond Future	4,164.5700	4.1646	4,278.9100	4.2789	2.746	0	0	0
2018/10/19	R214	01/08/2019	10.34	Put	Bond Future	3,618.6400	3.6186	3,705.4000	3.7054	2.398	0	0	0
2018/10/19	R214	01/08/2019			Bond Future	10.2853	70.2269	10.3173	70.0252	0.312	0.0000	0.0000	0
2018/10/19	R214	01/08/2019	10.33	Call	Bond Future	3,929.3100	3.9293	3,814.9000	3.8149	(2.912)	0	0	0
2018/10/19	R214	01/08/2019	10.33	Put	Bond Future	3,648.0900	3.6481	3,735.3900	3.7354	2.393	0	0	0
2018/10/19	R214	01/08/2019	10.34	Call	Bond Future	3,962.4600	3.9625	3,847.5100	3.8475	(2.901)	0	0	0
2018/10/19	R214	01/08/2019	10.32	Call	Bond Future	3,896.5300	3.8965	3,782.6500	3.7826	(2.923)	0	0	0
2018/10/19	R214	01/08/2019	10.32	Put	Bond Future	3,678.0000	3.6780	3,765.8300	3.7658	2.388	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
2018/10/19	R248	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R248	01/11/2018			Bond Future	10.0918	89.0402	10.1161	88.8387	0.240	0.0000	0.0000	91,415
2018/10/19	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R248	01/11/2018	9.01	Put	Bond Future	9,889.0100	9.8890	10,090.5600	10.0906	2.038	0	0	0
2018/10/19	R248	01/11/2018	9.03	Put	Bond Future	9,688.8000	9.6888	9,890.3500	9.8903	2.080	0	0	0
2018/10/19	R248	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/19	R248	01/11/2018	9.02	Put	Bond Future	9,788.8200	9.7888	9,990.3700	9.9904	2.059	0	0	0
2018/10/19	R248	07/02/2019	9.06	Put	Bond Future	10,201.1600	10.2012	10,392.8600	10.3929	1.879	0	0	0
2018/10/19	R248	07/02/2019			Bond Future	10.1758	90.7521	10.2009	90.5467	0.247	0.0000	0.0000	16,590
2018/10/19	R248	07/02/2019	9.06	Call	Bond Future	133.5200	0.1335	119.8800	0.1199	(10.216)	0	0	0
2018/10/19	R248	07/02/2019	9.05	Put	Bond Future	10,295.7300	10.2957	10,487.8400	10.4878	1.866	0	0	0
2018/10/19	R248	07/02/2019	9.07	Call	Bond Future	138.3700	0.1384	124.3200	0.1243	(10.154)	0	0	0
2018/10/19	R248	07/02/2019	9.07	Put	Bond Future	10,106.8900	10.1069	10,298.1800	10.2982	1.893	0	0	0
2018/10/19	R248	07/02/2019	9.05	Call	Bond Future	128.8000	0.1288	115.5700	0.1156	(10.272)	0	0	0
2018/10/19	R248	02/05/2019	9.90	Put	Bond Future	5,180.4900	5.1805	5,299.4900	5.2995	2.297	0	0	0
2018/10/19	R248	02/05/2019			Bond Future	10.2441	87.8262	10.2699	87.6175	0.252	0.0000	0.0000	0
2018/10/19	R248	02/05/2019	9.90	Call	Bond Future	2,313.0700	2.3131	2,223.3800	2.2234	(3.878)	0	0	0
2018/10/19	R248	02/05/2019	9.91	Call	Bond Future	2,347.3900	2.3474	2,256.8700	2.2569	(3.856)	0	0	0
2018/10/19	R248	02/05/2019	9.89	Put	Bond Future	5,232.2600	5.2323	5,352.0900	5.3521	2.290	0	0	0
2018/10/19	R248	02/05/2019	9.91	Put	Bond Future	5,129.1300	5.1291	5,247.3000	5.2473	2.304	0	0	0
2018/10/19	R248	02/05/2019	9.89	Call	Bond Future	2,279.0100	2.2790	2,190.1500	2.1901	(3.899)	0	0	0
2018/10/19	R248	01/08/2019	10.35	Call	Bond Future	4,836.4900	4.8365	4,715.4800	4.7155	(2.502)	0	0	0
2018/10/19	R248	01/08/2019	10.34	Put	Bond Future	4,627.0200	4.6270	4,718.9900	4.7190	1.988	0	0	0
2018/10/19	R248	01/08/2019			Bond Future	10.3189	89.4216	10.3456	89.2092	0.258	0.0000	0.0000	0
2018/10/19	R248	01/08/2019	10.36	Call	Bond Future	4,878.0200	4.8780	4,756.4400	4.7564	(2.492)	0	0	0
2018/10/19	R248	01/08/2019	10.36	Put	Bond Future	4,550.9800	4.5510	4,641.8100	4.6418	1.996	0	0	0
2018/10/19	R248	01/08/2019	10.35	Put	Bond Future	4,588.8600	4.5889	4,680.2600	4.6803	1.992	0	0	0
2018/10/19	R248	01/08/2019	10.34	Call	Bond Future	4,795.1200	4.7951	4,674.6800	4.6747	(2.512)	0	0	0

**Total**

**967434**