



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 25/10/2018 TO 25/10/2018

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
2018/10/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	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
2018/10/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	2025	01/11/2018			Bond Future	132.5942	132.5942	132.5765	132.5765	(0.013)	0.0000	0.0000	171
2018/10/25	2025	07/02/2019			Bond Future	133.7624	133.7624	133.8707	133.8707	0.081	0.0000	0.0000	355
2018/10/25	2025	02/05/2019			Bond Future	136.0065	136.0065	136.2830	136.2830	0.203	0.0000	0.0000	0
2018/10/25	2025	01/08/2019			Bond Future	138.4523	138.4523	139.0312	139.0312	0.418	0.0000	0.0000	0
2018/10/25	2029	01/11/2018			Bond Future	100.7951	100.7951	100.8109	100.8109	0.016	0.0000	0.0000	1,648
2018/10/25	2029	07/02/2019			Bond Future	102.7583	102.7583	102.8705	102.8705	0.109	0.0000	0.0000	2,954
2018/10/25	2029	02/05/2019			Bond Future	103.4098	103.4098	103.6511	103.6511	0.233	0.0000	0.0000	0
2018/10/25	2029	01/08/2019			Bond Future	105.3048	105.3048	105.7769	105.7769	0.448	0.0000	0.0000	0
2018/10/25	2030	01/11/2018	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2030	01/11/2018	8.58	Put	Bond Future	7,803.0700	7.8031	8,075.1700	8.0752	3.487	0	0	0
2018/10/25	2030	01/11/2018	9.60	Put	Bond Future	1,229.1600	1.2292	1,416.9700	1.4170	15.280	0	0	0
2018/10/25	2030	01/11/2018			Bond Future	9.7728	90.1773	9.8169	89.9052	0.452	0.0000	0.0000	25,069
2018/10/25	2030	01/11/2018	8.60	Put	Bond Future	7,664.7200	7.6647	7,936.8200	7.9368	3.550	0	0	0
2018/10/25	2030	01/11/2018	8.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2030	01/11/2018	8.90	Put	Bond Future	5,621.2700	5.6213	5,893.3700	5.8934	4.841	0	0	0
2018/10/25	2030	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2030	01/11/2018	8.59	Put	Bond Future	7,733.8600	7.7339	8,005.9600	8.0060	3.518	0	0	0
2018/10/25	2030	01/11/2018	9.60	Call	Bond Future	153.2300	0.1532	68.9400	0.0689	(55.009)	0	0	0
2018/10/25	2030	01/11/2018	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2030	07/02/2019	8.62	Call	Bond Future	60.9400	0.0609	53.7500	0.0538	(11.798)	0	0	0
2018/10/25	2030	07/02/2019	10.20	Put	Bond Future	1,160.2000	1.1602	1,217.6700	1.2177	4.953	0	0	4,000
2018/10/25	2030	07/02/2019			Bond Future	9.8697	87.9013	9.9017	87.7082	0.324	0.0000	0.0000	52,788
2018/10/25	2030	07/02/2019	9.68	Put	Bond Future	2,542.4900	2.5425	2,648.7200	2.6487	4.178	0	0	0
2018/10/25	2030	07/02/2019	9.68	Call	Bond Future	1,385.1600	1.3852	1,298.2600	1.2983	(6.274)	0	0	4,000
2018/10/25	2030	07/02/2019	9.18	Put	Bond Future	4,734.0000	4.7340	4,890.8600	4.8909	3.313	0	0	0
2018/10/25	2030	07/02/2019	9.18	Call	Bond Future	426.2600	0.4263	389.9900	0.3900	(8.509)	0	0	4,000
2018/10/25	2030	07/02/2019	8.62	Put	Bond Future	8,077.6200	8.0776	8,263.5600	8.2636	2.302	0	0	0
2018/10/25	2030	07/02/2019	8.63	Call	Bond Future	63.2200	0.0632	55.8000	0.0558	(11.737)	0	0	0
2018/10/25	2030	07/02/2019	8.90	Call	Bond Future	170.2000	0.1702	153.0400	0.1530	(10.082)	0	0	1,320
2018/10/25	2030	07/02/2019	10.20	Call	Bond Future	3,126.7700	3.1268	2,991.1100	2.9911	(4.339)	0	0	0
2018/10/25	2030	07/02/2019	8.63	Put	Bond Future	8,011.9400	8.0119	8,197.6500	8.1976	2.318	0	0	0
2018/10/25	2030	07/02/2019	8.64	Call	Bond Future	65.5800	0.0656	57.9200	0.0579	(11.680)	0	0	0
2018/10/25	2030	07/02/2019	8.64	Put	Bond Future	7,946.3900	7.9464	8,131.8600	8.1319	2.334	0	0	0
2018/10/25	2030	07/02/2019	9.60	Put	Bond Future	2,837.8000	2.8378	2,952.8500	2.9529	4.054	0	0	0
2018/10/25	2030	07/02/2019	9.60	Call	Bond Future	1,186.2700	1.1863	1,108.1900	1.1082	(6.582)	0	0	1,320
2018/10/25	2030	07/02/2019	8.90	Put	Bond Future	6,307.9100	6.3079	6,483.8800	6.4839	2.790	0	0	0
2018/10/25	2030	07/02/2019	9.40	Put	Bond Future	3,668.6200	3.6686	3,804.7600	3.8048	3.711	0	0	0
2018/10/25	2030	07/02/2019	9.40	Call	Bond Future	765.2800	0.7653	708.2900	0.7083	(7.447)	0	0	0
2018/10/25	2030	07/02/2019	8.70	Put	Bond Future	7,556.1200	7.5561	7,740.0100	7.7400	2.434	0	0	0
2018/10/25	2030	07/02/2019	8.70	Call	Bond Future	81.3700	0.0814	72.1300	0.0721	(11.356)	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
2018/10/25	2030	02/05/2019	8.90	Put	Bond Future	7,023.0600	7.0231	7,083.0800	7.0831	0.855	0	0	0
2018/10/25	2030	02/05/2019	9.41	Call	Bond Future	1,214.2800	1.2143	1,135.1700	1.1352	(6.515)	0	0	0
2018/10/25	2030	02/05/2019			Bond Future	9.9579	89.3626	9.9736	89.2697	0.157	0.0000	0.0000	0
2018/10/25	2030	02/05/2019	10.20	Call	Bond Future	3,459.3300	3.4593	3,344.2400	3.3442	(3.327)	0	0	0
2018/10/25	2030	02/05/2019	10.20	Put	Bond Future	2,038.3200	2.0383	2,016.1200	2.0161	(1.089)	0	0	3,000
2018/10/25	2030	02/05/2019	9.39	Call	Bond Future	1,173.7000	1.1737	1,094.9200	1.0949	(6.712)	0	0	0
2018/10/25	2030	02/05/2019	9.39	Put	Bond Future	4,634.5400	4.6345	4,648.6500	4.6487	0.304	0	0	0
2018/10/25	2030	02/05/2019	8.90	Call	Bond Future	427.2000	0.4272	394.3300	0.3943	(7.694)	0	0	3,000
2018/10/25	2030	02/05/2019	9.41	Put	Bond Future	4,550.1500	4.5501	4,563.9300	4.5639	0.303	0	0	0
2018/10/25	2030	02/05/2019	9.40	Call	Bond Future	1,193.8800	1.1939	1,114.9400	1.1149	(6.612)	0	0	3,000
2018/10/25	2030	02/05/2019	9.40	Put	Bond Future	4,592.2100	4.5922	4,606.1600	4.6062	0.304	0	0	0
2018/10/25	2030	01/08/2019	9.91	Put	Bond Future	3,750.0600	3.7501	3,493.7300	3.4937	(6.835)	0	0	0
2018/10/25	2030	01/08/2019			Bond Future	10.0583	86.9779	10.0415	87.0756	(0.167)	0.0000	0.0000	0
2018/10/25	2030	01/08/2019	9.92	Call	Bond Future	2,911.6800	2.9117	2,753.2100	2.7532	(5.443)	0	0	0
2018/10/25	2030	01/08/2019	9.90	Put	Bond Future	3,779.8300	3.7798	3,523.6200	3.5236	(6.778)	0	0	0
2018/10/25	2030	01/08/2019	9.91	Call	Bond Future	2,882.3800	2.8824	2,723.7000	2.7237	(5.505)	0	0	0
2018/10/25	2030	01/08/2019	9.92	Put	Bond Future	3,720.4900	3.7205	3,464.3700	3.4644	(6.884)	0	0	0
2018/10/25	2030	01/08/2019	9.90	Call	Bond Future	2,853.2200	2.8532	2,694.6600	2.6947	(5.557)	0	0	0
2018/10/25	2032	01/11/2018	8.77	Put	Bond Future	8,603.0300	8.6030	8,928.2600	8.9283	3.780	0	0	0
2018/10/25	2032	01/11/2018			Bond Future	9.9830	88.1694	10.0321	87.8442	0.492	0.0000	0.0000	19,538
2018/10/25	2032	01/11/2018	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2032	01/11/2018	8.76	Put	Bond Future	8,678.8000	8.6788	9,004.0300	9.0040	3.747	0	0	0
2018/10/25	2032	01/11/2018	8.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2032	01/11/2018	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2032	01/11/2018	8.75	Put	Bond Future	8,754.6500	8.7547	9,079.8800	9.0799	3.715	0	0	0
2018/10/25	2032	07/02/2019	8.81	Call	Bond Future	58.3400	0.0583	45.4300	0.0454	(22.129)	0	0	0
2018/10/25	2032	07/02/2019	8.80	Put	Bond Future	9,002.1700	9.0022	9,238.4900	9.2385	2.625	0	0	0
2018/10/25	2032	07/02/2019			Bond Future	10.0820	89.8643	10.1203	89.6155	0.380	0.0000	0.0000	40,641
2018/10/25	2032	07/02/2019	8.82	Call	Bond Future	60.5900	0.0606	47.2700	0.0473	(21.984)	0	0	0
2018/10/25	2032	07/02/2019	8.82	Put	Bond Future	8,857.3600	8.8574	9,092.8600	9.0929	2.659	0	0	0
2018/10/25	2032	07/02/2019	8.81	Put	Bond Future	8,929.6900	8.9297	9,165.6000	9.1656	2.642	0	0	0
2018/10/25	2032	07/02/2019	8.80	Call	Bond Future	56.1600	0.0562	43.6600	0.0437	(22.258)	0	0	0
2018/10/25	2032	02/05/2019	9.62	Put	Bond Future	4,955.9200	4.9559	5,034.7000	5.0347	1.590	0	0	0
2018/10/25	2032	02/05/2019	9.61	Call	Bond Future	1,321.1700	1.3212	1,250.4700	1.2505	(5.351)	0	0	0
2018/10/25	2032	02/05/2019			Bond Future	10.1679	87.2031	10.1913	87.0534	0.230	0.0000	0.0000	0
2018/10/25	2032	02/05/2019	9.62	Call	Bond Future	1,343.3400	1.3433	1,272.4200	1.2724	(5.279)	0	0	0
2018/10/25	2032	02/05/2019	9.61	Put	Bond Future	5,001.6400	5.0016	5,080.6400	5.0806	1.579	0	0	0
2018/10/25	2032	02/05/2019	9.63	Call	Bond Future	1,365.7400	1.3657	1,294.8100	1.2948	(5.194)	0	0	0
2018/10/25	2032	02/05/2019	9.63	Put	Bond Future	4,910.5100	4.9105	4,989.2800	4.9893	1.604	0	0	0
2018/10/25	2032	01/08/2019	10.10	Call	Bond Future	3,212.1400	3.2121	2,932.4300	2.9324	(8.708)	0	0	0
2018/10/25	2032	01/08/2019	10.11	Put	Bond Future	4,208.2900	4.2083	3,892.4200	3.8924	(7.506)	0	0	0
2018/10/25	2032	01/08/2019			Bond Future	10.2623	88.7838	10.2565	88.8202	(0.056)	0.0000	0.0000	0
2018/10/25	2032	01/08/2019	10.10	Put	Bond Future	4,241.8300	4.2418	3,925.6800	3.9257	(7.453)	0	0	0
2018/10/25	2032	01/08/2019	10.11	Call	Bond Future	3,242.5500	3.2425	2,963.1200	2.9631	(8.618)	0	0	0
2018/10/25	2032	01/08/2019	10.09	Call	Bond Future	3,181.8800	3.1819	2,901.9000	2.9019	(8.799)	0	0	0
2018/10/25	2032	01/08/2019	10.09	Put	Bond Future	4,275.5900	4.2756	3,959.1700	3.9592	(7.401)	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
2018/10/25	2033	01/11/2018			Bond Future	103.1787	103.1787	103.1951	103.1951	0.016	0.0000	0.0000	603
2018/10/25	2033	07/02/2019			Bond Future	105.1884	105.1884	105.3036	105.3036	0.109	0.0000	0.0000	5,770
2018/10/25	2033	02/05/2019			Bond Future	105.8086	105.8086	106.0554	106.0554	0.233	0.0000	0.0000	0
2018/10/25	2033	01/08/2019			Bond Future	107.7476	107.7476	108.2304	108.2304	0.448	0.0000	0.0000	0
2018/10/25	2037	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2037	01/11/2018			Bond Future	10.1825	88.4158	10.2316	88.0565	0.483	0.0000	0.0000	51,137
2018/10/25	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2037	01/11/2018	9.01	Put	Bond Future	9,298.9700	9.2990	9,658.3100	9,6583	3.864	0	0	0
2018/10/25	2037	01/11/2018	9.03	Put	Bond Future	9,127.7700	9.1278	9,487.1100	9,4871	3.937	0	0	0
2018/10/25	2037	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2037	01/11/2018	9.02	Put	Bond Future	9,213.3100	9.2133	9,572.6500	9,5726	3.900	0	0	0
2018/10/25	2037	07/02/2019	9.06	Put	Bond Future	9,584.0300	9.5840	9,842.7600	9,8428	2.700	0	0	0
2018/10/25	2037	07/02/2019	9.05	Call	Bond Future	82.8100	0.0828	59.0300	0.0590	(28.716)	0	0	0
2018/10/25	2037	07/02/2019			Bond Future	10.2750	85.8554	10.3144	85.5715	0.384	0.0000	0.0000	46,358
2018/10/25	2037	07/02/2019	9.06	Call	Bond Future	86.5600	0.0866	61.4000	0.0614	(29.067)	0	0	0
2018/10/25	2037	07/02/2019	9.05	Put	Bond Future	9,664.9900	9.6650	9,925.1000	9,9251	2.691	0	0	0
2018/10/25	2037	07/02/2019	9.07	Call	Bond Future	90.4900	0.0905	63.8400	0.0638	(29.451)	0	0	0
2018/10/25	2037	07/02/2019	9.07	Put	Bond Future	9,503.3700	9.5034	9,760.6100	9,7606	2.707	0	0	0
2018/10/25	2037	02/05/2019	9.81	Put	Bond Future	5,541.4800	5.5415	5,711.7800	5,7118	3.073	0	0	0
2018/10/25	2037	02/05/2019			Bond Future	10.3578	87.2827	10.3843	87.0951	0.255	0.0000	0.0000	0
2018/10/25	2037	02/05/2019	9.80	Call	Bond Future	1,480.8500	1.4809	1,464.0800	1,4641	(1.132)	0	0	0
2018/10/25	2037	02/05/2019	9.80	Put	Bond Future	5,592.8700	5.5929	5,763.6500	5,7637	3.054	0	0	0
2018/10/25	2037	02/05/2019	9.81	Call	Bond Future	1,505.8300	1.5058	1,488.5800	1,4886	(1.146)	0	0	0
2018/10/25	2037	02/05/2019	9.79	Call	Bond Future	1,456.3500	1.4563	1,440.0400	1,4400	(1.120)	0	0	0
2018/10/25	2037	02/05/2019	9.79	Put	Bond Future	5,644.8400	5.6448	5,816.0800	5,8161	3.034	0	0	0
2018/10/25	2037	01/08/2019	10.31	Call	Bond Future	3,678.1900	3.6782	3,319.8100	3,3198	(9.743)	0	0	0
2018/10/25	2037	01/08/2019			Bond Future	10.4513	84.6099	10.4517	84.6066	0.004	0.0000	0.0000	0
2018/10/25	2037	01/08/2019	10.29	Call	Bond Future	3,610.8300	3.6108	3,252.1400	3,2521	(9.934)	0	0	0
2018/10/25	2037	01/08/2019	10.29	Put	Bond Future	4,750.4900	4.7505	4,395.0800	4,3951	(7.482)	0	0	0
2018/10/25	2037	01/08/2019	10.31	Put	Bond Future	4,675.2500	4.6752	4,320.1500	4,3201	(7.595)	0	0	0
2018/10/25	2037	01/08/2019	10.30	Call	Bond Future	3,644.4300	3.6444	3,285.8900	3,2859	(9.838)	0	0	0
2018/10/25	2037	01/08/2019	10.30	Put	Bond Future	4,712.7500	4.7127	4,357.4900	4,3575	(7.538)	0	0	0
2018/10/25	2038	01/11/2018			Bond Future	123.1266	123.1266	122.7748	122.7748	(0.286)	0.0000	0.0000	1,517
2018/10/25	2038	07/02/2019			Bond Future	123.9335	123.9335	123.6920	123.6920	(0.195)	0.0000	0.0000	8,833
2018/10/25	2038	02/05/2019			Bond Future	126.0127	126.0127	125.9210	125.9210	(0.073)	0.0000	0.0000	0
2018/10/25	2038	01/08/2019			Bond Future	128.2695	128.2695	128.4508	128.4508	0.141	0.0000	0.0000	0
2018/10/25	2040	01/11/2018	9.09	Put	Bond Future	10,230.0700	10.2301	10,534.3100	10,5343	2.974	0	0	0
2018/10/25	2040	01/11/2018	9.80	Call	Bond Future	5.2900	0.0053	0.5500	0.0006	(89.603)	0	0	1,770
2018/10/25	2040	01/11/2018	10.00	Put	Bond Future	2,396.4700	2.3965	2,653.1100	2,6531	10.709	0	0	0
2018/10/25	2040	01/11/2018			Bond Future	10.2925	91.3016	10.3317	90.9974	0.380	0.0000	0.0000	15,295
2018/10/25	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2040	01/11/2018	9.08	Put	Bond Future	10,322.8900	10.3229	10,627.1300	10,6271	2.947	0	0	0
2018/10/25	2040	01/11/2018	9.20	Put	Bond Future	9,217.9600	9.2180	9,522.2000	9,5222	3.301	0	0	0
2018/10/25	2040	01/11/2018	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,940
2018/10/25	2040	01/11/2018	9.80	Put	Bond Future	3,980.8400	3.9808	4,280.3400	4,2803	7.524	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
2018/10/25	2040	01/11/2018	9.60	Put	Bond Future	5,672.4500		5.6725	5,976.5700	5.9766	5.361	0	0	0
2018/10/25	2040	01/11/2018	9.60	Call	Bond Future	0.1200		0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/10/25	2040	01/11/2018	9.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2040	01/11/2018	9.10	Put	Bond Future	10,137.3800		10.1374	10,441.6200	10.4416	3.001	0	0	0
2018/10/25	2040	01/11/2018	10.00	Call	Bond Future	69.3300		0.0693	21.7300	0.0217	(68.657)	0	0	2,690
2018/10/25	2040	01/11/2018	9.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2040	01/11/2018	9.07	Put	Bond Future	10,415.8600		10.4159	10,720.1000	10.7201	2.921	0	0	0
2018/10/25	2040	01/11/2018	9.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/25	2040	01/11/2018	8.50	Put	Bond Future	15,949.7600		15.9498	16,254.0000	16.2540	1.907	0	0	0
2018/10/25	2040	01/11/2018	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/25	2040	07/02/2019	9.13	Call	Bond Future	74.0800		0.0741	56.9200	0.0569	(23.164)	0	0	0
2018/10/25	2040	07/02/2019	9.11	Put	Bond Future	10,793.7600		10.7938	11,002.5800	11.0026	1.935	0	0	0
2018/10/25	2040	07/02/2019			Bond Future	10.3857		88.5461	10.4151	88.3211	0.283	0.0000	0.0000	29,267
2018/10/25	2040	07/02/2019	9.13	Put	Bond Future	10,615.3500		10.6154	10,823.1300	10.8231	1.957	0	0	0
2018/10/25	2040	07/02/2019	9.11	Call	Bond Future	68.6100		0.0686	52.4900	0.0525	(23.495)	0	0	0
2018/10/25	2040	07/02/2019	9.12	Put	Bond Future	10,704.4400		10.7044	10,912.7500	10.9128	1.946	0	0	0
2018/10/25	2040	07/02/2019	9.12	Call	Bond Future	71.3000		0.0713	54.6700	0.0547	(23.324)	0	0	0
2018/10/25	2040	02/05/2019	9.89	Call	Bond Future	1,556.9300		1.5569	1,480.2300	1.4802	(4.926)	0	0	0
2018/10/25	2040	02/05/2019	9.88	Put	Bond Future	6,171.7100		6.1717	6,219.5700	6.2196	0.775	0	0	0
2018/10/25	2040	02/05/2019			Bond Future	10.4689		90.0180	10.4854	89.8937	0.157	0.0000	0.0000	0
2018/10/25	2040	02/05/2019	9.90	Call	Bond Future	1,583.1000		1.5831	1,506.4300	1.5064	(4.843)	0	0	0
2018/10/25	2040	02/05/2019	9.90	Put	Bond Future	6,059.7800		6.0598	6,107.4500	6.1075	0.787	0	0	0
2018/10/25	2040	02/05/2019	9.89	Put	Bond Future	6,115.5600		6.1156	6,163.2000	6.1632	0.779	0	0	0
2018/10/25	2040	02/05/2019	9.88	Call	Bond Future	1,531.0100		1.5310	1,454.5300	1.4545	(4.995)	0	0	0
2018/10/25	2040	01/08/2019	10.37	Put	Bond Future	5,224.0000		5.2240	4,814.5800	4.8146	(7.837)	0	0	0
2018/10/25	2040	01/08/2019	10.36	Call	Bond Future	3,736.0500		3.7361	3,393.0800	3.3931	(9.180)	0	0	0
2018/10/25	2040	01/08/2019			Bond Future	10.5628		87.1446	10.5538	87.2116	(0.085)	0.0000	0.0000	0
2018/10/25	2040	01/08/2019	10.37	Call	Bond Future	3,771.0400		3.7710	3,428.6700	3.4287	(9.079)	0	0	0
2018/10/25	2040	01/08/2019	10.36	Put	Bond Future	5,265.4600		5.2655	4,855.4400	4.8554	(7.787)	0	0	0
2018/10/25	2040	01/08/2019	10.38	Call	Bond Future	3,806.5000		3.8065	3,464.1300	3.4641	(8.994)	0	0	0
2018/10/25	2040	01/08/2019	10.38	Put	Bond Future	5,183.1300		5.1831	4,773.7100	4.7737	(7.899)	0	0	0
2018/10/25	2044	01/11/2018	9.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2044	01/11/2018			Bond Future	10.3022		88.4304	10.3364	88.1618	0.332	0.0000	0.0000	20,376
2018/10/25	2044	01/11/2018	9.12	Put	Bond Future	10,245.9100		10.2459	10,514.5300	10.5145	2.622	0	0	0
2018/10/25	2044	01/11/2018	9.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2044	01/11/2018	9.14	Put	Bond Future	10,055.8700		10.0559	10,324.4900	10.3245	2.671	0	0	0
2018/10/25	2044	01/11/2018	9.13	Put	Bond Future	10,150.8100		10.1508	10,419.4300	10.4194	2.646	0	0	0
2018/10/25	2044	01/11/2018	9.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	2044	07/02/2019	9.18	Put	Bond Future	10,440.2100		10.4402	10,612.2100	10.6122	1.647	0	0	0
2018/10/25	2044	07/02/2019			Bond Future	10.3916		85.7450	10.4163	85.5536	0.238	0.0000	0.0000	35,131
2018/10/25	2044	07/02/2019	9.17	Call	Bond Future	83.8500		0.0838	65.0400	0.0650	(22.433)	0	0	0
2018/10/25	2044	07/02/2019	9.17	Put	Bond Future	10,531.0400		10.5310	10,703.6100	10.7036	1.639	0	0	0
2018/10/25	2044	07/02/2019	9.18	Call	Bond Future	87.0800		0.0871	67.7000	0.0677	(22.255)	0	0	0
2018/10/25	2044	07/02/2019	9.16	Call	Bond Future	80.7200		0.0807	62.4700	0.0625	(22.609)	0	0	0
2018/10/25	2044	07/02/2019	9.16	Put	Bond Future	10,622.1200		10.6221	10,795.2500	10.7953	1.630	0	0	0
2018/10/25	2044	02/05/2019	9.90	Call	Bond Future	1,599.3300		1.5993	1,524.6700	1.5247	(4.668)	0	0	0
2018/10/25	2044	02/05/2019			Bond Future	10.4714		87.1704	10.4836	87.0770	0.117	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
2018/10/25	2044	02/05/2019	9.90	Put	Bond Future	6,171.2000	6.1712	6,189.9700	6.1900	0.304	0	0	0
2018/10/25	2044	02/05/2019	9.91	Call	Bond Future	1,626.2300	1.6262	1,551.4300	1.5514	(4.600)	0	0	0
2018/10/25	2044	02/05/2019	9.92	Put	Bond Future	6,058.0300	6.0580	6,076.9800	6.0770	0.313	0	0	0
2018/10/25	2044	02/05/2019	9.91	Put	Bond Future	6,114.5300	6.1145	6,133.1600	6.1332	0.305	0	0	0
2018/10/25	2044	02/05/2019	9.92	Call	Bond Future	1,653.1600	1.6532	1,578.6800	1.5787	(4.505)	0	0	0
2018/10/25	2044	01/08/2019	10.40	Put	Bond Future	5,095.5800	5.0956	4,731.5600	4.7316	(7.144)	0	0	0
2018/10/25	2044	01/08/2019			Bond Future	10.5611	84.3704	10.5488	84.4629	(0.116)	0.0000	0.0000	0
2018/10/25	2044	01/08/2019	10.39	Call	Bond Future	3,830.5500	3.8306	3,558.5500	3.5586	(7.101)	0	0	0
2018/10/25	2044	01/08/2019	10.39	Put	Bond Future	5,136.7600	5.1368	4,772.3000	4.7723	(7.095)	0	0	0
2018/10/25	2044	01/08/2019	10.40	Call	Bond Future	3,866.6500	3.8667	3,595.0900	3.5951	(7.023)	0	0	0
2018/10/25	2044	01/08/2019	10.38	Call	Bond Future	3,794.9100	3.7949	3,522.1900	3.5222	(7.186)	0	0	0
2018/10/25	2044	01/08/2019	10.38	Put	Bond Future	5,178.5300	5.1785	4,813.3500	4.8133	(7.052)	0	0	0
2018/10/25	2046	01/11/2018			Bond Future	116.9947	116.9947	116.6783	116.6783	(0.270)	0.0000	0.0000	2,017
2018/10/25	2046	07/02/2019			Bond Future	119.2735	119.2735	119.0623	119.0623	(0.177)	0.0000	0.0000	10,065
2018/10/25	2046	02/05/2019			Bond Future	119.5892	119.5892	119.5215	119.5215	(0.057)	0.0000	0.0000	0
2018/10/25	2046	01/08/2019			Bond Future	121.7806	121.7806	121.9730	121.9730	0.158	0.0000	0.0000	0
2018/10/25	2050	01/11/2018			Bond Future	122.9915	122.9915	122.7536	122.7536	(0.193)	0.0000	0.0000	2,795
2018/10/25	2050	07/02/2019			Bond Future	123.6158	123.6158	123.4896	123.4896	(0.102)	0.0000	0.0000	10,049
2018/10/25	2050	02/05/2019			Bond Future	125.6895	125.6895	125.7148	125.7148	0.020	0.0000	0.0000	0
2018/10/25	2050	01/08/2019			Bond Future	126.1755	126.1755	126.4744	126.4744	0.237	0.0000	0.0000	0
2018/10/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	AL37	01/11/2018			Index Future	587.3000	587.3000	586.9090	586.9090	(0.067)	0.0000	0.0000	0
2018/10/25	AL37	07/02/2019			Index Future	598.5890	598.5890	598.7440	598.7440	0.026	0.0000	0.0000	0
2018/10/25	AL37	02/05/2019			Index Future	608.5420	608.5420	609.4000	609.4000	0.141	0.0000	0.0000	0
2018/10/25	AL37	01/08/2019			Index Future	619.5770	619.5770	621.7560	621.7560	0.352	0.0000	0.0000	0
2018/10/25	AL7T	01/11/2018			Index Future	672.9800	672.9800	670.8950	670.8950	(0.310)	0.0000	0.0000	0
2018/10/25	AL7T	07/02/2019			Index Future	685.9160	685.9160	684.4220	684.4220	(0.218)	0.0000	0.0000	0
2018/10/25	AL7T	02/05/2019			Index Future	697.3200	697.3200	696.6040	696.6040	(0.103)	0.0000	0.0000	0
2018/10/25	AL7T	01/08/2019			Index Future	709.9660	709.9660	710.7280	710.7280	0.107	0.0000	0.0000	0
2018/10/25	ALBI	01/11/2018			Index Future	605.8730	605.8730	604.1610	604.1610	(0.283)	0.0000	0.0000	405
2018/10/25	ALBI	07/02/2019			Index Future	617.5200	617.5200	616.3430	616.3430	(0.191)	0.0000	0.0000	748
2018/10/25	ALBI	02/05/2019			Index Future	627.7870	627.7870	627.3130	627.3130	(0.076)	0.0000	0.0000	0
2018/10/25	ALBI	01/08/2019			Index Future	639.1720	639.1720	640.0320	640.0320	0.135	0.0000	0.0000	0
2018/10/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C007	31/01/2037			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
2018/10/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2018/10/25	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/25	ES33	01/11/2018			Bond Future	11.3819		73.5361	11.4305	73.2645	0.427	0.0000	0.0000	7,037
2018/10/25	ES33	07/02/2019			Bond Future	11.5308		74.9497	11.5688	74.7417	0.330	0.0000	0.0000	494
2018/10/25	ES33	02/05/2019			Bond Future	11.6575		72.4063	11.6809	72.2803	0.201	0.0000	0.0000	0
2018/10/25	ES33	01/08/2019			Bond Future	11.7973		73.7189	11.7920	73.7472	(0.045)	0.0000	0.0000	0
2018/10/25	ES42	01/11/2018			Bond Future	11.6363		75.2161	11.6700	75.0059	0.289	0.0000	0.0000	0
2018/10/25	ES42	07/02/2019			Bond Future	11.7785		76.6620	11.8020	76.5183	0.199	0.0000	0.0000	5,169
2018/10/25	ES42	02/05/2019			Bond Future	11.9053		73.6765	11.9148	73.6195	0.080	0.0000	0.0000	0
2018/10/25	ES42	01/08/2019			Bond Future	12.0421		75.0118	12.0247	75.1142	(0.144)	0.0000	0.0000	0
2018/10/25	GOVI	01/11/2018	653.50	Put	GOVI	541,590.0000		54.1590	560,370.0000	56.0370	3.468	0	0	0
2018/10/25	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	01/11/2018			GOVI	599.3410		599.3410	597.4630	597.4630	(0.313)	0.0000	0.0000	44
2018/10/25	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	01/11/2018	653.49	Put	GOVI	541,490.0000		54.1490	560,270.0000	56.0270	3.468	0	0	0
2018/10/25	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	01/11/2018	653.51	Put	GOVI	541,690.0000		54.1690	560,470.0000	56.0470	3.467	0	0	0
2018/10/25	GOVI	07/02/2019	666.53	Put	GOVI	556,680.0000		55.6680	570,200.0000	57.0200	2.429	0	0	0
2018/10/25	GOVI	07/02/2019			GOVI	610.8620		610.8620	609.5100	609.5100	(0.221)	0.0000	0.0000	453
2018/10/25	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	07/02/2019	666.52	Put	GOVI	556,580.0000		55.6580	570,100.0000	57.0100	2.429	0	0	0
2018/10/25	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	07/02/2019	666.51	Put	GOVI	556,480.0000		55.6480	570,000.0000	57.0000	2.430	0	0	0
2018/10/25	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	02/05/2019	647.88	Put	GOVI	268,610.0000		26.8610	275,220.0000	27.5220	2.461	0	0	0
2018/10/25	GOVI	02/05/2019	647.86	Put	GOVI	268,410.0000		26.8410	275,020.0000	27.5020	2.463	0	0	0
2018/10/25	GOVI	02/05/2019			GOVI	621.0190		621.0190	620.3580	620.3580	(0.106)	0.0000	0.0000	0
2018/10/25	GOVI	02/05/2019	647.87	Put	GOVI	268,510.0000		26.8510	275,120.0000	27.5120	2.462	0	0	0
2018/10/25	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	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
2018/10/25	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	01/08/2019	638.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	01/08/2019	638.67	Put	GOVI	63,900.0000	6.3900	57,340.0000	5.7340	(10.266)	0	0	0
2018/10/25	GOVI	01/08/2019			GOVI	632.2800	632.2800	632.9360	632.9360	0.104	0.0000	0.0000	0
2018/10/25	GOVI	01/08/2019	638.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GOVI	01/08/2019	638.69	Put	GOVI	64,100.0000	6.4100	57,540.0000	5.7540	(10.234)	0	0	0
2018/10/25	GOVI	01/08/2019	638.68	Put	GOVI	64,000.0000	6.4000	57,440.0000	5.7440	(10.250)	0	0	0
2018/10/25	GOVI	01/08/2019	638.67	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/25	IGOV	01/11/2018			Index Future	254.0550	254.0550	253.7260	253.7260	(0.129)	0.0000	0.0000	318
2018/10/25	IGOV	07/02/2019			Index Future	259.0030	259.0030	258.9100	258.9100	(0.036)	0.0000	0.0000	502
2018/10/25	IGOV	02/05/2019			Index Future	263.3480	263.3480	263.5750	263.5750	0.086	0.0000	0.0000	0
2018/10/25	IGOV	01/08/2019			Index Future	268.1750	268.1750	268.9790	268.9790	0.300	0.0000	0.0000	0
2018/10/25	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/25	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/25	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2018/10/25	IS01	19/09/2019			Interest Rate Swap	100.0100	100.0100	100.0200	100.0200	0.010	0.0000	0.0000	0
2018/10/25	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/25	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3400	99.3400	0.010	0.0000	0.0000	0
2018/10/25	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/10/25	IS02	20/09/2019			Interest Rate Swap	102.0100	102.0100	102.0200	102.0200	0.010	0.0000	0.0000	0
2018/10/25	IS02	20/12/2019			Interest Rate Swap	103.0900	103.0900	103.1100	103.1100	0.019	0.0000	0.0000	0
2018/10/25	IS02	23/03/2020			Interest Rate Swap	99.2200	99.2200	99.2500	99.2500	0.030	0.0000	0.0000	0
2018/10/25	IS02	22/06/2020			Interest Rate Swap	102.9300	102.9300	102.9600	102.9600	0.029	0.0000	0.0000	0
2018/10/25	IS02	21/09/2020			Interest Rate Swap	100.0600	100.0600	100.0900	100.0900	0.030	0.0000	0.0000	0
2018/10/25	IS05	17/12/2020			Interest Rate Swap	97.0000	97.0000	97.0200	97.0200	0.021	0.0000	0.0000	0
2018/10/25	IS05	16/03/2021			Interest Rate Swap	96.3300	96.3300	96.3600	96.3600	0.031	0.0000	0.0000	0
2018/10/25	IS05	15/06/2021			Interest Rate Swap	95.6400	95.6400	95.6800	95.6800	0.042	0.0000	0.0000	0
2018/10/25	IS05	21/09/2021			Interest Rate Swap	95.9300	95.9300	95.9900	95.9900	0.063	0.0000	0.0000	0
2018/10/25	IS05	21/12/2021			Interest Rate Swap	98.2300	98.2300	98.2900	98.2900	0.061	0.0000	0.0000	51
2018/10/25	IS05	15/03/2022			Interest Rate Swap	98.4700	98.4700	98.5200	98.5200	0.051	0.0000	0.0000	0
2018/10/25	IS05	21/06/2022			Interest Rate Swap	99.7700	99.7700	99.8100	99.8100	0.040	0.0000	0.0000	0
2018/10/25	IS05	20/09/2022			Interest Rate Swap	103.7900	103.7900	103.8200	103.8200	0.029	0.0000	0.0000	0
2018/10/25	IS05	20/12/2022			Interest Rate Swap	105.1300	105.1300	105.1700	105.1700	0.038	0.0000	0.0000	0
2018/10/25	IS05	22/03/2023			Interest Rate Swap	98.6400	98.6400	98.7000	98.7000	0.061	0.0000	0.0000	0
2018/10/25	IS05	20/06/2023			Interest Rate Swap	104.7500	104.7500	104.8200	104.8200	0.067	0.0000	0.0000	0
2018/10/25	IS05	19/09/2023			Interest Rate Swap	100.3800	100.3800	100.4600	100.4600	0.080	0.0000	0.0000	0
2018/10/25	IS10	17/12/2025			Interest Rate Swap	97.8400	97.8400	97.9200	97.9200	0.082	0.0000	0.0000	0
2018/10/25	IS10	16/03/2026			Interest Rate Swap	94.9600	94.9600	95.0400	95.0400	0.084	0.0000	0.0000	0
2018/10/25	IS10	15/06/2026			Interest Rate Swap	93.8000	93.8000	93.8800	93.8800	0.085	0.0000	0.0000	0
2018/10/25	IS10	21/09/2026			Interest Rate Swap	96.0200	96.0200	96.1100	96.1100	0.094	0.0000	0.0000	0
2018/10/25	IS10	21/12/2026			Interest Rate Swap	99.8400	99.8400	99.9200	99.9200	0.080	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
2018/10/25	IS10	15/03/2027			Interest Rate Swap	98.5100		98.5100	98.5900	98.5900	0.081	0.0000	0.0000	0
2018/10/25	IS10	21/06/2027			Interest Rate Swap	100.6300		100.6300	100.7200	100.7200	0.089	0.0000	0.0000	0
2018/10/25	IS10	20/09/2027			Interest Rate Swap	106.0900		106.0900	106.1800	106.1800	0.085	0.0000	0.0000	0
2018/10/25	IS10	20/12/2027			Interest Rate Swap	106.5100		106.5100	106.5900	106.5900	0.075	0.0000	0.0000	0
2018/10/25	IS10	22/03/2028			Interest Rate Swap	100.1800		100.1800	100.2600	100.2600	0.080	0.0000	0.0000	0
2018/10/25	IS10	20/06/2028			Interest Rate Swap	107.3100		107.3100	107.3800	107.3800	0.065	0.0000	0.0000	0
2018/10/25	IS10	19/09/2028			Interest Rate Swap	101.0300		101.0300	101.1100	101.1100	0.079	0.0000	0.0000	0
2018/10/25	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/25	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/25	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/25	JBAF	19/12/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/25	JBAF	20/03/2019			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/25	JBAF	19/06/2019			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/25	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/25	R023	01/11/2018	10.58	Call	Bond Future	6,444.2600		6.4443	6,378.5300	6.3785	(1.020)	0	0	0
2018/10/25	R023	01/11/2018	10.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R023	01/11/2018			Bond Future	8.6443		98.2505	8.6632	98.1848	0.219	0.0000	0.0000	17,608
2018/10/25	R023	01/11/2018	10.59	Call	Bond Future	6,476.1600		6.4762	6,410.4300	6.4104	(1.015)	0	0	0
2018/10/25	R023	01/11/2018	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R023	01/11/2018	10.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R023	01/11/2018	10.57	Call	Bond Future	6,412.3500		6.4124	6,346.6200	6.3466	(1.025)	0	0	0
2018/10/25	R023	07/02/2019	10.59	Call	Bond Future	5,775.8800		5.7759	5,801.9300	5.8019	0.451	0	0	0
2018/10/25	R023	07/02/2019			Bond Future	8.7625		100.1391	8.7548	100.1645	(0.088)	0.0000	0.0000	48,957
2018/10/25	R023	07/02/2019	10.57	Call	Bond Future	5,715.9200		5.7159	5,742.0000	5.7420	0.456	0	0	0
2018/10/25	R023	07/02/2019	10.57	Put	Bond Future	11.8200		0.0118	12.5100	0.0125	5.838	0	0	0
2018/10/25	R023	07/02/2019	10.59	Put	Bond Future	11.0100		0.0110	11.6700	0.0117	5.995	0	0	0
2018/10/25	R023	07/02/2019	10.58	Call	Bond Future	5,745.9000		5.7459	5,771.9600	5.7720	0.454	0	0	0
2018/10/25	R023	07/02/2019	10.58	Put	Bond Future	11.4100		0.0114	12.0800	0.0121	5.872	0	0	0
2018/10/25	R023	02/05/2019	8.45	Call	Bond Future	618.7600		0.6188	647.6200	0.6476	4.664	0	0	0
2018/10/25	R023	02/05/2019	8.44	Put	Bond Future	1,931.8700		1.9319	1,820.0400	1.8200	(5.789)	0	0	0
2018/10/25	R023	02/05/2019			Bond Future	8.8625		97.8767	8.8174	98.0169	(0.508)	0.0000	0.0000	0
2018/10/25	R023	02/05/2019	8.46	Call	Bond Future	631.0500		0.6310	660.4300	0.6604	4.656	0	0	0
2018/10/25	R023	02/05/2019	8.46	Put	Bond Future	1,893.0800		1.8931	1,782.2800	1.7823	(5.853)	0	0	0
2018/10/25	R023	02/05/2019	8.45	Put	Bond Future	1,912.4100		1.9124	1,801.0900	1.8011	(5.821)	0	0	0
2018/10/25	R023	02/05/2019	8.44	Call	Bond Future	606.6000		0.6066	634.9500	0.6349	4.674	0	0	0
2018/10/25	R023	01/08/2019	8.95	Call	Bond Future	1,531.3300		1.5313	1,632.2700	1.6323	6.592	0	0	0
2018/10/25	R023	01/08/2019			Bond Future	8.9807		99.6512	8.8600	100.0056	(1.344)	0.0000	0.0000	0
2018/10/25	R023	01/08/2019	8.93	Call	Bond Future	1,496.8900		1.4969	1,595.9900	1.5960	6.620	0	0	0
2018/10/25	R023	01/08/2019	8.93	Put	Bond Future	1,645.4500		1.6454	1,390.1700	1.3902	(15.514)	0	0	0
2018/10/25	R023	01/08/2019	8.95	Put	Bond Future	1,621.2300		1.6212	1,367.7900	1.3678	(15.633)	0	0	0
2018/10/25	R023	01/08/2019	8.94	Call	Bond Future	1,514.0700		1.5141	1,613.9100	1.6139	6.594	0	0	0
2018/10/25	R023	01/08/2019	8.94	Put	Bond Future	1,633.3000		1.6333	1,378.7600	1.3788	(15.584)	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
2018/10/25	R035	01/11/2018	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R035	01/11/2018	8.92	Put	Bond Future	9,376.8700	9.3769	9,735.9000	9.7359	3.829	0	0	0
2018/10/25	R035	01/11/2018			Bond Future	10.1080	91.8602	10.1571	91.5012	0.486	0.0000	0.0000	10,832
2018/10/25	R035	01/11/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R035	01/11/2018	8.94	Put	Bond Future	9,207.2900	9.2073	9,566.3200	9.5663	3.899	0	0	0
2018/10/25	R035	01/11/2018	8.93	Put	Bond Future	9,292.0300	9.2920	9,651.0600	9.6511	3.864	0	0	0
2018/10/25	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R035	07/02/2019	8.98	Call	Bond Future	75.9000	0.0759	56.5500	0.0566	(25.494)	0	0	0
2018/10/25	R035	07/02/2019			Bond Future	10.2073	93.6260	10.2463	93.3462	0.382	0.0000	0.0000	70,994
2018/10/25	R035	07/02/2019	8.96	Call	Bond Future	70.4000	0.0704	52.2100	0.0522	(25.838)	0	0	0
2018/10/25	R035	07/02/2019	8.96	Put	Bond Future	9,765.5300	9.7655	10,027.1800	10.0272	2.679	0	0	0
2018/10/25	R035	07/02/2019	8.98	Put	Bond Future	9,603.5800	9.6036	9,864.0700	9.8641	2.712	0	0	0
2018/10/25	R035	07/02/2019	8.97	Call	Bond Future	73.1100	0.0731	54.3500	0.0543	(25.660)	0	0	0
2018/10/25	R035	07/02/2019	8.97	Put	Bond Future	9,684.4600	9.6845	9,945.5400	9.9455	2.696	0	0	0
2018/10/25	R035	02/05/2019	9.74	Put	Bond Future	5,555.9100	5.5559	5,647.4300	5.6474	1.647	0	0	0
2018/10/25	R035	02/05/2019			Bond Future	10.2887	90.6852	10.3139	90.5067	0.245	0.0000	0.0000	0
2018/10/25	R035	02/05/2019	9.74	Call	Bond Future	1,533.0500	1.5331	1,446.0700	1.4461	(5.674)	0	0	0
2018/10/25	R035	02/05/2019	9.75	Call	Bond Future	1,558.2000	1.5582	1,470.8800	1.4709	(5.604)	0	0	0
2018/10/25	R035	02/05/2019	9.75	Put	Bond Future	5,505.3400	5.5053	5,596.5200	5.5965	1.656	0	0	0
2018/10/25	R035	02/05/2019	9.73	Call	Bond Future	1,508.1500	1.5081	1,421.5000	1.4215	(5.745)	0	0	0
2018/10/25	R035	02/05/2019	9.73	Put	Bond Future	5,606.8200	5.6068	5,698.6700	5.6987	1.638	0	0	0
2018/10/25	R035	01/08/2019	10.23	Call	Bond Future	3,594.1100	3.5941	3,319.4200	3.3194	(7.643)	0	0	0
2018/10/25	R035	01/08/2019	10.22	Put	Bond Future	4,680.9100	4.6809	4,391.5500	4.3915	(6.182)	0	0	0
2018/10/25	R035	01/08/2019			Bond Future	10.3790	92.3292	10.3770	92.3433	(0.019)	0.0000	0.0000	0
2018/10/25	R035	01/08/2019	10.24	Call	Bond Future	3,628.1700	3.6282	3,353.4200	3.3534	(7.573)	0	0	0
2018/10/25	R035	01/08/2019	10.24	Put	Bond Future	4,606.4900	4.6065	4,317.6400	4.3176	(6.271)	0	0	0
2018/10/25	R035	01/08/2019	10.23	Put	Bond Future	4,643.4100	4.6434	4,354.6200	4.3546	(6.219)	0	0	0
2018/10/25	R035	01/08/2019	10.22	Call	Bond Future	3,560.5400	3.5605	3,285.2800	3.2853	(7.731)	0	0	0
2018/10/25	R186	01/11/2018	8.54	Put	Bond Future	4,688.3900	4.6884	5,033.9500	5.0339	7.371	0	0	0
2018/10/25	R186	01/11/2018	8.90	Call	Bond Future	5.6000	0.0056	0.9200	0.0009	(83.571)	0	0	0
2018/10/25	R186	01/11/2018	9.14	Call	Bond Future	114.5600	0.1146	45.1500	0.0451	(60.588)	0	0	0
2018/10/25	R186	01/11/2018	7.96	Put	Bond Future	8,357.8700	8.3579	8,703.4300	8.7034	4.135	0	0	0
2018/10/25	R186	01/11/2018			Bond Future	9.3185	110.5656	9.3776	110.2200	0.635	0.0000	0.0000	20,745
2018/10/25	R186	01/11/2018	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R186	01/11/2018	8.53	Put	Bond Future	4,750.3500	4.7504	5,095.9100	5.0959	7.274	0	0	0
2018/10/25	R186	01/11/2018	8.46	Put	Bond Future	5,185.3600	5.1854	5,530.9200	5.5309	6.664	0	0	0
2018/10/25	R186	01/11/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/25	R186	01/11/2018	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R186	01/11/2018	8.90	Put	Bond Future	2,493.0200	2.4930	2,833.9000	2.8339	13.673	0	0	2,500
2018/10/25	R186	01/11/2018	9.14	Put	Bond Future	1,166.2400	1.1662	1,442.3900	1.4424	23.679	0	0	5,000
2018/10/25	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/25	R186	01/11/2018	8.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R186	01/11/2018	8.52	Put	Bond Future	4,812.3600	4.8124	5,157.9200	5.1579	7.181	0	0	0
2018/10/25	R186	07/02/2019	8.21	Put	Bond Future	7,244.7400	7.2447	7,488.9700	7.4890	3.371	0	0	0
2018/10/25	R186	07/02/2019	8.20	Call	Bond Future	55.4100	0.0554	48.8800	0.0489	(11.785)	0	0	0
2018/10/25	R186	07/02/2019	8.50	Call	Bond Future	169.7400	0.1697	140.4100	0.1404	(17.279)	0	0	1,000
2018/10/25	R186	07/02/2019	9.10	Put	Bond Future	2,781.9000	2.7819	2,922.3900	2.9224	5.050	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/25	R186	07/02/2019	9.92	Put	Bond Future	767.5100	0.7675	786.4500	0.7864	2.468	0	0	1,170
2018/10/25	R186	07/02/2019			Bond Future	9.4233	107.3863	9.4676	107.1354	0.470	0.0000	0.0000	51,045
2018/10/25	R186	07/02/2019	9.38	Put	Bond Future	1,850.8600	1.8509	1,952.9400	1.9529	5.515	0	0	0
2018/10/25	R186	07/02/2019	9.38	Call	Bond Future	1,604.8500	1.6049	1,455.9500	1.4559	(9.278)	0	0	6,000
2018/10/25	R186	07/02/2019	8.21	Call	Bond Future	57.5200	0.0575	50.7700	0.0508	(11.735)	0	0	0
2018/10/25	R186	07/02/2019	8.20	Put	Bond Future	7,304.4600	7.3045	7,548.9100	7.5489	3.347	0	0	0
2018/10/25	R186	07/02/2019	8.30	Put	Bond Future	6,714.1400	6.7141	6,954.4000	6.9544	3.578	0	0	0
2018/10/25	R186	07/02/2019	8.50	Put	Bond Future	5,582.6500	5.5826	5,804.3000	5.8043	3.970	0	0	0
2018/10/25	R186	07/02/2019	9.10	Call	Bond Future	926.4800	0.9265	815.9900	0.8160	(11.926)	0	0	0
2018/10/25	R186	07/02/2019	9.92	Call	Bond Future	3,537.4800	3.5375	3,305.4400	3.3054	(6.559)	0	0	0
2018/10/25	R186	07/02/2019	8.22	Call	Bond Future	59.7100	0.0597	52.7100	0.0527	(11.723)	0	0	0
2018/10/25	R186	07/02/2019	8.22	Put	Bond Future	7,185.1400	7.1851	7,429.1200	7.4291	3.396	0	0	0
2018/10/25	R186	07/02/2019	8.30	Call	Bond Future	81.4700	0.0815	70.7500	0.0708	(13.158)	0	0	210
2018/10/25	R186	07/02/2019	9.90	Call	Bond Future	3,454.3500	3.4544	3,223.9600	3.2240	(6.670)	0	0	0
2018/10/25	R186	07/02/2019	9.90	Put	Bond Future	794.0600	0.7941	814.6500	0.8147	2.593	0	0	1,000
2018/10/25	R186	07/02/2019	9.27	Put	Bond Future	2,184.2400	2.1842	2,304.8800	2.3049	5.523	0	0	0
2018/10/25	R186	07/02/2019	9.27	Call	Bond Future	1,309.7300	1.3097	1,179.3900	1.1794	(9.952)	0	0	1,170
2018/10/25	R186	07/02/2019	8.77	Put	Bond Future	4,199.0900	4.1991	4,382.3000	4.3823	4.363	0	0	0
2018/10/25	R186	07/02/2019	8.77	Call	Bond Future	405.7000	0.4057	337.9300	0.3379	(16.704)	0	0	1,170
2018/10/25	R186	02/05/2019	10.07	Call	Bond Future	4,312.4500	4.3125	4,128.1900	4.1282	(4.273)	0	0	0
2018/10/25	R186	02/05/2019	9.96	Put	Bond Future	1,483.0600	1.4831	1,430.5200	1.4305	(3.543)	0	0	90
2018/10/25	R186	02/05/2019	9.75	Call	Bond Future	3,125.9100	3.1259	2,954.8900	2.9549	(5.471)	0	0	0
2018/10/25	R186	02/05/2019	9.02	Call	Bond Future	1,150.3200	1.1503	1,041.2100	1.0412	(9.485)	0	0	0
2018/10/25	R186	02/05/2019	9.01	Put	Bond Future	3,980.5200	3.9805	4,000.7900	4.0008	0.509	0	0	0
2018/10/25	R186	02/05/2019			Bond Future	9.5174	109.1717	9.5408	109.0426	0.246	0.0000	0.0000	0
2018/10/25	R186	02/05/2019	9.03	Call	Bond Future	1,169.7300	1.1697	1,060.0600	1.0601	(9.376)	0	0	0
2018/10/25	R186	02/05/2019	9.03	Put	Bond Future	3,904.9200	3.9049	3,924.3400	3.9243	0.497	0	0	0
2018/10/25	R186	02/05/2019	9.30	Call	Bond Future	1,773.2000	1.7732	1,650.6100	1.6506	(6.913)	0	0	200
2018/10/25	R186	02/05/2019	10.07	Put	Bond Future	1,319.6500	1.3197	1,264.4800	1.2645	(4.181)	0	0	200
2018/10/25	R186	02/05/2019	9.96	Call	Bond Future	3,889.0900	3.8891	3,707.4600	3.7075	(4.670)	0	0	0
2018/10/25	R186	02/05/2019	9.20	Put	Bond Future	3,302.8300	3.3028	3,314.8800	3.3149	0.365	0	0	0
2018/10/25	R186	02/05/2019	9.75	Put	Bond Future	1,852.3700	1.8524	1,810.4400	1.8104	(2.264)	0	0	7,000
2018/10/25	R186	02/05/2019	9.02	Put	Bond Future	3,942.6000	3.9426	3,962.5800	3.9626	0.507	0	0	0
2018/10/25	R186	02/05/2019	9.01	Call	Bond Future	1,131.1200	1.1311	1,022.3000	1.0223	(9.621)	0	0	0
2018/10/25	R186	02/05/2019	8.70	Put	Bond Future	5,264.0400	5.2640	5,308.3200	5.3083	0.841	0	0	0
2018/10/25	R186	02/05/2019	8.70	Call	Bond Future	624.2100	0.6242	539.4000	0.5394	(13.587)	0	0	200
2018/10/25	R186	02/05/2019	9.30	Put	Bond Future	2,981.8800	2.9819	2,988.3800	2.9884	0.218	0	0	0
2018/10/25	R186	02/05/2019	9.20	Call	Bond Future	1,532.0700	1.5321	1,415.0300	1.4150	(7.639)	0	0	90
2018/10/25	R186	02/05/2019	8.62	Put	Bond Future	5,631.1600	5.6312	5,683.3500	5.6834	0.927	0	0	0
2018/10/25	R186	02/05/2019	8.62	Call	Bond Future	523.0400	0.5230	446.1400	0.4461	(14.703)	0	0	90
2018/10/25	R186	02/05/2019	8.50	Put	Bond Future	6,208.6100	6.2086	6,273.0300	6.2730	1.038	0	0	0
2018/10/25	R186	02/05/2019	8.50	Call	Bond Future	393.1900	0.3932	328.5200	0.3285	(16.448)	0	0	7,000
2018/10/25	R186	02/05/2019	9.00	Put	Bond Future	4,018.6800	4.0187	4,039.5300	4.0395	0.519	0	0	0
2018/10/25	R186	02/05/2019	9.00	Call	Bond Future	1,112.1200	1.1121	1,003.8800	1.0039	(9.733)	0	0	7,000
2018/10/25	R186	01/08/2019	9.54	Call	Bond Future	2,719.9600	2.7200	2,580.4100	2.5804	(5.131)	0	0	0
2018/10/25	R186	01/08/2019			Bond Future	9.6231	105.8525	9.6046	105.9518	(0.193)	0.0000	0.0000	0
2018/10/25	R186	01/08/2019	9.52	Call	Bond Future	2,662.7500	2.6627	2,523.4200	2.5234	(5.233)	0	0	0
2018/10/25	R186	01/08/2019	9.52	Put	Bond Future	3,216.3700	3.2164	2,977.7200	2.9777	(7.420)	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
2018/10/25	R186	01/08/2019	9.54	Put	Bond Future	3,165.9000	3.1659	2,927.0300	2.9270	(7.545)	0	0	0
2018/10/25	R186	01/08/2019	9.53	Call	Bond Future	2,691.1000	2.6911	2,552.0300	2.5520	(5.168)	0	0	0
2018/10/25	R186	01/08/2019	9.53	Put	Bond Future	3,190.8600	3.1909	2,952.4700	2.9525	(7.471)	0	0	0
2018/10/25	R197	01/11/2018			Bond Future	301.4858	301.4858	301.5322	301.5322	0.015	0.0000	0.0000	3
2018/10/25	R197	07/02/2019			Bond Future	300.0109	300.0109	300.3414	300.3414	0.110	0.0000	0.0000	2,350
2018/10/25	R197	02/05/2019			Bond Future	305.0441	305.0441	305.7534	305.7534	0.233	0.0000	0.0000	0
2018/10/25	R197	01/08/2019			Bond Future	303.0809	303.0809	304.4629	304.4629	0.456	0.0000	0.0000	0
2018/10/25	R202	01/11/2018			Bond Future	236.3971	236.3971	235.4729	235.4729	(0.391)	0.0000	0.0000	1,751
2018/10/25	R202	07/02/2019			Bond Future	237.0991	237.0991	236.3789	236.3789	(0.304)	0.0000	0.0000	8,394
2018/10/25	R202	02/05/2019			Bond Future	241.0766	241.0766	240.6384	240.6384	(0.182)	0.0000	0.0000	0
2018/10/25	R202	01/08/2019			Bond Future	241.4828	241.4828	241.5573	241.5573	0.031	0.0000	0.0000	0
2018/10/25	R207	01/11/2018	6.76	Put	Bond Future	107.6400	0.1076	8.8200	0.0088	(91.806)	0	0	0
2018/10/25	R207	01/11/2018			Bond Future	6.8533	102.6776	6.6915	102.8608	(2.361)	0.0000	0.0000	2,786
2018/10/25	R207	01/11/2018	6.75	Call	Bond Future	1.3800	0.0014	77.0200	0.0770	5481.159	0	0	0
2018/10/25	R207	01/11/2018	6.75	Put	Bond Future	118.2300	0.1182	10.7100	0.0107	(90.941)	0	0	0
2018/10/25	R207	01/11/2018	6.76	Call	Bond Future	2.1100	0.0021	86.4500	0.0864	3997.156	0	0	0
2018/10/25	R207	01/11/2018	6.74	Call	Bond Future	0.9700	0.0010	68.4100	0.0684	6952.577	0	0	0
2018/10/25	R207	01/11/2018	6.74	Put	Bond Future	129.1400	0.1291	13.4200	0.0134	(89.608)	0	0	0
2018/10/25	R207	07/02/2019	6.52	Call	Bond Future	47.1900	0.0472	164.5300	0.1645	248.654	0	0	0
2018/10/25	R207	07/02/2019	6.51	Put	Bond Future	244.2600	0.2443	74.5900	0.0746	(69.463)	0	0	0
2018/10/25	R207	07/02/2019			Bond Future	6.7348	101.0065	6.4161	101.2890	(4.733)	0.0000	0.0000	15,985
2018/10/25	R207	07/02/2019	6.53	Call	Bond Future	49.1900	0.0492	170.9700	0.1710	247.571	0	0	0
2018/10/25	R207	07/02/2019	6.53	Put	Bond Future	230.6200	0.2306	69.8400	0.0698	(69.716)	0	0	0
2018/10/25	R207	07/02/2019	6.52	Put	Bond Future	237.4900	0.2375	72.2700	0.0723	(69.569)	0	0	0
2018/10/25	R207	07/02/2019	6.51	Call	Bond Future	45.0900	0.0451	157.9800	0.1580	250.366	0	0	0
2018/10/25	R207	02/05/2019	7.63	Call	Bond Future	726.5200	0.7265	1,118.9400	1.1189	54.014	0	0	0
2018/10/25	R207	02/05/2019			Bond Future	6.5633	102.6857	5.9580	103.0922	(9.222)	0.0000	0.0000	0
2018/10/25	R207	02/05/2019	7.61	Call	Bond Future	713.7800	0.7138	1,105.9200	1.1059	54.938	0	0	0
2018/10/25	R207	02/05/2019	7.61	Put	Bond Future	17.4000	0.0174	3.0300	0.0030	(82.586)	0	0	0
2018/10/25	R207	02/05/2019	7.63	Put	Bond Future	16.9100	0.0169	2.8200	0.0028	(83.323)	0	0	0
2018/10/25	R207	02/05/2019	7.62	Call	Bond Future	720.2000	0.7202	1,112.4300	1.1124	54.461	0	0	0
2018/10/25	R207	02/05/2019	7.62	Put	Bond Future	17.2000	0.0172	2.9200	0.0029	(83.023)	0	0	0
2018/10/25	R207	01/08/2019	7.34	Put	Bond Future	21.9600	0.0220	0.0200	0.0000	(99.909)	0	0	0
2018/10/25	R207	01/08/2019	7.33	Call	Bond Future	568.7400	0.5687	1,180.9300	1.1809	107.640	0	0	0
2018/10/25	R207	01/08/2019			Bond Future	6.0701	100.9065	4.6244	101.5409	(23.816)	0.0000	0.0000	0
2018/10/25	R207	01/08/2019	7.34	Call	Bond Future	572.7600	0.5728	1,185.2500	1.1853	106.937	0	0	0
2018/10/25	R207	01/08/2019	7.33	Put	Bond Future	22.2600	0.0223	0.0200	0.0000	(99.910)	0	0	0
2018/10/25	R207	01/08/2019	7.35	Call	Bond Future	576.7800	0.5768	1,189.5600	1.1896	106.242	0	0	0
2018/10/25	R207	01/08/2019	7.35	Put	Bond Future	21.6700	0.0217	0.0200	0.0000	(99.908)	0	0	0
2018/10/25	R208	01/11/2018	7.11	Put	Bond Future	1,693.7600	1.6938	1,670.4400	1.6704	(1.377)	0	0	0
2018/10/25	R208	01/11/2018			Bond Future	7.9025	98.2017	7.8915	98.2250	(0.140)	0.0000	0.0000	19,044
2018/10/25	R208	01/11/2018	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R208	01/11/2018	7.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R208	01/11/2018	7.10	Put	Bond Future	1,715.3700	1.7154	1,692.0500	1.6921	(1.359)	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
2018/10/25	R208	01/11/2018	7.12	Put	Bond Future	1,672.1600		1.6722	1,648.8400	1.6488	(1.395)	0	0	0
2018/10/25	R208	01/11/2018	7.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R208	07/02/2019	7.07	Call	Bond Future	10.8700		0.0109	22.6700	0.0227	108.556	0	0	0
2018/10/25	R208	07/02/2019	7.08	Put	Bond Future	1,772.3200		1.7723	1,668.0400	1.6680	(5.884)	0	0	0
2018/10/25	R208	07/02/2019	7.06	Put	Bond Future	1,810.2800		1.8103	1,705.7300	1.7057	(5.775)	0	0	0
2018/10/25	R208	07/02/2019			Bond Future	7.9990		100.0894	7.9377	100.2056	(0.766)	0.0000	0.0000	21,697
2018/10/25	R208	07/02/2019	7.07	Put	Bond Future	1,791.2700		1.7913	1,686.8700	1.6869	(5.828)	0	0	0
2018/10/25	R208	07/02/2019	7.08	Call	Bond Future	11.3000		0.0113	23.2200	0.0232	105.487	0	0	0
2018/10/25	R208	07/02/2019	7.06	Call	Bond Future	10.4900		0.0105	22.1400	0.0221	111.058	0	0	0
2018/10/25	R208	02/05/2019	8.03	Put	Bond Future	640.0400		0.6400	499.5500	0.4995	(21.950)	0	0	0
2018/10/25	R208	02/05/2019	8.02	Call	Bond Future	525.6100		0.5256	618.4200	0.6184	17.658	0	0	0
2018/10/25	R208	02/05/2019			Bond Future	8.0913		98.3537	7.9541	98.5878	(1.696)	0.0000	0.0000	0
2018/10/25	R208	02/05/2019	8.03	Call	Bond Future	535.5500		0.5355	629.1800	0.6292	17.483	0	0	0
2018/10/25	R208	02/05/2019	8.02	Put	Bond Future	647.1600		0.6472	505.8500	0.5059	(21.835)	0	0	0
2018/10/25	R208	02/05/2019	8.04	Call	Bond Future	545.5600		0.5456	639.7300	0.6397	17.261	0	0	0
2018/10/25	R208	02/05/2019	8.04	Put	Bond Future	633.0000		0.6330	493.0500	0.4930	(22.109)	0	0	0
2018/10/25	R208	01/08/2019	8.16	Call	Bond Future	665.7000		0.6657	854.9400	0.8549	28.427	0	0	0
2018/10/25	R208	01/08/2019	8.17	Put	Bond Future	732.0800		0.7321	471.5200	0.4715	(35.592)	0	0	0
2018/10/25	R208	01/08/2019			Bond Future	8.2089		100.1368	7.9076	100.5882	(3.670)	0.0000	0.0000	0
2018/10/25	R208	01/08/2019	8.16	Put	Bond Future	738.7800		0.7388	476.6200	0.4766	(35.486)	0	0	0
2018/10/25	R208	01/08/2019	8.17	Call	Bond Future	673.9500		0.6739	864.7900	0.8648	28.317	0	0	0
2018/10/25	R208	01/08/2019	8.15	Call	Bond Future	657.5000		0.6575	844.7900	0.8448	28.485	0	0	0
2018/10/25	R208	01/08/2019	8.15	Put	Bond Future	745.5300		0.7455	481.4200	0.4814	(35.426)	0	0	0
2018/10/25	R209	01/11/2018	1,016.00	Call	Bond Future	68,685.1500		68.6852	68,381.4100	68.3814	(0.442)	0	0	0
2018/10/25	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R209	01/11/2018	9.34	Put	Bond Future	4,726.0100		4.7260	5,029.7200	5.0297	6.426	0	0	0
2018/10/25	R209	01/11/2018	9.97	Call	Bond Future	286.8700		0.2869	156.8300	0.1568	(45.331)	0	0	0
2018/10/25	R209	01/11/2018	9.98	Put	Bond Future	849.3600		0.8494	1,016.6500	1.0167	19.696	0	0	2,000
2018/10/25	R209	01/11/2018	8.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R209	01/11/2018	10.00	Call	Bond Future	354.0000		0.3540	204.5300	0.2045	(42.223)	0	0	0
2018/10/25	R209	01/11/2018	9.64	Call	Bond Future	8.8300		0.0088	1.8200	0.0018	(79.388)	0	0	2,000
2018/10/25	R209	01/11/2018	9.47	Call	Bond Future	0.4900		0.0005	0.0400	0.0000	(91.837)	0	0	0
2018/10/25	R209	01/11/2018	9.82	Call	Bond Future	79.2500		0.0792	30.4900	0.0305	(61.527)	0	0	0
2018/10/25	R209	01/11/2018			Bond Future	10.0669		69.5730	10.1162	69.2693	0.489	0.0000	0.0000	94,621
2018/10/25	R209	01/11/2018	1,016.01	Call	Bond Future	68,685.1500		68.6852	68,381.4100	68.3814	(0.442)	0	0	0
2018/10/25	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R209	01/11/2018	8.89	Put	Bond Future	7,893.4700		7.8935	8,197.2100	8.1972	3.848	0	0	0
2018/10/25	R209	01/11/2018	8.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/10/25	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R209	01/11/2018	1,015.99	Call	Bond Future	68,685.1400		68.6851	68,381.4000	68.3814	(0.442)	0	0	0
2018/10/25	R209	01/11/2018	9.34	Call	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/25	R209	01/11/2018	9.97	Put	Bond Future	890.7300		0.8907	1,064.4300	1.0644	19.501	0	0	0
2018/10/25	R209	01/11/2018	9.98	Call	Bond Future	308.1600		0.3082	171.7100	0.1717	(44.279)	0	0	0
2018/10/25	R209	01/11/2018	8.98	Put	Bond Future	7,244.3200		7.2443	7,548.0600	7.5481	4.193	0	0	0
2018/10/25	R209	01/11/2018	10.00	Put	Bond Future	770.1500		0.7702	924.4200	0.9244	20.031	0	0	5,850
2018/10/25	R209	01/11/2018	9.64	Put	Bond Future	2,728.2000		2.7282	3,024.9300	3.0249	10.876	0	0	0
2018/10/25	R209	01/11/2018	9.47	Put	Bond Future	3,846.9300		3.8469	4,150.2200	4.1502	7.884	0	0	760

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
2018/10/25	R209	01/11/2018	9.82	Put	Bond Future	1,633.0800	1.6331	1,888.0600	1.8881	15.613	0	0	760
2018/10/25	R209	01/11/2018	9.49	Call	Bond Future	0.7100	0.0007	0.0700	0.0001	(90.141)	0	0	0
2018/10/25	R209	01/11/2018	9.94	Call	Bond Future	229.0500	0.2291	117.9500	0.1180	(48.505)	0	0	0
2018/10/25	R209	01/11/2018	9.94	Put	Bond Future	1,021.3800	1.0214	1,214.0200	1.2140	18.861	0	0	0
2018/10/25	R209	01/11/2018	10.57	Call	Bond Future	3,020.2500	3.0202	2,715.6200	2.7156	(10.086)	0	0	0
2018/10/25	R209	01/11/2018	10.57	Put	Bond Future	8.8800	0.0089	7.9900	0.0080	(10.023)	0	0	0
2018/10/25	R209	01/11/2018	9.84	Call	Bond Future	96.4100	0.0964	39.1800	0.0392	(59.361)	0	0	0
2018/10/25	R209	01/11/2018	9.84	Put	Bond Future	1,522.4700	1.5225	1,768.9800	1.7690	16.191	0	0	0
2018/10/25	R209	01/11/2018	8.99	Put	Bond Future	7,172.6800	7.1727	7,476.4200	7.4764	4.235	0	0	0
2018/10/25	R209	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2018/10/25	R209	01/11/2018	9.49	Put	Bond Future	3,713.2000	3.7132	4,016.3000	4.0163	8.163	0	0	0
2018/10/25	R209	07/02/2019	8.97	Put	Bond Future	7,904.0300	7.9040	8,134.5900	8.1346	2.917	0	0	0
2018/10/25	R209	07/02/2019	10.20	Put	Bond Future	1,890.6200	1.8906	1,934.0500	1.9341	2.297	0	0	4,000
2018/10/25	R209	07/02/2019			Bond Future	10.1528	70.9104	10.1930	70.6660	0.396	0.0000	0.0000	113,548
2018/10/25	R209	07/02/2019	8.96	Call	Bond Future	84.2800	0.0843	70.8400	0.0708	(15.947)	0	0	0
2018/10/25	R209	07/02/2019	8.96	Put	Bond Future	7,972.5300	7.9725	8,203.5000	8.2035	2.897	0	0	0
2018/10/25	R209	07/02/2019	8.97	Call	Bond Future	87.3000	0.0873	73.4500	0.0734	(15.865)	0	0	0
2018/10/25	R209	07/02/2019	10.20	Call	Bond Future	2,177.7400	2.1777	1,976.7600	1.9768	(9.229)	0	0	0
2018/10/25	R209	07/02/2019	8.95	Call	Bond Future	81.3500	0.0813	68.3000	0.0683	(16.042)	0	0	0
2018/10/25	R209	07/02/2019	8.95	Put	Bond Future	8,041.2200	8.0412	8,272.5800	8.2726	2.877	0	0	0
2018/10/25	R209	07/02/2019	9.54	Put	Bond Future	4,480.9800	4.4810	4,611.1600	4.6112	2.905	0	0	0
2018/10/25	R209	07/02/2019	9.54	Call	Bond Future	585.5600	0.5856	471.3300	0.4713	(19.508)	0	0	4,000
2018/10/25	R209	07/02/2019	9.04	Put	Bond Future	7,432.3800	7.4324	7,657.3500	7.6574	3.027	0	0	0
2018/10/25	R209	07/02/2019	9.04	Call	Bond Future	113.5800	0.1136	94.1400	0.0941	(17.116)	0	0	4,000
2018/10/25	R209	02/05/2019	9.70	Put	Bond Future	4,645.1200	4.6451	4,701.8300	4.7018	1.221	0	0	0
2018/10/25	R209	02/05/2019			Bond Future	10.2267	68.9415	10.2545	68.7744	0.271	0.0000	0.0000	0
2018/10/25	R209	02/05/2019	9.69	Call	Bond Future	1,335.9600	1.3360	1,226.1600	1.2262	(8.219)	0	0	0
2018/10/25	R209	02/05/2019	9.69	Put	Bond Future	4,688.0300	4.6880	4,745.2700	4.7453	1.221	0	0	0
2018/10/25	R209	02/05/2019	9.70	Call	Bond Future	1,357.6900	1.3577	1,247.3600	1.2474	(8.126)	0	0	0
2018/10/25	R209	02/05/2019	9.68	Call	Bond Future	1,314.4400	1.3144	1,205.1800	1.2052	(8.312)	0	0	0
2018/10/25	R209	02/05/2019	9.68	Put	Bond Future	4,731.2400	4.7312	4,789.0200	4.7890	1.221	0	0	0
2018/10/25	R209	01/08/2019	10.17	Call	Bond Future	3,093.6900	3.0937	2,851.9000	2.8519	(7.816)	0	0	0
2018/10/25	R209	01/08/2019	10.15	Put	Bond Future	3,979.6400	3.9796	3,759.1400	3.7591	(5.541)	0	0	0
2018/10/25	R209	01/08/2019			Bond Future	10.3072	70.1912	10.3107	70.1702	0.034	0.0000	0.0000	0
2018/10/25	R209	01/08/2019	10.17	Put	Bond Future	3,917.2800	3.9173	3,696.4900	3.6965	(5.636)	0	0	0
2018/10/25	R209	01/08/2019	10.15	Call	Bond Future	3,034.7600	3.0348	2,793.2600	2.7933	(7.958)	0	0	0
2018/10/25	R209	01/08/2019	10.16	Put	Bond Future	3,948.2300	3.9482	3,727.5800	3.7276	(5.589)	0	0	0
2018/10/25	R209	01/08/2019	10.16	Call	Bond Future	3,064.0300	3.0640	2,822.3800	2.8224	(7.887)	0	0	0
2018/10/25	R210	01/11/2018			Bond Future	186.1386	186.1386	186.1677	186.1677	0.016	0.0000	0.0000	1,706
2018/10/25	R210	07/02/2019			Bond Future	189.7642	189.7642	189.9714	189.9714	0.109	0.0000	0.0000	1,278
2018/10/25	R210	02/05/2019			Bond Future	190.3929	190.3929	190.8383	190.8383	0.234	0.0000	0.0000	0
2018/10/25	R210	01/08/2019			Bond Future	193.8819	193.8819	194.7526	194.7526	0.449	0.0000	0.0000	0
2018/10/25	R212	01/11/2018			Bond Future	155.6081	155.6081	155.5839	155.5839	(0.016)	0.0000	0.0000	2,920
2018/10/25	R212	07/02/2019			Bond Future	156.4839	156.4839	156.6073	156.6073	0.079	0.0000	0.0000	1,526
2018/10/25	R212	02/05/2019			Bond Future	159.1091	159.1091	159.4294	159.4294	0.201	0.0000	0.0000	0
2018/10/25	R212	01/08/2019			Bond Future	161.9538	161.9538	162.6280	162.6280	0.416	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
2018/10/25	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R213	01/11/2018	8.64	Put	Bond Future	7,936.6600	7.9367	8,202.3200	8.2023	3.347	0	0	0
2018/10/25	R213	01/11/2018			Bond Future	9.8729	81.0581	9.9170	80.7925	0.447	0.0000	0.0000	11,832
2018/10/25	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R213	01/11/2018	8.66	Put	Bond Future	7,799.5900	7.7996	8,065.2500	8.0652	3.406	0	0	0
2018/10/25	R213	01/11/2018	8.65	Put	Bond Future	7,868.0900	7.8681	8,133.7500	8.1338	3.376	0	0	0
2018/10/25	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R213	07/02/2019	8.68	Call	Bond Future	55.5700	0.0556	50.0300	0.0500	(9.969)	0	0	0
2018/10/25	R213	07/02/2019			Bond Future	9.9711	82.6163	10.0041	82.4216	0.331	0.0000	0.0000	32,008
2018/10/25	R213	07/02/2019	8.68	Put	Bond Future	8,224.6500	8.2247	8,413.8800	8.4139	2.301	0	0	0
2018/10/25	R213	07/02/2019	8.69	Call	Bond Future	57.6500	0.0576	51.9300	0.0519	(9.922)	0	0	0
2018/10/25	R213	07/02/2019	8.70	Put	Bond Future	8,093.9200	8.0939	8,282.7700	8.2828	2.333	0	0	0
2018/10/25	R213	07/02/2019	8.69	Put	Bond Future	8,159.2100	8.1592	8,348.2600	8.3483	2.317	0	0	0
2018/10/25	R213	07/02/2019	8.70	Call	Bond Future	59.8100	0.0598	53.8900	0.0539	(9.898)	0	0	0
2018/10/25	R213	02/05/2019	9.49	Call	Bond Future	1,211.2600	1.2113	1,124.4800	1.1245	(7.164)	0	0	0
2018/10/25	R213	02/05/2019	9.48	Put	Bond Future	4,620.3400	4.6203	4,637.9400	4.6379	0.381	0	0	0
2018/10/25	R213	02/05/2019			Bond Future	10.0517	80.4426	10.0696	80.3385	0.178	0.0000	0.0000	0
2018/10/25	R213	02/05/2019	9.50	Call	Bond Future	1,231.6500	1.2317	1,144.4100	1.1444	(7.083)	0	0	0
2018/10/25	R213	02/05/2019	9.50	Put	Bond Future	4,537.4100	4.5374	4,554.2800	4.5543	0.372	0	0	0
2018/10/25	R213	02/05/2019	9.49	Put	Bond Future	4,578.6400	4.5786	4,595.9700	4.5960	0.378	0	0	0
2018/10/25	R213	02/05/2019	9.48	Call	Bond Future	1,191.2700	1.1913	1,104.7600	1.1048	(7.262)	0	0	0
2018/10/25	R213	01/08/2019	9.99	Put	Bond Future	3,759.2700	3.7593	3,520.8800	3.5209	(6.341)	0	0	0
2018/10/25	R213	01/08/2019	9.98	Call	Bond Future	2,856.3200	2.8563	2,685.7200	2.6857	(5.973)	0	0	0
2018/10/25	R213	01/08/2019			Bond Future	10.1415	81.9010	10.1297	81.9686	(0.116)	0.0000	0.0000	0
2018/10/25	R213	01/08/2019	9.99	Call	Bond Future	2,885.1500	2.8851	2,714.3700	2.7144	(5.919)	0	0	0
2018/10/25	R213	01/08/2019	9.98	Put	Bond Future	3,788.5900	3.7886	3,550.3800	3.5504	(6.288)	0	0	0
2018/10/25	R213	01/08/2019	10.00	Call	Bond Future	2,914.1200	2.9141	2,743.4500	2.7435	(5.857)	0	0	0
2018/10/25	R213	01/08/2019	10.00	Put	Bond Future	3,730.1500	3.7301	3,491.8700	3.4919	(6.388)	0	0	0
2018/10/25	R214	01/11/2018	8.99	Put	Bond Future	8,928.6000	8.9286	9,144.9500	9.1450	2.423	0	0	0
2018/10/25	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R214	01/11/2018			Bond Future	10.2622	68.4527	10.2964	68.2364	0.333	0.0000	0.0000	21,331
2018/10/25	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R214	01/11/2018	8.98	Put	Bond Future	9,006.1100	9.0061	9,222.4600	9.2225	2.402	0	0	0
2018/10/25	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R214	01/11/2018	9.00	Put	Bond Future	8,851.2000	8.8512	9,067.5500	9.0675	2.444	0	0	0
2018/10/25	R214	07/02/2019	9.05	Put	Bond Future	9,074.8300	9.0748	9,222.4900	9.2225	1.627	0	0	0
2018/10/25	R214	07/02/2019			Bond Future	10.3518	69.7686	10.3768	69.6123	0.242	0.0000	0.0000	27,224
2018/10/25	R214	07/02/2019	9.04	Call	Bond Future	57.0300	0.0570	48.6700	0.0487	(14.659)	0	0	0
2018/10/25	R214	07/02/2019	9.04	Put	Bond Future	9,149.2300	9.1492	9,297.1600	9.2972	1.617	0	0	0
2018/10/25	R214	07/02/2019	9.05	Call	Bond Future	59.2300	0.0592	50.6000	0.0506	(14.570)	0	0	0
2018/10/25	R214	07/02/2019	9.03	Call	Bond Future	54.9100	0.0549	46.8000	0.0468	(14.770)	0	0	0
2018/10/25	R214	07/02/2019	9.03	Put	Bond Future	9,223.8300	9.2238	9,372.0100	9.3720	1.606	0	0	0
2018/10/25	R214	02/05/2019	9.87	Call	Bond Future	1,362.8100	1.3628	1,282.8900	1.2829	(5.864)	0	0	0
2018/10/25	R214	02/05/2019	9.85	Call	Bond Future	1,319.1400	1.3191	1,239.4800	1.2395	(6.039)	0	0	0
2018/10/25	R214	02/05/2019			Bond Future	10.4248	67.6347	10.4378	67.5548	0.124	0.0000	0.0000	0
2018/10/25	R214	02/05/2019	9.85	Put	Bond Future	5,032.1600	5.0322	5,032.3500	5.0324	0.004	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
2018/10/25	R214	02/05/2019	9.87	Put	Bond Future	4,941.1000		4.9411	4,941.0300	4.9410	(0.001)	0	0	0
2018/10/25	R214	02/05/2019	9.86	Call	Bond Future	1,340.9600		1.3410	1,261.0800	1.2611	(5.957)	0	0	0
2018/10/25	R214	02/05/2019	9.86	Put	Bond Future	4,986.5600		4.9866	4,986.5300	4.9865	(0.001)	0	0	0
2018/10/25	R214	01/08/2019	10.34	Put	Bond Future	4,245.2600		4.2453	3,892.7000	3.8927	(8.305)	0	0	0
2018/10/25	R214	01/08/2019			Bond Future	10.5055		68.8607	10.4949	68.9256	(0.101)	0.0000	0.0000	0
2018/10/25	R214	01/08/2019	10.33	Call	Bond Future	3,193.4400		3.1934	2,905.4300	2.9054	(9.019)	0	0	0
2018/10/25	R214	01/08/2019	10.33	Put	Bond Future	4,278.3900		4.2784	3,925.5200	3.9255	(8.248)	0	0	0
2018/10/25	R214	01/08/2019	10.34	Call	Bond Future	3,222.9100		3.2229	2,935.2100	2.9352	(8.927)	0	0	0
2018/10/25	R214	01/08/2019	10.32	Call	Bond Future	3,164.3300		3.1643	2,875.8000	2.8758	(9.118)	0	0	0
2018/10/25	R214	01/08/2019	10.32	Put	Bond Future	4,311.9700		4.3120	3,958.5800	3.9586	(8.196)	0	0	0
2018/10/25	R248	01/11/2018	9.03	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R248	01/11/2018			Bond Future	10.2873		87.4395	10.3165	87.2052	0.283	0.0000	0.0000	76,877
2018/10/25	R248	01/11/2018	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R248	01/11/2018	9.01	Put	Bond Future	11,489.7700		11.4898	11,724.0500	11.7240	2.039	0	0	0
2018/10/25	R248	01/11/2018	9.03	Put	Bond Future	11,289.5600		11.2896	11,523.8400	11.5238	2.075	0	0	0
2018/10/25	R248	01/11/2018	9.02	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/25	R248	01/11/2018	9.02	Put	Bond Future	11,389.5800		11.3896	11,623.8600	11.6239	2.057	0	0	0
2018/10/25	R248	07/02/2019	9.06	Put	Bond Future	11,754.9500		11.7549	11,898.2600	11.8983	1.219	0	0	0
2018/10/25	R248	07/02/2019			Bond Future	10.3783		89.1203	10.3981	88.9636	0.191	0.0000	0.0000	107,926
2018/10/25	R248	07/02/2019	9.06	Call	Bond Future	55.4900		0.0555	42.1600	0.0422	(24.022)	0	0	0
2018/10/25	R248	07/02/2019	9.05	Put	Bond Future	11,852.0000		11.8520	11,995.7500	11.9958	1.213	0	0	0
2018/10/25	R248	07/02/2019	9.07	Call	Bond Future	57.8100		0.0578	44.0400	0.0440	(23.819)	0	0	0
2018/10/25	R248	07/02/2019	9.07	Put	Bond Future	11,658.1500		11.6582	11,801.0200	11.8010	1.225	0	0	0
2018/10/25	R248	07/02/2019	9.05	Call	Bond Future	53.2500		0.0533	40.3600	0.0404	(24.207)	0	0	0
2018/10/25	R248	02/05/2019	9.90	Put	Bond Future	6,198.1700		6.1982	6,184.3200	6.1843	(0.223)	0	0	0
2018/10/25	R248	02/05/2019			Bond Future	10.4525		86.1680	10.4599	86.1095	0.072	0.0000	0.0000	0
2018/10/25	R248	02/05/2019	9.90	Call	Bond Future	1,672.4800		1.6725	1,600.1500	1.6001	(4.325)	0	0	0
2018/10/25	R248	02/05/2019	9.91	Call	Bond Future	1,700.3800		1.7004	1,628.2300	1.6282	(4.243)	0	0	0
2018/10/25	R248	02/05/2019	9.89	Put	Bond Future	6,256.3800		6.2564	6,242.3600	6.2424	(0.224)	0	0	0
2018/10/25	R248	02/05/2019	9.91	Put	Bond Future	6,140.3900		6.1404	6,126.7200	6.1267	(0.223)	0	0	0
2018/10/25	R248	02/05/2019	9.89	Call	Bond Future	1,644.8600		1.6449	1,572.3600	1.5724	(4.408)	0	0	0
2018/10/25	R248	01/08/2019	10.35	Call	Bond Future	3,931.8400		3.9318	3,577.3700	3.5774	(9.015)	0	0	0
2018/10/25	R248	01/08/2019	10.34	Put	Bond Future	5,418.5800		5.4186	4,936.7900	4.9368	(8.891)	0	0	0
2018/10/25	R248	01/08/2019			Bond Future	10.5344		87.7300	10.5180	87.8569	(0.156)	0.0000	0.0000	0
2018/10/25	R248	01/08/2019	10.36	Call	Bond Future	3,968.7300		3.9687	3,614.7600	3.6148	(8.919)	0	0	0
2018/10/25	R248	01/08/2019	10.36	Put	Bond Future	5,333.2600		5.3333	4,852.4300	4.8524	(9.016)	0	0	0
2018/10/25	R248	01/08/2019	10.35	Put	Bond Future	5,375.7800		5.3758	4,894.4500	4.8944	(8.954)	0	0	0
2018/10/25	R248	01/08/2019	10.34	Call	Bond Future	3,895.1100		3.8951	3,540.1800	3.5402	(9.112)	0	0	0

Total

1333746