



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 01/10/2018 TO 01/10/2018

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	2025	01/11/2018			Bond Future	132.2312	132.2312	132.2030	132.2030	(0.021)	0.0000	0.0000	365
2018/10/01	2025	07/02/2019			Bond Future	133.3910	133.3910	133.3623	133.3623	(0.022)	0.0000	0.0000	0
2018/10/01	2025	02/05/2019			Bond Future	135.6297	135.6297	135.5986	135.5986	(0.023)	0.0000	0.0000	0
2018/10/01	2029	01/11/2018			Bond Future	99.7608	99.7608	100.4544	100.4544	0.695	0.0000	0.0000	2,938
2018/10/01	2029	07/02/2019			Bond Future	101.7030	101.7030	102.4100	102.4100	0.695	0.0000	0.0000	0
2018/10/01	2029	02/05/2019			Bond Future	102.3374	102.3374	103.0549	103.0549	0.701	0.0000	0.0000	0
2018/10/01	2030	01/11/2018	8.60	Call	Bond Future	14.2800	0.0143	7.1300	0.0071	(50.070)	0	0	0
2018/10/01	2030	01/11/2018	8.58	Put	Bond Future	5,615.0900	5.6151	5,894.3500	5.8943	4.973	0	0	0
2018/10/01	2030	01/11/2018	9.60	Put	Bond Future	620.4200	0.6204	674.7600	0.6748	8.759	0	0	0
2018/10/01	2030	01/11/2018			Bond Future	9.4224	92.3776	9.4672	92.0920	0.476	0.0000	0.0000	54,822
2018/10/01	2030	01/11/2018	8.60	Put	Bond Future	5,478.7000	5.4787	5,757.0800	5.7571	5.081	0	0	0
2018/10/01	2030	01/11/2018	8.58	Call	Bond Future	12.3200	0.0123	6.0500	0.0061	(50.893)	0	0	0
2018/10/01	2030	01/11/2018	8.90	Put	Bond Future	3,527.7700	3.5278	3,774.2900	3.7743	6.988	0	0	0
2018/10/01	2030	01/11/2018	8.90	Call	Bond Future	106.8000	0.1068	67.7900	0.0678	(36.526)	0	0	0
2018/10/01	2030	01/11/2018	8.59	Put	Bond Future	5,546.8200	5.5468	5,825.6600	5.8257	5.027	0	0	0
2018/10/01	2030	01/11/2018	9.60	Call	Bond Future	1,744.7900	1.7448	1,513.6000	1.5136	(13.250)	0	0	0
2018/10/01	2030	01/11/2018	8.59	Call	Bond Future	13.2600	0.0133	6.5700	0.0066	(50.452)	0	0	0
2018/10/01	2030	07/02/2019	8.62	Call	Bond Future	309.3500	0.3093	262.3600	0.2624	(15.190)	0	0	0
2018/10/01	2030	07/02/2019			Bond Future	9.5048	90.1458	9.5515	89.8540	0.492	0.0000	0.0000	167
2018/10/01	2030	07/02/2019	8.62	Put	Bond Future	6,081.5000	6.0815	6,326.2900	6.3263	4.025	0	0	0
2018/10/01	2030	07/02/2019	8.63	Call	Bond Future	318.7000	0.3187	270.6300	0.2706	(15.083)	0	0	0
2018/10/01	2030	07/02/2019	8.90	Call	Bond Future	672.1100	0.6721	589.5900	0.5896	(12.278)	0	0	1,920
2018/10/01	2030	07/02/2019	8.63	Put	Bond Future	6,022.8900	6.0229	6,266.6000	6.2666	4.046	0	0	0
2018/10/01	2030	07/02/2019	8.64	Call	Bond Future	328.2600	0.3283	279.1100	0.2791	(14.973)	0	0	0
2018/10/01	2030	07/02/2019	8.64	Put	Bond Future	5,964.5400	5.9645	6,207.1700	6.2072	4.068	0	0	0
2018/10/01	2030	07/02/2019	9.60	Put	Bond Future	1,906.8500	1.9069	2,014.7800	2.0148	5.660	0	0	0
2018/10/01	2030	07/02/2019	9.60	Call	Bond Future	2,499.8500	2.4999	2,316.0000	2.3160	(7.354)	0	0	1,920
2018/10/01	2030	07/02/2019	8.90	Put	Bond Future	4,565.2900	4.5653	4,774.5500	4.7745	4.584	0	0	0
2018/10/01	2030	07/02/2019	9.40	Put	Bond Future	2,506.9500	2.5069	2,642.3400	2.6423	5.401	0	0	0
2018/10/01	2030	07/02/2019	9.40	Call	Bond Future	1,848.1400	1.8481	1,691.7500	1.6918	(8.462)	0	0	0
2018/10/01	2030	07/02/2019	8.70	Put	Bond Future	5,620.7500	5.6208	5,856.5400	5.8565	4.195	0	0	0
2018/10/01	2030	07/02/2019	8.70	Call	Bond Future	390.5300	0.3905	334.5400	0.3345	(14.337)	0	0	0
2018/10/01	2030	02/05/2019	9.41	Call	Bond Future	2,370.9000	2.3709	2,217.8900	2.2179	(6.454)	0	0	0
2018/10/01	2030	02/05/2019			Bond Future	9.5804	91.6430	9.6289	91.3457	0.506	0.0000	0.0000	0
2018/10/01	2030	02/05/2019	9.39	Call	Bond Future	2,313.0300	2.3130	2,162.1800	2.1622	(6.522)	0	0	0
2018/10/01	2030	02/05/2019	9.39	Put	Bond Future	3,493.5100	3.4935	3,639.9200	3.6399	4.191	0	0	0
2018/10/01	2030	02/05/2019	9.41	Put	Bond Future	3,426.4100	3.4264	3,570.6600	3.5707	4.210	0	0	0
2018/10/01	2030	02/05/2019	9.40	Call	Bond Future	2,341.8700	2.3419	2,189.9400	2.1899	(6.488)	0	0	0
2018/10/01	2030	02/05/2019	9.40	Put	Bond Future	3,459.8400	3.4598	3,605.1700	3.6052	4.200	0	0	0

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2018/10/01	2032	01/11/2018	8.77	Put	Bond Future	6,218.0700	6.2181	6,484.9300	6.4849	4.292	0	0	0
2018/10/01	2032	01/11/2018			Bond Future	9.6285	90.5671	9.6682	90.2940	0.412	0.0000	0.0000	40,694
2018/10/01	2032	01/11/2018	8.76	Call	Bond Future	11.7100	0.0117	5.9200	0.0059	(49.445)	0	0	0
2018/10/01	2032	01/11/2018	8.76	Put	Bond Future	6,292.8100	6.2928	6,560.1100	6.5601	4.248	0	0	0
2018/10/01	2032	01/11/2018	8.77	Call	Bond Future	12.7400	0.0127	6.5100	0.0065	(48.901)	0	0	0
2018/10/01	2032	01/11/2018	8.75	Call	Bond Future	10.7500	0.0107	5.3800	0.0054	(49.953)	0	0	0
2018/10/01	2032	01/11/2018	8.75	Put	Bond Future	6,367.7000	6.3677	6,635.4200	6.6354	4.204	0	0	0
2018/10/01	2032	07/02/2019	8.81	Call	Bond Future	311.1500	0.3111	266.9800	0.2670	(14.196)	0	0	0
2018/10/01	2032	07/02/2019	8.80	Put	Bond Future	6,801.6700	6.8017	7,037.5500	7.0375	3.468	0	0	0
2018/10/01	2032	07/02/2019			Bond Future	9.7137	92.3100	9.7550	92.0310	0.425	0.0000	0.0000	456
2018/10/01	2032	07/02/2019	8.82	Call	Bond Future	321.1000	0.3211	275.8700	0.2759	(14.086)	0	0	0
2018/10/01	2032	07/02/2019	8.82	Put	Bond Future	6,672.2000	6.6722	6,905.9600	6.9060	3.503	0	0	0
2018/10/01	2032	07/02/2019	8.81	Put	Bond Future	6,736.8300	6.7368	6,971.6500	6.9716	3.486	0	0	0
2018/10/01	2032	07/02/2019	8.80	Call	Bond Future	301.3300	0.3013	258.2200	0.2582	(14.307)	0	0	0
2018/10/01	2032	02/05/2019	9.62	Put	Bond Future	3,770.1100	3.7701	3,903.6200	3.9036	3.541	0	0	0
2018/10/01	2032	02/05/2019	9.61	Call	Bond Future	2,610.9400	2.6109	2,461.1500	2.4612	(5.737)	0	0	0
2018/10/01	2032	02/05/2019			Bond Future	9.7877	89.6881	9.8304	89.4037	0.437	0.0000	0.0000	0
2018/10/01	2032	02/05/2019	9.62	Call	Bond Future	2,642.5100	2.6425	2,491.6900	2.4917	(5.707)	0	0	0
2018/10/01	2032	02/05/2019	9.61	Put	Bond Future	3,806.4300	3.8064	3,940.9700	3.9410	3.535	0	0	0
2018/10/01	2032	02/05/2019	9.63	Call	Bond Future	2,674.2700	2.6743	2,522.4400	2.5224	(5.677)	0	0	0
2018/10/01	2032	02/05/2019	9.63	Put	Bond Future	3,734.0600	3.7341	3,866.5600	3.8666	3.548	0	0	0
2018/10/01	2033	01/11/2018			Bond Future	102.1073	102.1073	102.5235	102.5235	0.408	0.0000	0.0000	6,373
2018/10/01	2033	07/02/2019			Bond Future	104.0952	104.0952	104.5194	104.5194	0.408	0.0000	0.0000	0
2018/10/01	2033	02/05/2019			Bond Future	104.6976	104.6976	105.1275	105.1275	0.411	0.0000	0.0000	0
2018/10/01	2037	01/11/2018	9.03	Call	Bond Future	21.0500	0.0210	9.2300	0.0092	(56.152)	0	0	0
2018/10/01	2037	01/11/2018			Bond Future	9.8368	91.0077	9.9018	90.5113	0.661	0.0000	0.0000	52,674
2018/10/01	2037	01/11/2018	9.01	Call	Bond Future	17.8700	0.0179	7.6500	0.0077	(57.191)	0	0	0
2018/10/01	2037	01/11/2018	9.01	Put	Bond Future	6,725.0100	6.7250	7,211.1600	7.2112	7.229	0	0	0
2018/10/01	2037	01/11/2018	9.03	Put	Bond Future	6,556.9900	6.5570	7,041.5400	7.0415	7.390	0	0	0
2018/10/01	2037	01/11/2018	9.02	Call	Bond Future	19.4100	0.0194	8.4100	0.0084	(56.672)	0	0	0
2018/10/01	2037	01/11/2018	9.02	Put	Bond Future	6,640.8900	6.6409	7,126.2600	7.1263	7.309	0	0	0
2018/10/01	2037	07/02/2019	9.06	Put	Bond Future	7,251.7700	7.2518	7,680.2500	7.6802	5.909	0	0	0
2018/10/01	2037	07/02/2019	9.05	Call	Bond Future	385.6400	0.3856	309.3100	0.3093	(19.793)	0	0	0
2018/10/01	2037	07/02/2019			Bond Future	9.9168	88.4990	9.9841	87.9923	0.679	0.0000	0.0000	1,188
2018/10/01	2037	07/02/2019	9.06	Call	Bond Future	397.8200	0.3978	319.6400	0.3196	(19.652)	0	0	0
2018/10/01	2037	07/02/2019	9.05	Put	Bond Future	7,324.3000	7.3243	7,754.6300	7.7546	5.875	0	0	0
2018/10/01	2037	07/02/2019	9.07	Call	Bond Future	410.4000	0.4104	330.3300	0.3303	(19.510)	0	0	0
2018/10/01	2037	07/02/2019	9.07	Put	Bond Future	7,179.7600	7.1798	7,606.3500	7.6063	5.942	0	0	0
2018/10/01	2037	02/05/2019	9.81	Put	Bond Future	4,276.0400	4.2760	4,536.6000	4.5366	6.093	0	0	0
2018/10/01	2037	02/05/2019			Bond Future	9.9889	89.9687	10.0584	89.4530	0.696	0.0000	0.0000	0
2018/10/01	2037	02/05/2019	9.80	Call	Bond Future	2,891.4000	2.8914	2,638.0700	2.6381	(8.761)	0	0	0
2018/10/01	2037	02/05/2019	9.80	Put	Bond Future	4,317.4000	4.3174	4,579.7900	4.5798	6.078	0	0	0
2018/10/01	2037	02/05/2019	9.81	Call	Bond Future	2,926.4100	2.9264	2,671.2500	2.6713	(8.719)	0	0	0
2018/10/01	2037	02/05/2019	9.79	Call	Bond Future	2,856.6000	2.8566	2,605.1100	2.6051	(8.804)	0	0	0
2018/10/01	2037	02/05/2019	9.79	Put	Bond Future	4,359.0700	4.3591	4,623.3000	4.6233	6.062	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
2018/10/01	2038	01/11/2018			Bond Future	122.4143	122.4143	122.4603	122.4603	0.038	0.0000	0.0000	9,904
2018/10/01	2038	07/02/2019			Bond Future	123.2063	123.2063	123.2532	123.2532	0.038	0.0000	0.0000	0
2018/10/01	2038	02/05/2019			Bond Future	125.2740	125.2740	125.3199	125.3199	0.037	0.0000	0.0000	0
2018/10/01	2040	01/11/2018	9.09	Put	Bond Future	7,322.7500	7.3227	7,762.0800	7.7621	6.000	0	0	0
2018/10/01	2040	01/11/2018	9.80	Call	Bond Future	943.4300	0.9434	721.7700	0.7218	(23.495)	0	0	1,770
2018/10/01	2040	01/11/2018	10.00	Put	Bond Future	1,150.6300	1.1506	1,288.6500	1.2887	11.995	0	0	0
2018/10/01	2040	01/11/2018			Bond Future	9.9269	94.2261	9.9817	93.7775	0.553	0.0000	0.0000	27,962
2018/10/01	2040	01/11/2018	9.08	Call	Bond Future	15.9000	0.0159	7.2200	0.0072	(54.591)	0	0	0
2018/10/01	2040	01/11/2018	9.08	Put	Bond Future	7,414.3300	7.4143	7,854.2700	7.8543	5.934	0	0	0
2018/10/01	2040	01/11/2018	9.20	Put	Bond Future	6,331.1400	6.3311	6,761.1600	6.7612	6.792	0	0	0
2018/10/01	2040	01/11/2018	9.20	Call	Bond Future	37.6400	0.0376	19.0400	0.0190	(49.416)	0	0	3,940
2018/10/01	2040	01/11/2018	9.80	Put	Bond Future	1,994.5200	1.9945	2,221.4800	2.2215	11.379	0	0	0
2018/10/01	2040	01/11/2018	9.60	Put	Bond Future	3,162.1500	3.1621	3,482.4300	3.4824	10.129	0	0	0
2018/10/01	2040	01/11/2018	9.60	Call	Bond Future	414.2800	0.4143	285.9400	0.2859	(30.979)	0	0	0
2018/10/01	2040	01/11/2018	9.09	Call	Bond Future	17.1400	0.0171	7.8500	0.0079	(54.201)	0	0	0
2018/10/01	2040	01/11/2018	9.10	Put	Bond Future	7,231.3900	7.2314	7,670.0800	7.6701	6.066	0	0	0
2018/10/01	2040	01/11/2018	10.00	Call	Bond Future	1,747.9500	1.7479	1,437.3500	1.4374	(17.769)	0	0	3,940
2018/10/01	2040	01/11/2018	9.07	Call	Bond Future	14.7400	0.0147	6.6200	0.0066	(55.088)	0	0	0
2018/10/01	2040	01/11/2018	9.07	Put	Bond Future	7,506.1400	7.5061	7,946.6400	7.9466	5.869	0	0	0
2018/10/01	2040	01/11/2018	9.10	Call	Bond Future	18.4700	0.0185	8.5400	0.0085	(53.763)	0	0	2,950
2018/10/01	2040	01/11/2018	8.50	Put	Bond Future	13,025.3600	13.0254	13,473.9300	13.4739	3.444	0	0	0
2018/10/01	2040	01/11/2018	8.50	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	2,950
2018/10/01	2040	07/02/2019	9.13	Call	Bond Future	414.3500	0.4144	342.4800	0.3425	(17.345)	0	0	0
2018/10/01	2040	07/02/2019	9.11	Put	Bond Future	8,131.6000	8.1316	8,521.1100	8.5211	4.790	0	0	0
2018/10/01	2040	07/02/2019			Bond Future	10.0068	91.5287	10.0637	91.0707	0.568	0.0000	0.0000	100
2018/10/01	2040	07/02/2019	9.13	Put	Bond Future	7,972.9400	7.9729	8,359.0700	8.3591	4.843	0	0	0
2018/10/01	2040	07/02/2019	9.11	Call	Bond Future	389.1300	0.3891	320.6400	0.3206	(17.601)	0	0	0
2018/10/01	2040	07/02/2019	9.12	Put	Bond Future	8,052.1100	8.0521	8,439.9400	8.4399	4.817	0	0	0
2018/10/01	2040	07/02/2019	9.12	Call	Bond Future	401.6500	0.4016	331.4800	0.3315	(17.470)	0	0	0
2018/10/01	2040	02/05/2019	9.89	Call	Bond Future	3,128.1000	3.1281	2,893.2400	2.8932	(7.508)	0	0	0
2018/10/01	2040	02/05/2019	9.88	Put	Bond Future	4,700.8100	4.7008	4,933.8600	4.9339	4.958	0	0	0
2018/10/01	2040	02/05/2019			Bond Future	10.0788	93.0488	10.1375	92.5825	0.582	0.0000	0.0000	0
2018/10/01	2040	02/05/2019	9.90	Call	Bond Future	3,165.5200	3.1655	2,929.0200	2.9290	(7.471)	0	0	0
2018/10/01	2040	02/05/2019	9.90	Put	Bond Future	4,611.4100	4.6114	4,841.1700	4.8412	4.982	0	0	0
2018/10/01	2040	02/05/2019	9.89	Put	Bond Future	4,655.9400	4.6559	4,887.3400	4.8873	4.970	0	0	0
2018/10/01	2040	02/05/2019	9.88	Call	Bond Future	3,090.9000	3.0909	2,857.6900	2.8577	(7.545)	0	0	0
2018/10/01	2044	01/11/2018	9.12	Call	Bond Future	17.3300	0.0173	7.6200	0.0076	(56.030)	0	0	0
2018/10/01	2044	01/11/2018			Bond Future	9.9559	91.2344	10.0159	90.7381	0.602	0.0000	0.0000	37,925
2018/10/01	2044	01/11/2018	9.12	Put	Bond Future	7,459.2400	7.4592	7,945.8300	7.9458	6.523	0	0	0
2018/10/01	2044	01/11/2018	9.13	Call	Bond Future	18.6800	0.0187	8.3000	0.0083	(55.567)	0	0	0
2018/10/01	2044	01/11/2018	9.14	Put	Bond Future	7,271.9900	7.2720	7,757.1900	7.7572	6.672	0	0	0
2018/10/01	2044	01/11/2018	9.13	Put	Bond Future	7,365.4900	7.3655	7,851.4100	7.8514	6.597	0	0	0
2018/10/01	2044	01/11/2018	9.14	Call	Bond Future	20.1200	0.0201	9.0200	0.0090	(55.169)	0	0	0
2018/10/01	2044	07/02/2019	9.18	Put	Bond Future	7,951.0600	7.9511	8,374.8200	8.3748	5.330	0	0	0
2018/10/01	2044	07/02/2019			Bond Future	10.0331	88.6047	10.0952	88.0981	0.619	0.0000	0.0000	108
2018/10/01	2044	07/02/2019	9.17	Call	Bond Future	443.7500	0.4438	362.8600	0.3629	(18.229)	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
2018/10/01	2044	07/02/2019	9.17	Put	Bond Future	8,031.2400		8.0312	8,456.9200	8.4569	5.300	0	0	0
2018/10/01	2044	07/02/2019	9.18	Call	Bond Future	457.6300		0.4576	374.8200	0.3748	(18.095)	0	0	0
2018/10/01	2044	07/02/2019	9.16	Call	Bond Future	430.1800		0.4302	351.1800	0.3512	(18.364)	0	0	0
2018/10/01	2044	07/02/2019	9.16	Put	Bond Future	8,111.8800		8.1119	8,539.4500	8.5395	5.271	0	0	0
2018/10/01	2044	02/05/2019	9.90	Call	Bond Future	3,139.4400		3.1394	2,884.2700	2.8843	(8.128)	0	0	0
2018/10/01	2044	02/05/2019			Bond Future	10.1024		90.0762	10.1663	89.5606	0.633	0.0000	0.0000	0
2018/10/01	2044	02/05/2019	9.90	Put	Bond Future	4,805.5100		4.8055	5,065.9200	5.0659	5.419	0	0	0
2018/10/01	2044	02/05/2019	9.91	Call	Bond Future	3,177.2600		3.1773	2,920.2800	2.9203	(8.088)	0	0	0
2018/10/01	2044	02/05/2019	9.92	Put	Bond Future	4,714.1000		4.7141	4,970.8900	4.9709	5.447	0	0	0
2018/10/01	2044	02/05/2019	9.91	Put	Bond Future	4,759.7600		4.7598	5,018.3600	5.0184	5.433	0	0	0
2018/10/01	2044	02/05/2019	9.92	Call	Bond Future	3,215.0300		3.2150	2,956.2400	2.9562	(8.049)	0	0	0
2018/10/01	2046	01/11/2018			Bond Future	116.1565		116.1565	116.2003	116.2003	0.038	0.0000	0.0000	12,067
2018/10/01	2046	07/02/2019			Bond Future	118.4179		118.4179	118.4625	118.4625	0.038	0.0000	0.0000	0
2018/10/01	2046	02/05/2019			Bond Future	118.7200		118.7200	118.7638	118.7638	0.037	0.0000	0.0000	0
2018/10/01	2050	01/11/2018			Bond Future	121.8229		121.8229	121.8688	121.8688	0.038	0.0000	0.0000	9,987
2018/10/01	2050	07/02/2019			Bond Future	122.4230		122.4230	122.4699	122.4699	0.038	0.0000	0.0000	0
2018/10/01	2050	02/05/2019			Bond Future	124.4776		124.4776	124.5234	124.5234	0.037	0.0000	0.0000	0
2018/10/01	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	AL37	01/11/2018			Index Future	592.2310		592.2310	591.8660	591.8660	(0.062)	0.0000	0.0000	0
2018/10/01	AL37	07/02/2019			Index Future	603.6270		603.6270	603.2520	603.2520	(0.062)	0.0000	0.0000	0
2018/10/01	AL37	02/05/2019			Index Future	613.6550		613.6550	613.2710	613.2710	(0.063)	0.0000	0.0000	0
2018/10/01	AL7T	01/11/2018			Index Future	685.3710		685.3710	683.7950	683.7950	(0.230)	0.0000	0.0000	0
2018/10/01	AL7T	07/02/2019			Index Future	698.5600		698.5600	696.9500	696.9500	(0.230)	0.0000	0.0000	0
2018/10/01	AL7T	02/05/2019			Index Future	710.1650		710.1650	708.5240	708.5240	(0.231)	0.0000	0.0000	0
2018/10/01	ALBI	01/11/2018			Index Future	620.0020		620.0020	617.9510	617.9510	(0.331)	0.0000	0.0000	864
2018/10/01	ALBI	07/02/2019			Index Future	631.9330		631.9330	629.8390	629.8390	(0.331)	0.0000	0.0000	57
2018/10/01	ALBI	02/05/2019			Index Future	642.4310		642.4310	640.2990	640.2990	(0.332)	0.0000	0.0000	0
2018/10/01	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C030	31/01/2030			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
2018/10/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2018/10/01	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/01	ES33	01/11/2018			Bond Future	11.0450		75.4594	11.1045	75.1143	0.539	0.0000	0.0000	9,466
2018/10/01	ES33	07/02/2019			Bond Future	11.1800		76.9115	11.2420	76.5592	0.554	0.0000	0.0000	0
2018/10/01	ES33	02/05/2019			Bond Future	11.2949		74.3996	11.3590	74.0410	0.568	0.0000	0.0000	0
2018/10/01	ES42	01/11/2018			Bond Future	11.2989		77.3799	11.3483	77.0566	0.437	0.0000	0.0000	7,957
2018/10/01	ES42	07/02/2019			Bond Future	11.4273		78.8689	11.4787	78.5387	0.450	0.0000	0.0000	0
2018/10/01	ES42	02/05/2019			Bond Future	11.5419		75.9188	11.5952	75.5827	0.462	0.0000	0.0000	0
2018/10/01	GOVI	01/11/2018	653.50	Put	GOVI	388,800.0000		38.8800	411,330.0000	41.1330	5.795	0	0	0
2018/10/01	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	GOVI	01/11/2018			GOVI	614.6200		614.6200	612.3670	612.3670	(0.367)	0.0000	0.0000	462
2018/10/01	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	GOVI	01/11/2018	653.49	Put	GOVI	388,700.0000		38.8700	411,230.0000	41.1230	5.796	0	0	0
2018/10/01	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	GOVI	01/11/2018	653.51	Put	GOVI	388,900.0000		38.8900	411,430.0000	41.1430	5.793	0	0	0
2018/10/01	GOVI	07/02/2019	666.53	Put	GOVI	400,830.0000		40.0830	423,820.0000	42.3820	5.736	0	0	0
2018/10/01	GOVI	07/02/2019			GOVI	626.4470		626.4470	624.1480	624.1480	(0.367)	0.0000	0.0000	0
2018/10/01	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	GOVI	07/02/2019	666.52	Put	GOVI	400,730.0000		40.0730	423,720.0000	42.3720	5.737	0	0	0
2018/10/01	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	GOVI	07/02/2019	666.51	Put	GOVI	400,630.0000		40.0630	423,620.0000	42.3620	5.738	0	0	0
2018/10/01	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	GOVI	02/05/2019	647.88	Put	GOVI	110,260.0000		11.0260	133,660.0000	13.3660	21.223	0	0	0
2018/10/01	GOVI	02/05/2019	647.86	Put	GOVI	110,060.0000		11.0060	133,460.0000	13.3460	21.261	0	0	0
2018/10/01	GOVI	02/05/2019			GOVI	636.8540		636.8540	634.5140	634.5140	(0.367)	0.0000	0.0000	0
2018/10/01	GOVI	02/05/2019	647.87	Put	GOVI	110,160.0000		11.0160	133,560.0000	13.3560	21.242	0	0	0
2018/10/01	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/01	IGOV	01/11/2018			Index Future	252.6930		252.6930	252.7520	252.7520	0.023	0.0000	0.0000	746
2018/10/01	IGOV	07/02/2019			Index Future	257.6130		257.6130	257.6730	257.6730	0.023	0.0000	0.0000	0
2018/10/01	IGOV	02/05/2019			Index Future	261.9360		261.9360	261.9950	261.9950	0.023	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
2018/10/01	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/01	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/01	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0600	102.0600	0.000	0.0000	0.0000	0
2018/10/01	IS01	19/09/2019			Interest Rate Swap	100.0100	100.0100	100.0100	100.0100	0.000	0.0000	0.0000	0
2018/10/01	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/01	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/10/01	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7900	99.7900	0.010	0.0000	0.0000	0
2018/10/01	IS02	20/09/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2018/10/01	IS02	20/12/2019			Interest Rate Swap	103.0500	103.0500	103.0600	103.0600	0.010	0.0000	0.0000	0
2018/10/01	IS02	23/03/2020			Interest Rate Swap	99.1800	99.1800	99.1900	99.1900	0.010	0.0000	0.0000	0
2018/10/01	IS02	22/06/2020			Interest Rate Swap	102.8700	102.8700	102.8800	102.8800	0.010	0.0000	0.0000	0
2018/10/01	IS02	21/09/2020			Interest Rate Swap	100.0800	100.0800	100.0900	100.0900	0.010	0.0000	0.0000	0
2018/10/01	IS05	17/12/2020			Interest Rate Swap	97.0300	97.0300	97.0500	97.0500	0.021	0.0000	0.0000	0
2018/10/01	IS05	16/03/2021			Interest Rate Swap	96.3000	96.3000	96.3300	96.3300	0.031	0.0000	0.0000	0
2018/10/01	IS05	15/06/2021			Interest Rate Swap	95.5200	95.5200	95.5600	95.5600	0.042	0.0000	0.0000	0
2018/10/01	IS05	21/09/2021			Interest Rate Swap	95.7300	95.7300	95.7700	95.7700	0.042	0.0000	0.0000	0
2018/10/01	IS05	21/12/2021			Interest Rate Swap	97.9800	97.9800	98.0300	98.0300	0.051	0.0000	0.0000	51
2018/10/01	IS05	15/03/2022			Interest Rate Swap	98.1800	98.1800	98.2300	98.2300	0.051	0.0000	0.0000	0
2018/10/01	IS05	21/06/2022			Interest Rate Swap	99.4400	99.4400	99.5000	99.5000	0.060	0.0000	0.0000	0
2018/10/01	IS05	20/09/2022			Interest Rate Swap	103.4300	103.4300	103.4800	103.4800	0.048	0.0000	0.0000	0
2018/10/01	IS05	20/12/2022			Interest Rate Swap	104.7400	104.7400	104.7900	104.7900	0.048	0.0000	0.0000	0
2018/10/01	IS05	22/03/2023			Interest Rate Swap	98.2200	98.2200	98.2700	98.2700	0.051	0.0000	0.0000	0
2018/10/01	IS05	20/06/2023			Interest Rate Swap	104.3000	104.3000	104.3500	104.3500	0.048	0.0000	0.0000	0
2018/10/01	IS05	19/09/2023			Interest Rate Swap	99.9000	99.9000	99.9400	99.9400	0.040	0.0000	0.0000	0
2018/10/01	IS10	17/12/2025			Interest Rate Swap	97.2000	97.2000	97.2500	97.2500	0.051	0.0000	0.0000	0
2018/10/01	IS10	16/03/2026			Interest Rate Swap	94.2900	94.2900	94.3400	94.3400	0.053	0.0000	0.0000	0
2018/10/01	IS10	15/06/2026			Interest Rate Swap	93.1100	93.1100	93.1600	93.1600	0.054	0.0000	0.0000	0
2018/10/01	IS10	21/09/2026			Interest Rate Swap	95.3100	95.3100	95.3600	95.3600	0.052	0.0000	0.0000	0
2018/10/01	IS10	21/12/2026			Interest Rate Swap	99.1000	99.1000	99.1500	99.1500	0.050	0.0000	0.0000	0
2018/10/01	IS10	15/03/2027			Interest Rate Swap	97.7200	97.7200	97.7800	97.7800	0.061	0.0000	0.0000	0
2018/10/01	IS10	21/06/2027			Interest Rate Swap	99.8000	99.8000	99.8700	99.8700	0.070	0.0000	0.0000	0
2018/10/01	IS10	20/09/2027			Interest Rate Swap	105.2300	105.2300	105.3000	105.3000	0.067	0.0000	0.0000	0
2018/10/01	IS10	20/12/2027			Interest Rate Swap	105.6000	105.6000	105.6800	105.6800	0.076	0.0000	0.0000	0
2018/10/01	IS10	22/03/2028			Interest Rate Swap	99.2200	99.2200	99.2900	99.2900	0.071	0.0000	0.0000	0
2018/10/01	IS10	20/06/2028			Interest Rate Swap	106.3400	106.3400	106.4100	106.4100	0.066	0.0000	0.0000	0
2018/10/01	IS10	19/09/2028			Interest Rate Swap	100.0100	100.0100	100.0800	100.0800	0.070	0.0000	0.0000	0
2018/10/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	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
2018/10/01	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/01	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/01	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/01	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/01	R023	01/11/2018	10.58	Call	Bond Future	7,291.7300	7.2917	7,222.8400	7.2228	(0.945)	0	0	0
2018/10/01	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	R023	01/11/2018			Bond Future	8.4015	99.0980	8.4211	99.0291	0.234	0.0000	0.0000	38,201
2018/10/01	R023	01/11/2018	10.59	Call	Bond Future	7,323.6300	7.3236	7,254.7400	7.2547	(0.941)	0	0	0
2018/10/01	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	R023	01/11/2018	10.57	Call	Bond Future	7,259.8200	7.2598	7,190.9300	7.1909	(0.949)	0	0	0
2018/10/01	R023	07/02/2019	10.59	Call	Bond Future	6,642.5100	6.6425	6,571.2800	6.5713	(1.072)	0	0	0
2018/10/01	R023	07/02/2019			Bond Future	8.4996	101.0050	8.5211	100.9340	0.252	0.0000	0.0000	0
2018/10/01	R023	07/02/2019	10.57	Call	Bond Future	6,582.4900	6.5825	6,511.2700	6.5113	(1.082)	0	0	0
2018/10/01	R023	07/02/2019	10.57	Put	Bond Future	12.5300	0.0125	12.3100	0.0123	(1.756)	0	0	0
2018/10/01	R023	07/02/2019	10.59	Put	Bond Future	11.7800	0.0118	11.5500	0.0116	(1.952)	0	0	0
2018/10/01	R023	07/02/2019	10.58	Call	Bond Future	6,612.5000	6.6125	6,541.2800	6.5413	(1.077)	0	0	0
2018/10/01	R023	07/02/2019	10.58	Put	Bond Future	12.1500	0.0122	11.9300	0.0119	(1.811)	0	0	0
2018/10/01	R023	02/05/2019	8.45	Call	Bond Future	1,080.6000	1.0806	1,039.0000	1.0390	(3.850)	0	0	0
2018/10/01	R023	02/05/2019	8.44	Put	Bond Future	1,511.1400	1.5111	1,542.7000	1.5427	2.088	0	0	0
2018/10/01	R023	02/05/2019			Bond Future	8.5816	98.7555	8.6047	98.6826	0.270	0.0000	0.0000	0
2018/10/01	R023	02/05/2019	8.46	Call	Bond Future	1,096.7500	1.0967	1,054.8300	1.0548	(3.822)	0	0	0
2018/10/01	R023	02/05/2019	8.46	Put	Bond Future	1,480.0700	1.4801	1,511.0000	1.5110	2.090	0	0	0
2018/10/01	R023	02/05/2019	8.45	Put	Bond Future	1,495.5400	1.4955	1,526.7900	1.5268	2.090	0	0	0
2018/10/01	R023	02/05/2019	8.44	Call	Bond Future	1,064.5800	1.0646	1,023.2900	1.0233	(3.879)	0	0	0
2018/10/01	R035	01/11/2018	8.93	Call	Bond Future	17.3500	0.0174	7.6900	0.0077	(55.677)	0	0	0
2018/10/01	R035	01/11/2018	8.92	Put	Bond Future	6,739.7100	6.7397	7,187.5300	7.1875	6.644	0	0	0
2018/10/01	R035	01/11/2018			Bond Future	9.7538	94.5135	9.8137	94.0566	0.614	0.0000	0.0000	73,872
2018/10/01	R035	01/11/2018	8.94	Call	Bond Future	18.6600	0.0187	8.3500	0.0084	(55.252)	0	0	0
2018/10/01	R035	01/11/2018	8.94	Put	Bond Future	6,572.6900	6.5727	7,019.2300	7.0192	6.794	0	0	0
2018/10/01	R035	01/11/2018	8.93	Put	Bond Future	6,656.1200	6.6561	7,103.3100	7.1033	6.718	0	0	0
2018/10/01	R035	01/11/2018	8.92	Call	Bond Future	16.1000	0.0161	7.0700	0.0071	(56.087)	0	0	0
2018/10/01	R035	07/02/2019	8.98	Call	Bond Future	415.8800	0.4159	340.4700	0.3405	(18.133)	0	0	0
2018/10/01	R035	07/02/2019			Bond Future	9.8397	96.3323	9.9019	95.8659	0.632	0.0000	0.0000	298
2018/10/01	R035	07/02/2019	8.96	Call	Bond Future	391.3600	0.3914	319.3700	0.3194	(18.395)	0	0	0
2018/10/01	R035	07/02/2019	8.96	Put	Bond Future	7,380.1900	7.3802	7,774.6000	7.7746	5.344	0	0	0
2018/10/01	R035	07/02/2019	8.98	Put	Bond Future	7,237.2600	7.2373	7,628.2500	7.6283	5.402	0	0	0
2018/10/01	R035	07/02/2019	8.97	Call	Bond Future	403.4200	0.4034	329.7400	0.3297	(18.264)	0	0	0
2018/10/01	R035	07/02/2019	8.97	Put	Bond Future	7,308.4700	7.3085	7,701.1900	7.7012	5.373	0	0	0
2018/10/01	R035	02/05/2019	9.74	Put	Bond Future	4,167.3800	4.1674	4,404.7700	4.4048	5.696	0	0	0
2018/10/01	R035	02/05/2019			Bond Future	9.9098	93.4350	9.9740	92.9602	0.648	0.0000	0.0000	0
2018/10/01	R035	02/05/2019	9.74	Call	Bond Future	2,894.2900	2.8943	2,656.9500	2.6569	(8.200)	0	0	0
2018/10/01	R035	02/05/2019	9.75	Call	Bond Future	2,930.2300	2.9302	2,691.1700	2.6912	(8.158)	0	0	0
2018/10/01	R035	02/05/2019	9.75	Put	Bond Future	4,127.6000	4.1276	4,363.2700	4.3633	5.710	0	0	0
2018/10/01	R035	02/05/2019	9.73	Call	Bond Future	2,858.5700	2.8586	2,622.9500	2.6230	(8.243)	0	0	0
2018/10/01	R035	02/05/2019	9.73	Put	Bond Future	4,207.4700	4.2075	4,446.5800	4.4466	5.683	0	0	0

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2018/10/01	R186	01/11/2018	8.54	Put	Bond Future	3,036.6900	3.0367	3,235.5700	3.2356	6.549	0	0	0
2018/10/01	R186	01/11/2018	8.90	Call	Bond Future	644.4300	0.6444	516.9400	0.5169	(19.783)	0	0	0
2018/10/01	R186	01/11/2018	9.14	Call	Bond Future	1,380.9000	1.3809	1,194.6800	1.1947	(13.485)	0	0	0
2018/10/01	R186	01/11/2018	7.96	Put	Bond Future	6,591.2000	6.5912	6,828.3300	6.8283	3.598	0	0	0
2018/10/01	R186	01/11/2018			Bond Future	9.0197	112.3337	9.0596	112.0957	0.442	0.0000	0.0000	65,401
2018/10/01	R186	01/11/2018	8.53	Call	Bond Future	109.5600	0.1096	72.2500	0.0722	(34.054)	0	0	0
2018/10/01	R186	01/11/2018	8.53	Put	Bond Future	3,091.8100	3.0918	3,292.4900	3.2925	6.491	0	0	0
2018/10/01	R186	01/11/2018	8.46	Put	Bond Future	3,488.1500	3.4881	3,699.7200	3.6997	6.065	0	0	0
2018/10/01	R186	01/11/2018	8.46	Call	Bond Future	70.8900	0.0709	44.4700	0.0445	(37.269)	0	0	5,000
2018/10/01	R186	01/11/2018	8.54	Call	Bond Future	116.4000	0.1164	77.2900	0.0773	(33.600)	0	0	0
2018/10/01	R186	01/11/2018	8.90	Put	Bond Future	1,363.7500	1.3638	1,474.2500	1.4743	8.103	0	0	2,500
2018/10/01	R186	01/11/2018	9.14	Put	Bond Future	664.4800	0.6645	716.2500	0.7163	7.791	0	0	5,000
2018/10/01	R186	01/11/2018	7.96	Call	Bond Future	1.4300	0.0014	0.5700	0.0006	(60.140)	0	0	5,000
2018/10/01	R186	01/11/2018	8.52	Call	Bond Future	103.1000	0.1031	67.5200	0.0675	(34.510)	0	0	0
2018/10/01	R186	01/11/2018	8.52	Put	Bond Future	3,147.3600	3.1474	3,349.7700	3.3498	6.431	0	0	0
2018/10/01	R186	07/02/2019	8.20	Call	Bond Future	253.3000	0.2533	216.4200	0.2164	(14.560)	0	0	0
2018/10/01	R186	07/02/2019	8.50	Call	Bond Future	585.4000	0.5854	517.4100	0.5174	(11.614)	0	0	1,000
2018/10/01	R186	07/02/2019	9.10	Put	Bond Future	1,965.0100	1.9650	2,065.9200	2.0659	5.135	0	0	1,000
2018/10/01	R186	07/02/2019	8.21	Put	Bond Future	5,643.8300	5.6438	5,849.5500	5.8496	3.645	0	0	0
2018/10/01	R186	07/02/2019	9.92	Put	Bond Future	575.4400	0.5754	605.4400	0.6054	5.213	0	0	1,170
2018/10/01	R186	07/02/2019			Bond Future	9.1088	109.1906	9.1508	108.9472	0.461	0.0000	0.0000	719
2018/10/01	R186	07/02/2019	8.20	Put	Bond Future	5,698.0600	5.6981	5,904.6300	5.9046	3.625	0	0	0
2018/10/01	R186	07/02/2019	8.50	Put	Bond Future	4,194.0200	4.1940	4,369.4800	4.3695	4.184	0	0	0
2018/10/01	R186	07/02/2019	9.10	Call	Bond Future	1,913.8800	1.9139	1,771.3400	1.7713	(7.448)	0	0	0
2018/10/01	R186	07/02/2019	8.21	Call	Bond Future	260.9000	0.2609	223.1700	0.2232	(14.461)	0	0	0
2018/10/01	R186	07/02/2019	9.92	Call	Bond Future	5,149.7000	5.1497	4,936.2500	4.9363	(4.145)	0	0	0
2018/10/01	R186	07/02/2019	8.30	Put	Bond Future	5,168.8500	5.1688	5,366.2100	5.3662	3.818	0	0	0
2018/10/01	R186	07/02/2019	8.22	Call	Bond Future	268.6700	0.2687	230.0900	0.2301	(14.360)	0	0	0
2018/10/01	R186	07/02/2019	8.22	Put	Bond Future	5,589.8100	5.5898	5,794.6800	5.7947	3.665	0	0	0
2018/10/01	R186	07/02/2019	9.27	Put	Bond Future	1,534.2700	1.5343	1,615.7600	1.6158	5.311	0	0	0
2018/10/01	R186	07/02/2019	9.27	Call	Bond Future	2,464.0500	2.4641	2,302.0900	2.3021	(6.573)	0	0	1,170
2018/10/01	R186	07/02/2019	8.30	Call	Bond Future	340.4700	0.3405	294.3800	0.2944	(13.537)	0	0	210
2018/10/01	R186	07/02/2019	8.77	Put	Bond Future	3,058.7900	3.0588	3,200.8600	3.2009	4.645	0	0	0
2018/10/01	R186	07/02/2019	8.77	Call	Bond Future	1,069.6900	1.0697	968.3100	0.9683	(9.478)	0	0	1,170
2018/10/01	R186	07/02/2019	9.90	Call	Bond Future	5,058.0000	5.0580	4,845.5900	4.8456	(4.199)	0	0	0
2018/10/01	R186	07/02/2019	9.90	Put	Bond Future	593.4200	0.5934	624.4600	0.6245	5.231	0	0	1,000
2018/10/01	R186	02/05/2019	9.01	Put	Bond Future	3,007.8100	3.0078	3,130.6200	3.1306	4.083	0	0	0
2018/10/01	R186	02/05/2019	9.02	Call	Bond Future	2,017.2900	2.0173	1,890.8800	1.8909	(6.266)	0	0	0
2018/10/01	R186	02/05/2019			Bond Future	9.1890	111.0042	9.2331	110.7559	0.479	0.0000	0.0000	0
2018/10/01	R186	02/05/2019	9.03	Call	Bond Future	2,044.1700	2.0442	1,916.8000	1.9168	(6.231)	0	0	0
2018/10/01	R186	02/05/2019	9.03	Put	Bond Future	2,946.8200	2.9468	3,067.7000	3.0677	4.102	0	0	0
2018/10/01	R186	02/05/2019	9.01	Call	Bond Future	1,990.9500	1.9909	1,865.5100	1.8655	(6.301)	0	0	0
2018/10/01	R186	02/05/2019	9.02	Put	Bond Future	2,977.0300	2.9770	3,098.8700	3.0989	4.093	0	0	0
2018/10/01	R197	01/11/2018			Bond Future	300.3698	300.3698	300.6157	300.6157	0.082	0.0000	0.0000	2,353
2018/10/01	R197	07/02/2019			Bond Future	298.8672	298.8672	299.1208	299.1208	0.085	0.0000	0.0000	0
2018/10/01	R197	02/05/2019			Bond Future	303.8828	303.8828	304.1365	304.1365	0.084	0.0000	0.0000	0

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2018/10/01	R202	01/11/2018			Bond Future	234.1534	234.1534	233.9676	233.9676	(0.079)	0.0000	0.0000	10,129
2018/10/01	R202	07/02/2019			Bond Future	234.8078	234.8078	234.6199	234.6199	(0.080)	0.0000	0.0000	0
2018/10/01	R202	02/05/2019			Bond Future	238.7486	238.7486	238.5541	238.5541	(0.081)	0.0000	0.0000	0
2018/10/01	R207	01/11/2018	6.76	Put	Bond Future	921.2400	0.9212	812.1600	0.8122	(11.841)	0	0	0
2018/10/01	R207	01/11/2018			Bond Future	7.5792	101.8619	7.4816	101.9710	(1.288)	0.0000	0.0000	18,869
2018/10/01	R207	01/11/2018	6.75	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/10/01	R207	01/11/2018	6.75	Put	Bond Future	932.5600	0.9326	823.4700	0.8235	(11.698)	0	0	0
2018/10/01	R207	01/11/2018	6.76	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2018/10/01	R207	01/11/2018	6.74	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/10/01	R207	01/11/2018	6.74	Put	Bond Future	943.8800	0.9439	834.7900	0.8348	(11.558)	0	0	0
2018/10/01	R207	07/02/2019	6.52	Call	Bond Future	5.3100	0.0053	8.5300	0.0085	60.640	0	0	0
2018/10/01	R207	07/02/2019	6.51	Put	Bond Future	1,033.5200	1.0335	926.2300	0.9262	(10.381)	0	0	0
2018/10/01	R207	07/02/2019			Bond Future	7.6784	100.1772	7.5521	100.2876	(1.645)	0.0000	0.0000	0
2018/10/01	R207	07/02/2019	6.53	Call	Bond Future	5.5500	0.0056	8.9000	0.0089	60.360	0	0	0
2018/10/01	R207	07/02/2019	6.53	Put	Bond Future	1,016.2500	1.0163	909.2100	0.9092	(10.533)	0	0	0
2018/10/01	R207	07/02/2019	6.52	Put	Bond Future	1,024.8800	1.0249	917.7100	0.9177	(10.457)	0	0	0
2018/10/01	R207	07/02/2019	6.51	Call	Bond Future	5.0800	0.0051	8.1800	0.0082	61.024	0	0	0
2018/10/01	R207	02/05/2019	7.63	Call	Bond Future	120.6200	0.1206	167.4800	0.1675	38.849	0	0	0
2018/10/01	R207	02/05/2019			Bond Future	7.8345	101.8410	7.6656	101.9526	(2.156)	0.0000	0.0000	0
2018/10/01	R207	02/05/2019	7.61	Call	Bond Future	114.4600	0.1145	159.9900	0.1600	39.778	0	0	0
2018/10/01	R207	02/05/2019	7.61	Put	Bond Future	262.7400	0.2627	196.7200	0.1967	(25.128)	0	0	0
2018/10/01	R207	02/05/2019	7.63	Put	Bond Future	255.6700	0.2557	190.9800	0.1910	(25.302)	0	0	0
2018/10/01	R207	02/05/2019	7.62	Call	Bond Future	117.5200	0.1175	163.7200	0.1637	39.312	0	0	0
2018/10/01	R207	02/05/2019	7.62	Put	Bond Future	259.1800	0.2592	193.8300	0.1938	(25.214)	0	0	0
2018/10/01	R208	01/11/2018	7.11	Put	Bond Future	1,724.0900	1.7241	1,666.9600	1.6670	(3.314)	0	0	0
2018/10/01	R208	01/11/2018			Bond Future	7.9146	98.1761	7.8878	98.2327	(0.338)	0.0000	0.0000	29,067
2018/10/01	R208	01/11/2018	7.11	Call	Bond Future	4.7300	0.0047	4.2000	0.0042	(11.205)	0	0	0
2018/10/01	R208	01/11/2018	7.12	Call	Bond Future	4.9200	0.0049	4.3700	0.0044	(11.179)	0	0	0
2018/10/01	R208	01/11/2018	7.10	Put	Bond Future	1,745.5200	1.7455	1,688.3900	1.6884	(3.273)	0	0	0
2018/10/01	R208	01/11/2018	7.12	Put	Bond Future	1,702.6800	1.7027	1,645.5300	1.6455	(3.356)	0	0	0
2018/10/01	R208	01/11/2018	7.10	Call	Bond Future	4.5500	0.0046	4.0200	0.0040	(11.648)	0	0	0
2018/10/01	R208	07/02/2019	7.07	Call	Bond Future	41.2100	0.0412	43.5500	0.0436	5.678	0	0	0
2018/10/01	R208	07/02/2019	7.08	Put	Bond Future	1,826.9800	1.8270	1,772.4800	1.7725	(2.983)	0	0	0
2018/10/01	R208	07/02/2019	7.06	Put	Bond Future	1,864.2700	1.8643	1,809.6500	1.8097	(2.930)	0	0	0
2018/10/01	R208	07/02/2019			Bond Future	8.0116	100.0654	7.9816	100.1223	(0.375)	0.0000	0.0000	0
2018/10/01	R208	07/02/2019	7.07	Put	Bond Future	1,845.6100	1.8456	1,791.0500	1.7910	(2.956)	0	0	0
2018/10/01	R208	07/02/2019	7.08	Call	Bond Future	41.9600	0.0420	44.3600	0.0444	5.720	0	0	0
2018/10/01	R208	07/02/2019	7.06	Call	Bond Future	40.4800	0.0405	42.7600	0.0428	5.632	0	0	0
2018/10/01	R208	02/05/2019	8.03	Put	Bond Future	676.1600	0.6762	641.9900	0.6420	(5.054)	0	0	0
2018/10/01	R208	02/05/2019	8.02	Call	Bond Future	536.1300	0.5361	558.8800	0.5589	4.243	0	0	0
2018/10/01	R208	02/05/2019			Bond Future	8.1065	98.3278	8.0729	98.3850	(0.414)	0.0000	0.0000	0
2018/10/01	R208	02/05/2019	8.03	Call	Bond Future	545.7900	0.5458	568.7900	0.5688	4.214	0	0	0
2018/10/01	R208	02/05/2019	8.02	Put	Bond Future	683.5600	0.6836	649.1400	0.6491	(5.035)	0	0	0
2018/10/01	R208	02/05/2019	8.04	Call	Bond Future	555.2200	0.5552	578.4700	0.5785	4.188	0	0	0
2018/10/01	R208	02/05/2019	8.04	Put	Bond Future	668.5400	0.6685	634.6200	0.6346	(5.074)	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	
2018/10/01	R209	01/11/2018	1,016.00	Call	Bond Future	70,915.9600	70.9160	70,528.6900	70.5287	(0.546)	0	0	0
2018/10/01	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	R209	01/11/2018	9.34	Put	Bond Future	2,765.1800	2.7652	3,059.9700	3.0600	10.661	0	0	0
2018/10/01	R209	01/11/2018	9.97	Call	Bond Future	2,146.7300	2.1467	1,829.6200	1.8296	(14.772)	0	0	0
2018/10/01	R209	01/11/2018	9.98	Put	Bond Future	502.8200	0.5028	570.5400	0.5705	13.468	0	0	2,000
2018/10/01	R209	01/11/2018	8.98	Call	Bond Future	31.0100	0.0310	15.2400	0.0152	(50.855)	0	0	0
2018/10/01	R209	01/11/2018	10.00	Call	Bond Future	2,284.8600	2.2849	1,960.6200	1.9606	(14.191)	0	0	0
2018/10/01	R209	01/11/2018	9.64	Call	Bond Future	899.4600	0.8995	691.6400	0.6916	(23.105)	0	0	2,000
2018/10/01	R209	01/11/2018	9.47	Call	Bond Future	485.5600	0.4856	345.1300	0.3451	(28.921)	0	0	0
2018/10/01	R209	01/11/2018	9.82	Call	Bond Future	1,512.2700	1.5123	1,238.5000	1.2385	(18.103)	0	0	0
2018/10/01	R209	01/11/2018			Bond Future	9.7149	71.8038	9.7749	71.4166	0.617	0.0000	0.0000	124,848
2018/10/01	R209	01/11/2018	1,016.01	Call	Bond Future	70,915.9600	70.9160	70,528.6900	70.5287	(0.546)	0	0	0
2018/10/01	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	R209	01/11/2018	8.89	Put	Bond Future	5,679.3100	5.6793	6,057.4800	6.0575	6.659	0	0	0
2018/10/01	R209	01/11/2018	8.89	Call	Bond Future	16.6500	0.0167	7.5500	0.0076	(54.655)	0	0	2,000
2018/10/01	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/01	R209	01/11/2018	1,015.99	Call	Bond Future	70,915.9500	70.9160	70,528.6800	70.5287	(0.546)	0	0	0
2018/10/01	R209	01/11/2018	9.34	Call	Bond Future	270.0100	0.2700	177.5300	0.1775	(34.251)	0	0	0
2018/10/01	R209	01/11/2018	9.97	Put	Bond Future	519.7800	0.5198	589.9400	0.5899	13.498	0	0	0
2018/10/01	R209	01/11/2018	9.98	Call	Bond Future	2,192.4300	2.1924	1,872.8800	1.8729	(14.575)	0	0	0
2018/10/01	R209	01/11/2018	8.98	Put	Bond Future	5,044.5200	5.0445	5,416.0200	5.4160	7.364	0	0	0
2018/10/01	R209	01/11/2018	10.00	Put	Bond Future	470.2000	0.4702	533.2300	0.5332	13.405	0	0	5,850
2018/10/01	R209	01/11/2018	9.64	Put	Bond Future	1,388.0200	1.3880	1,567.4700	1.5675	12.928	0	0	0
2018/10/01	R209	01/11/2018	9.47	Put	Bond Future	2,101.1900	2.1012	2,348.0300	2.3480	11.748	0	0	760
2018/10/01	R209	01/11/2018	9.82	Put	Bond Future	835.2900	0.8353	948.7900	0.9488	13.588	0	0	760
2018/10/01	R209	01/11/2018	9.49	Call	Bond Future	526.7900	0.5268	378.4600	0.3785	(28.157)	0	0	0
2018/10/01	R209	01/11/2018	9.94	Call	Bond Future	2,012.1200	2.0121	1,702.6600	1.7027	(15.380)	0	0	0
2018/10/01	R209	01/11/2018	9.94	Put	Bond Future	573.6400	0.5736	651.4500	0.6514	13.564	0	0	0
2018/10/01	R209	01/11/2018	10.57	Call	Bond Future	5,300.5300	5.3005	4,917.0400	4.9170	(7.235)	0	0	0
2018/10/01	R209	01/11/2018	10.57	Put	Bond Future	58.3500	0.0584	62.1300	0.0621	6.478	0	0	0
2018/10/01	R209	01/11/2018	9.84	Call	Bond Future	1,590.9800	1.5910	1,310.7100	1.3107	(17.616)	0	0	0
2018/10/01	R209	01/11/2018	9.84	Put	Bond Future	786.2300	0.7862	893.2300	0.8932	13.609	0	0	0
2018/10/01	R209	01/11/2018	8.99	Put	Bond Future	4,974.9900	4.9750	5,345.5600	5.3456	7.449	0	0	0
2018/10/01	R209	01/11/2018	8.99	Call	Bond Future	33.1200	0.0331	16.4200	0.0164	(50.423)	0	0	760
2018/10/01	R209	01/11/2018	9.49	Put	Bond Future	2,008.4700	2.0085	2,247.4100	2.2474	11.897	0	0	0
2018/10/01	R209	07/02/2019	8.97	Put	Bond Future	5,954.9900	5.9550	6,278.4800	6.2785	5.432	0	0	0
2018/10/01	R209	07/02/2019	10.20	Put	Bond Future	1,316.9300	1.3169	1,422.2900	1.4223	8.000	0	0	4,000
2018/10/01	R209	07/02/2019			Bond Future	9.7888	73.1856	9.8508	72.7903	0.633	0.0000	0.0000	340
2018/10/01	R209	07/02/2019	8.96	Call	Bond Future	402.0100	0.4020	331.7000	0.3317	(17.490)	0	0	0
2018/10/01	R209	07/02/2019	8.96	Put	Bond Future	6,015.0200	6.0150	6,340.0300	6.3400	5.403	0	0	0
2018/10/01	R209	07/02/2019	8.97	Call	Bond Future	413.5000	0.4135	341.6700	0.3417	(17.371)	0	0	0
2018/10/01	R209	07/02/2019	10.20	Call	Bond Future	3,879.2900	3.8793	3,589.3300	3.5893	(7.475)	0	0	0
2018/10/01	R209	07/02/2019	8.95	Call	Bond Future	390.6400	0.3906	321.8400	0.3218	(17.612)	0	0	0
2018/10/01	R209	07/02/2019	8.95	Put	Bond Future	6,075.2700	6.0753	6,401.7900	6.4018	5.375	0	0	0
2018/10/01	R209	07/02/2019	9.54	Put	Bond Future	3,173.4300	3.1734	3,390.5400	3.3905	6.841	0	0	0
2018/10/01	R209	07/02/2019	9.54	Call	Bond Future	1,553.2500	1.5532	1,375.0400	1.3750	(11.473)	0	0	4,000
2018/10/01	R209	07/02/2019	9.04	Put	Bond Future	5,548.2700	5.5483	5,860.3200	5.8603	5.624	0	0	0

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2018/10/01	R209	07/02/2019	9.04	Call	Bond Future	504.7100	0.5047	421.4400	0.4214	(16.499)	0	0	4,000
2018/10/01	R209	02/05/2019	9.70	Put	Bond Future	3,573.5200	3.5735	3,769.8300	3.7698	5.493	0	0	0
2018/10/01	R209	02/05/2019			Bond Future	9.8525	71.2534	9.9163	70.8510	0.648	0.0000	0.0000	0
2018/10/01	R209	02/05/2019	9.69	Call	Bond Future	2,567.8000	2.5678	2,363.1400	2.3631	(7.970)	0	0	0
2018/10/01	R209	02/05/2019	9.69	Put	Bond Future	3,607.9600	3.6080	3,805.6800	3.8057	5.480	0	0	0
2018/10/01	R209	02/05/2019	9.70	Call	Bond Future	2,598.0000	2.5980	2,391.9300	2.3919	(7.932)	0	0	0
2018/10/01	R209	02/05/2019	9.68	Call	Bond Future	2,537.7800	2.5378	2,334.5300	2.3345	(8.009)	0	0	0
2018/10/01	R209	02/05/2019	9.68	Put	Bond Future	3,642.6700	3.6427	3,841.8000	3.8418	5.467	0	0	0
2018/10/01	R210	01/11/2018			Bond Future	185.5069	185.5069	185.5762	185.5762	0.037	0.0000	0.0000	2,675
2018/10/01	R210	07/02/2019			Bond Future	189.1185	189.1185	189.1890	189.1890	0.037	0.0000	0.0000	0
2018/10/01	R210	02/05/2019			Bond Future	189.7376	189.7376	189.8067	189.8067	0.036	0.0000	0.0000	0
2018/10/01	R212	01/11/2018			Bond Future	155.3143	155.3143	155.3713	155.3713	0.037	0.0000	0.0000	3,476
2018/10/01	R212	07/02/2019			Bond Future	156.1828	156.1828	156.2408	156.2408	0.037	0.0000	0.0000	0
2018/10/01	R212	02/05/2019			Bond Future	158.8039	158.8039	158.8607	158.8607	0.036	0.0000	0.0000	0
2018/10/01	R213	01/11/2018	8.65	Call	Bond Future	10.1800	0.0102	4.9200	0.0049	(51.670)	0	0	0
2018/10/01	R213	01/11/2018	8.64	Put	Bond Future	5,829.5700	5.8296	6,103.8900	6.1039	4.706	0	0	0
2018/10/01	R213	01/11/2018			Bond Future	9.5283	83.1747	9.5731	82.8954	0.470	0.0000	0.0000	32,893
2018/10/01	R213	01/11/2018	8.66	Call	Bond Future	10.9600	0.0110	5.3400	0.0053	(51.277)	0	0	0
2018/10/01	R213	01/11/2018	8.66	Put	Bond Future	5,694.0200	5.6940	5,967.6400	5.9676	4.805	0	0	0
2018/10/01	R213	01/11/2018	8.65	Put	Bond Future	5,761.7400	5.7617	6,035.7200	6.0357	4.755	0	0	0
2018/10/01	R213	01/11/2018	8.64	Call	Bond Future	9.4400	0.0094	4.5200	0.0045	(52.119)	0	0	0
2018/10/01	R213	07/02/2019	8.68	Call	Bond Future	286.8700	0.2869	243.2800	0.2433	(15.195)	0	0	0
2018/10/01	R213	07/02/2019			Bond Future	9.6130	84.7753	9.6596	84.4900	0.485	0.0000	0.0000	112
2018/10/01	R213	07/02/2019	8.68	Put	Bond Future	6,297.0100	6.2970	6,538.6900	6.5387	3.838	0	0	0
2018/10/01	R213	07/02/2019	8.69	Call	Bond Future	295.4900	0.2955	250.9000	0.2509	(15.090)	0	0	0
2018/10/01	R213	07/02/2019	8.70	Put	Bond Future	6,179.4800	6.1795	6,419.1500	6.4191	3.878	0	0	0
2018/10/01	R213	07/02/2019	8.69	Put	Bond Future	6,238.1100	6.2381	6,478.7900	6.4788	3.858	0	0	0
2018/10/01	R213	07/02/2019	8.70	Call	Bond Future	304.3100	0.3043	258.7100	0.2587	(14.985)	0	0	0
2018/10/01	R213	02/05/2019	9.49	Call	Bond Future	2,257.6200	2.2576	2,110.0700	2.1101	(6.536)	0	0	0
2018/10/01	R213	02/05/2019	9.48	Put	Bond Future	3,464.4700	3.4645	3,608.5300	3.6085	4.158	0	0	0
2018/10/01	R213	02/05/2019			Bond Future	9.6822	82.6362	9.7304	82.3457	0.497	0.0000	0.0000	0
2018/10/01	R213	02/05/2019	9.50	Call	Bond Future	2,286.4500	2.2865	2,137.8300	2.1378	(6.500)	0	0	0
2018/10/01	R213	02/05/2019	9.50	Put	Bond Future	3,398.6400	3.3986	3,540.5500	3.5406	4.175	0	0	0
2018/10/01	R213	02/05/2019	9.49	Put	Bond Future	3,431.4300	3.4314	3,574.4100	3.5744	4.167	0	0	0
2018/10/01	R213	02/05/2019	9.48	Call	Bond Future	2,228.9700	2.2290	2,082.5000	2.0825	(6.571)	0	0	0
2018/10/01	R214	01/11/2018	8.99	Put	Bond Future	6,648.0200	6.6480	6,975.4200	6.9754	4.925	0	0	0
2018/10/01	R214	01/11/2018	8.98	Call	Bond Future	8.3300	0.0083	3.7600	0.0038	(54.862)	0	0	0
2018/10/01	R214	01/11/2018			Bond Future	9.9111	70.7423	9.9609	70.4100	0.502	0.0000	0.0000	28,473
2018/10/01	R214	01/11/2018	8.99	Call	Bond Future	9.0000	0.0090	4.1000	0.0041	(54.444)	0	0	0
2018/10/01	R214	01/11/2018	8.98	Put	Bond Future	6,724.8600	6.7249	7,052.5900	7.0526	4.873	0	0	0
2018/10/01	R214	01/11/2018	9.00	Call	Bond Future	9.7200	0.0097	4.4700	0.0045	(54.012)	0	0	0
2018/10/01	R214	01/11/2018	9.00	Put	Bond Future	6,571.3400	6.5713	6,898.3900	6.8984	4.977	0	0	0
2018/10/01	R214	07/02/2019	9.05	Put	Bond Future	6,979.4700	6.9795	7,269.4600	7.2695	4.155	0	0	0
2018/10/01	R214	07/02/2019			Bond Future	9.9887	72.1037	10.0402	71.7644	0.516	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
2018/10/01	R214	07/02/2019	9.04	Call	Bond Future	289.4400		0.2894	241.3900	0.2414	(16.601)	0	0	0
2018/10/01	R214	07/02/2019	9.04	Put	Bond Future	7,046.5600		7.0466	7,337.7600	7.3378	4.133	0	0	0
2018/10/01	R214	07/02/2019	9.05	Call	Bond Future	298.9500		0.2989	249.6900	0.2497	(16.478)	0	0	0
2018/10/01	R214	07/02/2019	9.03	Call	Bond Future	280.2400		0.2802	233.3700	0.2334	(16.725)	0	0	0
2018/10/01	R214	07/02/2019	9.03	Put	Bond Future	7,114.0800		7.1141	7,406.4600	7.4065	4.110	0	0	0
2018/10/01	R214	02/05/2019	9.87	Call	Bond Future	2,644.8000		2.6448	2,465.9400	2.4659	(6.763)	0	0	0
2018/10/01	R214	02/05/2019	9.85	Call	Bond Future	2,583.5700		2.5836	2,407.1200	2.4071	(6.830)	0	0	0
2018/10/01	R214	02/05/2019			Bond Future	10.0517		70.0075	10.1047	69.6621	0.527	0.0000	0.0000	0
2018/10/01	R214	02/05/2019	9.85	Put	Bond Future	3,923.8000		3.9238	4,092.7300	4.0927	4.305	0	0	0
2018/10/01	R214	02/05/2019	9.87	Put	Bond Future	3,850.3000		3.8503	4,016.8200	4.0168	4.325	0	0	0
2018/10/01	R214	02/05/2019	9.86	Call	Bond Future	2,613.9900		2.6140	2,436.3300	2.4363	(6.797)	0	0	0
2018/10/01	R214	02/05/2019	9.86	Put	Bond Future	3,886.8000		3.8868	4,054.5200	4.0545	4.315	0	0	0
2018/10/01	R248	01/11/2018	9.03	Call	Bond Future	9.1000		0.0091	4.0000	0.0040	(56.044)	0	0	0
2018/10/01	R248	01/11/2018			Bond Future	9.9465		90.2642	9.9963	89.8412	0.501	0.0000	0.0000	101,273
2018/10/01	R248	01/11/2018	9.01	Call	Bond Future	7.7100		0.0077	3.3200	0.0033	(56.939)	0	0	0
2018/10/01	R248	01/11/2018	9.01	Put	Bond Future	8,672.7500		8.6727	9,091.3600	9.0914	4.827	0	0	0
2018/10/01	R248	01/11/2018	9.03	Put	Bond Future	8,473.9300		8.4739	8,891.8300	8.8918	4.932	0	0	0
2018/10/01	R248	01/11/2018	9.02	Call	Bond Future	8.3800		0.0084	3.6500	0.0037	(56.444)	0	0	0
2018/10/01	R248	01/11/2018	9.02	Put	Bond Future	8,573.2300		8.5732	8,991.5000	8.9915	4.879	0	0	0
2018/10/01	R248	07/02/2019	9.06	Put	Bond Future	9,136.8700		9.1369	9,513.5700	9.5136	4.123	0	0	0
2018/10/01	R248	07/02/2019			Bond Future	10.0253		92.0012	10.0769	91.5694	0.515	0.0000	0.0000	0
2018/10/01	R248	07/02/2019	9.06	Call	Bond Future	318.3700		0.3184	263.3000	0.2633	(17.297)	0	0	0
2018/10/01	R248	07/02/2019	9.05	Put	Bond Future	9,225.3000		9.2253	9,603.4700	9.6035	4.099	0	0	0
2018/10/01	R248	07/02/2019	9.07	Call	Bond Future	329.4000		0.3294	272.8600	0.2729	(17.165)	0	0	0
2018/10/01	R248	07/02/2019	9.07	Put	Bond Future	9,048.7800		9.0488	9,424.0100	9.4240	4.147	0	0	0
2018/10/01	R248	07/02/2019	9.05	Call	Bond Future	307.5100		0.3075	253.9100	0.2539	(17.430)	0	0	0
2018/10/01	R248	02/05/2019	9.90	Put	Bond Future	4,858.8900		4.8589	5,073.3100	5.0733	4.413	0	0	0
2018/10/01	R248	02/05/2019			Bond Future	10.0894		89.0953	10.1425	88.6557	0.527	0.0000	0.0000	0
2018/10/01	R248	02/05/2019	9.90	Call	Bond Future	3,260.5600		3.2606	3,035.3800	3.0354	(6.906)	0	0	0
2018/10/01	R248	02/05/2019	9.91	Call	Bond Future	3,299.5200		3.2995	3,072.7800	3.0728	(6.872)	0	0	0
2018/10/01	R248	02/05/2019	9.89	Put	Bond Future	4,905.9900		4.9060	5,121.9700	5.1220	4.402	0	0	0
2018/10/01	R248	02/05/2019	9.91	Put	Bond Future	4,812.1700		4.8122	5,025.0300	5.0250	4.423	0	0	0
2018/10/01	R248	02/05/2019	9.89	Call	Bond Future	3,221.8300		3.2218	2,998.2100	2.9982	(6.941)	0	0	0

Total

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