



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/10/2018 TO 05/10/2018

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
2018/10/05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/05	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	2025	01/11/2018			Bond Future	132.3047		132.3047	132.3250	132.3250	0.015	0.0000	0.0000	365
2018/10/05	2025	07/02/2019			Bond Future	133.4658		133.4658	133.4861	133.4861	0.015	0.0000	0.0000	0
2018/10/05	2025	02/05/2019			Bond Future	135.7035		135.7035	135.7251	135.7251	0.016	0.0000	0.0000	0
2018/10/05	2029	01/11/2018			Bond Future	100.4383		100.4383	100.7359	100.7359	0.296	0.0000	0.0000	2,938
2018/10/05	2029	07/02/2019			Bond Future	102.3935		102.3935	102.6967	102.6967	0.296	0.0000	0.0000	0
2018/10/05	2029	02/05/2019			Bond Future	103.0378		103.0378	103.3467	103.3467	0.300	0.0000	0.0000	0
2018/10/05	2030	01/11/2018	8.60	Call	Bond Future	1.1300		0.0011	0.6500	0.0007	(42.478)	0	0	0
2018/10/05	2030	01/11/2018	8.58	Put	Bond Future	6,916.0300		6.9160	7,131.2000	7.1312	3.111	0	0	0
2018/10/05	2030	01/11/2018	9.60	Put	Bond Future	1,087.9300		1.0879	1,187.1700	1.1872	9.122	0	0	0
2018/10/05	2030	01/11/2018			Bond Future	9.6300		91.0652	9.6645	90.8497	0.358	0.0000	0.0000	54,746
2018/10/05	2030	01/11/2018	8.60	Put	Bond Future	6,777.8800		6.7779	6,992.9800	6.9930	3.174	0	0	0
2018/10/05	2030	01/11/2018	8.58	Call	Bond Future	0.9300		0.0009	0.5200	0.0005	(44.086)	0	0	0
2018/10/05	2030	01/11/2018	8.90	Put	Bond Future	4,751.1900		4.7512	4,960.9800	4.9610	4.416	0	0	0
2018/10/05	2030	01/11/2018	8.90	Call	Bond Future	17.8900		0.0179	12.1000	0.0121	(32.364)	0	0	0
2018/10/05	2030	01/11/2018	8.59	Put	Bond Future	6,846.9100		6.8469	7,062.0500	7.0621	3.142	0	0	0
2018/10/05	2030	01/11/2018	9.60	Call	Bond Future	899.9700		0.9000	783.6300	0.7836	(12.927)	0	0	0
2018/10/05	2030	01/11/2018	8.59	Call	Bond Future	1.0200		0.0010	0.5800	0.0006	(43.137)	0	0	0
2018/10/05	2030	07/02/2019	8.62	Call	Bond Future	162.2700		0.1623	143.3500	0.1434	(11.660)	0	0	0
2018/10/05	2030	07/02/2019			Bond Future	9.7209		88.8074	9.7568	88.5874	0.370	0.0000	0.0000	167
2018/10/05	2030	07/02/2019	8.62	Put	Bond Future	7,272.8600		7.2729	7,473.9700	7.4740	2.765	0	0	0
2018/10/05	2030	07/02/2019	8.63	Call	Bond Future	167.8800		0.1679	148.4400	0.1484	(11.580)	0	0	0
2018/10/05	2030	07/02/2019	8.90	Call	Bond Future	394.1800		0.3942	356.3400	0.3563	(9.600)	0	0	1,920
2018/10/05	2030	07/02/2019	8.63	Put	Bond Future	7,210.5100		7.2105	7,411.1000	7.4111	2.782	0	0	0
2018/10/05	2030	07/02/2019	8.64	Call	Bond Future	173.6500		0.1736	153.6700	0.1537	(11.506)	0	0	0
2018/10/05	2030	07/02/2019	8.64	Put	Bond Future	7,148.3700		7.1484	7,348.4200	7.3484	2.799	0	0	0
2018/10/05	2030	07/02/2019	9.60	Put	Bond Future	2,534.3400		2.5343	2,647.3200	2.6473	4.458	0	0	0
2018/10/05	2030	07/02/2019	9.60	Call	Bond Future	1,788.9000		1.7889	1,681.8500	1.6819	(5.984)	0	0	1,920
2018/10/05	2030	07/02/2019	8.90	Put	Bond Future	5,625.8000		5.6258	5,807.9900	5.8080	3.238	0	0	0
2018/10/05	2030	07/02/2019	9.40	Put	Bond Future	3,260.9200		3.2609	3,394.8700	3.3949	4.108	0	0	0
2018/10/05	2030	07/02/2019	9.40	Call	Bond Future	1,263.6700		1.2637	1,177.5900	1.1776	(6.812)	0	0	0
2018/10/05	2030	07/02/2019	8.70	Put	Bond Future	6,780.1900		6.7802	6,976.8200	6.9768	2.900	0	0	0
2018/10/05	2030	07/02/2019	8.70	Call	Bond Future	211.5300		0.2115	188.1300	0.1881	(11.062)	0	0	0
2018/10/05	2030	02/05/2019	9.41	Call	Bond Future	1,718.5000		1.7185	1,629.5100	1.6295	(5.178)	0	0	0
2018/10/05	2030	02/05/2019			Bond Future	9.8042		90.2816	9.8413	90.0585	0.379	0.0000	0.0000	0
2018/10/05	2030	02/05/2019	9.39	Call	Bond Future	1,669.5600		1.6696	1,582.2000	1.5822	(5.233)	0	0	0
2018/10/05	2030	02/05/2019	9.39	Put	Bond Future	4,211.3900		4.2114	4,347.1200	4.3471	3.223	0	0	0
2018/10/05	2030	02/05/2019	9.41	Put	Bond Future	4,135.3600		4.1354	4,269.4600	4.2695	3.243	0	0	0
2018/10/05	2030	02/05/2019	9.40	Call	Bond Future	1,693.9300		1.6939	1,605.7500	1.6057	(5.206)	0	0	0
2018/10/05	2030	02/05/2019	9.40	Put	Bond Future	4,173.2500		4.1732	4,308.1600	4.3082	3.233	0	0	0

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2018/10/05	2032	01/11/2018	8.77	Put	Bond Future	7,585.1100	7.5851	7,816.5900	7.8166	3.052	0	0	0
2018/10/05	2032	01/11/2018			Bond Future	9.8307	89.1883	9.8651	88.9564	0.350	0.0000	0.0000	41,378
2018/10/05	2032	01/11/2018	8.76	Call	Bond Future	0.8800	0.0009	0.5000	0.0005	(43.182)	0	0	0
2018/10/05	2032	01/11/2018	8.76	Put	Bond Future	7,660.7900	7.6608	7,892.3100	7.8923	3.022	0	0	0
2018/10/05	2032	01/11/2018	8.77	Call	Bond Future	0.9700	0.0010	0.5500	0.0006	(43.299)	0	0	0
2018/10/05	2032	01/11/2018	8.75	Call	Bond Future	0.7900	0.0008	0.4500	0.0005	(43.038)	0	0	0
2018/10/05	2032	01/11/2018	8.75	Put	Bond Future	7,736.5500	7.7365	7,968.1100	7.9681	2.993	0	0	0
2018/10/05	2032	07/02/2019	8.81	Call	Bond Future	162.1900	0.1622	143.0100	0.1430	(11.826)	0	0	0
2018/10/05	2032	07/02/2019	8.80	Put	Bond Future	8,062.8600	8.0629	8,280.8600	8.2809	2.704	0	0	0
2018/10/05	2032	07/02/2019			Bond Future	9.9237	90.9038	9.9595	90.6672	0.361	0.0000	0.0000	456
2018/10/05	2032	07/02/2019	8.82	Call	Bond Future	168.2300	0.1682	148.4700	0.1485	(11.746)	0	0	0
2018/10/05	2032	07/02/2019	8.82	Put	Bond Future	7,925.5200	7.9255	8,142.3800	8.1424	2.736	0	0	0
2018/10/05	2032	07/02/2019	8.81	Put	Bond Future	7,994.0600	7.9941	8,211.5000	8.2115	2.720	0	0	0
2018/10/05	2032	07/02/2019	8.80	Call	Bond Future	156.3300	0.1563	137.7100	0.1377	(11.911)	0	0	0
2018/10/05	2032	02/05/2019	9.62	Put	Bond Future	4,506.4100	4.5064	4,648.5200	4.6485	3.154	0	0	0
2018/10/05	2032	02/05/2019	9.61	Call	Bond Future	1,921.6600	1.9217	1,824.6000	1.8246	(5.051)	0	0	0
2018/10/05	2032	02/05/2019			Bond Future	10.0047	88.2579	10.0416	88.0178	0.369	0.0000	0.0000	0
2018/10/05	2032	02/05/2019	9.62	Call	Bond Future	1,948.6000	1.9486	1,850.6800	1.8507	(5.025)	0	0	0
2018/10/05	2032	02/05/2019	9.61	Put	Bond Future	4,547.3600	4.5474	4,690.3300	4.6903	3.144	0	0	0
2018/10/05	2032	02/05/2019	9.63	Call	Bond Future	1,975.7500	1.9757	1,876.9700	1.8770	(5.000)	0	0	0
2018/10/05	2032	02/05/2019	9.63	Put	Bond Future	4,465.7500	4.4657	4,607.0000	4.6070	3.163	0	0	0
2018/10/05	2033	01/11/2018			Bond Future	102.6044	102.6044	102.7467	102.7467	0.139	0.0000	0.0000	6,373
2018/10/05	2033	07/02/2019			Bond Future	104.6018	104.6018	104.7466	104.7466	0.138	0.0000	0.0000	0
2018/10/05	2033	02/05/2019			Bond Future	105.2110	105.2110	105.3590	105.3590	0.141	0.0000	0.0000	0
2018/10/05	2037	01/11/2018	9.03	Call	Bond Future	1.7900	0.0018	1.1000	0.0011	(38.547)	0	0	0
2018/10/05	2037	01/11/2018			Bond Future	10.0442	89.4385	10.0736	89.2193	0.293	0.0000	0.0000	52,307
2018/10/05	2037	01/11/2018	9.01	Call	Bond Future	1.4700	0.0015	0.9000	0.0009	(38.776)	0	0	0
2018/10/05	2037	01/11/2018	9.01	Put	Bond Future	8,277.7700	8.2778	8,496.4300	8.4964	2.642	0	0	0
2018/10/05	2037	01/11/2018	9.03	Put	Bond Future	8,106.8900	8.1069	8,325.4300	8.3254	2.696	0	0	0
2018/10/05	2037	01/11/2018	9.02	Call	Bond Future	1.6200	0.0016	0.9900	0.0010	(38.889)	0	0	0
2018/10/05	2037	01/11/2018	9.02	Put	Bond Future	8,192.2600	8.1923	8,410.8600	8.4109	2.668	0	0	0
2018/10/05	2037	07/02/2019	9.06	Put	Bond Future	8,663.6200	8.6636	8,866.2200	8.8662	2.339	0	0	0
2018/10/05	2037	07/02/2019	9.05	Call	Bond Future	202.1500	0.2021	181.6200	0.1816	(10.156)	0	0	0
2018/10/05	2037	07/02/2019			Bond Future	10.1316	86.8988	10.1621	86.6751	0.301	0.0000	0.0000	1,188
2018/10/05	2037	07/02/2019	9.06	Call	Bond Future	209.5100	0.2095	188.3800	0.1884	(10.085)	0	0	0
2018/10/05	2037	07/02/2019	9.05	Put	Bond Future	8,740.9700	8.7410	8,944.1700	8.9442	2.325	0	0	0
2018/10/05	2037	07/02/2019	9.07	Call	Bond Future	217.1400	0.2171	195.4100	0.1954	(10.007)	0	0	0
2018/10/05	2037	07/02/2019	9.07	Put	Bond Future	8,586.6600	8.5867	8,788.6600	8.7887	2.352	0	0	0
2018/10/05	2037	02/05/2019	9.81	Put	Bond Future	5,199.6000	5.1996	5,332.1600	5.3322	2.549	0	0	0
2018/10/05	2037	02/05/2019			Bond Future	10.2103	88.3413	10.2417	88.1144	0.307	0.0000	0.0000	0
2018/10/05	2037	02/05/2019	9.80	Call	Bond Future	2,193.2300	2.1932	2,099.7000	2.0997	(4.264)	0	0	0
2018/10/05	2037	02/05/2019	9.80	Put	Bond Future	5,246.5900	5.2466	5,379.9500	5.3800	2.542	0	0	0
2018/10/05	2037	02/05/2019	9.81	Call	Bond Future	2,222.6100	2.2226	2,128.2800	2.1283	(4.244)	0	0	0
2018/10/05	2037	02/05/2019	9.79	Call	Bond Future	2,164.0800	2.1641	2,071.3400	2.0713	(4.285)	0	0	0
2018/10/05	2037	02/05/2019	9.79	Put	Bond Future	5,293.9100	5.2939	5,428.0600	5.4281	2.534	0	0	0

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2018/10/05	2038	01/11/2018			Bond Future	122.5569	122.5569	122.5761	122.5761	0.016	0.0000	0.0000	9,904
2018/10/05	2038	07/02/2019			Bond Future	123.3514	123.3514	123.3706	123.3706	0.016	0.0000	0.0000	0
2018/10/05	2038	02/05/2019			Bond Future	125.4195	125.4195	125.4398	125.4398	0.016	0.0000	0.0000	0
2018/10/05	2040	01/11/2018	9.09	Put	Bond Future	8,823.0700	8.8231	9,097.2700	9.0973	3.108	0	0	0
2018/10/05	2040	01/11/2018	9.80	Call	Bond Future	383.4100	0.3834	312.0300	0.3120	(18.617)	0	0	1,770
2018/10/05	2040	01/11/2018	10.00	Put	Bond Future	1,807.7400	1.8077	1,956.6000	1.9566	8.235	0	0	0
2018/10/05	2040	01/11/2018			Bond Future	10.1140	92.7102	10.1485	92.4353	0.341	0.0000	0.0000	27,962
2018/10/05	2040	01/11/2018	9.08	Call	Bond Future	1.4800	0.0015	0.8500	0.0009	(42.568)	0	0	0
2018/10/05	2040	01/11/2018	9.08	Put	Bond Future	8,915.7400	8.9157	9,190.0000	9.1900	3.076	0	0	0
2018/10/05	2040	01/11/2018	9.20	Put	Bond Future	7,813.9900	7.8140	8,087.0900	8.0871	3.495	0	0	0
2018/10/05	2040	01/11/2018	9.20	Call	Bond Future	4.6600	0.0047	2.8700	0.0029	(38.412)	0	0	3,940
2018/10/05	2040	01/11/2018	9.80	Put	Bond Future	2,950.3300	2.9503	3,153.8400	3.1538	6.898	0	0	0
2018/10/05	2040	01/11/2018	9.60	Put	Bond Future	4,386.9600	4.3870	4,631.8000	4.6318	5.581	0	0	0
2018/10/05	2040	01/11/2018	9.60	Call	Bond Future	123.2600	0.1233	93.2100	0.0932	(24.379)	0	0	0
2018/10/05	2040	01/11/2018	9.09	Call	Bond Future	1.6300	0.0016	0.9400	0.0009	(42.331)	0	0	0
2018/10/05	2040	01/11/2018	9.10	Put	Bond Future	8,730.5500	8.7305	9,004.6900	9.0047	3.140	0	0	0
2018/10/05	2040	01/11/2018	10.00	Call	Bond Future	889.2300	0.8892	763.2000	0.7632	(14.173)	0	0	3,940
2018/10/05	2040	01/11/2018	9.07	Call	Bond Future	1.3300	0.0013	0.7600	0.0008	(42.857)	0	0	0
2018/10/05	2040	01/11/2018	9.07	Put	Bond Future	9,008.5600	9.0086	9,282.8800	9.2829	3.045	0	0	0
2018/10/05	2040	01/11/2018	9.10	Call	Bond Future	1.8000	0.0018	1.0500	0.0011	(41.667)	0	0	2,950
2018/10/05	2040	01/11/2018	8.50	Put	Bond Future	14,541.1300	14.5411	14,816.0200	14.8160	1.890	0	0	0
2018/10/05	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/05	2040	07/02/2019	9.13	Call	Bond Future	229.7600	0.2298	203.6400	0.2036	(11.368)	0	0	0
2018/10/05	2040	07/02/2019	9.11	Put	Bond Future	9,502.1500	9.5022	9,757.9900	9.7580	2.692	0	0	0
2018/10/05	2040	07/02/2019			Bond Future	10.2007	89.9828	10.2364	89.7023	0.350	0.0000	0.0000	100
2018/10/05	2040	07/02/2019	9.13	Put	Bond Future	9,334.2800	9.3343	9,588.6400	9.5886	2.725	0	0	0
2018/10/05	2040	07/02/2019	9.11	Call	Bond Future	213.7500	0.2138	189.1100	0.1891	(11.527)	0	0	0
2018/10/05	2040	07/02/2019	9.12	Put	Bond Future	9,418.0000	9.4180	9,673.1100	9.6731	2.709	0	0	0
2018/10/05	2040	07/02/2019	9.12	Call	Bond Future	221.6100	0.2216	196.2400	0.1962	(11.448)	0	0	0
2018/10/05	2040	02/05/2019	9.89	Call	Bond Future	2,350.9000	2.3509	2,234.0000	2.2340	(4.973)	0	0	0
2018/10/05	2040	02/05/2019	9.88	Put	Bond Future	5,500.7300	5.5007	5,669.3800	5.6694	3.066	0	0	0
2018/10/05	2040	02/05/2019			Bond Future	10.2785	91.4765	10.3153	91.1920	0.358	0.0000	0.0000	0
2018/10/05	2040	02/05/2019	9.90	Call	Bond Future	2,383.4700	2.3835	2,265.5500	2.2656	(4.947)	0	0	0
2018/10/05	2040	02/05/2019	9.90	Put	Bond Future	5,401.6200	5.4016	5,568.2300	5.5682	3.084	0	0	0
2018/10/05	2040	02/05/2019	9.89	Put	Bond Future	5,451.0000	5.4510	5,618.6300	5.6186	3.075	0	0	0
2018/10/05	2040	02/05/2019	9.88	Call	Bond Future	2,318.5600	2.3186	2,202.6800	2.2027	(4.998)	0	0	0
2018/10/05	2044	01/11/2018	9.12	Call	Bond Future	1.6900	0.0017	1.0800	0.0011	(36.095)	0	0	0
2018/10/05	2044	01/11/2018			Bond Future	10.1382	89.7399	10.1626	89.5429	0.241	0.0000	0.0000	37,997
2018/10/05	2044	01/11/2018	9.12	Put	Bond Future	8,938.1000	8.9381	9,134.4600	9.1345	2.197	0	0	0
2018/10/05	2044	01/11/2018	9.13	Call	Bond Future	1.8600	0.0019	1.2000	0.0012	(35.484)	0	0	0
2018/10/05	2044	01/11/2018	9.14	Put	Bond Future	8,748.4300	8.7484	8,944.6700	8.9447	2.243	0	0	0
2018/10/05	2044	01/11/2018	9.13	Put	Bond Future	8,843.1700	8.8432	9,039.4800	9.0395	2.220	0	0	0
2018/10/05	2044	01/11/2018	9.14	Call	Bond Future	2.0600	0.0021	1.3300	0.0013	(35.437)	0	0	0
2018/10/05	2044	07/02/2019	9.18	Put	Bond Future	9,249.5900	9.2496	9,430.3800	9.4304	1.955	0	0	0
2018/10/05	2044	07/02/2019			Bond Future	10.2217	87.0806	10.2470	86.8796	0.247	0.0000	0.0000	108
2018/10/05	2044	07/02/2019	9.17	Call	Bond Future	225.1000	0.2251	205.3800	0.2054	(8.761)	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
2018/10/05	2044	07/02/2019	9.17	Put	Bond Future	9,336.7000	9.3367	9,517.9900	9.5180	1.942	0	0	0
2018/10/05	2044	07/02/2019	9.18	Call	Bond Future	232.0500	0.2320	211.8300	0.2118	(8.714)	0	0	0
2018/10/05	2044	07/02/2019	9.16	Call	Bond Future	218.3300	0.2183	199.0900	0.1991	(8.812)	0	0	0
2018/10/05	2044	07/02/2019	9.16	Put	Bond Future	9,424.1400	9.4241	9,605.9100	9.6059	1.929	0	0	0
2018/10/05	2044	02/05/2019	9.90	Call	Bond Future	2,365.8300	2.3658	2,279.6200	2.2796	(3.644)	0	0	0
2018/10/05	2044	02/05/2019			Bond Future	10.2966	88.5261	10.3226	88.3224	0.252	0.0000	0.0000	0
2018/10/05	2044	02/05/2019	9.90	Put	Bond Future	5,581.9700	5.5820	5,699.5300	5.6995	2.106	0	0	0
2018/10/05	2044	02/05/2019	9.91	Call	Bond Future	2,398.8200	2.3988	2,311.8700	2.3119	(3.625)	0	0	0
2018/10/05	2044	02/05/2019	9.92	Put	Bond Future	5,481.1900	5.4812	5,597.2600	5.5973	2.118	0	0	0
2018/10/05	2044	02/05/2019	9.91	Put	Bond Future	5,531.3900	5.5314	5,648.2100	5.6482	2.112	0	0	0
2018/10/05	2044	02/05/2019	9.92	Call	Bond Future	2,432.0500	2.4321	2,344.3500	2.3444	(3.606)	0	0	0
2018/10/05	2046	01/11/2018			Bond Future	116.5157	116.5157	116.5341	116.5341	0.016	0.0000	0.0000	12,067
2018/10/05	2046	07/02/2019			Bond Future	118.7838	118.7838	118.8023	118.8023	0.016	0.0000	0.0000	0
2018/10/05	2046	02/05/2019			Bond Future	119.0903	119.0903	119.1098	119.1098	0.016	0.0000	0.0000	0
2018/10/05	2050	01/11/2018			Bond Future	122.4783	122.4783	122.7551	122.7551	0.226	0.0000	0.0000	10,079
2018/10/05	2050	07/02/2019			Bond Future	123.0911	123.0911	123.3731	123.3731	0.229	0.0000	0.0000	0
2018/10/05	2050	02/05/2019			Bond Future	125.1550	125.1550	125.4425	125.4425	0.230	0.0000	0.0000	0
2018/10/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	AL37	01/11/2018			Index Future	588.4500	588.4500	587.5200	587.5200	(0.158)	0.0000	0.0000	0
2018/10/05	AL37	07/02/2019			Index Future	599.7680	599.7680	598.8190	598.8190	(0.158)	0.0000	0.0000	0
2018/10/05	AL37	02/05/2019			Index Future	609.7270	609.7270	608.7660	608.7660	(0.158)	0.0000	0.0000	0
2018/10/05	AL7T	01/11/2018			Index Future	677.4500	677.4500	675.9740	675.9740	(0.218)	0.0000	0.0000	0
2018/10/05	AL7T	07/02/2019			Index Future	690.4800	690.4800	688.9730	688.9730	(0.218)	0.0000	0.0000	0
2018/10/05	AL7T	02/05/2019			Index Future	701.9460	701.9460	700.4180	700.4180	(0.218)	0.0000	0.0000	0
2018/10/05	ALBI	01/11/2018			Index Future	611.8270	611.8270	610.4400	610.4400	(0.227)	0.0000	0.0000	861
2018/10/05	ALBI	07/02/2019			Index Future	623.5950	623.5950	622.1790	622.1790	(0.227)	0.0000	0.0000	57
2018/10/05	ALBI	02/05/2019			Index Future	633.9500	633.9500	632.5140	632.5140	(0.227)	0.0000	0.0000	0
2018/10/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	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
2018/10/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/05	ES33	01/11/2018			Bond Future	11.2443	74.3123	11.2733	74.1481	0.257	0.0000	0.0000	9,466
2018/10/05	ES33	07/02/2019			Bond Future	11.3875	75.7417	11.4177	75.5741	0.265	0.0000	0.0000	0
2018/10/05	ES33	02/05/2019			Bond Future	11.5095	73.2098	11.5406	73.0398	0.270	0.0000	0.0000	0
2018/10/05	ES42	01/11/2018			Bond Future	11.4770	76.2248	11.5009	76.0717	0.209	0.0000	0.0000	7,957
2018/10/05	ES42	07/02/2019			Bond Future	11.6125	77.6909	11.6375	77.5346	0.215	0.0000	0.0000	0
2018/10/05	ES42	02/05/2019			Bond Future	11.7337	74.7208	11.7595	74.5624	0.220	0.0000	0.0000	0
2018/10/05	GOVI	01/11/2018	653.50	Put	GOVI	476,440.0000	47.6440	490,590.0000	49.0590	2.970	0	0	0
2018/10/05	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	GOVI	01/11/2018			GOVI	605.8560	605.8560	604.4410	604.4410	(0.234)	0.0000	0.0000	462
2018/10/05	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	GOVI	01/11/2018	653.49	Put	GOVI	476,340.0000	47.6340	490,490.0000	49.0490	2.971	0	0	0
2018/10/05	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	GOVI	01/11/2018	653.51	Put	GOVI	476,540.0000	47.6540	490,690.0000	49.0690	2.969	0	0	0
2018/10/05	GOVI	07/02/2019	666.53	Put	GOVI	490,210.0000	49.0210	504,650.0000	50.4650	2.946	0	0	0
2018/10/05	GOVI	07/02/2019			GOVI	617.5090	617.5090	616.0650	616.0650	(0.234)	0.0000	0.0000	0
2018/10/05	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	GOVI	07/02/2019	666.52	Put	GOVI	490,110.0000	49.0110	504,550.0000	50.4550	2.946	0	0	0
2018/10/05	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	GOVI	07/02/2019	666.51	Put	GOVI	490,010.0000	49.0010	504,450.0000	50.4450	2.947	0	0	0
2018/10/05	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	GOVI	02/05/2019	647.88	Put	GOVI	201,170.0000	20.1170	215,820.0000	21.5820	7.282	0	0	0
2018/10/05	GOVI	02/05/2019	647.86	Put	GOVI	200,970.0000	20.0970	215,620.0000	21.5620	7.290	0	0	0
2018/10/05	GOVI	02/05/2019			GOVI	627.7630	627.7630	626.2980	626.2980	(0.233)	0.0000	0.0000	0
2018/10/05	GOVI	02/05/2019	647.87	Put	GOVI	201,070.0000	20.1070	215,720.0000	21.5720	7.286	0	0	0
2018/10/05	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/05	IGOV	01/11/2018			Index Future	253.1110	253.1110	253.1870	253.1870	0.030	0.0000	0.0000	746
2018/10/05	IGOV	07/02/2019			Index Future	258.0380	258.0380	258.1150	258.1150	0.030	0.0000	0.0000	0
2018/10/05	IGOV	02/05/2019			Index Future	262.3650	262.3650	262.4450	262.4450	0.030	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
2018/10/05	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/05	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5900	99.5900	0.010	0.0000	0.0000	0
2018/10/05	IS01	20/06/2019			Interest Rate Swap	102.0800	102.0800	102.0900	102.0900	0.010	0.0000	0.0000	0
2018/10/05	IS01	19/09/2019			Interest Rate Swap	100.0500	100.0500	100.0700	100.0700	0.020	0.0000	0.0000	0
2018/10/05	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/05	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/05	IS02	21/06/2019			Interest Rate Swap	99.8200	99.8200	99.8200	99.8200	0.000	0.0000	0.0000	0
2018/10/05	IS02	20/09/2019			Interest Rate Swap	102.0500	102.0500	102.0700	102.0700	0.020	0.0000	0.0000	0
2018/10/05	IS02	20/12/2019			Interest Rate Swap	103.1300	103.1300	103.1400	103.1400	0.010	0.0000	0.0000	0
2018/10/05	IS02	23/03/2020			Interest Rate Swap	99.2900	99.2900	99.3100	99.3100	0.020	0.0000	0.0000	0
2018/10/05	IS02	22/06/2020			Interest Rate Swap	103.0100	103.0100	103.0400	103.0400	0.029	0.0000	0.0000	0
2018/10/05	IS02	21/09/2020			Interest Rate Swap	100.1600	100.1600	100.2000	100.2000	0.040	0.0000	0.0000	0
2018/10/05	IS05	17/12/2020			Interest Rate Swap	97.1200	97.1200	97.1700	97.1700	0.051	0.0000	0.0000	0
2018/10/05	IS05	16/03/2021			Interest Rate Swap	96.4600	96.4600	96.5200	96.5200	0.062	0.0000	0.0000	0
2018/10/05	IS05	15/06/2021			Interest Rate Swap	95.7600	95.7600	95.8300	95.8300	0.073	0.0000	0.0000	0
2018/10/05	IS05	21/09/2021			Interest Rate Swap	96.0500	96.0500	96.1300	96.1300	0.083	0.0000	0.0000	0
2018/10/05	IS05	21/12/2021			Interest Rate Swap	98.3400	98.3400	98.4300	98.4300	0.092	0.0000	0.0000	51
2018/10/05	IS05	15/03/2022			Interest Rate Swap	98.5600	98.5600	98.6700	98.6700	0.112	0.0000	0.0000	0
2018/10/05	IS05	21/06/2022			Interest Rate Swap	99.8500	99.8500	99.9700	99.9700	0.120	0.0000	0.0000	0
2018/10/05	IS05	20/09/2022			Interest Rate Swap	103.8500	103.8500	103.9900	103.9900	0.135	0.0000	0.0000	0
2018/10/05	IS05	20/12/2022			Interest Rate Swap	105.1800	105.1800	105.3300	105.3300	0.143	0.0000	0.0000	0
2018/10/05	IS05	22/03/2023			Interest Rate Swap	98.6900	98.6900	98.8500	98.8500	0.162	0.0000	0.0000	0
2018/10/05	IS05	20/06/2023			Interest Rate Swap	104.7800	104.7800	104.9500	104.9500	0.162	0.0000	0.0000	0
2018/10/05	IS05	19/09/2023			Interest Rate Swap	100.4000	100.4000	100.5800	100.5800	0.179	0.0000	0.0000	0
2018/10/05	IS10	17/12/2025			Interest Rate Swap	97.8200	97.8200	98.0500	98.0500	0.235	0.0000	0.0000	0
2018/10/05	IS10	16/03/2026			Interest Rate Swap	94.9400	94.9400	95.1800	95.1800	0.253	0.0000	0.0000	0
2018/10/05	IS10	15/06/2026			Interest Rate Swap	93.7800	93.7800	94.0300	94.0300	0.267	0.0000	0.0000	0
2018/10/05	IS10	21/09/2026			Interest Rate Swap	95.9900	95.9900	96.2400	96.2400	0.260	0.0000	0.0000	0
2018/10/05	IS10	21/12/2026			Interest Rate Swap	99.7800	99.7800	100.0500	100.0500	0.271	0.0000	0.0000	0
2018/10/05	IS10	15/03/2027			Interest Rate Swap	98.4300	98.4300	98.7100	98.7100	0.284	0.0000	0.0000	0
2018/10/05	IS10	21/06/2027			Interest Rate Swap	100.5300	100.5300	100.8200	100.8200	0.288	0.0000	0.0000	0
2018/10/05	IS10	20/09/2027			Interest Rate Swap	105.9600	105.9600	106.2600	106.2600	0.283	0.0000	0.0000	0
2018/10/05	IS10	20/12/2027			Interest Rate Swap	106.3500	106.3500	106.6700	106.6700	0.301	0.0000	0.0000	0
2018/10/05	IS10	22/03/2028			Interest Rate Swap	100.0000	100.0000	100.3400	100.3400	0.340	0.0000	0.0000	0
2018/10/05	IS10	20/06/2028			Interest Rate Swap	107.1100	107.1100	107.4500	107.4500	0.317	0.0000	0.0000	0
2018/10/05	IS10	19/09/2028			Interest Rate Swap	100.8200	100.8200	101.1800	101.1800	0.357	0.0000	0.0000	0
2018/10/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/05	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
2018/10/05	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/05	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/05	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/05	R023	01/11/2018	10.58	Call	Bond Future	6,650.5600	6.6506	6,494.5200	6.4945	(2.346)	0	0	0
2018/10/05	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	R023	01/11/2018			Bond Future	8.5850	98.4568	8.6298	98.3008	0.523	0.0000	0.0000	38,701
2018/10/05	R023	01/11/2018	10.59	Call	Bond Future	6,682.4600	6.6825	6,526.4200	6.5264	(2.335)	0	0	0
2018/10/05	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	R023	01/11/2018	10.57	Call	Bond Future	6,618.6500	6.6187	6,462.6100	6.4626	(2.358)	0	0	0
2018/10/05	R023	07/02/2019	10.59	Call	Bond Future	5,992.8000	5.9928	5,835.6800	5.8357	(2.622)	0	0	0
2018/10/05	R023	07/02/2019			Bond Future	8.6981	100.3505	8.7466	100.1912	0.558	0.0000	0.0000	0
2018/10/05	R023	07/02/2019	10.57	Call	Bond Future	5,933.0900	5.9331	5,776.1100	5.7761	(2.646)	0	0	0
2018/10/05	R023	07/02/2019	10.57	Put	Bond Future	17.6100	0.0176	19.9500	0.0200	13.288	0	0	0
2018/10/05	R023	07/02/2019	10.59	Put	Bond Future	16.5500	0.0166	18.7500	0.0188	13.293	0	0	0
2018/10/05	R023	07/02/2019	10.58	Call	Bond Future	5,962.9400	5.9629	5,805.8900	5.8059	(2.634)	0	0	0
2018/10/05	R023	07/02/2019	10.58	Put	Bond Future	17.0700	0.0171	19.3400	0.0193	13.298	0	0	0
2018/10/05	R023	02/05/2019	8.45	Call	Bond Future	752.7300	0.7527	692.3800	0.6924	(8.017)	0	0	0
2018/10/05	R023	02/05/2019	8.44	Put	Bond Future	1,851.9100	1.8519	1,953.6000	1.9536	5.491	0	0	0
2018/10/05	R023	02/05/2019			Bond Future	8.7942	98.0894	8.8460	97.9281	0.589	0.0000	0.0000	0
2018/10/05	R023	02/05/2019	8.46	Call	Bond Future	766.3000	0.7663	705.2600	0.7053	(7.966)	0	0	0
2018/10/05	R023	02/05/2019	8.46	Put	Bond Future	1,815.6600	1.8157	1,915.9800	1.9160	5.525	0	0	0
2018/10/05	R023	02/05/2019	8.45	Put	Bond Future	1,833.7100	1.8337	1,934.7200	1.9347	5.509	0	0	0
2018/10/05	R023	02/05/2019	8.44	Call	Bond Future	739.3100	0.7393	679.6400	0.6796	(8.071)	0	0	0
2018/10/05	R035	01/11/2018	8.93	Call	Bond Future	1.4000	0.0014	0.8500	0.0009	(39.286)	0	0	0
2018/10/05	R035	01/11/2018	8.92	Put	Bond Future	8,290.1300	8.2901	8,508.4900	8.5085	2.634	0	0	0
2018/10/05	R035	01/11/2018			Bond Future	9.9609	92.9482	9.9903	92.7293	0.295	0.0000	0.0000	73,872
2018/10/05	R035	01/11/2018	8.94	Call	Bond Future	1.5400	0.0015	0.9400	0.0009	(38.961)	0	0	0
2018/10/05	R035	01/11/2018	8.94	Put	Bond Future	8,120.8300	8.1208	8,339.0900	8.3391	2.688	0	0	0
2018/10/05	R035	01/11/2018	8.93	Put	Bond Future	8,205.4300	8.2054	8,423.7400	8.4237	2.661	0	0	0
2018/10/05	R035	01/11/2018	8.92	Call	Bond Future	1.2600	0.0013	0.7600	0.0008	(39.683)	0	0	0
2018/10/05	R035	07/02/2019	8.98	Call	Bond Future	192.6400	0.1926	172.7500	0.1727	(10.325)	0	0	0
2018/10/05	R035	07/02/2019			Bond Future	10.0546	94.7359	10.0851	94.5126	0.303	0.0000	0.0000	298
2018/10/05	R035	07/02/2019	8.96	Call	Bond Future	181.2100	0.1812	162.3100	0.1623	(10.430)	0	0	0
2018/10/05	R035	07/02/2019	8.96	Put	Bond Future	8,766.4400	8.7664	8,970.8300	8.9708	2.332	0	0	0
2018/10/05	R035	07/02/2019	8.98	Put	Bond Future	8,610.4200	8.6104	8,813.8200	8.8138	2.362	0	0	0
2018/10/05	R035	07/02/2019	8.97	Call	Bond Future	186.8500	0.1868	167.4600	0.1675	(10.377)	0	0	0
2018/10/05	R035	07/02/2019	8.97	Put	Bond Future	8,688.3000	8.6883	8,892.2000	8.8922	2.347	0	0	0
2018/10/05	R035	02/05/2019	9.74	Put	Bond Future	5,089.1200	5.0891	5,221.5300	5.2215	2.602	0	0	0
2018/10/05	R035	02/05/2019			Bond Future	10.1314	91.8115	10.1628	91.5850	0.310	0.0000	0.0000	0
2018/10/05	R035	02/05/2019	9.74	Call	Bond Future	2,192.5300	2.1925	2,098.4700	2.0985	(4.290)	0	0	0
2018/10/05	R035	02/05/2019	9.75	Call	Bond Future	2,222.7400	2.2227	2,127.8700	2.1279	(4.268)	0	0	0
2018/10/05	R035	02/05/2019	9.75	Put	Bond Future	5,043.6100	5.0436	5,175.2100	5.1752	2.609	0	0	0
2018/10/05	R035	02/05/2019	9.73	Call	Bond Future	2,162.5500	2.1625	2,069.3000	2.0693	(4.312)	0	0	0
2018/10/05	R035	02/05/2019	9.73	Put	Bond Future	5,134.9500	5.1350	5,268.1700	5.2682	2.594	0	0	0

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2018/10/05	R186	01/11/2018	8.54	Put	Bond Future	4,116.1200	4.1161	4,341.7600	4.3418	5.482	0	0	0
2018/10/05	R186	01/11/2018	8.90	Call	Bond Future	236.6900	0.2367	184.3000	0.1843	(22.134)	0	0	0
2018/10/05	R186	01/11/2018	9.14	Call	Bond Future	683.5200	0.6835	574.3300	0.5743	(15.975)	0	0	0
2018/10/05	R186	01/11/2018	7.96	Put	Bond Future	7,763.9200	7.7639	7,996.9800	7.9970	3.002	0	0	0
2018/10/05	R186	01/11/2018			Bond Future	9.2174	111.1596	9.2570	110.9265	0.429	0.0000	0.0000	66,880
2018/10/05	R186	01/11/2018	8.53	Call	Bond Future	19.9700	0.0200	13.0400	0.0130	(34.702)	0	0	0
2018/10/05	R186	01/11/2018	8.53	Put	Bond Future	4,176.3200	4.1763	4,402.4800	4.4025	5.415	0	0	0
2018/10/05	R186	01/11/2018	8.46	Put	Bond Future	4,602.2800	4.6023	4,831.2900	4.8313	4.976	0	0	0
2018/10/05	R186	01/11/2018	8.46	Call	Bond Future	10.9200	0.0109	6.8400	0.0068	(37.363)	0	0	5,000
2018/10/05	R186	01/11/2018	8.54	Call	Bond Future	21.7300	0.0217	14.2800	0.0143	(34.284)	0	0	0
2018/10/05	R186	01/11/2018	8.90	Put	Bond Future	2,130.1100	2.1301	2,310.8100	2.3108	8.483	0	0	2,500
2018/10/05	R186	01/11/2018	9.14	Put	Bond Future	1,141.2000	1.1412	1,265.1000	1.2651	10.857	0	0	5,000
2018/10/05	R186	01/11/2018	7.96	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	5,000
2018/10/05	R186	01/11/2018	8.52	Call	Bond Future	18.3500	0.0184	11.9100	0.0119	(35.095)	0	0	0
2018/10/05	R186	01/11/2018	8.52	Put	Bond Future	4,236.7100	4.2367	4,463.3600	4.4634	5.350	0	0	0
2018/10/05	R186	07/02/2019	8.20	Call	Bond Future	124.4700	0.1245	107.2300	0.1072	(13.851)	0	0	0
2018/10/05	R186	07/02/2019	8.50	Call	Bond Future	314.3700	0.3144	277.9500	0.2780	(11.585)	0	0	1,000
2018/10/05	R186	07/02/2019	9.10	Put	Bond Future	2,551.6400	2.5516	2,689.0400	2.6890	5.385	0	0	1,000
2018/10/05	R186	07/02/2019	8.21	Put	Bond Future	6,709.0400	6.7090	6,929.2200	6.9292	3.282	0	0	0
2018/10/05	R186	07/02/2019	9.92	Put	Bond Future	752.1500	0.7522	805.2400	0.8052	7.058	0	0	1,170
2018/10/05	R186	07/02/2019			Bond Future	9.3168	107.9929	9.3585	107.7550	0.447	0.0000	0.0000	719
2018/10/05	R186	07/02/2019	8.20	Put	Bond Future	6,766.9500	6.7670	6,987.5800	6.9876	3.260	0	0	0
2018/10/05	R186	07/02/2019	8.50	Put	Bond Future	5,120.7100	5.1207	5,322.1600	5.3222	3.934	0	0	0
2018/10/05	R186	07/02/2019	9.10	Call	Bond Future	1,302.7900	1.3028	1,202.3200	1.2023	(7.712)	0	0	0
2018/10/05	R186	07/02/2019	8.21	Call	Bond Future	128.3900	0.1284	110.7000	0.1107	(13.778)	0	0	0
2018/10/05	R186	07/02/2019	9.92	Call	Bond Future	4,128.6900	4.1287	3,943.9100	3.9439	(4.476)	0	0	0
2018/10/05	R186	07/02/2019	8.30	Put	Bond Future	6,197.3000	6.1973	6,412.7300	6.4127	3.476	0	0	0
2018/10/05	R186	07/02/2019	8.22	Call	Bond Future	132.4100	0.1324	114.2500	0.1143	(13.715)	0	0	0
2018/10/05	R186	07/02/2019	8.22	Put	Bond Future	6,651.2700	6.6513	6,870.9800	6.8710	3.303	0	0	0
2018/10/05	R186	07/02/2019	9.27	Put	Bond Future	2,015.9000	2.0159	2,133.1400	2.1331	5.816	0	0	0
2018/10/05	R186	07/02/2019	9.27	Call	Bond Future	1,747.9600	1.7480	1,627.3300	1.6273	(6.901)	0	0	1,170
2018/10/05	R186	07/02/2019	8.30	Call	Bond Future	171.2000	0.1712	148.7600	0.1488	(13.107)	0	0	210
2018/10/05	R186	07/02/2019	8.77	Put	Bond Future	3,836.1400	3.8361	4,011.5000	4.0115	4.571	0	0	0
2018/10/05	R186	07/02/2019	8.77	Call	Bond Future	649.3200	0.6493	586.8100	0.5868	(9.627)	0	0	1,170
2018/10/05	R186	07/02/2019	9.90	Call	Bond Future	4,042.9000	4.0429	3,859.6000	3.8596	(4.534)	0	0	0
2018/10/05	R186	07/02/2019	9.90	Put	Bond Future	776.0400	0.7760	830.6100	0.8306	7.032	0	0	1,000
2018/10/05	R186	02/05/2019	9.01	Put	Bond Future	3,717.3000	3.7173	3,866.2400	3.8662	4.007	0	0	0
2018/10/05	R186	02/05/2019	9.02	Call	Bond Future	1,504.1500	1.5041	1,411.0600	1.4111	(6.189)	0	0	0
2018/10/05	R186	02/05/2019			Bond Future	9.4065	109.7858	9.4500	109.5447	0.462	0.0000	0.0000	0
2018/10/05	R186	02/05/2019	9.03	Call	Bond Future	1,526.4800	1.5265	1,432.4900	1.4325	(6.157)	0	0	0
2018/10/05	R186	02/05/2019	9.03	Put	Bond Future	3,647.5400	3.6475	3,794.6900	3.7947	4.034	0	0	0
2018/10/05	R186	02/05/2019	9.01	Call	Bond Future	1,482.0300	1.4820	1,389.8300	1.3898	(6.221)	0	0	0
2018/10/05	R186	02/05/2019	9.02	Put	Bond Future	3,682.3000	3.6823	3,830.3500	3.8304	4.021	0	0	0
2018/10/05	R197	01/11/2018			Bond Future	300.7768	300.7768	300.2190	300.2190	(0.185)	0.0000	0.0000	2,353
2018/10/05	R197	07/02/2019			Bond Future	299.2846	299.2846	298.7153	298.7153	(0.190)	0.0000	0.0000	0
2018/10/05	R197	02/05/2019			Bond Future	304.3025	304.3025	303.7254	303.7254	(0.190)	0.0000	0.0000	0

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2018/10/05	R202	01/11/2018			Bond Future	234.7004	234.7004	235.0119	235.0119	0.133	0.0000	0.0000	10,129
2018/10/05	R202	07/02/2019			Bond Future	235.3668	235.3668	235.6837	235.6837	0.135	0.0000	0.0000	0
2018/10/05	R202	02/05/2019			Bond Future	239.3131	239.3131	239.6367	239.6367	0.135	0.0000	0.0000	0
2018/10/05	R207	01/11/2018	6.76	Put	Bond Future	773.6100	0.7736	826.7700	0.8268	6.872	0	0	0
2018/10/05	R207	01/11/2018			Bond Future	7.4472	102.0096	7.4947	101.9564	0.638	0.0000	0.0000	18,869
2018/10/05	R207	01/11/2018	6.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/05	R207	01/11/2018	6.75	Put	Bond Future	784.9300	0.7849	838.0900	0.8381	6.773	0	0	0
2018/10/05	R207	01/11/2018	6.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/05	R207	01/11/2018	6.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/05	R207	01/11/2018	6.74	Put	Bond Future	796.2500	0.7963	849.4100	0.8494	6.676	0	0	0
2018/10/05	R207	07/02/2019	6.52	Call	Bond Future	5.7700	0.0058	4.1500	0.0042	(28.076)	0	0	0
2018/10/05	R207	07/02/2019	6.51	Put	Bond Future	884.6600	0.8847	937.5400	0.9375	5.977	0	0	0
2018/10/05	R207	07/02/2019			Bond Future	7.5074	100.3267	7.5697	100.2722	0.829	0.0000	0.0000	62
2018/10/05	R207	07/02/2019	6.53	Call	Bond Future	5.8800	0.0059	4.2200	0.0042	(28.231)	0	0	0
2018/10/05	R207	07/02/2019	6.53	Put	Bond Future	867.1000	0.8671	919.9200	0.9199	6.092	0	0	0
2018/10/05	R207	07/02/2019	6.52	Put	Bond Future	875.8600	0.8759	928.7200	0.9287	6.035	0	0	0
2018/10/05	R207	07/02/2019	6.51	Call	Bond Future	5.7000	0.0057	4.1000	0.0041	(28.070)	0	0	0
2018/10/05	R207	02/05/2019	7.63	Call	Bond Future	193.7000	0.1937	166.3400	0.1663	(14.125)	0	0	0
2018/10/05	R207	02/05/2019			Bond Future	7.6055	101.9923	7.6883	101.9375	1.089	0.0000	0.0000	0
2018/10/05	R207	02/05/2019	7.61	Call	Bond Future	185.4400	0.1854	158.7200	0.1587	(14.409)	0	0	0
2018/10/05	R207	02/05/2019	7.61	Put	Bond Future	182.4500	0.1825	210.5100	0.2105	15.380	0	0	0
2018/10/05	R207	02/05/2019	7.63	Put	Bond Future	177.4800	0.1775	204.9000	0.2049	15.450	0	0	0
2018/10/05	R207	02/05/2019	7.62	Call	Bond Future	189.7100	0.1897	162.6700	0.1627	(14.253)	0	0	0
2018/10/05	R207	02/05/2019	7.62	Put	Bond Future	180.1000	0.1801	207.8400	0.2078	15.403	0	0	0
2018/10/05	R208	01/11/2018	7.11	Put	Bond Future	1,721.1100	1.7211	1,805.9600	1.8060	4.930	0	0	0
2018/10/05	R208	01/11/2018			Bond Future	7.9147	98.1759	7.9552	98.0904	0.511	0.0000	0.0000	29,067
2018/10/05	R208	01/11/2018	7.11	Call	Bond Future	1.5400	0.0015	0.8800	0.0009	(42.857)	0	0	0
2018/10/05	R208	01/11/2018	7.12	Call	Bond Future	1.6200	0.0016	0.9300	0.0009	(42.593)	0	0	0
2018/10/05	R208	01/11/2018	7.10	Put	Bond Future	1,742.6500	1.7426	1,827.5300	1.8275	4.871	0	0	0
2018/10/05	R208	01/11/2018	7.12	Put	Bond Future	1,699.5900	1.6996	1,784.4100	1.7844	4.991	0	0	0
2018/10/05	R208	01/11/2018	7.10	Call	Bond Future	1.4700	0.0015	0.8400	0.0008	(42.857)	0	0	0
2018/10/05	R208	07/02/2019	7.07	Call	Bond Future	25.6800	0.0257	20.8400	0.0208	(18.847)	0	0	0
2018/10/05	R208	07/02/2019	7.08	Put	Bond Future	1,812.3900	1.8124	1,894.8800	1.8949	4.551	0	0	0
2018/10/05	R208	07/02/2019	7.06	Put	Bond Future	1,850.1300	1.8501	1,932.8200	1.9328	4.469	0	0	0
2018/10/05	R208	07/02/2019			Bond Future	8.0123	100.0642	8.0585	99.9768	0.576	0.0000	0.0000	0
2018/10/05	R208	07/02/2019	7.07	Put	Bond Future	1,831.2500	1.8313	1,913.8400	1.9138	4.510	0	0	0
2018/10/05	R208	07/02/2019	7.08	Call	Bond Future	26.2000	0.0262	21.2600	0.0213	(18.855)	0	0	0
2018/10/05	R208	07/02/2019	7.06	Call	Bond Future	25.1700	0.0252	20.4300	0.0204	(18.832)	0	0	0
2018/10/05	R208	02/05/2019	8.03	Put	Bond Future	663.0400	0.6630	709.6800	0.7097	7.034	0	0	0
2018/10/05	R208	02/05/2019	8.02	Call	Bond Future	521.1700	0.5212	479.9400	0.4799	(7.911)	0	0	0
2018/10/05	R208	02/05/2019			Bond Future	8.1076	98.3259	8.1595	98.2377	0.640	0.0000	0.0000	0
2018/10/05	R208	02/05/2019	8.03	Call	Bond Future	530.7800	0.5308	489.1400	0.4891	(7.845)	0	0	0
2018/10/05	R208	02/05/2019	8.02	Put	Bond Future	670.4900	0.6705	717.5400	0.7175	7.017	0	0	0
2018/10/05	R208	02/05/2019	8.04	Call	Bond Future	540.1800	0.5402	498.1100	0.4981	(7.788)	0	0	0
2018/10/05	R208	02/05/2019	8.04	Put	Bond Future	655.3900	0.6554	701.6000	0.7016	7.051	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
2018/10/05	R209	01/11/2018	1,016.00	Call	Bond Future	69,619.8300	69.6198	69,434.1300	69.4341	(0.267)	0	0	0
2018/10/05	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	R209	01/11/2018	9.34	Put	Bond Future	3,859.7600	3.8598	4,029.3500	4.0294	4.394	0	0	0
2018/10/05	R209	01/11/2018	9.97	Call	Bond Future	1,218.5200	1.2185	1,098.8100	1.0988	(9.824)	0	0	0
2018/10/05	R209	01/11/2018	9.98	Put	Bond Future	860.5900	0.8606	924.8300	0.9248	7.465	0	0	2,000
2018/10/05	R209	01/11/2018	8.98	Call	Bond Future	3.4900	0.0035	2.2500	0.0023	(35.530)	0	0	0
2018/10/05	R209	01/11/2018	10.00	Call	Bond Future	1,326.7500	1.3268	1,201.8800	1.2019	(9.412)	0	0	0
2018/10/05	R209	01/11/2018	9.64	Call	Bond Future	366.3300	0.3663	308.8300	0.3088	(15.696)	0	0	2,000
2018/10/05	R209	01/11/2018	9.47	Call	Bond Future	155.2600	0.1553	124.5600	0.1246	(19.773)	0	0	0
2018/10/05	R209	01/11/2018	9.82	Call	Bond Future	752.8000	0.7528	661.0800	0.6611	(12.184)	0	0	0
2018/10/05	R209	01/11/2018			Bond Future	9.9174	70.5077	9.9469	70.3220	0.297	0.0000	0.0000	122,905
2018/10/05	R209	01/11/2018	1,016.01	Call	Bond Future	69,619.8300	69.6198	69,434.1300	69.4341	(0.267)	0	0	0
2018/10/05	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	R209	01/11/2018	8.89	Put	Bond Future	6,960.3000	6.9603	7,145.4200	7.1454	2.660	0	0	0
2018/10/05	R209	01/11/2018	8.89	Call	Bond Future	1.5100	0.0015	0.9300	0.0009	(38.411)	0	0	2,000
2018/10/05	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/05	R209	01/11/2018	1,015.99	Call	Bond Future	69,619.8200	69.6198	69,434.1200	69.4341	(0.267)	0	0	0
2018/10/05	R209	01/11/2018	9.34	Call	Bond Future	68.4600	0.0685	52.3500	0.0524	(23.532)	0	0	0
2018/10/05	R209	01/11/2018	9.97	Put	Bond Future	887.7000	0.8877	953.6900	0.9537	7.434	0	0	0
2018/10/05	R209	01/11/2018	9.98	Call	Bond Future	1,254.0700	1.2541	1,132.6100	1.1326	(9.685)	0	0	0
2018/10/05	R209	01/11/2018	8.98	Put	Bond Future	6,313.1300	6.3131	6,497.5900	6.4976	2.922	0	0	0
2018/10/05	R209	01/11/2018	10.00	Put	Bond Future	808.2200	0.8082	869.0500	0.8691	7.526	0	0	5,850
2018/10/05	R209	01/11/2018	9.64	Put	Bond Future	2,151.0200	2.1510	2,279.2200	2.2792	5.960	0	0	0
2018/10/05	R209	01/11/2018	9.47	Put	Bond Future	3,067.0200	3.0670	3,222.0200	3.2220	5.054	0	0	760
2018/10/05	R209	01/11/2018	9.82	Put	Bond Future	1,371.9500	1.3719	1,465.9300	1.4659	6.850	0	0	760
2018/10/05	R209	01/11/2018	9.49	Call	Bond Future	173.9000	0.1739	140.4500	0.1404	(19.235)	0	0	0
2018/10/05	R209	01/11/2018	9.94	Call	Bond Future	1,115.1000	1.1151	1,000.7300	1.0007	(10.256)	0	0	0
2018/10/05	R209	01/11/2018	9.94	Put	Bond Future	972.7500	0.9728	1,044.0800	1.0441	7.333	0	0	0
2018/10/05	R209	01/11/2018	10.57	Call	Bond Future	4,047.4000	4.0474	3,868.8000	3.8688	(4.413)	0	0	0
2018/10/05	R209	01/11/2018	10.57	Put	Bond Future	101.3500	0.1013	108.4500	0.1085	7.005	0	0	0
2018/10/05	R209	01/11/2018	9.84	Call	Bond Future	807.3800	0.8074	711.7900	0.7118	(11.840)	0	0	0
2018/10/05	R209	01/11/2018	9.84	Put	Bond Future	1,298.7600	1.2988	1,388.8700	1.3889	6.938	0	0	0
2018/10/05	R209	01/11/2018	8.99	Put	Bond Future	6,241.8200	6.2418	6,426.1700	6.4262	2.953	0	0	0
2018/10/05	R209	01/11/2018	8.99	Call	Bond Future	3.8200	0.0038	2.4700	0.0025	(35.340)	0	0	760
2018/10/05	R209	01/11/2018	9.49	Put	Bond Future	2,951.7100	2.9517	3,103.9600	3.1040	5.158	0	0	0
2018/10/05	R209	07/02/2019	8.97	Put	Bond Future	7,071.7800	7.0718	7,240.9700	7.2410	2.392	0	0	0
2018/10/05	R209	07/02/2019	10.20	Put	Bond Future	1,676.1800	1.6762	1,743.9700	1.7440	4.044	0	0	4,000
2018/10/05	R209	07/02/2019			Bond Future	9.9981	71.8638	10.0286	71.6743	0.305	0.0000	0.0000	340
2018/10/05	R209	07/02/2019	8.96	Call	Bond Future	202.5900	0.2026	182.7500	0.1827	(9.793)	0	0	0
2018/10/05	R209	07/02/2019	8.96	Put	Bond Future	7,137.4000	7.1374	7,307.0700	7.3071	2.377	0	0	0
2018/10/05	R209	07/02/2019	8.97	Call	Bond Future	208.4900	0.2085	188.1700	0.1882	(9.746)	0	0	0
2018/10/05	R209	07/02/2019	10.20	Call	Bond Future	2,916.7400	2.9167	2,795.0200	2.7950	(4.173)	0	0	0
2018/10/05	R209	07/02/2019	8.95	Call	Bond Future	196.8400	0.1968	177.4600	0.1775	(9.846)	0	0	0
2018/10/05	R209	07/02/2019	8.95	Put	Bond Future	7,203.2700	7.2033	7,373.4000	7.3734	2.362	0	0	0
2018/10/05	R209	07/02/2019	9.54	Put	Bond Future	3,925.9000	3.9259	4,051.7300	4.0517	3.205	0	0	0
2018/10/05	R209	07/02/2019	9.54	Call	Bond Future	983.9200	0.9839	920.2400	0.9202	(6.472)	0	0	4,000
2018/10/05	R209	07/02/2019	9.04	Put	Bond Future	6,623.7600	6.6238	6,789.1800	6.7892	2.497	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
2018/10/05	R209	07/02/2019	9.04	Call	Bond Future	258.4000	0.2584	234.3100	0.2343	(9.323)	0	0	4,000
2018/10/05	R209	02/05/2019	9.70	Put	Bond Future	4,242.2700	4.2423	4,352.7000	4.3527	2.603	0	0	0
2018/10/05	R209	02/05/2019			Bond Future	10.0679	69.9091	10.0991	69.7169	0.311	0.0000	0.0000	0
2018/10/05	R209	02/05/2019	9.69	Call	Bond Future	1,896.6900	1.8967	1,815.6100	1.8156	(4.275)	0	0	0
2018/10/05	R209	02/05/2019	9.69	Put	Bond Future	4,281.0900	4.2811	4,392.2000	4.3922	2.595	0	0	0
2018/10/05	R209	02/05/2019	9.70	Call	Bond Future	1,922.5100	1.9225	1,840.7500	1.8407	(4.253)	0	0	0
2018/10/05	R209	02/05/2019	9.68	Call	Bond Future	1,870.8600	1.8709	1,790.4700	1.7905	(4.297)	0	0	0
2018/10/05	R209	02/05/2019	9.68	Put	Bond Future	4,319.9900	4.3200	4,431.7900	4.4318	2.588	0	0	0
2018/10/05	R210	01/11/2018			Bond Future	185.7201	185.7201	185.7487	185.7487	0.015	0.0000	0.0000	2,675
2018/10/05	R210	07/02/2019			Bond Future	189.3355	189.3355	189.3641	189.3641	0.015	0.0000	0.0000	0
2018/10/05	R210	02/05/2019			Bond Future	189.9552	189.9552	189.9856	189.9856	0.016	0.0000	0.0000	0
2018/10/05	R212	01/11/2018			Bond Future	155.4861	155.4861	155.4119	155.4119	(0.048)	0.0000	0.0000	3,476
2018/10/05	R212	07/02/2019			Bond Future	156.3578	156.3578	156.2817	156.2817	(0.049)	0.0000	0.0000	0
2018/10/05	R212	02/05/2019			Bond Future	158.9793	158.9793	158.9029	158.9029	(0.048)	0.0000	0.0000	0
2018/10/05	R213	01/11/2018	8.65	Call	Bond Future	0.7500	0.0008	0.4000	0.0004	(46.667)	0	0	0
2018/10/05	R213	01/11/2018	8.64	Put	Bond Future	7,102.9900	7.1030	7,343.9200	7.3439	3.392	0	0	0
2018/10/05	R213	01/11/2018			Bond Future	9.7356	81.8925	9.7751	81.6512	0.406	0.0000	0.0000	32,893
2018/10/05	R213	01/11/2018	8.66	Call	Bond Future	0.8300	0.0008	0.4500	0.0005	(45.783)	0	0	0
2018/10/05	R213	01/11/2018	8.66	Put	Bond Future	6,966.0700	6.9661	7,206.9400	7.2069	3.458	0	0	0
2018/10/05	R213	01/11/2018	8.65	Put	Bond Future	7,034.4900	7.0345	7,275.3900	7.2754	3.425	0	0	0
2018/10/05	R213	01/11/2018	8.64	Call	Bond Future	0.6800	0.0007	0.3600	0.0004	(47.059)	0	0	0
2018/10/05	R213	07/02/2019	8.68	Call	Bond Future	139.8800	0.1399	121.3500	0.1213	(13.247)	0	0	0
2018/10/05	R213	07/02/2019			Bond Future	9.8284	83.4676	9.8694	83.2215	0.418	0.0000	0.0000	112
2018/10/05	R213	07/02/2019	8.68	Put	Bond Future	7,457.6500	7.4576	7,685.2600	7.6853	3.052	0	0	0
2018/10/05	R213	07/02/2019	8.69	Call	Bond Future	144.1500	0.1441	125.1500	0.1252	(13.181)	0	0	0
2018/10/05	R213	07/02/2019	8.70	Put	Bond Future	7,331.3200	7.3313	7,557.9800	7.5580	3.092	0	0	0
2018/10/05	R213	07/02/2019	8.69	Put	Bond Future	7,394.4000	7.3944	7,621.5400	7.6215	3.072	0	0	0
2018/10/05	R213	07/02/2019	8.70	Call	Bond Future	148.5200	0.1485	129.0400	0.1290	(13.116)	0	0	0
2018/10/05	R213	02/05/2019	9.49	Call	Bond Future	1,690.6900	1.6907	1,592.7700	1.5928	(5.792)	0	0	0
2018/10/05	R213	02/05/2019	9.48	Put	Bond Future	4,232.2600	4.2323	4,384.9200	4.3849	3.607	0	0	0
2018/10/05	R213	02/05/2019			Bond Future	9.9046	81.3062	9.9469	81.0565	0.427	0.0000	0.0000	0
2018/10/05	R213	02/05/2019	9.50	Call	Bond Future	1,714.7600	1.7148	1,615.9500	1.6159	(5.762)	0	0	0
2018/10/05	R213	02/05/2019	9.50	Put	Bond Future	4,156.9000	4.1569	4,307.7800	4.3078	3.630	0	0	0
2018/10/05	R213	02/05/2019	9.49	Put	Bond Future	4,194.4500	4.1944	4,346.2200	4.3462	3.618	0	0	0
2018/10/05	R213	02/05/2019	9.48	Call	Bond Future	1,666.8100	1.6668	1,569.7800	1.5698	(5.821)	0	0	0
2018/10/05	R214	01/11/2018	8.99	Put	Bond Future	7,842.9300	7.8429	8,001.2700	8.0013	2.019	0	0	0
2018/10/05	R214	01/11/2018	8.98	Call	Bond Future	0.7200	0.0007	0.4500	0.0005	(37.500)	0	0	0
2018/10/05	R214	01/11/2018			Bond Future	10.0933	69.5392	10.1176	69.3805	0.242	0.0000	0.0000	28,473
2018/10/05	R214	01/11/2018	8.99	Call	Bond Future	0.8000	0.0008	0.5000	0.0005	(37.500)	0	0	0
2018/10/05	R214	01/11/2018	8.98	Put	Bond Future	7,920.3600	7.9204	8,078.7300	8.0787	2.000	0	0	0
2018/10/05	R214	01/11/2018	9.00	Call	Bond Future	0.8800	0.0009	0.5600	0.0006	(36.364)	0	0	0
2018/10/05	R214	01/11/2018	9.00	Put	Bond Future	7,765.6100	7.7656	7,923.9300	7.9239	2.039	0	0	0
2018/10/05	R214	07/02/2019	9.05	Put	Bond Future	8,075.4300	8.0754	8,222.6700	8.2227	1.823	0	0	0
2018/10/05	R214	07/02/2019			Bond Future	10.1770	70.8767	10.2022	70.7149	0.248	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
2018/10/05	R214	07/02/2019	9.04	Call	Bond Future	162.0100	0.1620	147.8100	0.1478	(8.765)	0	0	0
2018/10/05	R214	07/02/2019	9.04	Put	Bond Future	8,146.0600	8.1461	8,293.7200	8.2937	1.813	0	0	0
2018/10/05	R214	07/02/2019	9.05	Call	Bond Future	167.9800	0.1680	153.3600	0.1534	(8.703)	0	0	0
2018/10/05	R214	07/02/2019	9.03	Call	Bond Future	156.2100	0.1562	142.4200	0.1424	(8.828)	0	0	0
2018/10/05	R214	07/02/2019	9.03	Put	Bond Future	8,216.9800	8.2170	8,365.0500	8.3650	1.802	0	0	0
2018/10/05	R214	02/05/2019	9.87	Call	Bond Future	2,009.7300	2.0097	1,938.3700	1.9384	(3.551)	0	0	0
2018/10/05	R214	02/05/2019	9.85	Call	Bond Future	1,956.1600	1.9562	1,885.9900	1.8860	(3.587)	0	0	0
2018/10/05	R214	02/05/2019			Bond Future	10.2453	68.7597	10.2712	68.5955	0.253	0.0000	0.0000	0
2018/10/05	R214	02/05/2019	9.85	Put	Bond Future	4,544.1900	4.5442	4,638.2100	4.6382	2.069	0	0	0
2018/10/05	R214	02/05/2019	9.87	Put	Bond Future	4,463.0300	4.4630	4,555.8600	4.5559	2.080	0	0	0
2018/10/05	R214	02/05/2019	9.86	Call	Bond Future	1,982.7500	1.9828	1,911.9800	1.9120	(3.569)	0	0	0
2018/10/05	R214	02/05/2019	9.86	Put	Bond Future	4,503.3600	4.5034	4,596.7800	4.5968	2.074	0	0	0
2018/10/05	R248	01/11/2018	9.03	Call	Bond Future	0.8000	0.0008	0.4700	0.0005	(41.250)	0	0	0
2018/10/05	R248	01/11/2018			Bond Future	10.1135	88.8601	10.1429	88.6166	0.291	0.0000	0.0000	101,273
2018/10/05	R248	01/11/2018	9.01	Call	Bond Future	0.6500	0.0007	0.3700	0.0004	(43.077)	0	0	0
2018/10/05	R248	01/11/2018	9.01	Put	Bond Future	10,069.8300	10.0698	10,313.0400	10.3130	2.415	0	0	0
2018/10/05	R248	01/11/2018	9.03	Put	Bond Future	9,869.7700	9.8698	10,112.9300	10.1129	2.464	0	0	0
2018/10/05	R248	01/11/2018	9.02	Call	Bond Future	0.7200	0.0007	0.4200	0.0004	(41.667)	0	0	0
2018/10/05	R248	01/11/2018	9.02	Put	Bond Future	9,969.7100	9.9697	10,212.9000	10.2129	2.439	0	0	0
2018/10/05	R248	07/02/2019	9.06	Put	Bond Future	10,420.1600	10.4202	10,650.4700	10.6505	2.210	0	0	0
2018/10/05	R248	07/02/2019			Bond Future	10.1982	90.5693	10.2287	90.3207	0.299	0.0000	0.0000	0
2018/10/05	R248	07/02/2019	9.06	Call	Bond Future	169.7000	0.1697	151.4700	0.1515	(10.742)	0	0	0
2018/10/05	R248	07/02/2019	9.05	Put	Bond Future	10,513.9800	10.5140	10,744.7900	10.7448	2.195	0	0	0
2018/10/05	R248	07/02/2019	9.07	Call	Bond Future	175.3200	0.1753	156.5900	0.1566	(10.683)	0	0	0
2018/10/05	R248	07/02/2019	9.07	Put	Bond Future	10,326.6600	10.3267	10,556.4700	10.5565	2.225	0	0	0
2018/10/05	R248	07/02/2019	9.05	Call	Bond Future	164.2300	0.1642	146.5000	0.1465	(10.796)	0	0	0
2018/10/05	R248	02/05/2019	9.90	Put	Bond Future	5,561.1800	5.5612	5,706.0200	5.7060	2.604	0	0	0
2018/10/05	R248	02/05/2019			Bond Future	10.2673	87.6389	10.2986	87.3869	0.305	0.0000	0.0000	0
2018/10/05	R248	02/05/2019	9.90	Call	Bond Future	2,506.4400	2.5064	2,399.2500	2.3993	(4.277)	0	0	0
2018/10/05	R248	02/05/2019	9.91	Call	Bond Future	2,540.8800	2.5409	2,432.7600	2.4328	(4.255)	0	0	0
2018/10/05	R248	02/05/2019	9.89	Put	Bond Future	5,612.8200	5.6128	5,758.5800	5.7586	2.597	0	0	0
2018/10/05	R248	02/05/2019	9.91	Put	Bond Future	5,509.9400	5.5099	5,653.8500	5.6538	2.612	0	0	0
2018/10/05	R248	02/05/2019	9.89	Call	Bond Future	2,472.2500	2.4722	2,365.9800	2.3660	(4.299)	0	0	0
<b>Total</b>													<b>915572</b>