



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 10/10/2018 TO 10/10/2018

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
2018/10/10	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	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
2018/10/10	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	2025	01/11/2018			Bond Future	132.4807		132.4807	132.5413	132.5413	0.046	0.0000	0.0000	365
2018/10/10	2025	07/02/2019			Bond Future	133.6452		133.6452	133.7074	133.7074	0.047	0.0000	0.0000	0
2018/10/10	2025	02/05/2019			Bond Future	135.8858		135.8858	135.9500	135.9500	0.047	0.0000	0.0000	0
2018/10/10	2029	01/11/2018			Bond Future	100.7666		100.7666	100.7188	100.7188	(0.047)	0.0000	0.0000	2,938
2018/10/10	2029	07/02/2019			Bond Future	102.7280		102.7280	102.6797	102.6797	(0.047)	0.0000	0.0000	0
2018/10/10	2029	02/05/2019			Bond Future	103.3778		103.3778	103.3295	103.3295	(0.047)	0.0000	0.0000	0
2018/10/10	2030	01/11/2018	8.60	Call	Bond Future	0.2600		0.0003	0.2000	0.0002	(23.077)	0	0	0
2018/10/10	2030	01/11/2018	8.58	Put	Bond Future	7,056.9600		7.0570	7,008.6600	7.0087	(0.684)	0	0	0
2018/10/10	2030	01/11/2018	9.60	Put	Bond Future	1,072.0000		1.0720	994.4400	0.9944	(7.235)	0	0	0
2018/10/10	2030	01/11/2018			Bond Future	9.6526		90.9236	9.6449	90.9718	(0.080)	0.0000	0.0000	55,144
2018/10/10	2030	01/11/2018	8.60	Put	Bond Future	6,918.6600		6.9187	6,870.3600	6.8704	(0.698)	0	0	0
2018/10/10	2030	01/11/2018	8.58	Call	Bond Future	0.2100		0.0002	0.1500	0.0002	(28.571)	0	0	0
2018/10/10	2030	01/11/2018	8.90	Put	Bond Future	4,882.3100		4.8823	4,832.2300	4.8322	(1.026)	0	0	0
2018/10/10	2030	01/11/2018	8.90	Call	Bond Future	7.3600		0.0074	5.5200	0.0055	(25.000)	0	0	0
2018/10/10	2030	01/11/2018	8.59	Put	Bond Future	6,987.7700		6.9878	6,939.4700	6.9395	(0.691)	0	0	0
2018/10/10	2030	01/11/2018	9.60	Call	Bond Future	742.3900		0.7424	713.0700	0.7131	(3.949)	0	0	0
2018/10/10	2030	01/11/2018	8.59	Call	Bond Future	0.2300		0.0002	0.1700	0.0002	(26.087)	0	0	0
2018/10/10	2030	07/02/2019	8.62	Call	Bond Future	138.4000		0.1384	127.9800	0.1280	(7.529)	0	0	0
2018/10/10	2030	07/02/2019	10.20	Put	Bond Future	1,123.6900		1.1237	1,013.1700	1.0132	(9.835)	0	0	4,000
2018/10/10	2030	07/02/2019			Bond Future	9.7447		88.6619	9.7365	88.7118	(0.084)	0.0000	0.0000	167
2018/10/10	2030	07/02/2019	9.68	Put	Bond Future	2,311.8100		2.3118	2,209.6300	2.2096	(4.420)	0	0	0
2018/10/10	2030	07/02/2019	9.68	Call	Bond Future	1,915.1200		1.9151	1,862.8200	1.8628	(2.731)	0	0	4,000
2018/10/10	2030	07/02/2019	9.18	Put	Bond Future	4,282.9500		4.2830	4,172.6700	4.1727	(2.575)	0	0	0
2018/10/10	2030	07/02/2019	9.18	Call	Bond Future	735.8500		0.7358	675.4500	0.6755	(8.208)	0	0	4,000
2018/10/10	2030	07/02/2019	8.62	Put	Bond Future	7,394.4400		7.3944	7,334.1400	7.3341	(0.815)	0	0	0
2018/10/10	2030	07/02/2019	8.63	Call	Bond Future	143.4000		0.1434	132.0900	0.1321	(7.887)	0	0	0
2018/10/10	2030	07/02/2019	8.90	Call	Bond Future	349.2000		0.3492	308.3500	0.3084	(11.698)	0	0	1,920
2018/10/10	2030	07/02/2019	10.20	Call	Bond Future	3,850.9000		3.8509	3,790.2600	3.7903	(1.575)	0	0	0
2018/10/10	2030	07/02/2019	8.63	Put	Bond Future	7,331.4800		7.3315	7,270.2900	7.2703	(0.835)	0	0	0
2018/10/10	2030	07/02/2019	8.64	Call	Bond Future	148.5400		0.1485	136.3100	0.1363	(8.233)	0	0	0
2018/10/10	2030	07/02/2019	8.64	Put	Bond Future	7,268.7100		7.2687	7,206.6000	7.2066	(0.854)	0	0	0
2018/10/10	2030	07/02/2019	9.60	Put	Bond Future	2,571.8900		2.5719	2,469.7400	2.4697	(3.972)	0	0	0
2018/10/10	2030	07/02/2019	9.60	Call	Bond Future	1,681.0000		1.6810	1,628.7300	1.6287	(3.109)	0	0	1,920
2018/10/10	2030	07/02/2019	8.90	Put	Bond Future	5,726.2700		5.7263	5,635.5400	5.6355	(1.584)	0	0	0
2018/10/10	2030	07/02/2019	9.40	Put	Bond Future	3,315.2300		3.3152	3,208.6700	3.2087	(3.214)	0	0	0
2018/10/10	2030	07/02/2019	9.40	Call	Bond Future	1,172.5300		1.1725	1,115.8500	1.1158	(4.834)	0	0	0
2018/10/10	2030	07/02/2019	8.70	Put	Bond Future	6,896.6100		6.8966	6,828.3200	6.8283	(0.990)	0	0	0
2018/10/10	2030	07/02/2019	8.70	Call	Bond Future	182.5000		0.1825	164.0900	0.1641	(10.088)	0	0	0
2018/10/10	2030	02/05/2019	9.41	Call	Bond Future	1,632.6600		1.6327	1,623.8500	1.6238	(0.540)	0	0	0
2018/10/10	2030	02/05/2019			Bond Future	9.8287		90.1343	9.8202	90.1852	(0.086)	0.0000	0.0000	0

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2018/10/10	2030	02/05/2019	9.39	Call	Bond Future	1,585.0300	1.5850	1,576.0500	1.5760	(0.567)	0	0	0
2018/10/10	2030	02/05/2019	9.39	Put	Bond Future	4,274.1900	4.2742	4,214.3200	4.2143	(1.401)	0	0	0
2018/10/10	2030	02/05/2019	9.41	Put	Bond Future	4,196.8500	4.1969	4,137.1500	4.1371	(1.422)	0	0	0
2018/10/10	2030	02/05/2019	9.40	Call	Bond Future	1,608.7400	1.6087	1,599.8500	1.5999	(0.553)	0	0	0
2018/10/10	2030	02/05/2019	9.40	Put	Bond Future	4,235.3900	4.2354	4,175.6100	4.1756	(1.411)	0	0	0
2018/10/10	2032	01/11/2018	8.77	Put	Bond Future	7,702.3100	7.7023	7,615.8100	7.6158	(1.123)	0	0	0
2018/10/10	2032	01/11/2018			Bond Future	9.8482	89.0704	9.8353	89.1568	(0.130)	0.0000	0.0000	42,725
2018/10/10	2032	01/11/2018	8.76	Call	Bond Future	0.2000	0.0002	0.1600	0.0002	(20.000)	0	0	0
2018/10/10	2032	01/11/2018	8.76	Put	Bond Future	7,778.0500	7.7780	7,691.5600	7.6916	(1.112)	0	0	0
2018/10/10	2032	01/11/2018	8.77	Call	Bond Future	0.2300	0.0002	0.1800	0.0002	(21.739)	0	0	0
2018/10/10	2032	01/11/2018	8.75	Call	Bond Future	0.1800	0.0002	0.1400	0.0001	(22.222)	0	0	0
2018/10/10	2032	01/11/2018	8.75	Put	Bond Future	7,853.8800	7.8539	7,767.3900	7.7674	(1.101)	0	0	0
2018/10/10	2032	07/02/2019	8.81	Call	Bond Future	140.1800	0.1402	133.1800	0.1332	(4.994)	0	0	0
2018/10/10	2032	07/02/2019	8.80	Put	Bond Future	8,162.7100	8.1627	8,067.9100	8.0679	(1.161)	0	0	0
2018/10/10	2032	07/02/2019			Bond Future	9.9420	90.7825	9.9286	90.8713	(0.135)	0.0000	0.0000	456
2018/10/10	2032	07/02/2019	8.82	Call	Bond Future	145.6100	0.1456	137.5400	0.1375	(5.542)	0	0	0
2018/10/10	2032	07/02/2019	8.82	Put	Bond Future	8,024.1700	8.0242	7,927.2700	7.9273	(1.208)	0	0	0
2018/10/10	2032	07/02/2019	8.81	Put	Bond Future	8,093.3200	8.0933	7,997.4900	7.9975	(1.184)	0	0	0
2018/10/10	2032	07/02/2019	8.80	Call	Bond Future	134.9100	0.1349	128.9400	0.1289	(4.425)	0	0	0
2018/10/10	2032	02/05/2019	9.62	Put	Bond Future	4,547.8600	4.5479	4,464.7100	4.4647	(1.828)	0	0	0
2018/10/10	2032	02/05/2019	9.61	Call	Bond Future	1,840.8400	1.8408	1,847.9100	1.8479	0.384	0	0	0
2018/10/10	2032	02/05/2019			Bond Future	10.0236	88.1350	10.0097	88.2255	(0.139)	0.0000	0.0000	0
2018/10/10	2032	02/05/2019	9.62	Call	Bond Future	1,867.2200	1.8672	1,874.5300	1.8745	0.391	0	0	0
2018/10/10	2032	02/05/2019	9.61	Put	Bond Future	4,589.3700	4.5894	4,505.9800	4.5060	(1.817)	0	0	0
2018/10/10	2032	02/05/2019	9.63	Call	Bond Future	1,893.8100	1.8938	1,901.3500	1.9013	0.398	0	0	0
2018/10/10	2032	02/05/2019	9.63	Put	Bond Future	4,506.6400	4.5066	4,423.7200	4.4237	(1.840)	0	0	0
2018/10/10	2033	01/11/2018			Bond Future	102.7785	102.7785	102.8269	102.8269	0.047	0.0000	0.0000	6,373
2018/10/10	2033	07/02/2019			Bond Future	104.7793	104.7793	104.8289	104.8289	0.047	0.0000	0.0000	0
2018/10/10	2033	02/05/2019			Bond Future	105.3915	105.3915	105.4425	105.4425	0.048	0.0000	0.0000	0
2018/10/10	2037	01/11/2018	9.03	Call	Bond Future	0.5600	0.0006	0.3700	0.0004	(33.929)	0	0	0
2018/10/10	2037	01/11/2018			Bond Future	10.0467	89.4198	10.0441	89.4390	(0.026)	0.0000	0.0000	52,307
2018/10/10	2037	01/11/2018	9.01	Call	Bond Future	0.4400	0.0004	0.2900	0.0003	(34.091)	0	0	0
2018/10/10	2037	01/11/2018	9.01	Put	Bond Future	8,295.4700	8.2955	8,276.1400	8.2761	(0.233)	0	0	0
2018/10/10	2037	01/11/2018	9.03	Put	Bond Future	8,124.3900	8.1244	8,105.0200	8.1050	(0.238)	0	0	0
2018/10/10	2037	01/11/2018	9.02	Call	Bond Future	0.4900	0.0005	0.3300	0.0003	(32.653)	0	0	0
2018/10/10	2037	01/11/2018	9.02	Put	Bond Future	8,209.8600	8.2099	8,190.5200	8.1905	(0.236)	0	0	0
2018/10/10	2037	07/02/2019	9.06	Put	Bond Future	8,665.1100	8.6651	8,627.7000	8.6277	(0.432)	0	0	0
2018/10/10	2037	07/02/2019	9.05	Call	Bond Future	183.9800	0.1840	168.2200	0.1682	(8.566)	0	0	0
2018/10/10	2037	07/02/2019			Bond Future	10.1343	86.8787	10.1316	86.8989	(0.027)	0.0000	0.0000	1,188
2018/10/10	2037	07/02/2019	9.06	Call	Bond Future	190.8800	0.1909	173.6600	0.1737	(9.021)	0	0	0
2018/10/10	2037	07/02/2019	9.05	Put	Bond Future	8,742.9200	8.7429	8,706.9700	8.7070	(0.411)	0	0	0
2018/10/10	2037	07/02/2019	9.07	Call	Bond Future	198.0600	0.1981	179.2300	0.1792	(9.507)	0	0	0
2018/10/10	2037	07/02/2019	9.07	Put	Bond Future	8,587.7000	8.5877	8,548.6800	8.5487	(0.454)	0	0	0
2018/10/10	2037	02/05/2019	9.81	Put	Bond Future	5,172.2400	5.1722	5,033.6800	5.0337	(2.679)	0	0	0
2018/10/10	2037	02/05/2019			Bond Future	10.2131	88.3214	10.2102	88.3421	(0.028)	0.0000	0.0000	0

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2018/10/10	2037	02/05/2019	9.80	Call	Bond Future	2,146.0900	2.1461	2,028.0300	2.0280	(5.501)	0	0	0
2018/10/10	2037	02/05/2019	9.80	Put	Bond Future	5,219.4400	5.2194	5,080.6700	5.0807	(2.659)	0	0	0
2018/10/10	2037	02/05/2019	9.81	Call	Bond Future	2,175.2600	2.1753	2,057.4100	2.0574	(5.418)	0	0	0
2018/10/10	2037	02/05/2019	9.79	Call	Bond Future	2,117.1500	2.1172	1,998.8900	1.9989	(5.586)	0	0	0
2018/10/10	2037	02/05/2019	9.79	Put	Bond Future	5,266.9700	5.2670	5,128.0000	5.1280	(2.639)	0	0	0
2018/10/10	2038	01/11/2018			Bond Future	122.6141	122.6141	122.6716	122.6716	0.047	0.0000	0.0000	9,768
2018/10/10	2038	07/02/2019			Bond Future	123.4097	123.4097	123.4687	123.4687	0.048	0.0000	0.0000	0
2018/10/10	2038	02/05/2019			Bond Future	125.4785	125.4785	125.5397	125.5397	0.049	0.0000	0.0000	0
2018/10/10	2040	01/11/2018	9.09	Put	Bond Future	8,842.1500	8.8422	8,861.8500	8.8618	0.223	0	0	0
2018/10/10	2040	01/11/2018	9.80	Call	Bond Future	295.6400	0.2956	266.0500	0.2661	(10.009)	0	0	1,770
2018/10/10	2040	01/11/2018	10.00	Put	Bond Future	1,703.9700	1.7040	1,678.9000	1.6789	(1.471)	0	0	0
2018/10/10	2040	01/11/2018			Bond Future	10.1165	92.6900	10.1190	92.6701	0.025	0.0000	0.0000	28,542
2018/10/10	2040	01/11/2018	9.08	Call	Bond Future	0.4400	0.0004	0.2600	0.0003	(40.909)	0	0	0
2018/10/10	2040	01/11/2018	9.08	Put	Bond Future	8,934.9200	8.9349	8,954.6300	8.9546	0.221	0	0	0
2018/10/10	2040	01/11/2018	9.20	Put	Bond Future	7,831.2600	7.8313	7,850.5700	7.8506	0.247	0	0	0
2018/10/10	2040	01/11/2018	9.20	Call	Bond Future	1.7100	0.0017	1.1300	0.0011	(33.918)	0	0	3,940
2018/10/10	2040	01/11/2018	9.80	Put	Bond Future	2,882.7800	2.8828	2,873.0800	2.8731	(0.336)	0	0	0
2018/10/10	2040	01/11/2018	9.60	Put	Bond Future	4,364.0900	4.3641	4,371.1500	4.3712	0.162	0	0	0
2018/10/10	2040	01/11/2018	9.60	Call	Bond Future	80.1700	0.0802	67.3400	0.0673	(16.003)	0	0	0
2018/10/10	2040	01/11/2018	9.09	Call	Bond Future	0.4900	0.0005	0.3000	0.0003	(38.776)	0	0	0
2018/10/10	2040	01/11/2018	9.10	Put	Bond Future	8,749.5200	8.7495	8,769.2000	8.7692	0.225	0	0	0
2018/10/10	2040	01/11/2018	10.00	Call	Bond Future	765.2400	0.7652	720.2800	0.7203	(5.875)	0	0	3,940
2018/10/10	2040	01/11/2018	9.07	Call	Bond Future	0.3900	0.0004	0.2300	0.0002	(41.026)	0	0	0
2018/10/10	2040	01/11/2018	9.07	Put	Bond Future	9,027.8400	9.0278	9,047.5700	9.0476	0.219	0	0	0
2018/10/10	2040	01/11/2018	9.10	Call	Bond Future	0.5500	0.0006	0.3400	0.0003	(38.182)	0	0	2,950
2018/10/10	2040	01/11/2018	8.50	Put	Bond Future	14,561.3500	14.5613	14,581.2400	14.5812	0.137	0	0	0
2018/10/10	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/10	2040	07/02/2019	9.13	Call	Bond Future	209.4300	0.2094	177.8800	0.1779	(15.065)	0	0	0
2018/10/10	2040	07/02/2019	9.11	Put	Bond Future	9,504.4300	9.5044	9,496.3000	9.4963	(0.086)	0	0	0
2018/10/10	2040	07/02/2019			Bond Future	10.2034	89.9612	10.2059	89.9416	0.024	0.0000	0.0000	100
2018/10/10	2040	07/02/2019	9.13	Put	Bond Future	9,335.5800	9.3356	9,323.6100	9.3236	(0.128)	0	0	0
2018/10/10	2040	07/02/2019	9.11	Call	Bond Future	194.4000	0.1944	166.6900	0.1667	(14.254)	0	0	0
2018/10/10	2040	07/02/2019	9.12	Put	Bond Future	9,419.8000	9.4198	9,409.8100	9.4098	(0.106)	0	0	0
2018/10/10	2040	07/02/2019	9.12	Call	Bond Future	201.7800	0.2018	172.2100	0.1722	(14.655)	0	0	0
2018/10/10	2040	02/05/2019	9.89	Call	Bond Future	2,300.7900	2.3008	2,243.0900	2.2431	(2.508)	0	0	0
2018/10/10	2040	02/05/2019	9.88	Put	Bond Future	5,472.4300	5.4724	5,434.5800	5.4346	(0.692)	0	0	0
2018/10/10	2040	02/05/2019			Bond Future	10.2813	91.4550	10.2838	91.4353	0.025	0.0000	0.0000	0
2018/10/10	2040	02/05/2019	9.90	Call	Bond Future	2,333.1300	2.3331	2,275.2200	2.2752	(2.482)	0	0	0
2018/10/10	2040	02/05/2019	9.90	Put	Bond Future	5,372.8500	5.3728	5,334.5700	5.3346	(0.712)	0	0	0
2018/10/10	2040	02/05/2019	9.89	Put	Bond Future	5,422.4600	5.4225	5,384.3900	5.3844	(0.702)	0	0	0
2018/10/10	2040	02/05/2019	9.88	Call	Bond Future	2,268.6900	2.2687	2,211.2100	2.2112	(2.534)	0	0	0
2018/10/10	2044	01/11/2018	9.12	Call	Bond Future	0.4800	0.0005	0.2900	0.0003	(39.583)	0	0	0
2018/10/10	2044	01/11/2018			Bond Future	10.1458	89.6779	10.1484	89.6573	0.025	0.0000	0.0000	37,913
2018/10/10	2044	01/11/2018	9.12	Put	Bond Future	8,998.8600	8.9989	9,019.3400	9.0193	0.228	0	0	0
2018/10/10	2044	01/11/2018	9.13	Call	Bond Future	0.5400	0.0005	0.3300	0.0003	(38.889)	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
2018/10/10	2044	01/11/2018	9.14	Put	Bond Future	8,808.9500	8.8089	8,829.3900	8.8294	0.232	0	0	0
2018/10/10	2044	01/11/2018	9.13	Put	Bond Future	8,903.8200	8.9038	8,924.2800	8.9243	0.230	0	0	0
2018/10/10	2044	01/11/2018	9.14	Call	Bond Future	0.6100	0.0006	0.3800	0.0004	(37.705)	0	0	0
2018/10/10	2044	07/02/2019	9.18	Put	Bond Future	9,289.8400	9.2898	9,294.3800	9.2944	0.049	0	0	0
2018/10/10	2044	07/02/2019			Bond Future	10.2297	87.0165	10.2323	86.9960	0.025	0.0000	0.0000	108
2018/10/10	2044	07/02/2019	9.17	Call	Bond Future	201.7800	0.2018	186.1500	0.1861	(7.746)	0	0	0
2018/10/10	2044	07/02/2019	9.17	Put	Bond Future	9,377.4500	9.3775	9,382.3300	9.3823	0.052	0	0	0
2018/10/10	2044	07/02/2019	9.18	Call	Bond Future	208.2300	0.2082	192.2600	0.1923	(7.669)	0	0	0
2018/10/10	2044	07/02/2019	9.16	Call	Bond Future	195.5000	0.1955	180.1900	0.1802	(7.831)	0	0	0
2018/10/10	2044	07/02/2019	9.16	Put	Bond Future	9,465.3800	9.4654	9,470.5800	9.4706	0.055	0	0	0
2018/10/10	2044	02/05/2019	9.90	Call	Bond Future	2,298.6800	2.2987	2,235.5400	2.2355	(2.747)	0	0	0
2018/10/10	2044	02/05/2019			Bond Future	10.3048	88.4615	10.3074	88.4409	0.025	0.0000	0.0000	0
2018/10/10	2044	02/05/2019	9.90	Put	Bond Future	5,579.4900	5.5795	5,536.9100	5.5369	(0.763)	0	0	0
2018/10/10	2044	02/05/2019	9.91	Call	Bond Future	2,331.2900	2.3313	2,267.9100	2.2679	(2.719)	0	0	0
2018/10/10	2044	02/05/2019	9.92	Put	Bond Future	5,477.9400	5.4779	5,434.6400	5.4346	(0.790)	0	0	0
2018/10/10	2044	02/05/2019	9.91	Put	Bond Future	5,528.5300	5.5285	5,485.7100	5.4857	(0.775)	0	0	0
2018/10/10	2044	02/05/2019	9.92	Call	Bond Future	2,364.1300	2.3641	2,300.2700	2.3003	(2.701)	0	0	0
2018/10/10	2046	01/11/2018			Bond Future	116.5704	116.5704	116.6256	116.6256	0.047	0.0000	0.0000	12,067
2018/10/10	2046	07/02/2019			Bond Future	118.8397	118.8397	118.8961	118.8961	0.047	0.0000	0.0000	0
2018/10/10	2046	02/05/2019			Bond Future	119.1466	119.1466	119.2050	119.2050	0.049	0.0000	0.0000	0
2018/10/10	2050	01/11/2018			Bond Future	122.5355	122.5355	122.5932	122.5932	0.047	0.0000	0.0000	10,079
2018/10/10	2050	07/02/2019			Bond Future	123.1497	123.1497	123.2088	123.2088	0.048	0.0000	0.0000	0
2018/10/10	2050	02/05/2019			Bond Future	125.2141	125.2141	125.2753	125.2753	0.049	0.0000	0.0000	0
2018/10/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	AL37	01/11/2018			Index Future	587.4060	587.4060	587.8510	587.8510	0.076	0.0000	0.0000	0
2018/10/10	AL37	07/02/2019			Index Future	598.6990	598.6990	599.1550	599.1550	0.076	0.0000	0.0000	0
2018/10/10	AL37	02/05/2019			Index Future	608.6440	608.6440	609.1090	609.1090	0.076	0.0000	0.0000	0
2018/10/10	AL7T	01/11/2018			Index Future	676.2650	676.2650	676.6280	676.6280	0.054	0.0000	0.0000	0
2018/10/10	AL7T	07/02/2019			Index Future	689.2660	689.2660	689.6390	689.6390	0.054	0.0000	0.0000	0
2018/10/10	AL7T	02/05/2019			Index Future	700.7160	700.7160	701.0960	701.0960	0.054	0.0000	0.0000	0
2018/10/10	ALBI	01/11/2018			Index Future	611.2850	611.2850	611.3970	611.3970	0.018	0.0000	0.0000	857
2018/10/10	ALBI	07/02/2019			Index Future	623.0370	623.0370	623.1540	623.1540	0.019	0.0000	0.0000	57
2018/10/10	ALBI	02/05/2019			Index Future	633.3870	633.3870	633.5060	633.5060	0.019	0.0000	0.0000	0
2018/10/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/10	ES33	01/11/2018			Bond Future	11.2553	74.2498	11.2562	74.2450	0.007	0.0000	0.0000	9,466
2018/10/10	ES33	07/02/2019			Bond Future	11.3991	75.6771	11.3999	75.6728	0.007	0.0000	0.0000	0
2018/10/10	ES33	02/05/2019			Bond Future	11.5215	73.1445	11.5222	73.1404	0.007	0.0000	0.0000	0
2018/10/10	ES42	01/11/2018			Bond Future	11.4782	76.2173	11.4843	76.1779	0.054	0.0000	0.0000	7,957
2018/10/10	ES42	07/02/2019			Bond Future	11.6139	77.6824	11.6202	77.6428	0.054	0.0000	0.0000	0
2018/10/10	ES42	02/05/2019			Bond Future	11.7351	74.7126	11.7416	74.6724	0.056	0.0000	0.0000	0
2018/10/10	GOVI	01/11/2018	653.50	Put	GOVI	482,540.0000	48.2540	482,000.0000	48.2000	(0.112)	0	0	0
2018/10/10	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	GOVI	01/11/2018			GOVI	605.2460	605.2460	605.3000	605.3000	0.009	0.0000	0.0000	461
2018/10/10	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	GOVI	01/11/2018	653.49	Put	GOVI	482,440.0000	48.2440	481,900.0000	48.1900	(0.112)	0	0	0
2018/10/10	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	GOVI	01/11/2018	653.51	Put	GOVI	482,640.0000	48.2640	482,100.0000	48.2100	(0.112)	0	0	0
2018/10/10	GOVI	07/02/2019	666.53	Put	GOVI	496,480.0000	49.6480	495,900.0000	49.5900	(0.117)	0	0	0
2018/10/10	GOVI	07/02/2019			GOVI	616.8820	616.8820	616.9400	616.9400	0.009	0.0000	0.0000	0
2018/10/10	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	GOVI	07/02/2019	666.52	Put	GOVI	496,380.0000	49.6380	495,800.0000	49.5800	(0.117)	0	0	0
2018/10/10	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	GOVI	07/02/2019	666.51	Put	GOVI	496,280.0000	49.6280	495,700.0000	49.5700	(0.117)	0	0	0
2018/10/10	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	GOVI	02/05/2019	647.88	Put	GOVI	207,500.0000	20.7500	206,910.0000	20.6910	(0.284)	0	0	0
2018/10/10	GOVI	02/05/2019	647.86	Put	GOVI	207,300.0000	20.7300	206,710.0000	20.6710	(0.285)	0	0	0
2018/10/10	GOVI	02/05/2019			GOVI	627.1300	627.1300	627.1890	627.1890	0.009	0.0000	0.0000	0
2018/10/10	GOVI	02/05/2019	647.87	Put	GOVI	207,400.0000	20.7400	206,810.0000	20.6810	(0.284)	0	0	0
2018/10/10	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/10	IGOV	01/11/2018			Index Future	253.4430	253.4430	253.4740	253.4740	0.012	0.0000	0.0000	746
2018/10/10	IGOV	07/02/2019			Index Future	258.3770	258.3770	258.4090	258.4090	0.012	0.0000	0.0000	0
2018/10/10	IGOV	02/05/2019			Index Future	262.7100	262.7100	262.7430	262.7430	0.013	0.0000	0.0000	0
2018/10/10	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/10	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5800	99.5800	(0.010)	0.0000	0.0000	0
2018/10/10	IS01	20/06/2019			Interest Rate Swap	102.0800	102.0800	102.0800	102.0800	0.000	0.0000	0.0000	0
2018/10/10	IS01	19/09/2019			Interest Rate Swap	100.0600	100.0600	100.0500	100.0500	(0.010)	0.0000	0.0000	0
2018/10/10	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/10	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/10	IS02	21/06/2019			Interest Rate Swap	99.8100	99.8100	99.8100	99.8100	0.000	0.0000	0.0000	0
2018/10/10	IS02	20/09/2019			Interest Rate Swap	102.0600	102.0600	102.0500	102.0500	(0.010)	0.0000	0.0000	0
2018/10/10	IS02	20/12/2019			Interest Rate Swap	103.1400	103.1400	103.1300	103.1300	(0.010)	0.0000	0.0000	0
2018/10/10	IS02	23/03/2020			Interest Rate Swap	99.3000	99.3000	99.2800	99.2800	(0.020)	0.0000	0.0000	0
2018/10/10	IS02	22/06/2020			Interest Rate Swap	103.0400	103.0400	103.0100	103.0100	(0.029)	0.0000	0.0000	0
2018/10/10	IS02	21/09/2020			Interest Rate Swap	100.2100	100.2100	100.1700	100.1700	(0.040)	0.0000	0.0000	0
2018/10/10	IS05	17/12/2020			Interest Rate Swap	97.1700	97.1700	97.1300	97.1300	(0.041)	0.0000	0.0000	0
2018/10/10	IS05	16/03/2021			Interest Rate Swap	96.5200	96.5200	96.4700	96.4700	(0.052)	0.0000	0.0000	0
2018/10/10	IS05	15/06/2021			Interest Rate Swap	95.8300	95.8300	95.7800	95.7800	(0.052)	0.0000	0.0000	0
2018/10/10	IS05	21/09/2021			Interest Rate Swap	96.1300	96.1300	96.0800	96.0800	(0.052)	0.0000	0.0000	0
2018/10/10	IS05	21/12/2021			Interest Rate Swap	98.4300	98.4300	98.3900	98.3900	(0.041)	0.0000	0.0000	51
2018/10/10	IS05	15/03/2022			Interest Rate Swap	98.6700	98.6700	98.6400	98.6400	(0.030)	0.0000	0.0000	0
2018/10/10	IS05	21/06/2022			Interest Rate Swap	99.9700	99.9700	99.9500	99.9500	(0.020)	0.0000	0.0000	0
2018/10/10	IS05	20/09/2022			Interest Rate Swap	103.9800	103.9800	103.9800	103.9800	0.000	0.0000	0.0000	0
2018/10/10	IS05	20/12/2022			Interest Rate Swap	105.3300	105.3300	105.3300	105.3300	0.000	0.0000	0.0000	0
2018/10/10	IS05	22/03/2023			Interest Rate Swap	98.8600	98.8600	98.8600	98.8600	0.000	0.0000	0.0000	0
2018/10/10	IS05	20/06/2023			Interest Rate Swap	104.9700	104.9700	104.9700	104.9700	0.000	0.0000	0.0000	0
2018/10/10	IS05	19/09/2023			Interest Rate Swap	100.6000	100.6000	100.6100	100.6100	0.010	0.0000	0.0000	0
2018/10/10	IS10	17/12/2025			Interest Rate Swap	98.1600	98.1600	98.0100	98.0100	(0.153)	0.0000	0.0000	0
2018/10/10	IS10	16/03/2026			Interest Rate Swap	95.3000	95.3000	95.1400	95.1400	(0.168)	0.0000	0.0000	0
2018/10/10	IS10	15/06/2026			Interest Rate Swap	94.1600	94.1600	94.0000	94.0000	(0.170)	0.0000	0.0000	0
2018/10/10	IS10	21/09/2026			Interest Rate Swap	96.3800	96.3800	96.2300	96.2300	(0.156)	0.0000	0.0000	0
2018/10/10	IS10	21/12/2026			Interest Rate Swap	100.1900	100.1900	100.0300	100.0300	(0.160)	0.0000	0.0000	0
2018/10/10	IS10	15/03/2027			Interest Rate Swap	98.8500	98.8500	98.6800	98.6800	(0.172)	0.0000	0.0000	0
2018/10/10	IS10	21/06/2027			Interest Rate Swap	100.9500	100.9500	100.7800	100.7800	(0.168)	0.0000	0.0000	0
2018/10/10	IS10	20/09/2027			Interest Rate Swap	106.3900	106.3900	106.2300	106.2300	(0.150)	0.0000	0.0000	0
2018/10/10	IS10	20/12/2027			Interest Rate Swap	106.7900	106.7900	106.6600	106.6600	(0.122)	0.0000	0.0000	0
2018/10/10	IS10	22/03/2028			Interest Rate Swap	100.4600	100.4600	100.3800	100.3800	(0.080)	0.0000	0.0000	0
2018/10/10	IS10	20/06/2028			Interest Rate Swap	107.5600	107.5600	107.5400	107.5400	(0.019)	0.0000	0.0000	0
2018/10/10	IS10	19/09/2028			Interest Rate Swap	101.2900	101.2900	101.3000	101.3000	0.010	0.0000	0.0000	0
2018/10/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2018/10/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/10	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/10	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/10	R023	01/11/2018	10.58	Call	Bond Future	6,466.3100	6.4663	6,548.3500	6.5484	1.269	0	0	0
2018/10/10	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	R023	01/11/2018			Bond Future	8.6379	98.2725	8.6143	98.3546	(0.273)	0.0000	0.0000	38,701
2018/10/10	R023	01/11/2018	10.59	Call	Bond Future	6,498.2100	6.4982	6,580.2500	6.5802	1.263	0	0	0
2018/10/10	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	R023	01/11/2018	10.57	Call	Bond Future	6,434.4000	6.4344	6,516.4400	6.5164	1.275	0	0	0
2018/10/10	R023	07/02/2019	10.59	Call	Bond Future	5,804.6600	5.8047	5,890.4800	5.8905	1.478	0	0	0
2018/10/10	R023	07/02/2019			Bond Future	8.7557	100.1617	8.7299	100.2460	(0.294)	0.0000	0.0000	0
2018/10/10	R023	07/02/2019	10.57	Call	Bond Future	5,745.0200	5.7450	5,830.9000	5.8309	1.495	0	0	0
2018/10/10	R023	07/02/2019	10.57	Put	Bond Future	18.4100	0.0184	19.9500	0.0200	8.365	0	0	0
2018/10/10	R023	07/02/2019	10.59	Put	Bond Future	17.2800	0.0173	18.7600	0.0188	8.565	0	0	0
2018/10/10	R023	07/02/2019	10.58	Call	Bond Future	5,774.8300	5.7748	5,860.6800	5.8607	1.487	0	0	0
2018/10/10	R023	07/02/2019	10.58	Put	Bond Future	17.8300	0.0178	19.3400	0.0193	8.469	0	0	0
2018/10/10	R023	02/05/2019	8.45	Call	Bond Future	671.2900	0.6713	695.7200	0.6957	3.639	0	0	0
2018/10/10	R023	02/05/2019	8.44	Put	Bond Future	1,962.8600	1.9629	1,900.9600	1.9010	(3.154)	0	0	0
2018/10/10	R023	02/05/2019			Bond Future	8.8557	97.8979	8.8280	97.9839	(0.312)	0.0000	0.0000	0
2018/10/10	R023	02/05/2019	8.46	Call	Bond Future	683.9700	0.6840	708.7300	0.7087	3.620	0	0	0
2018/10/10	R023	02/05/2019	8.46	Put	Bond Future	1,924.8500	1.9249	1,863.6100	1.8636	(3.182)	0	0	0
2018/10/10	R023	02/05/2019	8.45	Put	Bond Future	1,943.7900	1.9438	1,882.2200	1.8822	(3.168)	0	0	0
2018/10/10	R023	02/05/2019	8.44	Call	Bond Future	658.7400	0.6587	682.8400	0.6828	3.658	0	0	0
2018/10/10	R035	01/11/2018	8.93	Call	Bond Future	0.3900	0.0004	0.2500	0.0003	(35.897)	0	0	0
2018/10/10	R035	01/11/2018	8.92	Put	Bond Future	8,344.3400	8.3443	8,361.2100	8.3612	0.202	0	0	0
2018/10/10	R035	01/11/2018			Bond Future	9.9683	92.8931	9.9705	92.8761	0.023	0.0000	0.0000	74,701
2018/10/10	R035	01/11/2018	8.94	Call	Bond Future	0.4400	0.0004	0.2800	0.0003	(36.364)	0	0	0
2018/10/10	R035	01/11/2018	8.94	Put	Bond Future	8,174.8500	8.1749	8,191.6900	8.1917	0.206	0	0	0
2018/10/10	R035	01/11/2018	8.93	Put	Bond Future	8,259.5400	8.2595	8,276.4000	8.2764	0.204	0	0	0
2018/10/10	R035	01/11/2018	8.92	Call	Bond Future	0.3500	0.0004	0.2200	0.0002	(37.143)	0	0	0
2018/10/10	R035	07/02/2019	8.98	Call	Bond Future	172.4400	0.1724	160.8400	0.1608	(6.727)	0	0	0
2018/10/10	R035	07/02/2019			Bond Future	10.0624	94.6788	10.0646	94.6622	0.023	0.0000	0.0000	298
2018/10/10	R035	07/02/2019	8.96	Call	Bond Future	161.8700	0.1619	150.7600	0.1508	(6.864)	0	0	0
2018/10/10	R035	07/02/2019	8.96	Put	Bond Future	8,804.2700	8.8043	8,809.7800	8.8098	0.063	0	0	0
2018/10/10	R035	07/02/2019	8.98	Put	Bond Future	8,647.3900	8.6474	8,652.4100	8.6524	0.058	0	0	0
2018/10/10	R035	07/02/2019	8.97	Call	Bond Future	167.0900	0.1671	155.7300	0.1557	(6.799)	0	0	0
2018/10/10	R035	07/02/2019	8.97	Put	Bond Future	8,725.7100	8.7257	8,730.9700	8.7310	0.060	0	0	0
2018/10/10	R035	02/05/2019	9.74	Put	Bond Future	5,085.6700	5.0857	4,972.9100	4.9729	(2.217)	0	0	0

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2018/10/10	R035	02/05/2019			Bond Future	10.1394	91.7538	10.1417	91.7371	0.023	0.0000	0.0000	0
2018/10/10	R035	02/05/2019	9.74	Call	Bond Future	2,131.4300	2.1314	2,001.9900	2.0020	(6.073)	0	0	0
2018/10/10	R035	02/05/2019	9.75	Call	Bond Future	2,161.2900	2.1613	2,031.9600	2.0320	(5.984)	0	0	0
2018/10/10	R035	02/05/2019	9.75	Put	Bond Future	5,039.8100	5.0398	4,927.1600	4.9272	(2.235)	0	0	0
2018/10/10	R035	02/05/2019	9.73	Call	Bond Future	2,101.7900	2.1018	1,972.2600	1.9723	(6.163)	0	0	0
2018/10/10	R035	02/05/2019	9.73	Put	Bond Future	5,131.8400	5.1318	5,018.9900	5.0190	(2.199)	0	0	0
2018/10/10	R186	01/11/2018	8.54	Put	Bond Future	4,324.5200	4.3245	4,245.6600	4.2457	(1.824)	0	0	0
2018/10/10	R186	01/11/2018	8.90	Call	Bond Future	146.8000	0.1468	132.6200	0.1326	(9.659)	0	0	0
2018/10/10	R186	01/11/2018	9.14	Call	Bond Future	514.4500	0.5145	501.5700	0.5016	(2.504)	0	0	0
2018/10/10	R186	01/11/2018	7.96	Put	Bond Future	7,985.7900	7.9858	7,908.8800	7.9089	(0.963)	0	0	0
2018/10/10	R186	01/11/2018			Bond Future	9.2551	110.9377	9.2420	111.0146	(0.141)	0.0000	0.0000	68,552
2018/10/10	R186	01/11/2018	8.53	Call	Bond Future	7.4200	0.0074	5.6300	0.0056	(24.124)	0	0	0
2018/10/10	R186	01/11/2018	8.53	Put	Bond Future	4,385.6800	4.3857	4,306.9900	4.3070	(1.794)	0	0	0
2018/10/10	R186	01/11/2018	8.46	Put	Bond Future	4,816.8300	4.8168	4,739.0600	4.7391	(1.615)	0	0	0
2018/10/10	R186	01/11/2018	8.46	Call	Bond Future	3.5600	0.0036	2.6900	0.0027	(24.438)	0	0	5,000
2018/10/10	R186	01/11/2018	8.54	Call	Bond Future	8.2200	0.0082	6.2600	0.0063	(23.844)	0	0	0
2018/10/10	R186	01/11/2018	8.90	Put	Bond Future	2,262.1300	2.2621	2,171.0500	2.1710	(4.026)	0	0	2,500
2018/10/10	R186	01/11/2018	9.14	Put	Bond Future	1,194.0400	1.1940	1,104.2600	1.1043	(7.519)	0	0	5,000
2018/10/10	R186	01/11/2018	7.96	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2018/10/10	R186	01/11/2018	8.52	Call	Bond Future	6.6900	0.0067	5.0600	0.0051	(24.365)	0	0	0
2018/10/10	R186	01/11/2018	8.52	Put	Bond Future	4,446.9600	4.4470	4,368.4300	4.3684	(1.766)	0	0	0
2018/10/10	R186	07/02/2019	8.20	Call	Bond Future	99.8900	0.0999	100.3100	0.1003	0.420	0	0	0
2018/10/10	R186	07/02/2019	8.50	Call	Bond Future	264.6700	0.2647	267.2500	0.2673	0.975	0	0	1,000
2018/10/10	R186	07/02/2019	9.10	Put	Bond Future	2,654.1600	2.6542	2,587.3600	2.5874	(2.517)	0	0	1,000
2018/10/10	R186	07/02/2019	8.21	Put	Bond Future	6,911.1700	6.9112	6,832.4700	6.8325	(1.139)	0	0	0
2018/10/10	R186	07/02/2019	9.92	Put	Bond Future	776.2400	0.7762	742.0200	0.7420	(4.408)	0	0	1,170
2018/10/10	R186	07/02/2019			Bond Future	9.3566	107.7656	9.3427	107.8448	(0.148)	0.0000	0.0000	719
2018/10/10	R186	07/02/2019	8.20	Put	Bond Future	6,969.6900	6.9697	6,890.9500	6.8910	(1.130)	0	0	0
2018/10/10	R186	07/02/2019	8.50	Put	Bond Future	5,298.3300	5.2983	5,221.7500	5.2217	(1.445)	0	0	0
2018/10/10	R186	07/02/2019	9.10	Call	Bond Future	1,177.9900	1.1780	1,190.3500	1.1903	1.049	0	0	0
2018/10/10	R186	07/02/2019	8.21	Call	Bond Future	103.2000	0.1032	103.6600	0.1037	0.446	0	0	0
2018/10/10	R186	07/02/2019	9.92	Call	Bond Future	3,925.4600	3.9255	3,970.4000	3.9704	1.145	0	0	0
2018/10/10	R186	07/02/2019	8.30	Put	Bond Future	6,393.0800	6.3931	6,314.8200	6.3148	(1.224)	0	0	0
2018/10/10	R186	07/02/2019	8.22	Call	Bond Future	106.6000	0.1066	107.1000	0.1071	0.469	0	0	0
2018/10/10	R186	07/02/2019	8.22	Put	Bond Future	6,852.7800	6.8528	6,774.1200	6.7741	(1.148)	0	0	0
2018/10/10	R186	07/02/2019	9.27	Put	Bond Future	2,097.5300	2.0975	2,038.0700	2.0381	(2.835)	0	0	0
2018/10/10	R186	07/02/2019	9.27	Call	Bond Future	1,602.2700	1.6023	1,621.9700	1.6220	1.230	0	0	1,170
2018/10/10	R186	07/02/2019	8.30	Call	Bond Future	139.6600	0.1397	140.5600	0.1406	0.644	0	0	210
2018/10/10	R186	07/02/2019	8.77	Put	Bond Future	3,981.5800	3.9816	3,907.3800	3.9074	(1.864)	0	0	0
2018/10/10	R186	07/02/2019	8.77	Call	Bond Future	567.4400	0.5674	572.4000	0.5724	0.874	0	0	1,170
2018/10/10	R186	07/02/2019	9.90	Call	Bond Future	3,840.8100	3.8408	3,885.0400	3.8850	1.152	0	0	0
2018/10/10	R186	07/02/2019	9.90	Put	Bond Future	801.2700	0.8013	766.3400	0.7663	(4.359)	0	0	1,000
2018/10/10	R186	02/05/2019	10.07	Call	Bond Future	4,696.0200	4.6960	4,648.7800	4.6488	(1.006)	0	0	0
2018/10/10	R186	02/05/2019	9.01	Put	Bond Future	3,837.8800	3.8379	3,704.4100	3.7044	(3.478)	0	0	0
2018/10/10	R186	02/05/2019	9.02	Call	Bond Future	1,393.2300	1.3932	1,340.8200	1.3408	(3.762)	0	0	0
2018/10/10	R186	02/05/2019			Bond Future	9.4480	109.5552	9.4335	109.6360	(0.154)	0.0000	0.0000	0
2018/10/10	R186	02/05/2019	9.03	Call	Bond Future	1,414.6000	1.4146	1,362.4900	1.3625	(3.684)	0	0	0

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2018/10/10	R186	02/05/2019	9.03	Put	Bond Future	3,766.2100	3.7662	3,633.3300	3.6333	(3.528)	0	0	0
2018/10/10	R186	02/05/2019	9.30	Call	Bond Future	2,067.7400	2.0677	2,023.4500	2.0234	(2.142)	0	0	200
2018/10/10	R186	02/05/2019	10.07	Put	Bond Future	1,319.6400	1.3196	1,191.6300	1.1916	(9.700)	0	0	200
2018/10/10	R186	02/05/2019	9.01	Call	Bond Future	1,372.0600	1.3721	1,319.3600	1.3194	(3.841)	0	0	0
2018/10/10	R186	02/05/2019	9.02	Put	Bond Future	3,801.9300	3.8019	3,668.7500	3.6688	(3.503)	0	0	0
2018/10/10	R186	02/05/2019	9.30	Put	Bond Future	2,892.8400	2.8928	2,767.7800	2.7678	(4.323)	0	0	0
2018/10/10	R186	02/05/2019	8.70	Put	Bond Future	5,059.1500	5.0592	4,922.6300	4.9226	(2.698)	0	0	0
2018/10/10	R186	02/05/2019	8.70	Call	Bond Future	802.9000	0.8029	747.1500	0.7472	(6.944)	0	0	200
2018/10/10	R197	01/11/2018			Bond Future	300.3095	300.3095	300.4466	300.4466	0.046	0.0000	0.0000	2,353
2018/10/10	R197	07/02/2019			Bond Future	298.8082	298.8082	298.9488	298.9488	0.047	0.0000	0.0000	0
2018/10/10	R197	02/05/2019			Bond Future	303.8175	303.8175	303.9630	303.9630	0.048	0.0000	0.0000	0
2018/10/10	R202	01/11/2018			Bond Future	235.9108	235.9108	236.0208	236.0208	0.047	0.0000	0.0000	10,129
2018/10/10	R202	07/02/2019			Bond Future	236.6005	236.6005	236.7134	236.7134	0.048	0.0000	0.0000	0
2018/10/10	R202	02/05/2019			Bond Future	240.5670	240.5670	240.6839	240.6839	0.049	0.0000	0.0000	0
2018/10/10	R207	01/11/2018	6.76	Put	Bond Future	754.8900	0.7549	635.8000	0.6358	(15.776)	0	0	0
2018/10/10	R207	01/11/2018			Bond Future	7.4305	102.0283	7.3242	102.1474	(1.430)	0.0000	0.0000	18,869
2018/10/10	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	R207	01/11/2018	6.75	Put	Bond Future	766.2100	0.7662	647.1100	0.6471	(15.544)	0	0	0
2018/10/10	R207	01/11/2018	6.76	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/10/10	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	R207	01/11/2018	6.74	Put	Bond Future	777.5300	0.7775	658.4300	0.6584	(15.318)	0	0	0
2018/10/10	R207	07/02/2019	6.52	Call	Bond Future	5.6700	0.0057	12.7500	0.0127	124.868	0	0	0
2018/10/10	R207	07/02/2019	6.51	Put	Bond Future	866.6000	0.8666	751.4300	0.7514	(13.290)	0	0	0
2018/10/10	R207	07/02/2019			Bond Future	7.4869	100.3446	7.3475	100.4667	(1.862)	0.0000	0.0000	62
2018/10/10	R207	07/02/2019	6.53	Call	Bond Future	5.7900	0.0058	13.0200	0.0130	124.870	0	0	0
2018/10/10	R207	07/02/2019	6.53	Put	Bond Future	849.0500	0.8491	734.1500	0.7342	(13.533)	0	0	0
2018/10/10	R207	07/02/2019	6.52	Put	Bond Future	857.8000	0.8578	742.7500	0.7428	(13.412)	0	0	0
2018/10/10	R207	07/02/2019	6.51	Call	Bond Future	5.6000	0.0056	12.5600	0.0126	124.286	0	0	0
2018/10/10	R207	02/05/2019	7.63	Call	Bond Future	201.3000	0.2013	270.7100	0.2707	34.481	0	0	0
2018/10/10	R207	02/05/2019			Bond Future	7.5771	102.0111	7.3892	102.1355	(2.479)	0.0000	0.0000	0
2018/10/10	R207	02/05/2019	7.61	Call	Bond Future	192.8500	0.1929	260.9100	0.2609	35.292	0	0	0
2018/10/10	R207	02/05/2019	7.61	Put	Bond Future	171.0800	0.1711	114.7400	0.1147	(32.932)	0	0	0
2018/10/10	R207	02/05/2019	7.63	Put	Bond Future	166.3000	0.1663	111.3100	0.1113	(33.067)	0	0	0
2018/10/10	R207	02/05/2019	7.62	Call	Bond Future	197.2100	0.1972	265.9400	0.2659	34.851	0	0	0
2018/10/10	R207	02/05/2019	7.62	Put	Bond Future	168.8200	0.1688	113.1500	0.1131	(32.976)	0	0	0
2018/10/10	R208	01/11/2018	7.11	Put	Bond Future	1,726.0000	1.7260	1,633.9800	1.6340	(5.331)	0	0	0
2018/10/10	R208	01/11/2018			Bond Future	7.9175	98.1701	7.8738	98.2624	(0.551)	0.0000	0.0000	29,067
2018/10/10	R208	01/11/2018	7.11	Call	Bond Future	0.6000	0.0006	0.9000	0.0009	50.000	0	0	0
2018/10/10	R208	01/11/2018	7.12	Call	Bond Future	0.6400	0.0006	0.9500	0.0010	48.438	0	0	0
2018/10/10	R208	01/11/2018	7.10	Put	Bond Future	1,747.5800	1.7476	1,655.5300	1.6555	(5.267)	0	0	0
2018/10/10	R208	01/11/2018	7.12	Put	Bond Future	1,704.4400	1.7044	1,612.4300	1.6124	(5.398)	0	0	0
2018/10/10	R208	01/11/2018	7.10	Call	Bond Future	0.5700	0.0006	0.8400	0.0008	47.368	0	0	0
2018/10/10	R208	07/02/2019	7.07	Call	Bond Future	22.9200	0.0229	31.1100	0.0311	35.733	0	0	0
2018/10/10	R208	07/02/2019	7.08	Put	Bond Future	1,816.6400	1.8166	1,730.1800	1.7302	(4.759)	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
2018/10/10	R208	07/02/2019	7.06	Put	Bond Future	1,854.4600	1.8545	1,767.6700	1.7677	(4.680)	0	0	0
2018/10/10	R208	07/02/2019			Bond Future	8.0160	100.0572	7.9659	100.1520	(0.624)	0.0000	0.0000	0
2018/10/10	R208	07/02/2019	7.07	Put	Bond Future	1,835.5400	1.8355	1,748.9100	1.7489	(4.720)	0	0	0
2018/10/10	R208	07/02/2019	7.08	Call	Bond Future	23.4000	0.0234	31.7600	0.0318	35.726	0	0	0
2018/10/10	R208	07/02/2019	7.06	Call	Bond Future	22.4500	0.0225	30.4800	0.0305	35.768	0	0	0
2018/10/10	R208	02/05/2019	8.03	Put	Bond Future	659.5100	0.6595	601.5200	0.6015	(8.793)	0	0	0
2018/10/10	R208	02/05/2019	8.02	Call	Bond Future	511.0300	0.5110	549.2200	0.5492	7.473	0	0	0
2018/10/10	R208	02/05/2019			Bond Future	8.1115	98.3193	8.0548	98.4159	(0.699)	0.0000	0.0000	0
2018/10/10	R208	02/05/2019	8.03	Call	Bond Future	520.5900	0.5206	559.2200	0.5592	7.420	0	0	0
2018/10/10	R208	02/05/2019	8.02	Put	Bond Future	667.0100	0.6670	608.5800	0.6086	(8.760)	0	0	0
2018/10/10	R208	02/05/2019	8.04	Call	Bond Future	529.9300	0.5299	569.0100	0.5690	7.375	0	0	0
2018/10/10	R208	02/05/2019	8.04	Put	Bond Future	651.8000	0.6518	594.2600	0.5943	(8.828)	0	0	0
2018/10/10	R209	01/11/2018	1,016.00	Call	Bond Future	69,539.2100	69.5392	69,522.5700	69.5226	(0.024)	0	0	0
2018/10/10	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	R209	01/11/2018	9.34	Put	Bond Future	3,910.9700	3.9110	3,915.3600	3.9154	0.112	0	0	0
2018/10/10	R209	01/11/2018	9.97	Call	Bond Future	1,076.7500	1.0767	1,008.8700	1.0089	(6.304)	0	0	0
2018/10/10	R209	01/11/2018	9.98	Put	Bond Future	798.8700	0.7989	747.5200	0.7475	(6.428)	0	0	2,000
2018/10/10	R209	01/11/2018	8.98	Call	Bond Future	1.1400	0.0011	0.7700	0.0008	(32.456)	0	0	0
2018/10/10	R209	01/11/2018	10.00	Call	Bond Future	1,183.5000	1.1835	1,115.4500	1.1155	(5.750)	0	0	0
2018/10/10	R209	01/11/2018	9.64	Call	Bond Future	275.5800	0.2756	229.4600	0.2295	(16.736)	0	0	2,000
2018/10/10	R209	01/11/2018	9.47	Call	Bond Future	101.8900	0.1019	75.0600	0.0751	(26.332)	0	0	0
2018/10/10	R209	01/11/2018	9.82	Call	Bond Future	627.1500	0.6272	566.1200	0.5661	(9.731)	0	0	0
2018/10/10	R209	01/11/2018			Bond Future	9.9302	70.4271	9.9328	70.4104	0.027	0.0000	0.0000	122,670
2018/10/10	R209	01/11/2018	1,016.01	Call	Bond Future	69,539.2100	69.5392	69,522.5700	69.5226	(0.024)	0	0	0
2018/10/10	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	R209	01/11/2018	8.89	Put	Bond Future	7,039.8300	7.0398	7,056.3200	7.0563	0.234	0	0	0
2018/10/10	R209	01/11/2018	8.89	Call	Bond Future	0.4200	0.0004	0.2700	0.0003	(35.714)	0	0	2,000
2018/10/10	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/10	R209	01/11/2018	1,015.99	Call	Bond Future	69,539.2000	69.5392	69,522.5600	69.5226	(0.024)	0	0	0
2018/10/10	R209	01/11/2018	9.34	Call	Bond Future	39.0500	0.0390	26.8000	0.0268	(31.370)	0	0	0
2018/10/10	R209	01/11/2018	9.97	Put	Bond Future	826.5500	0.8266	775.3100	0.7753	(6.199)	0	0	0
2018/10/10	R209	01/11/2018	9.98	Call	Bond Future	1,111.7300	1.1117	1,043.7400	1.0437	(6.116)	0	0	0
2018/10/10	R209	01/11/2018	8.98	Put	Bond Future	6,391.4000	6.3914	6,407.6700	6.4077	0.255	0	0	0
2018/10/10	R209	01/11/2018	10.00	Put	Bond Future	745.5900	0.7456	694.1800	0.6942	(6.895)	0	0	5,850
2018/10/10	R209	01/11/2018	9.64	Put	Bond Future	2,140.8900	2.1409	2,111.4100	2.1114	(1.377)	0	0	0
2018/10/10	R209	01/11/2018	9.47	Put	Bond Future	3,094.2700	3.0943	3,084.0800	3.0841	(0.329)	0	0	760
2018/10/10	R209	01/11/2018	9.82	Put	Bond Future	1,326.9200	1.3269	1,282.5300	1.2825	(3.345)	0	0	760
2018/10/10	R209	01/11/2018	9.49	Call	Bond Future	116.2800	0.1163	86.5700	0.0866	(25.550)	0	0	0
2018/10/10	R209	01/11/2018	9.94	Call	Bond Future	975.3900	0.9754	908.1600	0.9082	(6.893)	0	0	0
2018/10/10	R209	01/11/2018	9.94	Put	Bond Future	913.6600	0.9137	863.0700	0.8631	(5.537)	0	0	0
2018/10/10	R209	01/11/2018	10.57	Call	Bond Future	3,936.3600	3.9364	3,899.9500	3.9000	(0.925)	0	0	0
2018/10/10	R209	01/11/2018	10.57	Put	Bond Future	70.9300	0.0709	51.1600	0.0512	(27.873)	0	0	0
2018/10/10	R209	01/11/2018	9.84	Call	Bond Future	678.7700	0.6788	616.2900	0.6163	(9.205)	0	0	0
2018/10/10	R209	01/11/2018	9.84	Put	Bond Future	1,250.7700	1.2508	1,204.9300	1.2049	(3.665)	0	0	0
2018/10/10	R209	01/11/2018	8.99	Put	Bond Future	6,319.8900	6.3199	6,336.1300	6.3361	0.257	0	0	0
2018/10/10	R209	01/11/2018	8.99	Call	Bond Future	1.2700	0.0013	0.8700	0.0009	(31.496)	0	0	760
2018/10/10	R209	01/11/2018	9.49	Put	Bond Future	2,974.7100	2.9747	2,961.6400	2.9616	(0.439)	0	0	0

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2018/10/10	R209	07/02/2019	8.97	Put	Bond Future	7,131.3300	7.1313	7,136.9400	7.1369	0.079	0	0	0
2018/10/10	R209	07/02/2019	10.20	Put	Bond Future	1,665.4500	1.6654	1,636.4400	1.6364	(1.742)	0	0	4,000
2018/10/10	R209	07/02/2019			Bond Future	10.0115	71.7809	10.0141	71.7644	0.026	0.0000	0.0000	340
2018/10/10	R209	07/02/2019	8.96	Call	Bond Future	179.6800	0.1797	169.0200	0.1690	(5.933)	0	0	0
2018/10/10	R209	07/02/2019	8.96	Put	Bond Future	7,197.4300	7.1974	7,203.2500	7.2033	0.081	0	0	0
2018/10/10	R209	07/02/2019	8.97	Call	Bond Future	185.1000	0.1851	174.2300	0.1742	(5.873)	0	0	0
2018/10/10	R209	07/02/2019	10.20	Call	Bond Future	2,823.0700	2.8231	2,777.5800	2.7776	(1.611)	0	0	0
2018/10/10	R209	07/02/2019	8.95	Call	Bond Future	174.3900	0.1744	163.9400	0.1639	(5.992)	0	0	0
2018/10/10	R209	07/02/2019	8.95	Put	Bond Future	7,263.7600	7.2638	7,269.7900	7.2698	0.083	0	0	0
2018/10/10	R209	07/02/2019	9.54	Put	Bond Future	3,947.3600	3.9474	3,931.7500	3.9318	(0.395)	0	0	0
2018/10/10	R209	07/02/2019	9.54	Call	Bond Future	922.4400	0.9224	890.3500	0.8903	(3.479)	0	0	4,000
2018/10/10	R209	07/02/2019	9.04	Put	Bond Future	6,679.5500	6.6796	6,683.1800	6.6832	0.054	0	0	0
2018/10/10	R209	07/02/2019	9.04	Call	Bond Future	231.2500	0.2313	218.4000	0.2184	(5.557)	0	0	4,000
2018/10/10	R209	02/05/2019	9.70	Put	Bond Future	4,259.8900	4.2599	4,228.9000	4.2289	(0.727)	0	0	0
2018/10/10	R209	02/05/2019			Bond Future	10.0815	69.8251	10.0842	69.8086	0.027	0.0000	0.0000	0
2018/10/10	R209	02/05/2019	9.69	Call	Bond Future	1,830.7200	1.8307	1,783.1700	1.7832	(2.597)	0	0	0
2018/10/10	R209	02/05/2019	9.69	Put	Bond Future	4,299.1200	4.2991	4,268.1000	4.2681	(0.722)	0	0	0
2018/10/10	R209	02/05/2019	9.70	Call	Bond Future	1,856.1300	1.8561	1,808.6100	1.8086	(2.560)	0	0	0
2018/10/10	R209	02/05/2019	9.68	Call	Bond Future	1,805.3000	1.8053	1,757.9300	1.7579	(2.624)	0	0	0
2018/10/10	R209	02/05/2019	9.68	Put	Bond Future	4,338.4300	4.3384	4,307.5900	4.3076	(0.711)	0	0	0
2018/10/10	R210	01/11/2018			Bond Future	185.8054	185.8054	185.8912	185.8912	0.046	0.0000	0.0000	2,675
2018/10/10	R210	07/02/2019			Bond Future	189.4222	189.4222	189.5103	189.5103	0.047	0.0000	0.0000	0
2018/10/10	R210	02/05/2019			Bond Future	190.0433	190.0433	190.1342	190.1342	0.048	0.0000	0.0000	0
2018/10/10	R212	01/11/2018			Bond Future	155.4087	155.4087	155.4776	155.4776	0.044	0.0000	0.0000	3,476
2018/10/10	R212	07/02/2019			Bond Future	156.2788	156.2788	156.3495	156.3495	0.045	0.0000	0.0000	0
2018/10/10	R212	02/05/2019			Bond Future	158.8988	158.8988	158.9719	158.9719	0.046	0.0000	0.0000	0
2018/10/10	R213	01/11/2018	8.65	Call	Bond Future	0.1700	0.0002	0.1300	0.0001	(23.529)	0	0	0
2018/10/10	R213	01/11/2018	8.64	Put	Bond Future	7,209.5200	7.2095	7,131.1100	7.1311	(1.088)	0	0	0
2018/10/10	R213	01/11/2018			Bond Future	9.7531	81.7854	9.7403	81.8638	(0.131)	0.0000	0.0000	32,893
2018/10/10	R213	01/11/2018	8.66	Call	Bond Future	0.1900	0.0002	0.1500	0.0002	(21.053)	0	0	0
2018/10/10	R213	01/11/2018	8.66	Put	Bond Future	7,072.4900	7.0725	6,994.0800	6.9941	(1.109)	0	0	0
2018/10/10	R213	01/11/2018	8.65	Put	Bond Future	7,140.9700	7.1410	7,062.5600	7.0626	(1.098)	0	0	0
2018/10/10	R213	01/11/2018	8.64	Call	Bond Future	0.1500	0.0002	0.1100	0.0001	(26.667)	0	0	0
2018/10/10	R213	07/02/2019	8.68	Call	Bond Future	120.6700	0.1207	119.2700	0.1193	(1.160)	0	0	0
2018/10/10	R213	07/02/2019			Bond Future	9.8467	83.3575	9.8333	83.4380	(0.136)	0.0000	0.0000	112
2018/10/10	R213	07/02/2019	8.68	Put	Bond Future	7,548.5400	7.5485	7,466.6400	7.4666	(1.085)	0	0	0
2018/10/10	R213	07/02/2019	8.69	Call	Bond Future	124.5000	0.1245	123.1000	0.1231	(1.124)	0	0	0
2018/10/10	R213	07/02/2019	8.70	Put	Bond Future	7,421.3400	7.4213	7,339.4300	7.3394	(1.104)	0	0	0
2018/10/10	R213	07/02/2019	8.69	Put	Bond Future	7,484.8500	7.4849	7,402.9500	7.4029	(1.094)	0	0	0
2018/10/10	R213	07/02/2019	8.70	Call	Bond Future	128.4400	0.1284	127.0300	0.1270	(1.098)	0	0	0
2018/10/10	R213	02/05/2019	9.49	Call	Bond Future	1,618.4900	1.6185	1,548.1900	1.5482	(4.344)	0	0	0
2018/10/10	R213	02/05/2019	9.48	Put	Bond Future	4,272.0700	4.2721	4,119.3200	4.1193	(3.576)	0	0	0
2018/10/10	R213	02/05/2019			Bond Future	9.9235	81.1948	9.9096	81.2768	(0.140)	0.0000	0.0000	0
2018/10/10	R213	02/05/2019	9.50	Call	Bond Future	1,642.0500	1.6421	1,572.1700	1.5722	(4.256)	0	0	0
2018/10/10	R213	02/05/2019	9.50	Put	Bond Future	4,195.6800	4.1957	4,043.7600	4.0438	(3.621)	0	0	0

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2018/10/10	R213	02/05/2019	9.49	Put	Bond Future	4,233.7400	4.2337	4,081.4000	4.0814	(3.598)	0	0	0
2018/10/10	R213	02/05/2019	9.48	Call	Bond Future	1,595.1300	1.5951	1,524.4200	1.5244	(4.433)	0	0	0
2018/10/10	R214	01/11/2018	8.99	Put	Bond Future	7,859.2900	7.8593	7,908.6400	7.9086	0.628	0	0	0
2018/10/10	R214	01/11/2018	8.98	Call	Bond Future	0.1900	0.0002	0.1000	0.0001	(47.368)	0	0	0
2018/10/10	R214	01/11/2018			Bond Future	10.0959	69.5222	10.1035	69.4728	0.075	0.0000	0.0000	28,473
2018/10/10	R214	01/11/2018	8.99	Call	Bond Future	0.2200	0.0002	0.1200	0.0001	(45.455)	0	0	0
2018/10/10	R214	01/11/2018	8.98	Put	Bond Future	7,936.7700	7.9368	7,986.1300	7.9861	0.622	0	0	0
2018/10/10	R214	01/11/2018	9.00	Call	Bond Future	0.2400	0.0002	0.1400	0.0001	(41.667)	0	0	0
2018/10/10	R214	01/11/2018	9.00	Put	Bond Future	7,781.9100	7.7819	7,831.2600	7.8313	0.634	0	0	0
2018/10/10	R214	07/02/2019	9.05	Put	Bond Future	8,078.0200	8.0780	8,109.7600	8.1098	0.393	0	0	0
2018/10/10	R214	07/02/2019			Bond Future	10.1798	70.8586	10.1875	70.8088	0.076	0.0000	0.0000	0
2018/10/10	R214	07/02/2019	9.04	Call	Bond Future	146.8800	0.1469	130.0800	0.1301	(11.438)	0	0	0
2018/10/10	R214	07/02/2019	9.04	Put	Bond Future	8,149.0400	8.1490	8,182.0900	8.1821	0.406	0	0	0
2018/10/10	R214	07/02/2019	9.05	Call	Bond Future	152.4600	0.1525	134.3500	0.1344	(11.879)	0	0	0
2018/10/10	R214	07/02/2019	9.03	Call	Bond Future	141.4500	0.1414	125.9200	0.1259	(10.979)	0	0	0
2018/10/10	R214	07/02/2019	9.03	Put	Bond Future	8,220.3300	8.2203	8,254.6500	8.2547	0.418	0	0	0
2018/10/10	R214	02/05/2019	9.87	Call	Bond Future	1,967.5700	1.9676	1,898.1300	1.8981	(3.529)	0	0	0
2018/10/10	R214	02/05/2019	9.85	Call	Bond Future	1,914.3700	1.9144	1,845.5600	1.8456	(3.594)	0	0	0
2018/10/10	R214	02/05/2019			Bond Future	10.2481	68.7416	10.2561	68.6911	0.078	0.0000	0.0000	0
2018/10/10	R214	02/05/2019	9.85	Put	Bond Future	4,520.4400	4.5204	4,502.2000	4.5022	(0.404)	0	0	0
2018/10/10	R214	02/05/2019	9.87	Put	Bond Future	4,438.9100	4.4389	4,420.0400	4.4200	(0.425)	0	0	0
2018/10/10	R214	02/05/2019	9.86	Call	Bond Future	1,940.7800	1.9408	1,871.8400	1.8718	(3.552)	0	0	0
2018/10/10	R214	02/05/2019	9.86	Put	Bond Future	4,479.4300	4.4794	4,461.0600	4.4611	(0.410)	0	0	0
2018/10/10	R248	01/11/2018	9.03	Call	Bond Future	0.2000	0.0002	0.1100	0.0001	(45.000)	0	0	0
2018/10/10	R248	01/11/2018			Bond Future	10.1211	88.7969	10.1236	88.7760	0.025	0.0000	0.0000	101,273
2018/10/10	R248	01/11/2018	9.01	Call	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2018/10/10	R248	01/11/2018	9.01	Put	Bond Future	10,132.4700	10.1325	10,153.3400	10.1533	0.206	0	0	0
2018/10/10	R248	01/11/2018	9.03	Put	Bond Future	9,932.3100	9.9323	9,953.1600	9.9532	0.210	0	0	0
2018/10/10	R248	01/11/2018	9.02	Call	Bond Future	0.1700	0.0002	0.1000	0.0001	(41.176)	0	0	0
2018/10/10	R248	01/11/2018	9.02	Put	Bond Future	10,032.3000	10.0323	10,053.1700	10.0532	0.208	0	0	0
2018/10/10	R248	07/02/2019	9.06	Put	Bond Future	10,466.3900	10.4664	10,472.9500	10.4730	0.063	0	0	0
2018/10/10	R248	07/02/2019			Bond Future	10.2062	90.5038	10.2087	90.4831	0.025	0.0000	0.0000	0
2018/10/10	R248	07/02/2019	9.06	Call	Bond Future	150.5000	0.1505	136.3500	0.1363	(9.402)	0	0	0
2018/10/10	R248	07/02/2019	9.05	Put	Bond Future	10,560.6600	10.5607	10,567.5600	10.5676	0.065	0	0	0
2018/10/10	R248	07/02/2019	9.07	Call	Bond Future	155.6600	0.1557	141.1800	0.1412	(9.302)	0	0	0
2018/10/10	R248	07/02/2019	9.07	Put	Bond Future	10,372.4300	10.3724	10,378.6600	10.3787	0.060	0	0	0
2018/10/10	R248	07/02/2019	9.05	Call	Bond Future	145.4800	0.1455	131.6700	0.1317	(9.493)	0	0	0
2018/10/10	R248	02/05/2019	9.90	Put	Bond Future	5,557.5500	5.5575	5,509.7100	5.5097	(0.861)	0	0	0
2018/10/10	R248	02/05/2019			Bond Future	10.2755	87.5729	10.2781	87.5521	0.025	0.0000	0.0000	0
2018/10/10	R248	02/05/2019	9.90	Call	Bond Future	2,436.8000	2.4368	2,368.1900	2.3682	(2.816)	0	0	0
2018/10/10	R248	02/05/2019	9.91	Call	Bond Future	2,470.8500	2.4709	2,402.0000	2.4020	(2.786)	0	0	0
2018/10/10	R248	02/05/2019	9.89	Put	Bond Future	5,609.5800	5.6096	5,561.9800	5.5620	(0.849)	0	0	0
2018/10/10	R248	02/05/2019	9.91	Put	Bond Future	5,505.9200	5.5059	5,457.8400	5.4578	(0.873)	0	0	0
2018/10/10	R248	02/05/2019	9.89	Call	Bond Future	2,403.0000	2.4030	2,334.6300	2.3346	(2.845)	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
<b>Total</b>											<b>932538</b>	