



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/10/2018 TO 22/10/2018

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
2018/10/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	2025	01/11/2018			Bond Future	132.7617	132.7617	132.7817	132.7817	0.015	0.0000	0.0000	529
2018/10/22	2025	07/02/2019			Bond Future	133.9329	133.9329	133.9537	133.9537	0.016	0.0000	0.0000	21
2018/10/22	2025	02/05/2019			Bond Future	136.1796	136.1796	136.1998	136.1998	0.015	0.0000	0.0000	0
2018/10/22	2025	01/08/2019			Bond Future	138.6335	138.6335	138.6517	138.6517	0.013	0.0000	0.0000	0
2018/10/22	2029	01/11/2018			Bond Future	100.7643	100.7643	100.7797	100.7797	0.015	0.0000	0.0000	1,648
2018/10/22	2029	07/02/2019			Bond Future	102.7268	102.7268	102.7428	102.7428	0.015	0.0000	0.0000	2,954
2018/10/22	2029	02/05/2019			Bond Future	103.3775	103.3775	103.3931	103.3931	0.015	0.0000	0.0000	0
2018/10/22	2029	01/08/2019			Bond Future	105.2757	105.2757	105.2897	105.2897	0.013	0.0000	0.0000	0
2018/10/22	2030	01/11/2018	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2030	01/11/2018	8.58	Put	Bond Future	6,863.6800	6.8637	6,542.6100	6.5426	(4.678)	0	0	0
2018/10/22	2030	01/11/2018	9.60	Put	Bond Future	742.9900	0.7430	503.1900	0.5032	(32.275)	0	0	0
2018/10/22	2030	01/11/2018			Bond Future	9.6218	91.1167	9.5707	91.4377	(0.531)	0.0000	0.0000	49,318
2018/10/22	2030	01/11/2018	8.60	Put	Bond Future	6,725.3300	6.7253	6,404.2600	6.4043	(4.774)	0	0	0
2018/10/22	2030	01/11/2018	8.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2030	01/11/2018	8.90	Put	Bond Future	4,682.5600	4.6826	4,361.1200	4.3611	(6.865)	0	0	0
2018/10/22	2030	01/11/2018	8.90	Call	Bond Future	0.6800	0.0007	0.3100	0.0003	(54.412)	0	0	0
2018/10/22	2030	01/11/2018	8.59	Put	Bond Future	6,794.4700	6.7945	6,473.4000	6.4734	(4.725)	0	0	0
2018/10/22	2030	01/11/2018	9.60	Call	Bond Future	606.4500	0.6065	687.7200	0.6877	13.401	0	0	0
2018/10/22	2030	01/11/2018	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2030	07/02/2019	8.62	Call	Bond Future	118.1300	0.1181	132.2300	0.1322	11.936	0	0	0
2018/10/22	2030	07/02/2019	10.20	Put	Bond Future	909.7200	0.9097	800.5100	0.8005	(12.005)	0	0	4,000
2018/10/22	2030	07/02/2019			Bond Future	9.7125	88.8592	9.6593	89.1861	(0.547)	0.0000	0.0000	5,954
2018/10/22	2030	07/02/2019	9.68	Put	Bond Future	2,064.6600	2.0647	1,877.1100	1.8771	(9.084)	0	0	0
2018/10/22	2030	07/02/2019	9.68	Call	Bond Future	1,865.1900	1.8652	2,004.5600	2.0046	7.472	0	0	4,000
2018/10/22	2030	07/02/2019	9.18	Put	Bond Future	4,010.1300	4.0101	3,746.7400	3.7467	(6.568)	0	0	0
2018/10/22	2030	07/02/2019	9.18	Call	Bond Future	660.2500	0.6603	723.7800	0.7238	9.622	0	0	4,000
2018/10/22	2030	07/02/2019	8.62	Put	Bond Future	7,176.9500	7.1770	6,864.1300	6.8641	(4.359)	0	0	0
2018/10/22	2030	07/02/2019	8.63	Call	Bond Future	122.0900	0.1221	136.6400	0.1366	11.917	0	0	0
2018/10/22	2030	07/02/2019	8.90	Call	Bond Future	294.3200	0.2943	326.7400	0.3267	11.015	0	0	1,320
2018/10/22	2030	07/02/2019	10.20	Call	Bond Future	3,834.1500	3.8342	4,051.8600	4.0519	5.678	0	0	0
2018/10/22	2030	07/02/2019	8.63	Put	Bond Future	7,112.9500	7.1129	6,800.5800	6.8006	(4.392)	0	0	0
2018/10/22	2030	07/02/2019	8.64	Call	Bond Future	126.1600	0.1262	141.1700	0.1412	11.898	0	0	0
2018/10/22	2030	07/02/2019	8.64	Put	Bond Future	7,049.1100	7.0491	6,737.2000	6.7372	(4.425)	0	0	0
2018/10/22	2030	07/02/2019	9.60	Put	Bond Future	2,320.0500	2.3200	2,119.5300	2.1195	(8.643)	0	0	0
2018/10/22	2030	07/02/2019	9.60	Call	Bond Future	1,626.3800	1.6264	1,752.7800	1.7528	7.772	0	0	1,320
2018/10/22	2030	07/02/2019	8.90	Put	Bond Future	5,474.1700	5.4742	5,179.6700	5.1797	(5.380)	0	0	0
2018/10/22	2030	07/02/2019	9.40	Put	Bond Future	3,050.3100	3.0503	2,818.3000	2.8183	(7.606)	0	0	0
2018/10/22	2030	07/02/2019	9.40	Call	Bond Future	1,104.8300	1.1048	1,199.7400	1.1997	8.590	0	0	0
2018/10/22	2030	07/02/2019	8.70	Put	Bond Future	6,669.9400	6.6699	6,361.0500	6.3611	(4.631)	0	0	0
2018/10/22	2030	07/02/2019	8.70	Call	Bond Future	153.0500	0.1530	171.0800	0.1711	11.780	0	0	0

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2018/10/22	2030	02/05/2019	9.41	Call	Bond Future	1,577.0300	1.5770	1,684.6000	1.6846	6.821	0	0	0
2018/10/22	2030	02/05/2019			Bond Future	9.7952	90.3357	9.7402	90.6680	(0.562)	0.0000	0.0000	0
2018/10/22	2030	02/05/2019	9.39	Call	Bond Future	1,528.9300	1.5289	1,634.1400	1.6341	6.881	0	0	0
2018/10/22	2030	02/05/2019	9.39	Put	Bond Future	4,016.6200	4.0166	3,789.5400	3.7895	(5.654)	0	0	0
2018/10/22	2030	02/05/2019	9.41	Put	Bond Future	3,939.7500	3.9398	3,715.0300	3.7150	(5.704)	0	0	0
2018/10/22	2030	02/05/2019	9.40	Call	Bond Future	1,552.8700	1.5529	1,659.2600	1.6593	6.851	0	0	0
2018/10/22	2030	02/05/2019	9.40	Put	Bond Future	3,978.0500	3.9781	3,752.1500	3.7521	(5.679)	0	0	0
2018/10/22	2030	01/08/2019	9.91	Put	Bond Future	3,283.3800	3.2834	3,108.3800	3.1084	(5.330)	0	0	0
2018/10/22	2030	01/08/2019			Bond Future	9.8886	87.9720	9.8316	88.3091	(0.576)	0.0000	0.0000	0
2018/10/22	2030	01/08/2019	9.91	Call	Bond Future	3,409.8400	3.4098	3,571.8800	3.5719	4.752	0	0	0
2018/10/22	2030	01/08/2019	9.92	Call	Bond Future	3,441.9900	3.4420	3,604.9800	3.6050	4.735	0	0	0
2018/10/22	2030	01/08/2019	9.90	Put	Bond Future	3,310.2800	3.3103	3,134.3500	3.1344	(5.315)	0	0	0
2018/10/22	2030	01/08/2019	9.92	Put	Bond Future	3,256.6600	3.2567	3,082.6100	3.0826	(5.344)	0	0	0
2018/10/22	2030	01/08/2019	9.90	Call	Bond Future	3,377.8100	3.3778	3,538.9200	3.5389	4.770	0	0	0
2018/10/22	2032	01/11/2018	8.77	Put	Bond Future	7,492.1200	7.4921	7,145.8000	7.1458	(4.622)	0	0	0
2018/10/22	2032	01/11/2018			Bond Future	9.8171	89.2803	9.7659	89.6267	(0.521)	0.0000	0.0000	38,628
2018/10/22	2032	01/11/2018	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2032	01/11/2018	8.76	Put	Bond Future	7,567.8900	7.5679	7,221.5700	7.2216	(4.576)	0	0	0
2018/10/22	2032	01/11/2018	8.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2032	01/11/2018	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2032	01/11/2018	8.75	Put	Bond Future	7,643.7400	7.6437	7,297.4200	7.2974	(4.531)	0	0	0
2018/10/22	2032	07/02/2019	8.81	Call	Bond Future	120.6000	0.1206	135.0800	0.1351	12.007	0	0	0
2018/10/22	2032	07/02/2019	8.80	Put	Bond Future	7,929.9500	7.9300	7,591.2900	7.5913	(4.271)	0	0	0
2018/10/22	2032	07/02/2019			Bond Future	9.9096	90.9969	9.8566	91.3496	(0.535)	0.0000	0.0000	4,456
2018/10/22	2032	07/02/2019	8.82	Call	Bond Future	124.7300	0.1247	139.6900	0.1397	11.994	0	0	0
2018/10/22	2032	07/02/2019	8.82	Put	Bond Future	7,788.8500	7.7888	7,451.1300	7.4511	(4.336)	0	0	0
2018/10/22	2032	07/02/2019	8.81	Put	Bond Future	7,859.3000	7.8593	7,521.1000	7.5211	(4.303)	0	0	0
2018/10/22	2032	07/02/2019	8.80	Call	Bond Future	116.5900	0.1166	130.6100	0.1306	12.025	0	0	0
2018/10/22	2032	02/05/2019	9.62	Put	Bond Future	4,238.6300	4.2386	3,998.7600	3.9988	(5.659)	0	0	0
2018/10/22	2032	02/05/2019	9.61	Call	Bond Future	1,750.3600	1.7504	1,867.7300	1.8677	6.705	0	0	0
2018/10/22	2032	02/05/2019			Bond Future	9.9899	88.3540	9.9352	88.7125	(0.548)	0.0000	0.0000	0
2018/10/22	2032	02/05/2019	9.62	Call	Bond Future	1,776.9400	1.7769	1,895.5800	1.8956	6.677	0	0	0
2018/10/22	2032	02/05/2019	9.61	Put	Bond Future	4,279.9400	4.2799	4,038.8000	4.0388	(5.634)	0	0	0
2018/10/22	2032	02/05/2019	9.63	Call	Bond Future	1,803.7500	1.8038	1,923.6600	1.9237	6.648	0	0	0
2018/10/22	2032	02/05/2019	9.63	Put	Bond Future	4,197.6300	4.1976	3,959.0300	3.9590	(5.684)	0	0	0
2018/10/22	2032	01/08/2019	10.10	Call	Bond Future	3,834.8100	3.8348	4,009.5700	4.0096	4.557	0	0	0
2018/10/22	2032	01/08/2019	10.11	Put	Bond Future	3,659.1000	3.6591	3,471.0300	3.4710	(5.140)	0	0	0
2018/10/22	2032	01/08/2019			Bond Future	10.0773	89.9589	10.0207	90.3227	(0.561)	0.0000	0.0000	0
2018/10/22	2032	01/08/2019	10.10	Put	Bond Future	3,689.4000	3.6894	3,500.3500	3.5004	(5.124)	0	0	0
2018/10/22	2032	01/08/2019	10.11	Call	Bond Future	3,868.4600	3.8685	4,044.2000	4.0442	4.543	0	0	0
2018/10/22	2032	01/08/2019	10.09	Call	Bond Future	3,801.3000	3.8013	3,975.0700	3.9751	4.571	0	0	0
2018/10/22	2032	01/08/2019	10.09	Put	Bond Future	3,719.9100	3.7199	3,529.8700	3.5299	(5.109)	0	0	0
2018/10/22	2033	01/11/2018			Bond Future	103.0982	103.0982	103.1141	103.1141	0.015	0.0000	0.0000	603
2018/10/22	2033	07/02/2019			Bond Future	105.1061	105.1061	105.1227	105.1227	0.016	0.0000	0.0000	5,770
2018/10/22	2033	02/05/2019			Bond Future	105.7246	105.7246	105.7408	105.7408	0.015	0.0000	0.0000	0
2018/10/22	2033	01/08/2019			Bond Future	107.6659	107.6659	107.6805	107.6805	0.014	0.0000	0.0000	0

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2018/10/22	2037	01/11/2018	9.03	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/22	2037	01/11/2018			Bond Future	10.0364	89.4968	9.9803	89.9174	(0.559)	0.0000	0.0000	52,999
2018/10/22	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2037	01/11/2018	9.01	Put	Bond Future	8,217.9700	8.2180	7,797.4100	7.7974	(5.118)	0	0	0
2018/10/22	2037	01/11/2018	9.03	Put	Bond Future	8,046.7800	8.0468	7,626.2100	7.6262	(5.227)	0	0	0
2018/10/22	2037	01/11/2018	9.02	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/22	2037	01/11/2018	9.02	Put	Bond Future	8,132.3200	8.1323	7,711.7500	7.7117	(5.172)	0	0	0
2018/10/22	2037	07/02/2019	9.06	Put	Bond Future	8,556.4000	8.5564	8,149.6100	8.1496	(4.754)	0	0	0
2018/10/22	2037	07/02/2019	9.05	Call	Bond Future	154.8800	0.1549	175.7400	0.1757	13.468	0	0	0
2018/10/22	2037	07/02/2019			Bond Future	10.1236	86.9576	10.0655	87.3860	(0.573)	0.0000	0.0000	11,591
2018/10/22	2037	07/02/2019	9.06	Call	Bond Future	161.0800	0.1611	182.6800	0.1827	13.409	0	0	0
2018/10/22	2037	07/02/2019	9.05	Put	Bond Future	8,634.9100	8.6349	8,227.3800	8.2274	(4.720)	0	0	0
2018/10/22	2037	07/02/2019	9.07	Call	Bond Future	167.5400	0.1675	189.9000	0.1899	13.346	0	0	0
2018/10/22	2037	07/02/2019	9.07	Put	Bond Future	8,478.2700	8.4783	8,072.2400	8.0722	(4.789)	0	0	0
2018/10/22	2037	02/05/2019	9.81	Put	Bond Future	4,846.0500	4.8461	4,554.6100	4.5546	(6.014)	0	0	0
2018/10/22	2037	02/05/2019			Bond Future	10.2019	88.4026	10.1421	88.8380	(0.586)	0.0000	0.0000	0
2018/10/22	2037	02/05/2019	9.80	Call	Bond Future	1,901.0000	1.9010	2,043.4200	2.0434	7.492	0	0	0
2018/10/22	2037	02/05/2019	9.80	Put	Bond Future	4,893.1100	4.8931	4,600.1200	4.6001	(5.988)	0	0	0
2018/10/22	2037	02/05/2019	9.81	Call	Bond Future	1,930.3100	1.9303	2,074.2800	2.0743	7.458	0	0	0
2018/10/22	2037	02/05/2019	9.79	Call	Bond Future	1,872.1800	1.8722	2,013.0600	2.0131	7.525	0	0	0
2018/10/22	2037	02/05/2019	9.79	Put	Bond Future	4,940.7600	4.9408	4,646.2300	4.6462	(5.961)	0	0	0
2018/10/22	2037	01/08/2019	10.31	Call	Bond Future	4,296.3600	4.2964	4,512.1600	4.5122	5.023	0	0	0
2018/10/22	2037	01/08/2019			Bond Future	10.2895	85.7534	10.2278	86.1955	(0.599)	0.0000	0.0000	0
2018/10/22	2037	01/08/2019	10.29	Call	Bond Future	4,222.7300	4.2227	4,436.1600	4.4362	5.054	0	0	0
2018/10/22	2037	01/08/2019	10.29	Put	Bond Future	4,218.8700	4.2189	3,990.2400	3.9902	(5.419)	0	0	0
2018/10/22	2037	01/08/2019	10.31	Put	Bond Future	4,149.9000	4.1499	3,923.6400	3.9236	(5.452)	0	0	0
2018/10/22	2037	01/08/2019	10.30	Call	Bond Future	4,259.4700	4.2595	4,474.0900	4.4741	5.039	0	0	0
2018/10/22	2037	01/08/2019	10.30	Put	Bond Future	4,184.2700	4.1843	3,956.8300	3.9568	(5.436)	0	0	0
2018/10/22	2038	01/11/2018			Bond Future	122.8446	122.8446	122.6781	122.6781	(0.136)	0.0000	0.0000	2,886
2018/10/22	2038	07/02/2019			Bond Future	123.6458	123.6458	123.4765	123.4765	(0.137)	0.0000	0.0000	6,960
2018/10/22	2038	02/05/2019			Bond Future	125.7200	125.7200	125.5469	125.5469	(0.138)	0.0000	0.0000	0
2018/10/22	2038	01/08/2019			Bond Future	127.9759	127.9759	127.7976	127.7976	(0.139)	0.0000	0.0000	0
2018/10/22	2040	01/11/2018	9.09	Put	Bond Future	8,960.3300	8.9603	8,430.7000	8.4307	(5.911)	0	0	0
2018/10/22	2040	01/11/2018	9.80	Call	Bond Future	110.2500	0.1103	120.6600	0.1207	9.442	0	0	1,770
2018/10/22	2040	01/11/2018	10.00	Put	Bond Future	1,506.9900	1.5070	1,065.4800	1.0655	(29.297)	0	0	0
2018/10/22	2040	01/11/2018			Bond Future	10.1314	92.5714	10.0653	93.1010	(0.653)	0.0000	0.0000	26,076
2018/10/22	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2040	01/11/2018	9.08	Put	Bond Future	9,053.1500	9.0532	8,523.5200	8.5235	(5.850)	0	0	0
2018/10/22	2040	01/11/2018	9.20	Put	Bond Future	7,948.2400	7.9482	7,418.6000	7.4186	(6.664)	0	0	0
2018/10/22	2040	01/11/2018	9.20	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	3,940
2018/10/22	2040	01/11/2018	9.80	Put	Bond Future	2,816.0600	2.8161	2,296.8400	2.2968	(18.438)	0	0	0
2018/10/22	2040	01/11/2018	9.60	Put	Bond Future	4,416.9500	4.4169	3,885.5800	3.8856	(12.030)	0	0	0
2018/10/22	2040	01/11/2018	9.60	Call	Bond Future	14.3600	0.0144	12.6200	0.0126	(12.117)	0	0	0
2018/10/22	2040	01/11/2018	9.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2040	01/11/2018	9.10	Put	Bond Future	8,867.6400	8.8676	8,338.0100	8.3380	(5.973)	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
2018/10/22	2040	01/11/2018	10.00	Call	Bond Future	449.5900	0.4496	537.7100	0.5377	19.600	0	0	2,690
2018/10/22	2040	01/11/2018	9.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2040	01/11/2018	9.07	Put	Bond Future	9,146.1200	9.1461	8,616.4900	8.6165	(5.791)	0	0	0
2018/10/22	2040	01/11/2018	9.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/22	2040	01/11/2018	8.50	Put	Bond Future	14,680.0200	14.6800	14,150.3900	14.1504	(3.608)	0	0	0
2018/10/22	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/22	2040	07/02/2019	9.13	Call	Bond Future	148.8900	0.1489	175.2100	0.1752	17.677	0	0	0
2018/10/22	2040	07/02/2019	9.11	Put	Bond Future	9,569.5800	9.5696	9,054.7600	9.0548	(5.380)	0	0	0
2018/10/22	2040	07/02/2019			Bond Future	10.2187	89.8407	10.1503	90.3802	(0.670)	0.0000	0.0000	2,384
2018/10/22	2040	07/02/2019	9.13	Put	Bond Future	9,395.5500	9.3955	8,882.3400	8.8823	(5.462)	0	0	0
2018/10/22	2040	07/02/2019	9.11	Call	Bond Future	139.0400	0.1390	163.7500	0.1638	17.772	0	0	0
2018/10/22	2040	07/02/2019	9.12	Put	Bond Future	9,482.4200	9.4824	8,968.4000	8.9684	(5.421)	0	0	0
2018/10/22	2040	07/02/2019	9.12	Call	Bond Future	143.8900	0.1439	169.4000	0.1694	17.729	0	0	0
2018/10/22	2040	02/05/2019	9.89	Call	Bond Future	2,043.5100	2.0435	2,228.0400	2.2280	9.030	0	0	0
2018/10/22	2040	02/05/2019	9.88	Put	Bond Future	5,337.7800	5.3378	4,971.8800	4.9719	(6.855)	0	0	0
2018/10/22	2040	02/05/2019			Bond Future	10.2970	91.3335	10.2265	91.8820	(0.685)	0.0000	0.0000	0
2018/10/22	2040	02/05/2019	9.90	Call	Bond Future	2,074.7100	2.0747	2,261.2000	2.2612	8.989	0	0	0
2018/10/22	2040	02/05/2019	9.90	Put	Bond Future	5,235.8900	5.2359	4,873.9100	4.8739	(6.913)	0	0	0
2018/10/22	2040	02/05/2019	9.89	Put	Bond Future	5,286.6400	5.2866	4,922.7000	4.9227	(6.884)	0	0	0
2018/10/22	2040	02/05/2019	9.88	Call	Bond Future	2,012.5800	2.0126	2,195.1500	2.1951	9.071	0	0	0
2018/10/22	2040	01/08/2019	10.37	Put	Bond Future	4,589.1700	4.5892	4,304.2800	4.3043	(6.208)	0	0	0
2018/10/22	2040	01/08/2019	10.36	Call	Bond Future	4,440.3000	4.4403	4,711.0300	4.7110	6.097	0	0	0
2018/10/22	2040	01/08/2019			Bond Future	10.3844	88.4873	10.3117	89.0444	(0.700)	0.0000	0.0000	0
2018/10/22	2040	01/08/2019	10.37	Call	Bond Future	4,478.9800	4.4790	4,751.2100	4.7512	6.078	0	0	0
2018/10/22	2040	01/08/2019	10.36	Put	Bond Future	4,626.9400	4.6269	4,340.5500	4.3406	(6.190)	0	0	0
2018/10/22	2040	01/08/2019	10.38	Call	Bond Future	4,518.1200	4.5181	4,791.8400	4.7918	6.058	0	0	0
2018/10/22	2040	01/08/2019	10.38	Put	Bond Future	4,551.9800	4.5520	4,268.5800	4.2686	(6.226)	0	0	0
2018/10/22	2044	01/11/2018	9.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	2044	01/11/2018			Bond Future	10.1359	89.7581	10.0698	90.2953	(0.652)	0.0000	0.0000	33,576
2018/10/22	2044	01/11/2018	9.12	Put	Bond Future	8,918.2100	8.9182	8,380.9900	8.3810	(6.024)	0	0	0
2018/10/22	2044	01/11/2018	9.13	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/22	2044	01/11/2018	9.14	Put	Bond Future	8,728.1800	8.7282	8,190.9500	8.1910	(6.155)	0	0	0
2018/10/22	2044	01/11/2018	9.13	Put	Bond Future	8,823.1200	8.8231	8,285.8900	8.2859	(6.089)	0	0	0
2018/10/22	2044	01/11/2018	9.14	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/22	2044	07/02/2019	9.18	Put	Bond Future	9,174.8400	9.1748	8,658.1700	8.6582	(5.631)	0	0	0
2018/10/22	2044	07/02/2019			Bond Future	10.2194	87.0985	10.1511	87.6458	(0.669)	0.0000	0.0000	6,535
2018/10/22	2044	07/02/2019	9.17	Call	Bond Future	169.4300	0.1694	199.1100	0.1991	17.518	0	0	0
2018/10/22	2044	07/02/2019	9.17	Put	Bond Future	9,263.1000	9.2631	8,745.5000	8.7455	(5.588)	0	0	0
2018/10/22	2044	07/02/2019	9.18	Call	Bond Future	175.2300	0.1752	205.8400	0.2058	17.468	0	0	0
2018/10/22	2044	07/02/2019	9.16	Call	Bond Future	163.7900	0.1638	192.5600	0.1926	17.565	0	0	0
2018/10/22	2044	07/02/2019	9.16	Put	Bond Future	9,351.6700	9.3517	8,833.1600	8.8332	(5.545)	0	0	0
2018/10/22	2044	02/05/2019	9.90	Call	Bond Future	2,112.9100	2.1129	2,302.8400	2.3028	8.989	0	0	0
2018/10/22	2044	02/05/2019			Bond Future	10.2941	88.5458	10.2237	89.1022	(0.683)	0.0000	0.0000	0
2018/10/22	2044	02/05/2019	9.90	Put	Bond Future	5,309.3200	5.3093	4,942.9300	4.9429	(6.901)	0	0	0
2018/10/22	2044	02/05/2019	9.91	Call	Bond Future	2,145.1000	2.1451	2,337.0300	2.3370	8.947	0	0	0
2018/10/22	2044	02/05/2019	9.92	Put	Bond Future	5,206.7100	5.2067	4,844.3200	4.8443	(6.960)	0	0	0
2018/10/22	2044	02/05/2019	9.91	Put	Bond Future	5,257.9400	5.2579	4,893.5500	4.8936	(6.930)	0	0	0

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2018/10/22	2044	02/05/2019	9.92	Call	Bond Future	2,177.3000	2.1773	2,371.2300	2.3712	8.907	0	0	0
2018/10/22	2044	01/08/2019	10.40	Put	Bond Future	4,443.9100	4.4439	4,161.4800	4.1615	(6.355)	0	0	0
2018/10/22	2044	01/08/2019			Bond Future	10.3774	85.7741	10.3049	86.3393	(0.699)	0.0000	0.0000	0
2018/10/22	2044	01/08/2019	10.39	Call	Bond Future	4,578.6900	4.5787	4,859.8600	4.8599	6.141	0	0	0
2018/10/22	2044	01/08/2019	10.39	Put	Bond Future	4,481.2100	4.4812	4,197.2400	4.1972	(6.337)	0	0	0
2018/10/22	2044	01/08/2019	10.40	Call	Bond Future	4,618.6700	4.6187	4,901.3800	4.9014	6.121	0	0	0
2018/10/22	2044	01/08/2019	10.38	Call	Bond Future	4,539.1500	4.5392	4,818.7800	4.8188	6.160	0	0	0
2018/10/22	2044	01/08/2019	10.38	Put	Bond Future	4,519.0800	4.5191	4,233.5700	4.2336	(6.318)	0	0	0
2018/10/22	2046	01/11/2018			Bond Future	116.9026	116.9026	116.9207	116.9207	0.015	0.0000	0.0000	2,927
2018/10/22	2046	07/02/2019			Bond Future	119.1794	119.1794	119.1984	119.1984	0.016	0.0000	0.0000	9,155
2018/10/22	2046	02/05/2019			Bond Future	119.4933	119.4933	119.5118	119.5118	0.015	0.0000	0.0000	0
2018/10/22	2046	01/08/2019			Bond Future	121.6874	121.6874	121.7041	121.7041	0.014	0.0000	0.0000	0
2018/10/22	2050	01/11/2018			Bond Future	122.7664	122.7664	122.7854	122.7854	0.015	0.0000	0.0000	2,795
2018/10/22	2050	07/02/2019			Bond Future	123.3860	123.3860	123.4057	123.4057	0.016	0.0000	0.0000	7,315
2018/10/22	2050	02/05/2019			Bond Future	125.4558	125.4558	125.4750	125.4750	0.015	0.0000	0.0000	0
2018/10/22	2050	01/08/2019			Bond Future	125.9419	125.9419	125.9594	125.9594	0.014	0.0000	0.0000	0
2018/10/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	AL37	01/11/2018			Index Future	589.0610	589.0610	590.1820	590.1820	0.190	0.0000	0.0000	0
2018/10/22	AL37	07/02/2019			Index Future	600.3860	600.3860	601.5280	601.5280	0.190	0.0000	0.0000	0
2018/10/22	AL37	02/05/2019			Index Future	610.3650	610.3650	611.5260	611.5260	0.190	0.0000	0.0000	0
2018/10/22	AL37	01/08/2019			Index Future	621.4560	621.4560	622.6300	622.6300	0.189	0.0000	0.0000	0
2018/10/22	AL7T	01/11/2018			Index Future	677.9530	677.9530	679.9120	679.9120	0.289	0.0000	0.0000	0
2018/10/22	AL7T	07/02/2019			Index Future	690.9880	690.9880	692.9830	692.9830	0.289	0.0000	0.0000	0
2018/10/22	AL7T	02/05/2019			Index Future	702.4730	702.4730	704.5010	704.5010	0.289	0.0000	0.0000	0
2018/10/22	AL7T	01/08/2019			Index Future	715.2370	715.2370	717.2930	717.2930	0.287	0.0000	0.0000	0
2018/10/22	ALBI	01/11/2018			Index Future	612.2800	612.2800	614.7930	614.7930	0.410	0.0000	0.0000	590
2018/10/22	ALBI	07/02/2019			Index Future	624.0520	624.0520	626.6130	626.6130	0.410	0.0000	0.0000	748
2018/10/22	ALBI	02/05/2019			Index Future	634.4240	634.4240	637.0270	637.0270	0.410	0.0000	0.0000	0
2018/10/22	ALBI	01/08/2019			Index Future	645.9520	645.9520	648.5950	648.5950	0.409	0.0000	0.0000	0
2018/10/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/22	ES33	01/11/2018			Bond Future	11.2385	74.3457	11.1818	74.6692	(0.504)	0.0000	0.0000	7,037
2018/10/22	ES33	07/02/2019			Bond Future	11.3815	75.7752	11.3226	76.1047	(0.518)	0.0000	0.0000	494
2018/10/22	ES33	02/05/2019			Bond Future	11.5031	73.2451	11.4422	73.5800	(0.529)	0.0000	0.0000	0
2018/10/22	ES33	01/08/2019			Bond Future	11.6366	74.5756	11.5737	74.9155	(0.541)	0.0000	0.0000	0
2018/10/22	ES42	01/11/2018			Bond Future	11.4675	76.2858	11.4009	76.7149	(0.581)	0.0000	0.0000	0
2018/10/22	ES42	07/02/2019			Bond Future	11.6027	77.7526	11.5335	78.1897	(0.597)	0.0000	0.0000	5,169
2018/10/22	ES42	02/05/2019			Bond Future	11.7234	74.7848	11.6517	75.2290	(0.611)	0.0000	0.0000	0
2018/10/22	ES42	01/08/2019			Bond Future	11.8527	76.1429	11.7786	76.5942	(0.626)	0.0000	0.0000	0
2018/10/22	GOVI	01/11/2018	653.50	Put	GOVI	474,230.0000	47.4230	447,730.0000	44.7730	(5.588)	0	0	0
2018/10/22	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	01/11/2018			GOVI	606.0770	606.0770	608.7270	608.7270	0.437	0.0000	0.0000	105
2018/10/22	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	01/11/2018	653.49	Put	GOVI	474,130.0000	47.4130	447,630.0000	44.7630	(5.589)	0	0	0
2018/10/22	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	01/11/2018	653.51	Put	GOVI	474,330.0000	47.4330	447,830.0000	44.7830	(5.587)	0	0	0
2018/10/22	GOVI	07/02/2019	666.53	Put	GOVI	488,000.0000	48.8000	461,010.0000	46.1010	(5.531)	0	0	0
2018/10/22	GOVI	07/02/2019			GOVI	617.7300	617.7300	620.4290	620.4290	0.437	0.0000	0.0000	357
2018/10/22	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	07/02/2019	666.52	Put	GOVI	487,900.0000	48.7900	460,910.0000	46.0910	(5.532)	0	0	0
2018/10/22	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	07/02/2019	666.51	Put	GOVI	487,800.0000	48.7800	460,810.0000	46.0810	(5.533)	0	0	0
2018/10/22	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	02/05/2019	647.88	Put	GOVI	198,830.0000	19.8830	171,390.0000	17.1390	(13.801)	0	0	0
2018/10/22	GOVI	02/05/2019	647.86	Put	GOVI	198,630.0000	19.8630	171,190.0000	17.1190	(13.815)	0	0	0
2018/10/22	GOVI	02/05/2019			GOVI	627.9970	627.9970	630.7410	630.7410	0.437	0.0000	0.0000	0
2018/10/22	GOVI	02/05/2019	647.87	Put	GOVI	198,730.0000	19.8730	171,290.0000	17.1290	(13.808)	0	0	0
2018/10/22	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	01/08/2019	638.68	Call	GOVI	7,280.0000	0.7280	35,150.0000	3.5150	382.830	0	0	0
2018/10/22	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	01/08/2019			GOVI	639.4080	639.4080	642.1950	642.1950	0.436	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
2018/10/22	GOVI	01/08/2019	638.69	Call	GOVI	7,180.0000		0.7180	35,050.0000	3.5050	388.162	0	0	0
2018/10/22	GOVI	01/08/2019	638.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	01/08/2019	638.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	GOVI	01/08/2019	638.67	Call	GOVI	7,380.0000		0.7380	35,250.0000	3.5250	377.642	0	0	0
2018/10/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/22	IGOV	01/11/2018			Index Future	253.7460		253.7460	253.8540	253.8540	0.043	0.0000	0.0000	407
2018/10/22	IGOV	07/02/2019			Index Future	258.6880		258.6880	258.7990	258.7990	0.043	0.0000	0.0000	414
2018/10/22	IGOV	02/05/2019			Index Future	263.0280		263.0280	263.1390	263.1390	0.042	0.0000	0.0000	0
2018/10/22	IGOV	01/08/2019			Index Future	267.8580		267.8580	267.9670	267.9670	0.041	0.0000	0.0000	0
2018/10/22	IS01	20/12/2018			Interest Rate Swap	102.2400		102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/22	IS01	22/03/2019			Interest Rate Swap	99.5800		99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/22	IS01	20/06/2019			Interest Rate Swap	102.0600		102.0600	102.0500	102.0500	(0.010)	0.0000	0.0000	0
2018/10/22	IS01	19/09/2019			Interest Rate Swap	100.0100		100.0100	99.9800	99.9800	(0.030)	0.0000	0.0000	0
2018/10/22	IS02	21/12/2018			Interest Rate Swap	98.9000		98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/22	IS02	15/03/2019			Interest Rate Swap	99.3300		99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/10/22	IS02	21/06/2019			Interest Rate Swap	99.7900		99.7900	99.7800	99.7800	(0.010)	0.0000	0.0000	0
2018/10/22	IS02	20/09/2019			Interest Rate Swap	102.0100		102.0100	101.9800	101.9800	(0.029)	0.0000	0.0000	0
2018/10/22	IS02	20/12/2019			Interest Rate Swap	103.0900		103.0900	103.0700	103.0700	(0.019)	0.0000	0.0000	0
2018/10/22	IS02	23/03/2020			Interest Rate Swap	99.2200		99.2200	99.1900	99.1900	(0.030)	0.0000	0.0000	0
2018/10/22	IS02	22/06/2020			Interest Rate Swap	102.9200		102.9200	102.8800	102.8800	(0.039)	0.0000	0.0000	0
2018/10/22	IS02	21/09/2020			Interest Rate Swap	100.0500		100.0500	100.0100	100.0100	(0.040)	0.0000	0.0000	0
2018/10/22	IS05	17/12/2020			Interest Rate Swap	96.9900		96.9900	96.9500	96.9500	(0.041)	0.0000	0.0000	0
2018/10/22	IS05	16/03/2021			Interest Rate Swap	96.3100		96.3100	96.2700	96.2700	(0.042)	0.0000	0.0000	0
2018/10/22	IS05	15/06/2021			Interest Rate Swap	95.6100		95.6100	95.5500	95.5500	(0.063)	0.0000	0.0000	0
2018/10/22	IS05	21/09/2021			Interest Rate Swap	95.8800		95.8800	95.8100	95.8100	(0.073)	0.0000	0.0000	0
2018/10/22	IS05	21/12/2021			Interest Rate Swap	98.1600		98.1600	98.0800	98.0800	(0.081)	0.0000	0.0000	51
2018/10/22	IS05	15/03/2022			Interest Rate Swap	98.3800		98.3800	98.2900	98.2900	(0.091)	0.0000	0.0000	0
2018/10/22	IS05	21/06/2022			Interest Rate Swap	99.6500		99.6500	99.5600	99.5600	(0.090)	0.0000	0.0000	0
2018/10/22	IS05	20/09/2022			Interest Rate Swap	103.6400		103.6400	103.5500	103.5500	(0.087)	0.0000	0.0000	0
2018/10/22	IS05	20/12/2022			Interest Rate Swap	104.9700		104.9700	104.8700	104.8700	(0.095)	0.0000	0.0000	0
2018/10/22	IS05	22/03/2023			Interest Rate Swap	98.4800		98.4800	98.3500	98.3500	(0.132)	0.0000	0.0000	0
2018/10/22	IS05	20/06/2023			Interest Rate Swap	104.5800		104.5800	104.4400	104.4400	(0.134)	0.0000	0.0000	0
2018/10/22	IS05	19/09/2023			Interest Rate Swap	100.2000		100.2000	100.0400	100.0400	(0.160)	0.0000	0.0000	0
2018/10/22	IS10	17/12/2025			Interest Rate Swap	97.6000		97.6000	97.4700	97.4700	(0.133)	0.0000	0.0000	0
2018/10/22	IS10	16/03/2026			Interest Rate Swap	94.7100		94.7100	94.5700	94.5700	(0.148)	0.0000	0.0000	0
2018/10/22	IS10	15/06/2026			Interest Rate Swap	93.5500		93.5500	93.4100	93.4100	(0.150)	0.0000	0.0000	0
2018/10/22	IS10	21/09/2026			Interest Rate Swap	95.7600		95.7600	95.6100	95.6100	(0.157)	0.0000	0.0000	0
2018/10/22	IS10	21/12/2026			Interest Rate Swap	99.5700		99.5700	99.4200	99.4200	(0.151)	0.0000	0.0000	0
2018/10/22	IS10	15/03/2027			Interest Rate Swap	98.2300		98.2300	98.0800	98.0800	(0.153)	0.0000	0.0000	0
2018/10/22	IS10	21/06/2027			Interest Rate Swap	100.3400		100.3400	100.1800	100.1800	(0.159)	0.0000	0.0000	0
2018/10/22	IS10	20/09/2027			Interest Rate Swap	105.7900		105.7900	105.6300	105.6300	(0.151)	0.0000	0.0000	0
2018/10/22	IS10	20/12/2027			Interest Rate Swap	106.2000		106.2000	106.0200	106.0200	(0.169)	0.0000	0.0000	0

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2018/10/22	IS10	22/03/2028			Interest Rate Swap	99.8500		99.8500	99.6600	99.6600	(0.190)	0.0000	0.0000	0
2018/10/22	IS10	20/06/2028			Interest Rate Swap	106.9800		106.9800	106.7700	106.7700	(0.196)	0.0000	0.0000	0
2018/10/22	IS10	19/09/2028			Interest Rate Swap	100.6900		100.6900	100.4600	100.4600	(0.228)	0.0000	0.0000	0
2018/10/22	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/22	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/22	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/22	JBAF	19/12/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/22	JBAF	20/03/2019			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/22	JBAF	19/06/2019			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/22	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/22	R023	01/11/2018	10.58	Call	Bond Future	6,740.6300		6.7406	6,920.2000	6.9202	2.664	0	0	0
2018/10/22	R023	01/11/2018	10.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R023	01/11/2018			Bond Future	8.5591		98.5469	8.5076	98.7264	(0.601)	0.0000	0.0000	37,310
2018/10/22	R023	01/11/2018	10.59	Call	Bond Future	6,772.5300		6.7725	6,952.1000	6.9521	2.651	0	0	0
2018/10/22	R023	01/11/2018	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R023	01/11/2018	10.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R023	01/11/2018	10.57	Call	Bond Future	6,708.7200		6.7087	6,888.2900	6.8883	2.677	0	0	0
2018/10/22	R023	07/02/2019	10.59	Call	Bond Future	6,076.8100		6.0768	6,257.0400	6.2570	2.966	0	0	0
2018/10/22	R023	07/02/2019			Bond Future	8.6704		100.4416	8.6149	100.6244	(0.640)	0.0000	0.0000	17,382
2018/10/22	R023	07/02/2019	10.57	Call	Bond Future	6,016.7200		6.0167	6,196.8000	6.1968	2.993	0	0	0
2018/10/22	R023	07/02/2019	10.57	Put	Bond Future	10.1500		0.0101	7.4700	0.0075	(26.404)	0	0	0
2018/10/22	R023	07/02/2019	10.59	Put	Bond Future	9.4700		0.0095	6.9400	0.0069	(26.716)	0	0	0
2018/10/22	R023	07/02/2019	10.58	Call	Bond Future	6,046.7700		6.0468	6,226.9200	6.2269	2.979	0	0	0
2018/10/22	R023	07/02/2019	10.58	Put	Bond Future	9.8100		0.0098	7.2000	0.0072	(26.606)	0	0	0
2018/10/22	R023	02/05/2019	8.45	Call	Bond Future	741.0400		0.7410	804.0000	0.8040	8.496	0	0	0
2018/10/22	R023	02/05/2019	8.44	Put	Bond Future	1,745.8400		1.7458	1,622.3400	1.6223	(7.074)	0	0	0
2018/10/22	R023	02/05/2019			Bond Future	8.7640		98.1836	8.7046	98.3693	(0.678)	0.0000	0.0000	0
2018/10/22	R023	02/05/2019	8.46	Call	Bond Future	754.7500		0.7547	818.4700	0.8185	8.443	0	0	0
2018/10/22	R023	02/05/2019	8.46	Put	Bond Future	1,709.8800		1.7099	1,587.9000	1.5879	(7.134)	0	0	0
2018/10/22	R023	02/05/2019	8.45	Put	Bond Future	1,727.7900		1.7278	1,605.0500	1.6050	(7.104)	0	0	0
2018/10/22	R023	02/05/2019	8.44	Call	Bond Future	727.4700		0.7275	789.6700	0.7897	8.550	0	0	0
2018/10/22	R023	01/08/2019	8.95	Call	Bond Future	1,707.9900		1.7080	1,800.9800	1.8010	5.444	0	0	0
2018/10/22	R023	01/08/2019			Bond Future	8.8730		99.9673	8.8092	100.1550	(0.718)	0.0000	0.0000	0
2018/10/22	R023	01/08/2019	8.93	Call	Bond Future	1,671.6400		1.6716	1,763.5600	1.7636	5.499	0	0	0
2018/10/22	R023	01/08/2019	8.93	Put	Bond Future	1,504.1200		1.5041	1,408.3600	1.4084	(6.367)	0	0	0
2018/10/22	R023	01/08/2019	8.95	Put	Bond Future	1,481.8100		1.4818	1,387.1200	1.3871	(6.390)	0	0	0
2018/10/22	R023	01/08/2019	8.94	Call	Bond Future	1,689.7700		1.6898	1,782.2300	1.7822	5.472	0	0	0
2018/10/22	R023	01/08/2019	8.94	Put	Bond Future	1,492.9200		1.4929	1,397.7000	1.3977	(6.378)	0	0	0
2018/10/22	R035	01/11/2018	8.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R035	01/11/2018	8.92	Put	Bond Future	8,336.2400		8.3362	7,916.0900	7.9161	(5.040)	0	0	0
2018/10/22	R035	01/11/2018			Bond Future	9.9672		92.9008	9.9111	93.3210	(0.563)	0.0000	0.0000	43,318
2018/10/22	R035	01/11/2018	8.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2018/10/22	R035	01/11/2018	8.94	Put	Bond Future	8,166.6600	8.1667	7,746.5100	7.7465	(5.145)	0	0	0
2018/10/22	R035	01/11/2018	8.93	Put	Bond Future	8,251.4000	8.2514	7,831.2500	7.8313	(5.092)	0	0	0
2018/10/22	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R035	07/02/2019	8.98	Call	Bond Future	141.3400	0.1413	160.9400	0.1609	13.867	0	0	0
2018/10/22	R035	07/02/2019			Bond Future	10.0612	94.6870	10.0030	95.1150	(0.579)	0.0000	0.0000	29,276
2018/10/22	R035	07/02/2019	8.96	Call	Bond Future	132.0800	0.1321	150.4600	0.1505	13.916	0	0	0
2018/10/22	R035	07/02/2019	8.96	Put	Bond Future	8,766.2700	8.7663	8,356.6200	8.3566	(4.673)	0	0	0
2018/10/22	R035	07/02/2019	8.98	Put	Bond Future	8,608.0800	8.6081	8,199.6500	8.1997	(4.745)	0	0	0
2018/10/22	R035	07/02/2019	8.97	Call	Bond Future	136.6500	0.1366	155.6200	0.1556	13.882	0	0	0
2018/10/22	R035	07/02/2019	8.97	Put	Bond Future	8,687.0600	8.6871	8,278.0000	8.2780	(4.709)	0	0	0
2018/10/22	R035	02/05/2019	9.74	Put	Bond Future	4,888.7200	4.8887	4,597.0000	4.5970	(5.967)	0	0	0
2018/10/22	R035	02/05/2019			Bond Future	10.1381	91.7633	10.0780	92.1983	(0.592)	0.0000	0.0000	0
2018/10/22	R035	02/05/2019	9.74	Call	Bond Future	1,943.9400	1.9439	2,087.2100	2.0872	7.370	0	0	0
2018/10/22	R035	02/05/2019	9.75	Call	Bond Future	1,973.2000	1.9732	2,117.9900	2.1180	7.338	0	0	0
2018/10/22	R035	02/05/2019	9.75	Put	Bond Future	4,842.2600	4.8423	4,552.0600	4.5521	(5.993)	0	0	0
2018/10/22	R035	02/05/2019	9.73	Call	Bond Future	1,914.9300	1.9149	2,056.6700	2.0567	7.402	0	0	0
2018/10/22	R035	02/05/2019	9.73	Put	Bond Future	4,935.5200	4.9355	4,642.2700	4.6423	(5.942)	0	0	0
2018/10/22	R035	01/08/2019	10.23	Call	Bond Future	4,184.1400	4.1841	4,397.5000	4.3975	5.099	0	0	0
2018/10/22	R035	01/08/2019	10.22	Put	Bond Future	4,166.8500	4.1669	3,937.3700	3.9374	(5.507)	0	0	0
2018/10/22	R035	01/08/2019			Bond Future	10.2227	93.4302	10.1608	93.8718	(0.606)	0.0000	0.0000	0
2018/10/22	R035	01/08/2019	10.24	Call	Bond Future	4,221.2500	4.2213	4,435.8100	4.4358	5.083	0	0	0
2018/10/22	R035	01/08/2019	10.24	Put	Bond Future	4,098.5400	4.0985	3,871.4600	3.8715	(5.541)	0	0	0
2018/10/22	R035	01/08/2019	10.23	Put	Bond Future	4,132.4100	4.1324	3,904.1300	3.9041	(5.524)	0	0	0
2018/10/22	R035	01/08/2019	10.22	Call	Bond Future	4,147.5100	4.1475	4,359.6700	4.3597	5.115	0	0	0
2018/10/22	R186	01/11/2018	8.54	Put	Bond Future	4,009.8000	4.0098	3,736.0000	3.7360	(6.828)	0	0	0
2018/10/22	R186	01/11/2018	8.90	Call	Bond Future	73.5600	0.0736	70.4200	0.0704	(4.269)	0	0	0
2018/10/22	R186	01/11/2018	9.14	Call	Bond Future	423.1800	0.4232	470.7900	0.4708	11.251	0	0	0
2018/10/22	R186	01/11/2018	7.96	Put	Bond Future	7,678.3700	7.6784	7,405.0500	7.4050	(3.560)	0	0	0
2018/10/22	R186	01/11/2018			Bond Future	9.2029	111.2451	9.1567	111.5184	(0.502)	0.0000	0.0000	62,918
2018/10/22	R186	01/11/2018	8.53	Call	Bond Future	0.7700	0.0008	0.3600	0.0004	(53.247)	0	0	0
2018/10/22	R186	01/11/2018	8.53	Put	Bond Future	4,071.6200	4.0716	3,797.8900	3.7979	(6.723)	0	0	0
2018/10/22	R186	01/11/2018	8.46	Put	Bond Future	4,506.1100	4.5061	4,232.6400	4.2326	(6.069)	0	0	0
2018/10/22	R186	01/11/2018	8.46	Call	Bond Future	0.2500	0.0003	0.1000	0.0001	(60.000)	0	0	5,000
2018/10/22	R186	01/11/2018	8.54	Call	Bond Future	0.9100	0.0009	0.4300	0.0004	(52.747)	0	0	0
2018/10/22	R186	01/11/2018	8.90	Put	Bond Future	1,881.4800	1.8815	1,605.0200	1.6050	(14.694)	0	0	2,500
2018/10/22	R186	01/11/2018	9.14	Put	Bond Future	795.3600	0.7954	569.6500	0.5697	(28.378)	0	0	5,000
2018/10/22	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/22	R186	01/11/2018	8.52	Call	Bond Future	0.6600	0.0007	0.3000	0.0003	(54.545)	0	0	0
2018/10/22	R186	01/11/2018	8.52	Put	Bond Future	4,133.5200	4.1335	3,859.8400	3.8598	(6.621)	0	0	0
2018/10/22	R186	07/02/2019	8.20	Call	Bond Future	96.2700	0.0963	106.5300	0.1065	10.658	0	0	0
2018/10/22	R186	07/02/2019	8.50	Call	Bond Future	264.9400	0.2649	291.0700	0.2911	9.863	0	0	1,000
2018/10/22	R186	07/02/2019	9.10	Put	Bond Future	2,382.8200	2.3828	2,196.8300	2.1968	(7.805)	0	0	1,000
2018/10/22	R186	07/02/2019	8.21	Put	Bond Future	6,593.8300	6.5938	6,326.1100	6.3261	(4.060)	0	0	0
2018/10/22	R186	07/02/2019	9.92	Put	Bond Future	632.1900	0.6322	553.6000	0.5536	(12.431)	0	0	1,170
2018/10/22	R186	07/02/2019			Bond Future	9.3017	108.0793	9.2531	108.3577	(0.522)	0.0000	0.0000	2,355
2018/10/22	R186	07/02/2019	8.20	Put	Bond Future	6,652.3200	6.6523	6,384.2600	6.3843	(4.030)	0	0	0
2018/10/22	R186	07/02/2019	8.50	Put	Bond Future	4,984.8500	4.9849	4,732.6600	4.7327	(5.059)	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
2018/10/22	R186	07/02/2019	9.10	Call	Bond Future	1,220.4000	1.2204	1,312.7300	1.3127	7.566	0	0	0
2018/10/22	R186	07/02/2019	8.21	Call	Bond Future	99.6100	0.0996	110.2100	0.1102	10.642	0	0	0
2018/10/22	R186	07/02/2019	9.92	Call	Bond Future	4,095.1600	4.0952	4,294.8900	4.2949	4.877	0	0	0
2018/10/22	R186	07/02/2019	8.30	Put	Bond Future	6,076.2200	6.0762	5,812.1900	5.8122	(4.345)	0	0	0
2018/10/22	R186	07/02/2019	8.22	Call	Bond Future	103.0500	0.1030	114.0000	0.1140	10.626	0	0	0
2018/10/22	R186	07/02/2019	8.22	Put	Bond Future	6,535.4800	6.5355	6,268.1100	6.2681	(4.091)	0	0	0
2018/10/22	R186	07/02/2019	9.27	Put	Bond Future	1,849.3400	1.8493	1,687.4500	1.6875	(8.754)	0	0	0
2018/10/22	R186	07/02/2019	9.27	Call	Bond Future	1,667.8300	1.6678	1,784.2600	1.7843	6.981	0	0	1,170
2018/10/22	R186	07/02/2019	8.30	Call	Bond Future	136.5500	0.1365	150.8400	0.1508	10.465	0	0	210
2018/10/22	R186	07/02/2019	8.77	Put	Bond Future	3,680.4900	3.6805	3,453.1500	3.4531	(6.177)	0	0	0
2018/10/22	R186	07/02/2019	8.77	Call	Bond Future	580.1000	0.5801	631.0800	0.6311	8.788	0	0	1,170
2018/10/22	R186	07/02/2019	9.90	Call	Bond Future	4,007.6000	4.0076	4,205.2900	4.2053	4.933	0	0	0
2018/10/22	R186	07/02/2019	9.90	Put	Bond Future	654.3100	0.6543	573.6800	0.5737	(12.323)	0	0	1,000
2018/10/22	R186	02/05/2019	10.07	Call	Bond Future	4,840.4400	4.8404	5,031.3000	5.0313	3.943	0	0	0
2018/10/22	R186	02/05/2019	9.01	Put	Bond Future	3,544.3500	3.5444	3,350.5500	3.3506	(5.468)	0	0	0
2018/10/22	R186	02/05/2019	9.96	Put	Bond Future	1,286.8700	1.2869	1,186.3400	1.1863	(7.812)	0	0	90
2018/10/22	R186	02/05/2019	9.02	Call	Bond Future	1,420.7600	1.4208	1,510.8200	1.5108	6.339	0	0	0
2018/10/22	R186	02/05/2019			Bond Future	9.3904	109.8755	9.3397	110.1583	(0.540)	0.0000	0.0000	0
2018/10/22	R186	02/05/2019	9.03	Call	Bond Future	1,442.9700	1.4430	1,534.0500	1.5341	6.312	0	0	0
2018/10/22	R186	02/05/2019	9.03	Put	Bond Future	3,474.3400	3.4743	3,282.5800	3.2826	(5.519)	0	0	0
2018/10/22	R186	02/05/2019	9.30	Call	Bond Future	2,121.9200	2.1219	2,241.2000	2.2412	5.621	0	0	200
2018/10/22	R186	02/05/2019	10.07	Put	Bond Future	1,143.8200	1.1438	1,051.8400	1.0518	(8.041)	0	0	200
2018/10/22	R186	02/05/2019	9.20	Put	Bond Future	2,919.9300	2.9199	2,745.8400	2.7458	(5.962)	0	0	0
2018/10/22	R186	02/05/2019	9.01	Call	Bond Future	1,398.7700	1.3988	1,487.8100	1.4878	6.366	0	0	0
2018/10/22	R186	02/05/2019	9.96	Call	Bond Future	4,396.7200	4.3967	4,579.0300	4.5790	4.147	0	0	0
2018/10/22	R186	02/05/2019	9.02	Put	Bond Future	3,509.2200	3.5092	3,316.4400	3.3164	(5.494)	0	0	0
2018/10/22	R186	02/05/2019	9.30	Put	Bond Future	2,626.7800	2.6268	2,463.2200	2.4632	(6.227)	0	0	0
2018/10/22	R186	02/05/2019	9.20	Call	Bond Future	1,852.9900	1.8530	1,961.7400	1.9617	5.869	0	0	90
2018/10/22	R186	02/05/2019	8.62	Put	Bond Future	5,089.6900	5.0897	4,858.9100	4.8589	(4.534)	0	0	0
2018/10/22	R186	02/05/2019	8.62	Call	Bond Future	685.3900	0.6854	737.4500	0.7375	7.596	0	0	90
2018/10/22	R186	02/05/2019	8.70	Put	Bond Future	4,743.0600	4.7431	4,519.3000	4.5193	(4.718)	0	0	0
2018/10/22	R186	02/05/2019	8.70	Call	Bond Future	807.0500	0.8070	866.1300	0.8661	7.320	0	0	200
2018/10/22	R186	01/08/2019	9.54	Call	Bond Future	3,112.9800	3.1130	3,250.9600	3.2510	4.432	0	0	0
2018/10/22	R186	01/08/2019			Bond Future	9.4890	106.5731	9.4361	106.8595	(0.558)	0.0000	0.0000	0
2018/10/22	R186	01/08/2019	9.52	Call	Bond Future	3,051.4800	3.0515	3,187.8400	3.1878	4.469	0	0	0
2018/10/22	R186	01/08/2019	9.52	Put	Bond Future	2,884.5100	2.8845	2,734.4500	2.7344	(5.202)	0	0	0
2018/10/22	R186	01/08/2019	9.54	Put	Bond Future	2,838.3300	2.8383	2,689.8900	2.6899	(5.230)	0	0	0
2018/10/22	R186	01/08/2019	9.53	Call	Bond Future	3,081.9800	3.0820	3,219.1500	3.2192	4.451	0	0	0
2018/10/22	R186	01/08/2019	9.53	Put	Bond Future	2,861.1500	2.8612	2,711.9000	2.7119	(5.216)	0	0	0
2018/10/22	R197	01/11/2018			Bond Future	301.2578	301.2578	301.4361	301.4361	0.059	0.0000	0.0000	3
2018/10/22	R197	07/02/2019			Bond Future	299.7778	299.7778	299.9606	299.9606	0.061	0.0000	0.0000	2,350
2018/10/22	R197	02/05/2019			Bond Future	304.8065	304.8065	304.9903	304.9903	0.060	0.0000	0.0000	0
2018/10/22	R197	01/08/2019			Bond Future	302.8498	302.8498	303.0317	303.0317	0.060	0.0000	0.0000	0
2018/10/22	R202	01/11/2018			Bond Future	235.5257	235.5257	235.5621	235.5621	0.015	0.0000	0.0000	2,075
2018/10/22	R202	07/02/2019			Bond Future	236.2103	236.2103	236.2482	236.2482	0.016	0.0000	0.0000	8,070
2018/10/22	R202	02/05/2019			Bond Future	240.1728	240.1728	240.2095	240.2095	0.015	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
2018/10/22	R202	01/08/2019			Bond Future	240.5708	240.5708	240.6041	240.6041	0.014	0.0000	0.0000	0
2018/10/22	R207	01/11/2018	6.76	Put	Bond Future	101.4100	0.1014	46.2400	0.0462	(54.403)	0	0	0
2018/10/22	R207	01/11/2018			Bond Future	6.8436	102.6886	6.7830	102.7572	(0.886)	0.0000	0.0000	18,869
2018/10/22	R207	01/11/2018	6.75	Call	Bond Future	5.1400	0.0051	16.0500	0.0161	212.257	0	0	0
2018/10/22	R207	01/11/2018	6.75	Put	Bond Future	111.0300	0.1110	53.3600	0.0534	(51.941)	0	0	0
2018/10/22	R207	01/11/2018	6.76	Call	Bond Future	6.8400	0.0068	20.2500	0.0202	196.053	0	0	0
2018/10/22	R207	01/11/2018	6.74	Call	Bond Future	4.0700	0.0041	12.9700	0.0130	218.673	0	0	0
2018/10/22	R207	01/11/2018	6.74	Put	Bond Future	121.2800	0.1213	61.6000	0.0616	(49.208)	0	0	0
2018/10/22	R207	07/02/2019	6.52	Call	Bond Future	52.6300	0.0526	73.3200	0.0733	39.312	0	0	0
2018/10/22	R207	07/02/2019	6.51	Put	Bond Future	237.9600	0.2380	188.3500	0.1884	(20.848)	0	0	0
2018/10/22	R207	07/02/2019			Bond Future	6.7217	101.0181	6.6431	101.0877	(1.170)	0.0000	0.0000	62
2018/10/22	R207	07/02/2019	6.53	Call	Bond Future	54.7600	0.0548	76.1300	0.0761	39.025	0	0	0
2018/10/22	R207	07/02/2019	6.53	Put	Bond Future	224.5900	0.2246	176.3500	0.1764	(21.479)	0	0	0
2018/10/22	R207	07/02/2019	6.52	Put	Bond Future	231.3300	0.2313	182.4100	0.1824	(21.147)	0	0	0
2018/10/22	R207	07/02/2019	6.51	Call	Bond Future	50.3900	0.0504	70.3900	0.0704	39.690	0	0	0
2018/10/22	R207	02/05/2019	7.63	Call	Bond Future	737.7500	0.7378	803.3200	0.8033	8.888	0	0	0
2018/10/22	R207	02/05/2019			Bond Future	6.5466	102.6968	6.4411	102.7675	(1.611)	0.0000	0.0000	0
2018/10/22	R207	02/05/2019	7.61	Call	Bond Future	725.0000	0.7250	790.4200	0.7904	9.023	0	0	0
2018/10/22	R207	02/05/2019	7.61	Put	Bond Future	17.4700	0.0175	12.2300	0.0122	(29.994)	0	0	0
2018/10/22	R207	02/05/2019	7.63	Put	Bond Future	16.9900	0.0170	11.9000	0.0119	(29.959)	0	0	0
2018/10/22	R207	02/05/2019	7.62	Call	Bond Future	731.4300	0.7314	796.9100	0.7969	8.952	0	0	0
2018/10/22	R207	02/05/2019	7.62	Put	Bond Future	17.2800	0.0173	12.1000	0.0121	(29.977)	0	0	0
2018/10/22	R207	01/08/2019	7.34	Put	Bond Future	21.1100	0.0211	14.6300	0.0146	(30.696)	0	0	0
2018/10/22	R207	01/08/2019	7.33	Call	Bond Future	582.9800	0.5830	646.9300	0.6469	10.970	0	0	0
2018/10/22	R207	01/08/2019			Bond Future	6.0355	100.9216	5.8739	100.9921	(2.676)	0.0000	0.0000	0
2018/10/22	R207	01/08/2019	7.34	Call	Bond Future	587.0200	0.5870	651.0500	0.6511	10.908	0	0	0
2018/10/22	R207	01/08/2019	7.33	Put	Bond Future	21.3900	0.0214	14.8300	0.0148	(30.669)	0	0	0
2018/10/22	R207	01/08/2019	7.35	Call	Bond Future	591.0500	0.5910	655.1700	0.6552	10.848	0	0	0
2018/10/22	R207	01/08/2019	7.35	Put	Bond Future	20.8300	0.0208	14.4400	0.0144	(30.677)	0	0	0
2018/10/22	R208	01/11/2018	7.11	Put	Bond Future	1,326.6000	1.3266	1,260.5900	1.2606	(4.976)	0	0	0
2018/10/22	R208	01/11/2018			Bond Future	7.7292	98.5689	7.6982	98.6349	(0.402)	0.0000	0.0000	29,067
2018/10/22	R208	01/11/2018	7.11	Call	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2018/10/22	R208	01/11/2018	7.12	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2018/10/22	R208	01/11/2018	7.10	Put	Bond Future	1,348.2000	1.3482	1,282.2000	1.2822	(4.895)	0	0	0
2018/10/22	R208	01/11/2018	7.12	Put	Bond Future	1,305.0100	1.3050	1,238.9900	1.2390	(5.059)	0	0	0
2018/10/22	R208	01/11/2018	7.10	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2018/10/22	R208	07/02/2019	7.07	Call	Bond Future	31.6800	0.0317	34.9700	0.0350	10.385	0	0	0
2018/10/22	R208	07/02/2019	7.08	Put	Bond Future	1,419.1000	1.4191	1,355.5400	1.3555	(4.479)	0	0	0
2018/10/22	R208	07/02/2019	7.06	Put	Bond Future	1,455.7400	1.4557	1,391.9500	1.3919	(4.382)	0	0	0
2018/10/22	R208	07/02/2019			Bond Future	7.8017	100.4641	7.7665	100.5311	(0.451)	0.0000	0.0000	176
2018/10/22	R208	07/02/2019	7.07	Put	Bond Future	1,437.3600	1.4374	1,373.6800	1.3737	(4.430)	0	0	0
2018/10/22	R208	07/02/2019	7.08	Call	Bond Future	32.8000	0.0328	36.2100	0.0362	10.396	0	0	0
2018/10/22	R208	07/02/2019	7.06	Call	Bond Future	30.6700	0.0307	33.8500	0.0338	10.368	0	0	0
2018/10/22	R208	02/05/2019	8.03	Put	Bond Future	467.3300	0.4673	434.6700	0.4347	(6.989)	0	0	0
2018/10/22	R208	02/05/2019	8.02	Call	Bond Future	731.5300	0.7315	766.5500	0.7666	4.787	0	0	0
2018/10/22	R208	02/05/2019			Bond Future	7.8686	98.7341	7.8289	98.8020	(0.504)	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
2018/10/22	R208	02/05/2019	8.03	Call	Bond Future	743.2000	0.7432	778.5100	0.7785	4.751	0	0	0
2018/10/22	R208	02/05/2019	8.02	Put	Bond Future	472.7200	0.4727	439.7700	0.4398	(6.970)	0	0	0
2018/10/22	R208	02/05/2019	8.04	Call	Bond Future	754.9400	0.7549	790.5200	0.7905	4.713	0	0	0
2018/10/22	R208	02/05/2019	8.04	Put	Bond Future	462.0200	0.4620	429.6300	0.4296	(7.011)	0	0	0
2018/10/22	R208	01/08/2019	8.16	Call	Bond Future	879.4300	0.8794	915.2400	0.9152	4.072	0	0	0
2018/10/22	R208	01/08/2019	8.17	Put	Bond Future	556.2300	0.5562	524.4500	0.5245	(5.713)	0	0	0
2018/10/22	R208	01/08/2019			Bond Future	7.9479	100.5277	7.9028	100.5955	(0.568)	0.0000	0.0000	0
2018/10/22	R208	01/08/2019	8.16	Put	Bond Future	561.6200	0.5616	529.6300	0.5296	(5.696)	0	0	0
2018/10/22	R208	01/08/2019	8.17	Call	Bond Future	888.9900	0.8890	925.0100	0.9250	4.052	0	0	0
2018/10/22	R208	01/08/2019	8.15	Call	Bond Future	869.9300	0.8699	905.5200	0.9055	4.091	0	0	0
2018/10/22	R208	01/08/2019	8.15	Put	Bond Future	567.0700	0.5671	534.8600	0.5349	(5.680)	0	0	0
2018/10/22	R209	01/11/2018	1,016.00	Call	Bond Future	69,599.8900	69.5999	69,954.6500	69.9547	0.510	0	0	0
2018/10/22	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R209	01/11/2018	9.34	Put	Bond Future	3,816.6400	3.8166	3,460.2900	3.4603	(9.337)	0	0	0
2018/10/22	R209	01/11/2018	9.97	Call	Bond Future	853.7000	0.8537	994.4100	0.9944	16.482	0	0	0
2018/10/22	R209	01/11/2018	9.98	Put	Bond Future	516.8500	0.5169	308.8900	0.3089	(40.236)	0	0	2,000
2018/10/22	R209	01/11/2018	8.98	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/22	R209	01/11/2018	10.00	Call	Bond Future	966.3400	0.9663	1,125.3400	1.1253	16.454	0	0	0
2018/10/22	R209	01/11/2018	9.64	Call	Bond Future	120.0700	0.1201	126.2800	0.1263	5.172	0	0	2,000
2018/10/22	R209	01/11/2018	9.47	Call	Bond Future	24.5200	0.0245	21.5900	0.0216	(11.949)	0	0	0
2018/10/22	R209	01/11/2018	9.82	Call	Bond Future	407.6100	0.4076	466.3800	0.4664	14.418	0	0	0
2018/10/22	R209	01/11/2018			Bond Future	9.9206	70.4878	9.8646	70.8425	(0.564)	0.0000	0.0000	113,096
2018/10/22	R209	01/11/2018	1,016.01	Call	Bond Future	69,599.8900	69.5999	69,954.6500	69.9547	0.510	0	0	0
2018/10/22	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R209	01/11/2018	8.89	Put	Bond Future	6,978.7300	6.9787	6,623.9700	6.6240	(5.083)	0	0	0
2018/10/22	R209	01/11/2018	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/10/22	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R209	01/11/2018	1,015.99	Call	Bond Future	69,599.8800	69.5999	69,954.6400	69.9546	0.510	0	0	0
2018/10/22	R209	01/11/2018	9.34	Call	Bond Future	5.4000	0.0054	3.8100	0.0038	(29.444)	0	0	0
2018/10/22	R209	01/11/2018	9.97	Put	Bond Future	542.8200	0.5428	328.7700	0.3288	(39.433)	0	0	0
2018/10/22	R209	01/11/2018	9.98	Call	Bond Future	890.3900	0.8904	1,037.1900	1.0372	16.487	0	0	0
2018/10/22	R209	01/11/2018	8.98	Put	Bond Future	6,329.6000	6.3296	5,974.8300	5.9748	(5.605)	0	0	0
2018/10/22	R209	01/11/2018	10.00	Put	Bond Future	467.7500	0.4677	271.9900	0.2720	(41.851)	0	0	5,850
2018/10/22	R209	01/11/2018	9.64	Put	Bond Future	1,924.7000	1.9247	1,576.1500	1.5762	(18.109)	0	0	0
2018/10/22	R209	01/11/2018	9.47	Put	Bond Future	2,956.2200	2.9562	2,598.5300	2.5985	(12.100)	0	0	760
2018/10/22	R209	01/11/2018	9.82	Put	Bond Future	1,046.7000	1.0467	750.7100	0.7507	(28.278)	0	0	760
2018/10/22	R209	01/11/2018	9.49	Call	Bond Future	30.1700	0.0302	27.2900	0.0273	(9.546)	0	0	0
2018/10/22	R209	01/11/2018	9.94	Call	Bond Future	748.5800	0.7486	871.2500	0.8713	16.387	0	0	0
2018/10/22	R209	01/11/2018	9.94	Put	Bond Future	626.1700	0.6262	394.0800	0.3941	(37.065)	0	0	0
2018/10/22	R209	01/11/2018	10.57	Call	Bond Future	3,936.4800	3.9365	4,282.7900	4.2828	8.797	0	0	0
2018/10/22	R209	01/11/2018	10.57	Put	Bond Future	10.3700	0.0104	1.9200	0.0019	(81.485)	0	0	0
2018/10/22	R209	01/11/2018	9.84	Call	Bond Future	455.5100	0.4555	523.6100	0.5236	14.950	0	0	0
2018/10/22	R209	01/11/2018	9.84	Put	Bond Future	966.8300	0.9668	680.1700	0.6802	(29.649)	0	0	0
2018/10/22	R209	01/11/2018	8.99	Put	Bond Future	6,257.9700	6.2580	5,903.1900	5.9032	(5.669)	0	0	0
2018/10/22	R209	01/11/2018	8.99	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	760
2018/10/22	R209	01/11/2018	9.49	Put	Bond Future	2,827.9200	2.8279	2,470.2800	2.4703	(12.647)	0	0	0
2018/10/22	R209	07/02/2019	8.97	Put	Bond Future	7,043.1100	7.0431	6,702.3700	6.7024	(4.838)	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
2018/10/22	R209	07/02/2019	10.20	Put	Bond Future	1,538.4000	1.5384	1,373.5500	1.3735	(10.716)	0	0	4,000
2018/10/22	R209	07/02/2019			Bond Future	10.0015	71.8430	9.9437	72.2044	(0.578)	0.0000	0.0000	87,230
2018/10/22	R209	07/02/2019	8.96	Call	Bond Future	154.0100	0.1540	174.0700	0.1741	13.025	0	0	0
2018/10/22	R209	07/02/2019	8.96	Put	Bond Future	7,109.6800	7.1097	6,768.3400	6.7683	(4.801)	0	0	0
2018/10/22	R209	07/02/2019	8.97	Call	Bond Future	158.9600	0.1590	179.6200	0.1796	12.997	0	0	0
2018/10/22	R209	07/02/2019	10.20	Call	Bond Future	2,758.1000	2.7581	2,954.6500	2.9546	7.126	0	0	0
2018/10/22	R209	07/02/2019	8.95	Call	Bond Future	149.1900	0.1492	168.6600	0.1687	13.050	0	0	0
2018/10/22	R209	07/02/2019	8.95	Put	Bond Future	7,176.4800	7.1765	6,834.5500	6.8346	(4.765)	0	0	0
2018/10/22	R209	07/02/2019	9.54	Put	Bond Future	3,821.8000	3.8218	3,545.6100	3.5456	(7.227)	0	0	0
2018/10/22	R209	07/02/2019	9.54	Call	Bond Future	858.9600	0.8590	944.1700	0.9442	9.920	0	0	4,000
2018/10/22	R209	07/02/2019	9.04	Put	Bond Future	6,587.2500	6.5873	6,251.4100	6.2514	(5.098)	0	0	0
2018/10/22	R209	07/02/2019	9.04	Call	Bond Future	201.0300	0.2010	226.5900	0.2266	12.715	0	0	4,000
2018/10/22	R209	02/05/2019	9.70	Put	Bond Future	4,068.5700	4.0686	3,826.1700	3.8262	(5.958)	0	0	0
2018/10/22	R209	02/05/2019			Bond Future	10.0711	69.8891	10.0116	70.2564	(0.591)	0.0000	0.0000	0
2018/10/22	R209	02/05/2019	9.69	Call	Bond Future	1,703.4000	1.7034	1,827.0600	1.8271	7.260	0	0	0
2018/10/22	R209	02/05/2019	9.69	Put	Bond Future	4,107.8600	4.1079	3,864.1600	3.8642	(5.933)	0	0	0
2018/10/22	R209	02/05/2019	9.70	Call	Bond Future	1,728.7500	1.7288	1,853.7100	1.8537	7.228	0	0	0
2018/10/22	R209	02/05/2019	9.68	Call	Bond Future	1,678.2500	1.6782	1,800.6200	1.8006	7.292	0	0	0
2018/10/22	R209	02/05/2019	9.68	Put	Bond Future	4,147.4400	4.1474	3,902.4500	3.9025	(5.907)	0	0	0
2018/10/22	R209	01/08/2019	10.17	Call	Bond Future	3,617.4600	3.6175	3,800.1400	3.8001	5.050	0	0	0
2018/10/22	R209	01/08/2019	10.15	Put	Bond Future	3,530.5800	3.5306	3,338.1900	3.3382	(5.449)	0	0	0
2018/10/22	R209	01/08/2019			Bond Future	10.1463	71.1586	10.0851	71.5316	(0.603)	0.0000	0.0000	0
2018/10/22	R209	01/08/2019	10.17	Put	Bond Future	3,473.6300	3.4736	3,283.2700	3.2833	(5.480)	0	0	0
2018/10/22	R209	01/08/2019	10.15	Call	Bond Future	3,553.1200	3.5531	3,733.7700	3.7338	5.084	0	0	0
2018/10/22	R209	01/08/2019	10.16	Put	Bond Future	3,501.8800	3.5019	3,310.5100	3.3105	(5.465)	0	0	0
2018/10/22	R209	01/08/2019	10.16	Call	Bond Future	3,585.1000	3.5851	3,766.7700	3.7668	5.067	0	0	0
2018/10/22	R210	01/11/2018			Bond Future	185.9951	185.9951	186.0235	186.0235	0.015	0.0000	0.0000	1,706
2018/10/22	R210	07/02/2019			Bond Future	189.6176	189.6176	189.6470	189.6470	0.016	0.0000	0.0000	1,238
2018/10/22	R210	02/05/2019			Bond Future	190.2435	190.2435	190.2723	190.2723	0.015	0.0000	0.0000	0
2018/10/22	R210	01/08/2019			Bond Future	193.7366	193.7366	193.7625	193.7625	0.013	0.0000	0.0000	0
2018/10/22	R212	01/11/2018			Bond Future	155.6364	155.6364	155.6591	155.6591	0.015	0.0000	0.0000	2,920
2018/10/22	R212	07/02/2019			Bond Future	156.5125	156.5125	156.5361	156.5361	0.015	0.0000	0.0000	1,526
2018/10/22	R212	02/05/2019			Bond Future	159.1378	159.1378	159.1609	159.1609	0.014	0.0000	0.0000	0
2018/10/22	R212	01/08/2019			Bond Future	161.9888	161.9888	162.0095	162.0095	0.013	0.0000	0.0000	0
2018/10/22	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R213	01/11/2018	8.64	Put	Bond Future	6,988.3000	6.9883	6,674.0100	6.6740	(4.497)	0	0	0
2018/10/22	R213	01/11/2018			Bond Future	9.7170	82.0065	9.6659	82.3208	(0.526)	0.0000	0.0000	32,893
2018/10/22	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R213	01/11/2018	8.66	Put	Bond Future	6,851.2300	6.8512	6,536.9400	6.5369	(4.587)	0	0	0
2018/10/22	R213	01/11/2018	8.65	Put	Bond Future	6,919.7300	6.9197	6,605.4400	6.6054	(4.542)	0	0	0
2018/10/22	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R213	07/02/2019	8.68	Call	Bond Future	109.5400	0.1095	122.2900	0.1223	11.640	0	0	0
2018/10/22	R213	07/02/2019			Bond Future	9.8091	83.5832	9.7561	83.9033	(0.541)	0.0000	0.0000	1,609
2018/10/22	R213	07/02/2019	8.68	Put	Bond Future	7,311.7000	7.3117	7,004.3600	7.0044	(4.203)	0	0	0
2018/10/22	R213	07/02/2019	8.69	Call	Bond Future	113.2200	0.1132	126.3800	0.1264	11.623	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
2018/10/22	R213	07/02/2019	8.70	Put	Bond Future	7,184.1800	7.1842	6,877.6800	6.8777	(4.266)	0	0	0
2018/10/22	R213	07/02/2019	8.69	Put	Bond Future	7,247.8600	7.2479	6,940.9300	6.9409	(4.235)	0	0	0
2018/10/22	R213	07/02/2019	8.70	Call	Bond Future	116.9900	0.1170	130.5800	0.1306	11.616	0	0	0
2018/10/22	R213	02/05/2019	9.49	Call	Bond Future	1,577.7000	1.5777	1,682.7200	1.6827	6.657	0	0	0
2018/10/22	R213	02/05/2019	9.48	Put	Bond Future	4,000.5600	4.0006	3,779.1200	3.7791	(5.535)	0	0	0
2018/10/22	R213	02/05/2019			Bond Future	9.8846	81.4251	9.8298	81.7504	(0.554)	0.0000	0.0000	0
2018/10/22	R213	02/05/2019	9.50	Call	Bond Future	1,601.8400	1.6018	1,708.0100	1.7080	6.628	0	0	0
2018/10/22	R213	02/05/2019	9.50	Put	Bond Future	3,925.1100	3.9251	3,705.9500	3.7060	(5.584)	0	0	0
2018/10/22	R213	02/05/2019	9.49	Put	Bond Future	3,962.5900	3.9626	3,742.2800	3.7423	(5.560)	0	0	0
2018/10/22	R213	02/05/2019	9.48	Call	Bond Future	1,553.9800	1.5540	1,657.8700	1.6579	6.685	0	0	0
2018/10/22	R213	01/08/2019	9.99	Put	Bond Future	3,289.2000	3.2892	3,117.8100	3.1178	(5.211)	0	0	0
2018/10/22	R213	01/08/2019	9.98	Call	Bond Future	3,386.7400	3.3867	3,544.5100	3.5445	4.658	0	0	0
2018/10/22	R213	01/08/2019			Bond Future	9.9678	82.9043	9.9113	83.2343	(0.567)	0.0000	0.0000	0
2018/10/22	R213	01/08/2019	9.99	Call	Bond Future	3,418.4200	3.4184	3,577.0900	3.5771	4.642	0	0	0
2018/10/22	R213	01/08/2019	9.98	Put	Bond Future	3,315.6700	3.3157	3,143.3800	3.1434	(5.196)	0	0	0
2018/10/22	R213	01/08/2019	10.00	Call	Bond Future	3,450.2300	3.4502	3,609.8000	3.6098	4.625	0	0	0
2018/10/22	R213	01/08/2019	10.00	Put	Bond Future	3,262.9200	3.2629	3,092.4300	3.0924	(5.225)	0	0	0
2018/10/22	R214	01/11/2018	8.99	Put	Bond Future	7,827.0900	7.8271	7,394.3800	7.3944	(5.528)	0	0	0
2018/10/22	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R214	01/11/2018			Bond Future	10.0909	69.5542	10.0249	69.9869	(0.655)	0.0000	0.0000	23,730
2018/10/22	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R214	01/11/2018	8.98	Put	Bond Future	7,904.6000	7.9046	7,471.8900	7.4719	(5.474)	0	0	0
2018/10/22	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R214	01/11/2018	9.00	Put	Bond Future	7,749.6900	7.7497	7,316.9800	7.3170	(5.584)	0	0	0
2018/10/22	R214	07/02/2019	9.05	Put	Bond Future	8,014.4300	8.0144	7,594.2000	7.5942	(5.243)	0	0	0
2018/10/22	R214	07/02/2019			Bond Future	10.1747	70.8916	10.1064	71.3324	(0.671)	0.0000	0.0000	3,972
2018/10/22	R214	07/02/2019	9.04	Call	Bond Future	117.7800	0.1178	137.7900	0.1378	16.989	0	0	0
2018/10/22	R214	07/02/2019	9.04	Put	Bond Future	8,087.0000	8.0870	7,666.1400	7.6661	(5.204)	0	0	0
2018/10/22	R214	07/02/2019	9.05	Call	Bond Future	121.8100	0.1218	142.4500	0.1424	16.944	0	0	0
2018/10/22	R214	07/02/2019	9.03	Call	Bond Future	113.8600	0.1139	133.2500	0.1332	17.030	0	0	0
2018/10/22	R214	07/02/2019	9.03	Put	Bond Future	8,159.8000	8.1598	7,738.3200	7.7383	(5.165)	0	0	0
2018/10/22	R214	02/05/2019	9.87	Call	Bond Future	1,800.6700	1.8007	1,957.9300	1.9579	8.733	0	0	0
2018/10/22	R214	02/05/2019	9.85	Call	Bond Future	1,748.3500	1.7484	1,902.4300	1.9024	8.813	0	0	0
2018/10/22	R214	02/05/2019			Bond Future	10.2428	68.7759	10.1726	69.2240	(0.685)	0.0000	0.0000	0
2018/10/22	R214	02/05/2019	9.85	Put	Bond Future	4,320.1800	4.3202	4,026.1900	4.0262	(6.805)	0	0	0
2018/10/22	R214	02/05/2019	9.87	Put	Bond Future	4,237.7700	4.2378	3,946.9600	3.9470	(6.862)	0	0	0
2018/10/22	R214	02/05/2019	9.86	Call	Bond Future	1,774.5000	1.7745	1,930.1700	1.9302	8.773	0	0	0
2018/10/22	R214	02/05/2019	9.86	Put	Bond Future	4,278.9100	4.2789	3,986.5100	3.9865	(6.834)	0	0	0
2018/10/22	R214	01/08/2019	10.34	Put	Bond Future	3,705.4000	3.7054	3,477.2200	3.4772	(6.158)	0	0	0
2018/10/22	R214	01/08/2019			Bond Future	10.3173	70.0252	10.2452	70.4805	(0.699)	0.0000	0.0000	0
2018/10/22	R214	01/08/2019	10.33	Call	Bond Future	3,814.9000	3.8149	4,040.8400	4.0408	5.923	0	0	0
2018/10/22	R214	01/08/2019	10.33	Put	Bond Future	3,735.3900	3.7354	3,506.0100	3.5060	(6.141)	0	0	0
2018/10/22	R214	01/08/2019	10.34	Call	Bond Future	3,847.5100	3.8475	4,074.6500	4.0746	5.904	0	0	0
2018/10/22	R214	01/08/2019	10.32	Call	Bond Future	3,782.6500	3.7826	4,007.3900	4.0074	5.941	0	0	0
2018/10/22	R214	01/08/2019	10.32	Put	Bond Future	3,765.8300	3.7658	3,535.2500	3.5352	(6.123)	0	0	0
2018/10/22	R248	01/11/2018	9.03	Call	Bond Future	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
2018/10/22	R248	01/11/2018			Bond Future	10.1161	88.8387	10.0550	89.3474	(0.604)	0.0000	0.0000	91,415
2018/10/22	R248	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R248	01/11/2018	9.01	Put	Bond Future	10,090.5600	10.0906	9,581.8200	9.5818	(5.042)	0	0	0
2018/10/22	R248	01/11/2018	9.03	Put	Bond Future	9,890.3500	9.8903	9,381.6100	9.3816	(5.144)	0	0	0
2018/10/22	R248	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/22	R248	01/11/2018	9.02	Put	Bond Future	9,990.3700	9.9904	9,481.6300	9.4816	(5.092)	0	0	0
2018/10/22	R248	07/02/2019	9.06	Put	Bond Future	10,392.8600	10.3929	9,893.8400	9.8938	(4.802)	0	0	0
2018/10/22	R248	07/02/2019			Bond Future	10.2009	90.5467	10.1377	91.0650	(0.619)	0.0000	0.0000	17,610
2018/10/22	R248	07/02/2019	9.06	Call	Bond Future	119.8800	0.1199	139.1700	0.1392	16.091	0	0	0
2018/10/22	R248	07/02/2019	9.05	Put	Bond Future	10,487.8400	10.4878	9,988.1700	9.9882	(4.764)	0	0	0
2018/10/22	R248	07/02/2019	9.07	Call	Bond Future	124.3200	0.1243	144.2800	0.1443	16.055	0	0	0
2018/10/22	R248	07/02/2019	9.07	Put	Bond Future	10,298.1800	10.2982	9,799.8300	9.7998	(4.839)	0	0	0
2018/10/22	R248	07/02/2019	9.05	Call	Bond Future	115.5700	0.1156	134.2100	0.1342	16.129	0	0	0
2018/10/22	R248	02/05/2019	9.90	Put	Bond Future	5,299.4900	5.2995	4,954.5500	4.9545	(6.509)	0	0	0
2018/10/22	R248	02/05/2019			Bond Future	10.2699	87.6175	10.2049	88.1444	(0.633)	0.0000	0.0000	0
2018/10/22	R248	02/05/2019	9.90	Call	Bond Future	2,223.3800	2.2234	2,405.3000	2.4053	8.182	0	0	0
2018/10/22	R248	02/05/2019	9.91	Call	Bond Future	2,256.8700	2.2569	2,440.7100	2.4407	8.146	0	0	0
2018/10/22	R248	02/05/2019	9.89	Put	Bond Future	5,352.0900	5.3521	5,005.2400	5.0052	(6.481)	0	0	0
2018/10/22	R248	02/05/2019	9.91	Put	Bond Future	5,247.3000	5.2473	4,904.2800	4.9043	(6.537)	0	0	0
2018/10/22	R248	02/05/2019	9.89	Call	Bond Future	2,190.1500	2.1901	2,370.1600	2.3702	8.219	0	0	0
2018/10/22	R248	01/08/2019	10.35	Call	Bond Future	4,715.4800	4.7155	4,977.8900	4.9779	5.565	0	0	0
2018/10/22	R248	01/08/2019	10.34	Put	Bond Future	4,718.9900	4.7190	4,444.8000	4.4448	(5.810)	0	0	0
2018/10/22	R248	01/08/2019			Bond Future	10.3456	89.2092	10.2787	89.7443	(0.647)	0.0000	0.0000	0
2018/10/22	R248	01/08/2019	10.36	Call	Bond Future	4,756.4400	4.7564	5,020.2900	5.0203	5.547	0	0	0
2018/10/22	R248	01/08/2019	10.36	Put	Bond Future	4,641.8100	4.6418	4,370.5000	4.3705	(5.845)	0	0	0
2018/10/22	R248	01/08/2019	10.35	Put	Bond Future	4,680.2600	4.6803	4,407.5100	4.4075	(5.828)	0	0	0
2018/10/22	R248	01/08/2019	10.34	Call	Bond Future	4,674.6800	4.6747	4,935.6500	4.9356	5.583	0	0	0

Total

1037788