



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 08/08/2018 TO 08/08/2018

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
2018/08/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	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
2018/08/08	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	2025	01/11/2018			Bond Future	133.3649		133.3649	133.3566	133.3566	(0.006)	0.0000	0.0000	365
2018/08/08	2025	07/02/2019			Bond Future	134.5535		134.5535	134.5458	134.5458	(0.006)	0.0000	0.0000	0
2018/08/08	2025	02/05/2019			Bond Future	136.8166		136.8166	136.8090	136.8090	(0.006)	0.0000	0.0000	0
2018/08/08	2029	01/11/2018			Bond Future	100.4876		100.4876	100.2910	100.2910	(0.196)	0.0000	0.0000	1,600
2018/08/08	2029	07/02/2019			Bond Future	102.4489		102.4489	102.2491	102.2491	(0.195)	0.0000	0.0000	0
2018/08/08	2029	02/05/2019			Bond Future	103.0996		103.0996	102.8965	102.8965	(0.197)	0.0000	0.0000	0
2018/08/08	2030	01/11/2018	8.60	Call	Bond Future	474.8000		0.4748	468.5900	0.4686	(1.308)	0	0	0
2018/08/08	2030	01/11/2018	8.58	Put	Bond Future	4,375.7800		4.3758	4,365.5000	4.3655	(0.235)	0	0	0
2018/08/08	2030	01/11/2018			Bond Future	9.1637		94.0502	9.1631	94.0545	(0.007)	0.0000	0.0000	48,095
2018/08/08	2030	01/11/2018	8.60	Put	Bond Future	4,266.5400		4.2665	4,256.0700	4.2561	(0.245)	0	0	0
2018/08/08	2030	01/11/2018	8.58	Call	Bond Future	445.6900		0.4457	439.6700	0.4397	(1.351)	0	0	0
2018/08/08	2030	01/11/2018	8.59	Put	Bond Future	4,321.0300		4.3210	4,310.6500	4.3106	(0.240)	0	0	0
2018/08/08	2030	01/11/2018	8.59	Call	Bond Future	460.1500		0.4602	454.0300	0.4540	(1.330)	0	0	0
2018/08/08	2030	07/02/2019	8.62	Call	Bond Future	1,131.9500		1.1319	1,127.2400	1.1272	(0.416)	0	0	0
2018/08/08	2030	07/02/2019			Bond Future	9.2343		91.8597	9.2335	91.8646	(0.008)	0.0000	0.0000	167
2018/08/08	2030	07/02/2019	8.62	Put	Bond Future	5,190.2200		5.1902	5,180.6400	5.1806	(0.185)	0	0	0
2018/08/08	2030	07/02/2019	8.63	Call	Bond Future	1,152.3000		1.1523	1,147.5700	1.1476	(0.410)	0	0	0
2018/08/08	2030	07/02/2019	8.63	Put	Bond Future	5,142.6100		5.1426	5,133.0100	5.1330	(0.187)	0	0	0
2018/08/08	2030	07/02/2019	8.64	Call	Bond Future	1,172.8800		1.1729	1,168.1200	1.1681	(0.406)	0	0	0
2018/08/08	2030	07/02/2019	8.64	Put	Bond Future	5,095.2800		5.0953	5,085.6500	5.0856	(0.189)	0	0	0
2018/08/08	2030	02/05/2019	9.41	Call	Bond Future	3,686.5900		3.6866	3,683.1800	3.6832	(0.092)	0	0	0
2018/08/08	2030	02/05/2019			Bond Future	9.3001		93.3878	9.2993	93.3928	(0.009)	0.0000	0.0000	0
2018/08/08	2030	02/05/2019	9.39	Call	Bond Future	3,617.2100		3.6172	3,613.7700	3.6138	(0.095)	0	0	0
2018/08/08	2030	02/05/2019	9.39	Put	Bond Future	3,052.8700		3.0529	3,044.3800	3.0444	(0.278)	0	0	0
2018/08/08	2030	02/05/2019	9.41	Put	Bond Future	2,997.2800		2.9973	2,988.8200	2.9888	(0.282)	0	0	0
2018/08/08	2030	02/05/2019	9.40	Call	Bond Future	3,651.6700		3.6517	3,648.2400	3.6482	(0.094)	0	0	0
2018/08/08	2030	02/05/2019	9.40	Put	Bond Future	3,024.8200		3.0248	3,016.3400	3.0163	(0.280)	0	0	0
2018/08/08	2032	01/11/2018	8.77	Put	Bond Future	4,758.9000		4.7589	4,747.4100	4.7474	(0.241)	0	0	0
2018/08/08	2032	01/11/2018			Bond Future	9.3522		92.5014	9.3515	92.5064	(0.007)	0.0000	0.0000	35,788
2018/08/08	2032	01/11/2018	8.76	Call	Bond Future	472.3100		0.4723	465.9000	0.4659	(1.357)	0	0	0
2018/08/08	2032	01/11/2018	8.76	Put	Bond Future	4,819.1600		4.8192	4,807.7700	4.8078	(0.236)	0	0	0
2018/08/08	2032	01/11/2018	8.77	Call	Bond Future	487.8200		0.4878	481.3100	0.4813	(1.335)	0	0	0
2018/08/08	2032	01/11/2018	8.75	Call	Bond Future	457.1500		0.4572	450.8400	0.4508	(1.380)	0	0	0
2018/08/08	2032	01/11/2018	8.75	Put	Bond Future	4,879.8500		4.8799	4,868.5600	4.8686	(0.231)	0	0	0
2018/08/08	2032	07/02/2019	8.81	Call	Bond Future	1,250.4300		1.2504	1,245.3400	1.2453	(0.407)	0	0	0
2018/08/08	2032	07/02/2019	8.80	Put	Bond Future	5,748.4300		5.7484	5,737.7000	5.7377	(0.187)	0	0	0
2018/08/08	2032	07/02/2019			Bond Future	9.4258		94.2902	9.4249	94.2958	(0.009)	0.0000	0.0000	456
2018/08/08	2032	07/02/2019	8.82	Call	Bond Future	1,272.5900		1.2726	1,267.4700	1.2675	(0.402)	0	0	0
2018/08/08	2032	07/02/2019	8.82	Put	Bond Future	5,643.4900		5.6435	5,632.7100	5.6327	(0.191)	0	0	0

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2018/08/08	2032	07/02/2019	8.81	Put	Bond Future	5,695.9100		5.6959	5,685.1600	5.6852	(0.189)	0	0	0
2018/08/08	2032	07/02/2019	8.80	Call	Bond Future	1,228.2900		1.2283	1,223.2200	1.2232	(0.413)	0	0	0
2018/08/08	2032	02/05/2019	9.61	Call	Bond Future	4,186.9000		4.1869	4,183.1100	4.1831	(0.091)	0	0	0
2018/08/08	2032	02/05/2019	9.62	Put	Bond Future	3,337.6600		3.3377	3,328.1200	3.3281	(0.286)	0	0	0
2018/08/08	2032	02/05/2019			Bond Future	9.4900		91.7036	9.4892	91.7094	(0.009)	0.0000	0.0000	0
2018/08/08	2032	02/05/2019	9.61	Put	Bond Future	3,366.8400		3.3668	3,357.2700	3.3573	(0.284)	0	0	0
2018/08/08	2032	02/05/2019	9.62	Call	Bond Future	4,225.6100		4.2256	4,221.8500	4.2219	(0.089)	0	0	0
2018/08/08	2032	02/05/2019	9.63	Call	Bond Future	4,264.4800		4.2645	4,260.7300	4.2607	(0.088)	0	0	0
2018/08/08	2032	02/05/2019	9.63	Put	Bond Future	3,308.7200		3.3087	3,299.1900	3.2992	(0.288)	0	0	0
2018/08/08	2033	01/11/2018			Bond Future	103.5693		103.5693	103.3056	103.3056	(0.255)	0.0000	0.0000	5,770
2018/08/08	2033	07/02/2019			Bond Future	105.5908		105.5908	105.3226	105.3226	(0.254)	0.0000	0.0000	0
2018/08/08	2033	02/05/2019			Bond Future	106.2222		106.2222	105.9496	105.9496	(0.257)	0.0000	0.0000	0
2018/08/08	2037	01/11/2018	9.03	Call	Bond Future	672.4600		0.6725	692.4300	0.6924	2.970	0	0	0
2018/08/08	2037	01/11/2018			Bond Future	9.5426		93.3100	9.5265	93.4383	(0.168)	0.0000	0.0000	49,354
2018/08/08	2037	01/11/2018	9.01	Call	Bond Future	632.3900		0.6324	651.3400	0.6513	2.997	0	0	0
2018/08/08	2037	01/11/2018	9.01	Put	Bond Future	5,037.2200		5.0372	4,927.9000	4.9279	(2.170)	0	0	0
2018/08/08	2037	01/11/2018	9.03	Put	Bond Future	4,906.0900		4.9061	4,797.7900	4.7978	(2.207)	0	0	0
2018/08/08	2037	01/11/2018	9.02	Call	Bond Future	652.2200		0.6522	671.6700	0.6717	2.982	0	0	0
2018/08/08	2037	01/11/2018	9.02	Put	Bond Future	4,971.3900		4.9714	4,862.5700	4.8626	(2.189)	0	0	0
2018/08/08	2037	07/02/2019	9.06	Put	Bond Future	6,071.9600		6.0720	5,974.0200	5.9740	(1.613)	0	0	0
2018/08/08	2037	07/02/2019	9.05	Call	Bond Future	1,546.7300		1.5467	1,579.6900	1.5797	2.131	0	0	0
2018/08/08	2037	07/02/2019			Bond Future	9.6112		90.8545	9.5945	90.9858	(0.174)	0.0000	0.0000	650
2018/08/08	2037	07/02/2019	9.06	Call	Bond Future	1,573.5700		1.5736	1,606.9700	1.6070	2.123	0	0	0
2018/08/08	2037	07/02/2019	9.05	Put	Bond Future	6,129.8300		6.1298	6,031.4500	6.0314	(1.605)	0	0	0
2018/08/08	2037	07/02/2019	9.07	Call	Bond Future	1,600.6900		1.6007	1,634.5200	1.6345	2.113	0	0	0
2018/08/08	2037	07/02/2019	9.07	Put	Bond Future	6,014.4900		6.0145	5,916.9800	5.9170	(1.621)	0	0	0
2018/08/08	2037	02/05/2019	9.81	Put	Bond Future	3,748.1800		3.7482	3,682.1000	3.6821	(1.763)	0	0	0
2018/08/08	2037	02/05/2019			Bond Future	9.6740		92.3658	9.6568	92.4994	(0.178)	0.0000	0.0000	0
2018/08/08	2037	02/05/2019	9.80	Call	Bond Future	4,752.2900		4.7523	4,819.4500	4.8194	1.413	0	0	0
2018/08/08	2037	02/05/2019	9.80	Put	Bond Future	3,781.1900		3.7812	3,714.7300	3.7147	(1.758)	0	0	0
2018/08/08	2037	02/05/2019	9.81	Call	Bond Future	4,795.6500		4.7956	4,863.1900	4.8632	1.408	0	0	0
2018/08/08	2037	02/05/2019	9.79	Call	Bond Future	4,709.0900		4.7091	4,775.8800	4.7759	1.418	0	0	0
2018/08/08	2037	02/05/2019	9.79	Put	Bond Future	3,814.4600		3.8145	3,747.6300	3.7476	(1.752)	0	0	0
2018/08/08	2038	01/11/2018			Bond Future	125.1385		125.1385	124.3650	124.3650	(0.618)	0.0000	0.0000	9,641
2018/08/08	2038	07/02/2019			Bond Future	125.9897		125.9897	125.2020	125.2020	(0.625)	0.0000	0.0000	0
2018/08/08	2038	02/05/2019			Bond Future	128.1088		128.1088	127.3080	127.3080	(0.625)	0.0000	0.0000	0
2018/08/08	2040	01/11/2018	9.09	Put	Bond Future	5,525.6000		5.5256	5,407.8800	5.4079	(2.130)	0	0	0
2018/08/08	2040	01/11/2018	9.80	Call	Bond Future	3,263.4000		3.2634	3,332.8900	3.3329	2.129	0	0	3,540
2018/08/08	2040	01/11/2018			Bond Future	9.6328		96.6925	9.6167	96.8303	(0.167)	0.0000	0.0000	19,698
2018/08/08	2040	01/11/2018	9.08	Call	Bond Future	665.4800		0.6655	685.0600	0.6851	2.942	0	0	0
2018/08/08	2040	01/11/2018	9.08	Put	Bond Future	5,597.5300		5.5975	5,479.2800	5.4793	(2.113)	0	0	0
2018/08/08	2040	01/11/2018	9.20	Put	Bond Future	4,773.4500		4.7735	4,662.0400	4.6620	(2.334)	0	0	0
2018/08/08	2040	01/11/2018	9.20	Call	Bond Future	946.3300		0.9463	972.7500	0.9728	2.792	0	0	3,540
2018/08/08	2040	01/11/2018	9.80	Put	Bond Future	1,848.1100		1.8481	1,779.7700	1.7798	(3.698)	0	0	0

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2018/08/08	2040	01/11/2018	9.09	Call	Bond Future	686.3700	0.6864	706.4800	0.7065	2.930	0	0	0
2018/08/08	2040	01/11/2018	9.10	Put	Bond Future	5,454.3700	5.4544	5,337.1900	5.3372	(2.148)	0	0	0
2018/08/08	2040	01/11/2018	9.07	Call	Bond Future	644.8900	0.6449	663.9500	0.6639	2.956	0	0	0
2018/08/08	2040	01/11/2018	9.07	Put	Bond Future	5,669.9100	5.6699	5,551.1400	5.5511	(2.095)	0	0	0
2018/08/08	2040	01/11/2018	9.10	Call	Bond Future	707.8300	0.7078	728.4800	0.7285	2.917	0	0	2,950
2018/08/08	2040	01/11/2018	8.50	Put	Bond Future	10,615.6700	10.6157	10,479.8500	10.4798	(1.279)	0	0	0
2018/08/08	2040	01/11/2018	8.50	Call	Bond Future	56.7500	0.0567	58.7600	0.0588	3.542	0	0	2,950
2018/08/08	2040	07/02/2019	9.11	Put	Bond Future	6,838.6300	6.8386	6,731.8700	6.7319	(1.561)	0	0	0
2018/08/08	2040	07/02/2019	9.13	Call	Bond Future	1,676.2700	1.6763	1,711.4600	1.7115	2.099	0	0	0
2018/08/08	2040	07/02/2019			Bond Future	9.7016	94.0518	9.6850	94.1929	(0.172)	0.0000	0.0000	100
2018/08/08	2040	07/02/2019	9.11	Call	Bond Future	1,619.2700	1.6193	1,653.5300	1.6535	2.116	0	0	0
2018/08/08	2040	07/02/2019	9.13	Put	Bond Future	6,711.7500	6.7117	6,605.9200	6.6059	(1.577)	0	0	0
2018/08/08	2040	07/02/2019	9.12	Put	Bond Future	6,774.9700	6.7750	6,668.6700	6.6687	(1.569)	0	0	0
2018/08/08	2040	07/02/2019	9.12	Call	Bond Future	1,647.6200	1.6476	1,682.3400	1.6823	2.107	0	0	0
2018/08/08	2040	02/05/2019	9.88	Put	Bond Future	4,069.7800	4.0698	3,998.2000	3.9982	(1.759)	0	0	0
2018/08/08	2040	02/05/2019	9.89	Call	Bond Future	5,072.9500	5.0730	5,145.2200	5.1452	1.425	0	0	0
2018/08/08	2040	02/05/2019			Bond Future	9.7643	95.6164	9.7472	95.7598	(0.176)	0.0000	0.0000	0
2018/08/08	2040	02/05/2019	9.90	Call	Bond Future	5,118.3000	5.1183	5,190.9900	5.1910	1.420	0	0	0
2018/08/08	2040	02/05/2019	9.90	Put	Bond Future	3,996.6200	3.9966	3,925.8700	3.9259	(1.770)	0	0	0
2018/08/08	2040	02/05/2019	9.88	Call	Bond Future	5,027.4400	5.0274	5,099.3000	5.0993	1.429	0	0	0
2018/08/08	2040	02/05/2019	9.89	Put	Bond Future	4,033.2200	4.0332	3,962.0500	3.9620	(1.765)	0	0	0
2018/08/08	2044	01/11/2018	9.12	Call	Bond Future	706.5900	0.7066	726.9500	0.7269	2.881	0	0	0
2018/08/08	2044	01/11/2018			Bond Future	9.6659	93.7045	9.6498	93.8443	(0.166)	0.0000	0.0000	38,582
2018/08/08	2044	01/11/2018	9.12	Put	Bond Future	5,678.4100	5.6784	5,558.9100	5.5589	(2.104)	0	0	0
2018/08/08	2044	01/11/2018	9.13	Call	Bond Future	728.4200	0.7284	749.3300	0.7493	2.871	0	0	0
2018/08/08	2044	01/11/2018	9.14	Put	Bond Future	5,532.4700	5.5325	5,414.0700	5.4141	(2.140)	0	0	0
2018/08/08	2044	01/11/2018	9.13	Put	Bond Future	5,605.1400	5.6051	5,486.1900	5.4862	(2.122)	0	0	0
2018/08/08	2044	01/11/2018	9.14	Call	Bond Future	750.6900	0.7507	772.1500	0.7722	2.859	0	0	0
2018/08/08	2044	07/02/2019	9.18	Put	Bond Future	6,754.2000	6.7542	6,647.8400	6.6478	(1.575)	0	0	0
2018/08/08	2044	07/02/2019			Bond Future	9.7323	91.1313	9.7157	91.2744	(0.171)	0.0000	0.0000	108
2018/08/08	2044	07/02/2019	9.17	Call	Bond Future	1,757.3300	1.7573	1,793.6400	1.7936	2.066	0	0	0
2018/08/08	2044	07/02/2019	9.17	Put	Bond Future	6,818.2200	6.8182	6,711.3900	6.7114	(1.567)	0	0	0
2018/08/08	2044	07/02/2019	9.18	Call	Bond Future	1,787.3700	1.7874	1,824.1500	1.8241	2.058	0	0	0
2018/08/08	2044	07/02/2019	9.16	Call	Bond Future	1,727.6000	1.7276	1,763.4400	1.7634	2.075	0	0	0
2018/08/08	2044	07/02/2019	9.16	Put	Bond Future	6,882.7000	6.8827	6,775.4000	6.7754	(1.559)	0	0	0
2018/08/08	2044	02/05/2019	9.90	Call	Bond Future	5,112.6800	5.1127	5,185.3700	5.1854	1.422	0	0	0
2018/08/08	2044	02/05/2019			Bond Future	9.7927	92.6472	9.7756	92.7929	(0.175)	0.0000	0.0000	0
2018/08/08	2044	02/05/2019	9.90	Put	Bond Future	4,207.7100	4.2077	4,134.7600	4.1348	(1.734)	0	0	0
2018/08/08	2044	02/05/2019	9.91	Call	Bond Future	5,158.5100	5.1585	5,231.6200	5.2316	1.417	0	0	0
2018/08/08	2044	02/05/2019	9.92	Put	Bond Future	4,132.5300	4.1325	4,060.4200	4.0604	(1.745)	0	0	0
2018/08/08	2044	02/05/2019	9.91	Put	Bond Future	4,169.9700	4.1700	4,097.4400	4.0974	(1.739)	0	0	0
2018/08/08	2044	02/05/2019	9.92	Call	Bond Future	5,204.5000	5.2045	5,278.0300	5.2780	1.413	0	0	0
2018/08/08	2046	01/11/2018			Bond Future	119.0653	119.0653	118.4816	118.4816	(0.490)	0.0000	0.0000	11,966
2018/08/08	2046	07/02/2019			Bond Future	121.3892	121.3892	120.7948	120.7948	(0.490)	0.0000	0.0000	0
2018/08/08	2046	02/05/2019			Bond Future	121.7455	121.7455	121.1414	121.1414	(0.496)	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
2018/08/08	2050	01/11/2018			Bond Future	125.2932	125.2932	124.7535	124.7535	(0.431)	0.0000	0.0000	9,854
2018/08/08	2050	07/02/2019			Bond Future	125.9671	125.9671	125.4178	125.4178	(0.436)	0.0000	0.0000	0
2018/08/08	2050	02/05/2019			Bond Future	128.0858	128.0858	127.5272	127.5272	(0.436)	0.0000	0.0000	0
2018/08/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	AL37	01/11/2018			Index Future	596.3290	596.3290	596.4520	596.4520	0.021	0.0000	0.0000	0
2018/08/08	AL37	07/02/2019			Index Future	607.8620	607.8620	607.9900	607.9900	0.021	0.0000	0.0000	0
2018/08/08	AL37	02/05/2019			Index Future	617.9780	617.9780	618.1090	618.1090	0.021	0.0000	0.0000	0
2018/08/08	AL7T	01/11/2018			Index Future	696.0700	696.0700	696.0990	696.0990	0.004	0.0000	0.0000	0
2018/08/08	AL7T	07/02/2019			Index Future	709.5320	709.5320	709.5650	709.5650	0.005	0.0000	0.0000	0
2018/08/08	AL7T	02/05/2019			Index Future	721.3400	721.3400	721.3740	721.3740	0.005	0.0000	0.0000	0
2018/08/08	ALBI	01/11/2018			Index Future	631.9310	631.9310	632.4310	632.4310	0.079	0.0000	0.0000	863
2018/08/08	ALBI	07/02/2019			Index Future	644.1520	644.1520	644.6650	644.6650	0.080	0.0000	0.0000	0
2018/08/08	ALBI	02/05/2019			Index Future	654.8720	654.8720	655.3940	655.3940	0.080	0.0000	0.0000	0
2018/08/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C070	01/08/2021			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
2018/08/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/08	ES33	01/11/2018			Bond Future	10.8335	76.7055	10.8168	76.8050	(0.154)	0.0000	0.0000	9,466
2018/08/08	ES33	07/02/2019			Bond Future	10.9589	78.1889	10.9415	78.2908	(0.159)	0.0000	0.0000	0
2018/08/08	ES33	02/05/2019			Bond Future	11.0660	75.7002	11.0480	75.8039	(0.163)	0.0000	0.0000	0
2018/08/08	ES42	01/11/2018			Bond Future	11.0504	79.0428	11.0338	79.1564	(0.151)	0.0000	0.0000	7,957

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2018/08/08	ES42	07/02/2019			Bond Future	11.1681	80.5712	11.1507	80.6874	(0.155)	0.0000	0.0000	0
2018/08/08	ES42	02/05/2019			Bond Future	11.2735	77.6516	11.2555	77.7698	(0.159)	0.0000	0.0000	0
2018/08/08	GOVI	01/11/2018	653.50	Put	GOVI	259,510.0000	25.9510	253,930.0000	25.3930	(2.150)	0	0	0
2018/08/08	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	GOVI	01/11/2018			GOVI	627.5490	627.5490	628.1070	628.1070	0.089	0.0000	0.0000	465
2018/08/08	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	GOVI	01/11/2018	653.49	Put	GOVI	259,410.0000	25.9410	253,830.0000	25.3830	(2.151)	0	0	0
2018/08/08	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	GOVI	01/11/2018	653.51	Put	GOVI	259,610.0000	25.9610	254,030.0000	25.4030	(2.149)	0	0	0
2018/08/08	GOVI	07/02/2019	666.53	Put	GOVI	268,440.0000	26.8440	262,720.0000	26.2720	(2.131)	0	0	0
2018/08/08	GOVI	07/02/2019			GOVI	639.6860	639.6860	640.2580	640.2580	0.089	0.0000	0.0000	0
2018/08/08	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	GOVI	07/02/2019	666.52	Put	GOVI	268,340.0000	26.8340	262,620.0000	26.2620	(2.132)	0	0	0
2018/08/08	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	GOVI	07/02/2019	666.51	Put	GOVI	268,240.0000	26.8240	262,520.0000	26.2520	(2.132)	0	0	0
2018/08/08	GOVI	02/05/2019	647.87	Call	GOVI	24,610.0000	2.4610	30,440.0000	3.0440	23.690	0	0	0
2018/08/08	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	GOVI	02/05/2019			GOVI	650.3310	650.3310	650.9140	650.9140	0.090	0.0000	0.0000	0
2018/08/08	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	GOVI	02/05/2019	647.88	Call	GOVI	24,510.0000	2.4510	30,340.0000	3.0340	23.786	0	0	0
2018/08/08	GOVI	02/05/2019	647.86	Call	GOVI	24,710.0000	2.4710	30,540.0000	3.0540	23.594	0	0	0
2018/08/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/08	IGOV	01/11/2018			Index Future	256.3710	256.3710	255.8700	255.8700	(0.195)	0.0000	0.0000	743
2018/08/08	IGOV	07/02/2019			Index Future	261.3750	261.3750	260.8650	260.8650	(0.195)	0.0000	0.0000	0
2018/08/08	IGOV	02/05/2019			Index Future	265.7720	265.7720	265.2530	265.2530	(0.195)	0.0000	0.0000	0
2018/08/08	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/08	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2300	102.2300	(0.010)	0.0000	0.0000	0
2018/08/08	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/08/08	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/08/08	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/08/08	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/08	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/08/08	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3000	99.3000	(0.010)	0.0000	0.0000	0
2018/08/08	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2018/08/08	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2018/08/08	IS02	20/12/2019			Interest Rate Swap	102.9200	102.9200	102.9200	102.9200	0.000	0.0000	0.0000	0
2018/08/08	IS02	23/03/2020			Interest Rate Swap	99.0000	99.0000	99.0000	99.0000	0.000	0.0000	0.0000	0
2018/08/08	IS02	22/06/2020			Interest Rate Swap	102.6300	102.6300	102.6300	102.6300	0.000	0.0000	0.0000	0
2018/08/08	IS02	21/09/2020			Interest Rate Swap	99.6900	99.6900	99.7000	99.7000	0.010	0.0000	0.0000	0
2018/08/08	IS05	17/12/2020			Interest Rate Swap	96.5500	96.5500	96.5700	96.5700	0.021	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
2018/08/08	IS05	16/03/2021			Interest Rate Swap	95.7900	95.7900	95.8200	95.8200	0.031	0.0000	0.0000	0
2018/08/08	IS05	15/06/2021			Interest Rate Swap	95.0000	95.0000	95.0300	95.0300	0.032	0.0000	0.0000	0
2018/08/08	IS05	21/09/2021			Interest Rate Swap	95.2000	95.2000	95.2300	95.2300	0.032	0.0000	0.0000	0
2018/08/08	IS05	21/12/2021			Interest Rate Swap	97.4200	97.4200	97.4400	97.4400	0.021	0.0000	0.0000	51
2018/08/08	IS05	15/03/2022			Interest Rate Swap	97.5700	97.5700	97.5700	97.5700	0.000	0.0000	0.0000	0
2018/08/08	IS05	21/06/2022			Interest Rate Swap	98.8000	98.8000	98.7800	98.7800	(0.020)	0.0000	0.0000	0
2018/08/08	IS05	20/09/2022			Interest Rate Swap	102.7200	102.7200	102.7000	102.7000	(0.019)	0.0000	0.0000	0
2018/08/08	IS05	20/12/2022			Interest Rate Swap	103.9800	103.9800	103.9600	103.9600	(0.019)	0.0000	0.0000	0
2018/08/08	IS05	22/03/2023			Interest Rate Swap	97.3900	97.3900	97.3800	97.3800	(0.010)	0.0000	0.0000	0
2018/08/08	IS05	20/06/2023			Interest Rate Swap	103.4200	103.4200	103.4100	103.4100	(0.010)	0.0000	0.0000	0
2018/08/08	IS05	19/09/2023			Interest Rate Swap	98.9400	98.9400	98.9400	98.9400	0.000	0.0000	0.0000	0
2018/08/08	IS10	17/12/2025			Interest Rate Swap	95.7300	95.7300	95.7100	95.7100	(0.021)	0.0000	0.0000	0
2018/08/08	IS10	16/03/2026			Interest Rate Swap	92.7500	92.7500	92.7300	92.7300	(0.022)	0.0000	0.0000	0
2018/08/08	IS10	15/06/2026			Interest Rate Swap	91.5000	91.5000	91.4800	91.4800	(0.022)	0.0000	0.0000	0
2018/08/08	IS10	21/09/2026			Interest Rate Swap	93.6700	93.6700	93.6400	93.6400	(0.032)	0.0000	0.0000	0
2018/08/08	IS10	21/12/2026			Interest Rate Swap	97.4400	97.4400	97.4100	97.4100	(0.031)	0.0000	0.0000	0
2018/08/08	IS10	15/03/2027			Interest Rate Swap	96.0000	96.0000	95.9700	95.9700	(0.031)	0.0000	0.0000	0
2018/08/08	IS10	21/06/2027			Interest Rate Swap	98.0700	98.0700	98.0400	98.0400	(0.031)	0.0000	0.0000	0
2018/08/08	IS10	20/09/2027			Interest Rate Swap	103.4900	103.4900	103.4500	103.4500	(0.039)	0.0000	0.0000	0
2018/08/08	IS10	20/12/2027			Interest Rate Swap	103.8400	103.8400	103.7900	103.7900	(0.048)	0.0000	0.0000	0
2018/08/08	IS10	22/03/2028			Interest Rate Swap	97.3900	97.3900	97.3400	97.3400	(0.051)	0.0000	0.0000	0
2018/08/08	IS10	20/06/2028			Interest Rate Swap	104.5200	104.5200	104.4700	104.4700	(0.048)	0.0000	0.0000	0
2018/08/08	IS10	19/09/2028			Interest Rate Swap	98.1200	98.1200	98.0600	98.0600	(0.061)	0.0000	0.0000	0
2018/08/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/08	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/08	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/08	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/08	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/08	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/08	R023	01/11/2018	10.58	Call	Bond Future	8,031.6900	8.0317	8,052.5600	8.0526	0.260	0	0	0
2018/08/08	R023	01/11/2018	10.57	Put	Bond Future	0.2800	0.0003	0.2500	0.0003	(10.714)	0	0	0
2018/08/08	R023	01/11/2018			Bond Future	8.1917	99.8377	8.1858	99.8586	(0.072)	0.0000	0.0000	38,294
2018/08/08	R023	01/11/2018	10.59	Call	Bond Future	8,063.5700	8.0636	8,084.4500	8.0845	0.259	0	0	0
2018/08/08	R023	01/11/2018	10.59	Put	Bond Future	0.2500	0.0003	0.2300	0.0002	(8.000)	0	0	0
2018/08/08	R023	01/11/2018	10.58	Put	Bond Future	0.2700	0.0003	0.2400	0.0002	(11.111)	0	0	0
2018/08/08	R023	01/11/2018	10.57	Call	Bond Future	7,999.7900	7.9998	8,020.6600	8.0207	0.261	0	0	0
2018/08/08	R023	07/02/2019	10.59	Call	Bond Future	7,418.9100	7.4189	7,439.9400	7.4399	0.283	0	0	0
2018/08/08	R023	07/02/2019			Bond Future	8.2702	101.7685	8.2636	101.7904	(0.079)	0.0000	0.0000	0
2018/08/08	R023	07/02/2019	10.57	Call	Bond Future	7,359.3700	7.3594	7,380.3700	7.3804	0.285	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
2018/08/08	R023	07/02/2019	10.57	Put	Bond Future	25.9100	0.0259	25.0400	0.0250	(3.358)	0	0	0
2018/08/08	R023	07/02/2019	10.59	Put	Bond Future	24.6800	0.0247	23.8400	0.0238	(3.404)	0	0	0
2018/08/08	R023	07/02/2019	10.58	Call	Bond Future	7,389.1400	7.3891	7,410.1600	7.4102	0.284	0	0	0
2018/08/08	R023	07/02/2019	10.58	Put	Bond Future	25.2900	0.0253	24.4400	0.0244	(3.361)	0	0	0
2018/08/08	R023	02/05/2019	8.45	Call	Bond Future	1,654.2600	1.6543	1,663.7800	1.6638	0.575	0	0	0
2018/08/08	R023	02/05/2019	8.44	Put	Bond Future	1,302.1000	1.3021	1,289.2100	1.2892	(0.990)	0	0	0
2018/08/08	R023	02/05/2019			Bond Future	8.3352	99.5344	8.3281	99.5567	(0.084)	0.0000	0.0000	0
2018/08/08	R023	02/05/2019	8.46	Call	Bond Future	1,674.1800	1.6742	1,683.7700	1.6838	0.573	0	0	0
2018/08/08	R023	02/05/2019	8.46	Put	Bond Future	1,278.5900	1.2786	1,265.8500	1.2658	(0.996)	0	0	0
2018/08/08	R023	02/05/2019	8.45	Put	Bond Future	1,290.2900	1.2903	1,277.4800	1.2775	(0.993)	0	0	0
2018/08/08	R023	02/05/2019	8.44	Call	Bond Future	1,634.4500	1.6344	1,643.8900	1.6439	0.578	0	0	0
2018/08/08	R035	01/11/2018	8.93	Call	Bond Future	637.7600	0.6378	656.3700	0.6564	2.918	0	0	0
2018/08/08	R035	01/11/2018	8.92	Put	Bond Future	5,188.1300	5.1881	5,078.3700	5.0784	(2.116)	0	0	0
2018/08/08	R035	01/11/2018			Bond Future	9.4772	96.6676	9.4610	96.7955	(0.170)	0.0000	0.0000	68,920
2018/08/08	R035	01/11/2018	8.94	Call	Bond Future	657.4200	0.6574	676.5200	0.6765	2.905	0	0	0
2018/08/08	R035	01/11/2018	8.94	Put	Bond Future	5,057.3400	5.0573	4,948.5500	4.9486	(2.151)	0	0	0
2018/08/08	R035	01/11/2018	8.93	Put	Bond Future	5,122.4200	5.1224	5,013.1400	5.0131	(2.133)	0	0	0
2018/08/08	R035	01/11/2018	8.92	Call	Bond Future	618.6300	0.6186	636.7600	0.6368	2.931	0	0	0
2018/08/08	R035	07/02/2019	8.98	Call	Bond Future	1,468.5700	1.4686	1,500.6600	1.5007	2.185	0	0	0
2018/08/08	R035	07/02/2019			Bond Future	9.5518	98.5371	9.5350	98.6680	(0.176)	0.0000	0.0000	298
2018/08/08	R035	07/02/2019	8.96	Call	Bond Future	1,416.1700	1.4162	1,447.3800	1.4474	2.204	0	0	0
2018/08/08	R035	07/02/2019	8.96	Put	Bond Future	6,200.2200	6.2002	6,100.5100	6.1005	(1.608)	0	0	0
2018/08/08	R035	07/02/2019	8.98	Put	Bond Future	6,085.1700	6.0852	5,986.3400	5.9863	(1.624)	0	0	0
2018/08/08	R035	07/02/2019	8.97	Call	Bond Future	1,442.2300	1.4422	1,473.8800	1.4739	2.195	0	0	0
2018/08/08	R035	07/02/2019	8.97	Put	Bond Future	6,142.5000	6.1425	6,043.2300	6.0432	(1.616)	0	0	0
2018/08/08	R035	02/05/2019	9.74	Put	Bond Future	3,696.0700	3.6961	3,629.9100	3.6299	(1.790)	0	0	0
2018/08/08	R035	02/05/2019			Bond Future	9.6128	95.6790	9.5955	95.8121	(0.180)	0.0000	0.0000	0
2018/08/08	R035	02/05/2019	9.74	Call	Bond Future	4,666.9800	4.6670	4,733.9800	4.7340	1.436	0	0	0
2018/08/08	R035	02/05/2019	9.75	Call	Bond Future	4,709.0100	4.7090	4,776.4000	4.7764	1.431	0	0	0
2018/08/08	R035	02/05/2019	9.75	Put	Bond Future	3,662.3800	3.6624	3,596.6100	3.5966	(1.796)	0	0	0
2018/08/08	R035	02/05/2019	9.73	Call	Bond Future	4,624.7900	4.6248	4,691.4100	4.6914	1.440	0	0	0
2018/08/08	R035	02/05/2019	9.73	Put	Bond Future	3,729.6900	3.7297	3,663.1500	3.6631	(1.784)	0	0	0
2018/08/08	R186	01/11/2018	8.54	Put	Bond Future	2,288.2100	2.2882	2,276.8700	2.2769	(0.496)	0	0	0
2018/08/08	R186	01/11/2018	8.90	Call	Bond Future	2,164.8100	2.1648	2,157.9500	2.1579	(0.317)	0	0	0
2018/08/08	R186	01/11/2018	9.14	Call	Bond Future	3,143.4200	3.1434	3,138.0500	3.1381	(0.171)	0	0	0
2018/08/08	R186	01/11/2018	7.96	Put	Bond Future	5,076.5100	5.0765	5,069.1200	5.0691	(0.146)	0	0	0
2018/08/08	R186	01/11/2018			Bond Future	8.7408	114.0192	8.7401	114.0232	(0.008)	0.0000	0.0000	60,104
2018/08/08	R186	01/11/2018	8.53	Call	Bond Future	1,029.2700	1.0293	1,021.9800	1.0220	(0.708)	0	0	0
2018/08/08	R186	01/11/2018	8.53	Put	Bond Future	2,326.0300	2.3260	2,314.7100	2,3147	(0.487)	0	0	0
2018/08/08	R186	01/11/2018	8.46	Put	Bond Future	2,599.1300	2.5991	2,588.0500	2.5881	(0.426)	0	0	0
2018/08/08	R186	01/11/2018	8.46	Call	Bond Future	867.3600	0.8674	860.3100	0.8603	(0.813)	0	0	5,000
2018/08/08	R186	01/11/2018	8.54	Call	Bond Future	1,053.4100	1.0534	1,046.1000	1.0461	(0.694)	0	0	0
2018/08/08	R186	01/11/2018	8.90	Put	Bond Future	1,198.6400	1.1986	1,187.7500	1.1878	(0.909)	0	0	2,500
2018/08/08	R186	01/11/2018	9.14	Put	Bond Future	741.5100	0.7415	732.1100	0.7321	(1.268)	0	0	5,000
2018/08/08	R186	01/11/2018	7.96	Call	Bond Future	172.2300	0.1722	168.8700	0.1689	(1.951)	0	0	5,000
2018/08/08	R186	01/11/2018	8.52	Call	Bond Future	1,005.2700	1.0053	998.0100	0.9980	(0.722)	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
2018/08/08	R186	01/11/2018	8.52	Put	Bond Future	2,364.0400	2.3640	2,352.7500	2.3528	(0.478)	0	0	0
2018/08/08	R186	07/02/2019	8.20	Call	Bond Future	909.1700	0.9092	905.3500	0.9053	(0.420)	0	0	0
2018/08/08	R186	07/02/2019	8.21	Put	Bond Future	4,581.5800	4.5816	4,572.9400	4.5729	(0.189)	0	0	0
2018/08/08	R186	07/02/2019			Bond Future	8.8139	110.9192	8.8131	110.9240	(0.009)	0.0000	0.0000	719
2018/08/08	R186	07/02/2019	8.20	Put	Bond Future	4,625.3700	4.6254	4,616.7500	4.6168	(0.186)	0	0	0
2018/08/08	R186	07/02/2019	8.21	Call	Bond Future	927.2100	0.9272	923.3700	0.9234	(0.414)	0	0	0
2018/08/08	R186	07/02/2019	8.22	Call	Bond Future	945.7300	0.9457	941.8700	0.9419	(0.408)	0	0	0
2018/08/08	R186	07/02/2019	8.22	Put	Bond Future	4,538.3100	4.5383	4,529.6500	4.5296	(0.191)	0	0	0
2018/08/08	R186	02/05/2019	9.01	Put	Bond Future	2,540.2500	2.5403	2,532.6800	2.5327	(0.298)	0	0	0
2018/08/08	R186	02/05/2019	9.02	Call	Bond Future	3,318.1600	3.3182	3,315.5100	3.3155	(0.080)	0	0	0
2018/08/08	R186	02/05/2019			Bond Future	8.8805	112.7645	8.8796	112.7694	(0.010)	0.0000	0.0000	0
2018/08/08	R186	02/05/2019	9.03	Call	Bond Future	3,352.7600	3.3528	3,350.1200	3.3501	(0.079)	0	0	0
2018/08/08	R186	02/05/2019	9.03	Put	Bond Future	2,495.0800	2.4951	2,487.5400	2.4875	(0.302)	0	0	0
2018/08/08	R186	02/05/2019	9.01	Call	Bond Future	3,283.7200	3.2837	3,281.0500	3.2811	(0.081)	0	0	0
2018/08/08	R186	02/05/2019	9.02	Put	Bond Future	2,517.5700	2.5176	2,510.0200	2.5100	(0.300)	0	0	0
2018/08/08	R197	01/11/2018			Bond Future	303.4086	303.4086	303.3886	303.3886	(0.007)	0.0000	0.0000	2,350
2018/08/08	R197	07/02/2019			Bond Future	301.9798	301.9798	301.9613	301.9613	(0.006)	0.0000	0.0000	0
2018/08/08	R197	02/05/2019			Bond Future	307.0585	307.0585	307.0402	307.0402	(0.006)	0.0000	0.0000	0
2018/08/08	R202	01/11/2018			Bond Future	237.6365	237.6365	237.6230	237.6230	(0.006)	0.0000	0.0000	10,129
2018/08/08	R202	07/02/2019			Bond Future	238.3707	238.3707	238.3581	238.3581	(0.005)	0.0000	0.0000	0
2018/08/08	R202	02/05/2019			Bond Future	242.3799	242.3799	242.3673	242.3673	(0.005)	0.0000	0.0000	0
2018/08/08	R207	01/11/2018	6.76	Put	Bond Future	866.3800	0.8664	865.8900	0.8659	(0.057)	0	0	0
2018/08/08	R207	01/11/2018			Bond Future	7.5243	101.9233	7.5240	101.9236	(0.003)	0.0000	0.0000	19,140
2018/08/08	R207	01/11/2018	6.75	Call	Bond Future	6.3700	0.0064	6.1700	0.0062	(3.140)	0	0	0
2018/08/08	R207	01/11/2018	6.75	Put	Bond Future	877.5400	0.8775	877.0500	0.8770	(0.056)	0	0	0
2018/08/08	R207	01/11/2018	6.76	Call	Bond Future	6.5300	0.0065	6.3300	0.0063	(3.063)	0	0	0
2018/08/08	R207	01/11/2018	6.74	Call	Bond Future	6.2100	0.0062	6.0200	0.0060	(3.060)	0	0	0
2018/08/08	R207	01/11/2018	6.74	Put	Bond Future	888.7000	0.8887	888.2200	0.8882	(0.054)	0	0	0
2018/08/08	R207	07/02/2019	6.52	Call	Bond Future	7.4600	0.0075	7.3800	0.0074	(1.072)	0	0	0
2018/08/08	R207	07/02/2019	6.51	Put	Bond Future	963.5000	0.9635	962.5600	0.9626	(0.098)	0	0	0
2018/08/08	R207	07/02/2019			Bond Future	7.5957	100.2494	7.5947	100.2503	(0.013)	0.0000	0.0000	0
2018/08/08	R207	07/02/2019	6.53	Call	Bond Future	7.6700	0.0077	7.5800	0.0076	(1.173)	0	0	0
2018/08/08	R207	07/02/2019	6.53	Put	Bond Future	946.1100	0.9461	945.1600	0.9452	(0.100)	0	0	0
2018/08/08	R207	07/02/2019	6.52	Put	Bond Future	954.7700	0.9548	953.8300	0.9538	(0.098)	0	0	0
2018/08/08	R207	07/02/2019	6.51	Call	Bond Future	7.3200	0.0073	7.2400	0.0072	(1.093)	0	0	0
2018/08/08	R207	02/05/2019	7.63	Call	Bond Future	191.7700	0.1918	191.8100	0.1918	0.021	0	0	0
2018/08/08	R207	02/05/2019			Bond Future	7.7189	101.9173	7.7175	101.9183	(0.019)	0.0000	0.0000	0
2018/08/08	R207	02/05/2019	7.61	Call	Bond Future	184.7500	0.1848	184.7900	0.1848	0.022	0	0	0
2018/08/08	R207	02/05/2019	7.61	Put	Bond Future	256.7500	0.2568	255.8100	0.2558	(0.366)	0	0	0
2018/08/08	R207	02/05/2019	7.63	Put	Bond Future	250.5400	0.2505	249.6000	0.2496	(0.375)	0	0	0
2018/08/08	R207	02/05/2019	7.62	Call	Bond Future	188.0700	0.1881	188.1100	0.1881	0.021	0	0	0
2018/08/08	R207	02/05/2019	7.62	Put	Bond Future	253.4500	0.2534	252.5100	0.2525	(0.371)	0	0	0
2018/08/08	R208	01/11/2018	7.11	Put	Bond Future	1,575.3200	1.5753	1,562.5300	1.5625	(0.812)	0	0	0
2018/08/08	R208	01/11/2018			Bond Future	7.8356	98.3432	7.8296	98.3561	(0.078)	0.0000	0.0000	28,717

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
2018/08/08	R208	01/11/2018	7.11	Call	Bond Future	23.0600	0.0231	23.1500	0.0231	0.390	0	0	0
2018/08/08	R208	01/11/2018	7.12	Call	Bond Future	23.8900	0.0239	23.9800	0.0240	0.377	0	0	0
2018/08/08	R208	01/11/2018	7.10	Put	Bond Future	1,596.1800	1.5962	1,583.3800	1.5834	(0.802)	0	0	0
2018/08/08	R208	01/11/2018	7.12	Put	Bond Future	1,554.5500	1.5546	1,541.7600	1.5418	(0.823)	0	0	0
2018/08/08	R208	01/11/2018	7.10	Call	Bond Future	22.3100	0.0223	22.3900	0.0224	0.359	0	0	0
2018/08/08	R208	07/02/2019	7.07	Call	Bond Future	55.0800	0.0551	55.8300	0.0558	1.362	0	0	0
2018/08/08	R208	07/02/2019	7.08	Put	Bond Future	1,662.5300	1.6625	1,649.6200	1.6496	(0.777)	0	0	0
2018/08/08	R208	07/02/2019	7.06	Put	Bond Future	1,697.0600	1.6971	1,684.0900	1.6841	(0.764)	0	0	0
2018/08/08	R208	07/02/2019			Bond Future	7.9169	100.2450	7.9097	100.2587	(0.091)	0.0000	0.0000	0
2018/08/08	R208	07/02/2019	7.07	Put	Bond Future	1,679.8200	1.6798	1,666.8800	1.6669	(0.770)	0	0	0
2018/08/08	R208	07/02/2019	7.08	Call	Bond Future	57.1700	0.0572	57.9500	0.0580	1.364	0	0	0
2018/08/08	R208	07/02/2019	7.06	Call	Bond Future	52.9300	0.0529	53.6500	0.0537	1.360	0	0	0
2018/08/08	R208	02/05/2019	8.03	Put	Bond Future	696.0000	0.6960	687.8600	0.6879	(1.170)	0	0	0
2018/08/08	R208	02/05/2019	8.02	Call	Bond Future	740.3300	0.7403	746.1900	0.7462	0.792	0	0	0
2018/08/08	R208	02/05/2019			Bond Future	7.9978	98.5132	7.9895	98.5273	(0.103)	0.0000	0.0000	0
2018/08/08	R208	02/05/2019	8.03	Call	Bond Future	750.9900	0.7510	756.9000	0.7569	0.787	0	0	0
2018/08/08	R208	02/05/2019	8.02	Put	Bond Future	702.4000	0.7024	694.2100	0.6942	(1.166)	0	0	0
2018/08/08	R208	02/05/2019	8.04	Call	Bond Future	761.7000	0.7617	767.6700	0.7677	0.784	0	0	0
2018/08/08	R208	02/05/2019	8.04	Put	Bond Future	689.6600	0.6897	681.5800	0.6816	(1.172)	0	0	0
2018/08/08	R209	01/11/2018	1,016.00	Call	Bond Future	72,632.7500	72.6327	72,740.5200	72.7405	0.148	0	0	0
2018/08/08	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	R209	01/11/2018	9.34	Put	Bond Future	2,363.2800	2.3633	2,293.1900	2.2932	(2.966)	0	0	0
2018/08/08	R209	01/11/2018	9.97	Call	Bond Future	4,158.1200	4.1581	4,229.8100	4.2298	1.724	0	0	0
2018/08/08	R209	01/11/2018	9.64	Call	Bond Future	2,671.3400	2.6713	2,726.2900	2.7263	2.057	0	0	2,000
2018/08/08	R209	01/11/2018	9.98	Put	Bond Future	800.0700	0.8001	764.4300	0.7644	(4.455)	0	0	2,000
2018/08/08	R209	01/11/2018	10.00	Call	Bond Future	4,303.7000	4.3037	4,376.7200	4.3767	1.697	0	0	0
2018/08/08	R209	01/11/2018	9.47	Call	Bond Future	2,016.2800	2.0163	2,061.5000	2.0615	2.243	0	0	0
2018/08/08	R209	01/11/2018	8.98	Call	Bond Future	691.9000	0.6919	710.9000	0.7109	2.746	0	0	0
2018/08/08	R209	01/11/2018	9.82	Call	Bond Future	3,452.8800	3.4529	3,517.4200	3.5174	1.869	0	0	0
2018/08/08	R209	01/11/2018			Bond Future	9.4549	73.5206	9.4389	73.6284	(0.169)	0.0000	0.0000	126,870
2018/08/08	R209	01/11/2018	1,016.01	Call	Bond Future	72,632.7500	72.6327	72,740.5200	72.7405	0.148	0	0	0
2018/08/08	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	R209	01/11/2018	8.89	Put	Bond Future	4,478.7100	4.4787	4,386.1200	4.3861	(2.067)	0	0	0
2018/08/08	R209	01/11/2018	8.89	Call	Bond Future	532.8400	0.5328	548.0200	0.5480	2.849	0	0	2,000
2018/08/08	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/08	R209	01/11/2018	1,015.99	Call	Bond Future	72,632.7400	72.6327	72,740.5100	72.7405	0.148	0	0	0
2018/08/08	R209	01/11/2018	9.34	Call	Bond Future	1,584.9000	1.5849	1,622.5800	1.6226	2.377	0	0	0
2018/08/08	R209	01/11/2018	9.97	Put	Bond Future	814.3800	0.8144	778.3000	0.7783	(4.430)	0	0	0
2018/08/08	R209	01/11/2018	9.64	Put	Bond Future	1,443.1100	1.4431	1,390.2900	1.3903	(3.660)	0	0	0
2018/08/08	R209	01/11/2018	9.98	Call	Bond Future	4,206.4700	4.2065	4,278.6000	4.2786	1.715	0	0	0
2018/08/08	R209	01/11/2018	10.00	Put	Bond Future	772.2500	0.7722	737.5000	0.7375	(4.500)	0	0	5,850
2018/08/08	R209	01/11/2018	9.47	Put	Bond Future	1,915.1200	1.9151	1,852.5700	1.8526	(3.266)	0	0	760
2018/08/08	R209	01/11/2018	8.98	Put	Bond Future	3,988.6200	3.9886	3,899.8500	3.8999	(2.226)	0	0	0
2018/08/08	R209	01/11/2018	9.49	Call	Bond Future	2,087.5400	2.0875	2,133.9300	2.1339	2.222	0	0	0
2018/08/08	R209	01/11/2018	9.82	Put	Bond Future	1,059.1100	1.0591	1,015.8800	1.0159	(4.082)	0	0	760
2018/08/08	R209	01/11/2018	9.94	Call	Bond Future	4,013.9200	4.0139	4,084.2500	4.0843	1.752	0	0	0
2018/08/08	R209	01/11/2018	9.94	Put	Bond Future	858.6500	0.8586	821.2100	0.8212	(4.360)	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
2018/08/08	R209	01/11/2018	10.57	Call	Bond Future	7,189.9300	7.1899	7,283.4400	7.2834	1.301	0	0	0
2018/08/08	R209	01/11/2018	10.57	Put	Bond Future	230.9600	0.2310	216.7000	0.2167	(6.174)	0	0	0
2018/08/08	R209	01/11/2018	9.49	Put	Bond Future	1,852.4300	1.8524	1,791.0500	1.7910	(3.313)	0	0	0
2018/08/08	R209	01/11/2018	9.84	Call	Bond Future	3,544.4700	3.5445	3,610.0200	3.6100	1.849	0	0	0
2018/08/08	R209	01/11/2018	9.84	Put	Bond Future	1,022.9300	1.0229	980.7100	0.9807	(4.127)	0	0	0
2018/08/08	R209	01/11/2018	8.99	Put	Bond Future	3,936.4000	3.9364	3,848.0800	3.8481	(2.244)	0	0	0
2018/08/08	R209	01/11/2018	8.99	Call	Bond Future	711.3200	0.7113	730.7700	0.7308	2.734	0	0	760
2018/08/08	R209	07/02/2019	8.97	Put	Bond Future	5,119.1600	5.1192	5,036.9800	5.0370	(1.605)	0	0	0
2018/08/08	R209	07/02/2019			Bond Future	9.5194	74.9424	9.5028	75.0527	(0.174)	0.0000	0.0000	340
2018/08/08	R209	07/02/2019	8.96	Call	Bond Future	1,311.2100	1.3112	1,338.9700	1.3390	2.117	0	0	0
2018/08/08	R209	07/02/2019	8.96	Put	Bond Future	5,167.4900	5.1675	5,084.9300	5.0849	(1.598)	0	0	0
2018/08/08	R209	07/02/2019	8.97	Call	Bond Future	1,334.4000	1.3344	1,362.5400	1.3625	2.109	0	0	0
2018/08/08	R209	07/02/2019	8.95	Call	Bond Future	1,288.0700	1.2881	1,315.4600	1.3155	2.126	0	0	0
2018/08/08	R209	07/02/2019	8.95	Put	Bond Future	5,215.9700	5.2160	5,133.0400	5.1330	(1.590)	0	0	0
2018/08/08	R209	02/05/2019	9.70	Put	Bond Future	3,200.9700	3.2010	3,145.2100	3.1452	(1.742)	0	0	0
2018/08/08	R209	02/05/2019			Bond Future	9.5753	73.0413	9.5582	73.1536	(0.178)	0.0000	0.0000	0
2018/08/08	R209	02/05/2019	9.69	Call	Bond Future	3,977.9300	3.9779	4,034.1500	4.0342	1.413	0	0	0
2018/08/08	R209	02/05/2019	9.69	Put	Bond Future	3,230.1900	3.2302	3,174.1100	3.1741	(1.736)	0	0	0
2018/08/08	R209	02/05/2019	9.70	Call	Bond Future	4,013.3500	4.0133	4,069.8900	4.0699	1.409	0	0	0
2018/08/08	R209	02/05/2019	9.68	Call	Bond Future	3,942.3900	3.9424	3,998.2900	3.9983	1.418	0	0	0
2018/08/08	R209	02/05/2019	9.68	Put	Bond Future	3,259.3800	3.2594	3,202.9800	3.2030	(1.730)	0	0	0
2018/08/08	R210	01/11/2018			Bond Future	186.2676	186.2676	185.6272	185.6272	(0.344)	0.0000	0.0000	2,149
2018/08/08	R210	07/02/2019			Bond Future	189.9033	189.9033	189.2513	189.2513	(0.343)	0.0000	0.0000	0
2018/08/08	R210	02/05/2019			Bond Future	190.5425	190.5425	189.8798	189.8798	(0.348)	0.0000	0.0000	0
2018/08/08	R212	01/11/2018			Bond Future	156.2935	156.2935	156.2828	156.2828	(0.007)	0.0000	0.0000	3,476
2018/08/08	R212	07/02/2019			Bond Future	157.1890	157.1890	157.1790	157.1790	(0.006)	0.0000	0.0000	0
2018/08/08	R212	02/05/2019			Bond Future	159.8327	159.8327	159.8228	159.8228	(0.006)	0.0000	0.0000	0
2018/08/08	R213	01/11/2018	8.65	Call	Bond Future	389.5600	0.3896	384.0200	0.3840	(1.422)	0	0	0
2018/08/08	R213	01/11/2018	8.64	Put	Bond Future	4,500.2900	4.5003	4,490.5900	4.4906	(0.216)	0	0	0
2018/08/08	R213	01/11/2018			Bond Future	9.2608	84.8710	9.2601	84.8753	(0.007)	0.0000	0.0000	32,893
2018/08/08	R213	01/11/2018	8.66	Call	Bond Future	402.9300	0.4029	397.2900	0.3973	(1.400)	0	0	0
2018/08/08	R213	01/11/2018	8.66	Put	Bond Future	4,389.6400	4.3896	4,379.7500	4.3798	(0.225)	0	0	0
2018/08/08	R213	01/11/2018	8.65	Put	Bond Future	4,444.7700	4.4448	4,434.9800	4.4350	(0.220)	0	0	0
2018/08/08	R213	01/11/2018	8.64	Call	Bond Future	376.5100	0.3765	371.0600	0.3711	(1.448)	0	0	0
2018/08/08	R213	07/02/2019	8.68	Call	Bond Future	1,022.0400	1.0220	1,017.5600	1.0176	(0.438)	0	0	0
2018/08/08	R213	07/02/2019			Bond Future	9.3340	86.5124	9.3333	86.5172	(0.008)	0.0000	0.0000	112
2018/08/08	R213	07/02/2019	8.68	Put	Bond Future	5,295.0400	5.2950	5,285.7600	5.2858	(0.175)	0	0	0
2018/08/08	R213	07/02/2019	8.69	Call	Bond Future	1,041.8300	1.0418	1,037.3200	1.0373	(0.433)	0	0	0
2018/08/08	R213	07/02/2019	8.70	Put	Bond Future	5,199.6800	5.1997	5,190.3500	5.1903	(0.179)	0	0	0
2018/08/08	R213	07/02/2019	8.69	Put	Bond Future	5,247.3100	5.2473	5,238.0000	5.2380	(0.177)	0	0	0
2018/08/08	R213	07/02/2019	8.70	Call	Bond Future	1,061.6500	1.0617	1,057.1200	1.0571	(0.427)	0	0	0
2018/08/08	R213	02/05/2019	9.49	Call	Bond Future	3,645.5100	3.6455	3,642.0200	3.6420	(0.096)	0	0	0
2018/08/08	R213	02/05/2019	9.48	Put	Bond Future	3,078.5700	3.0786	3,070.0900	3.0701	(0.275)	0	0	0
2018/08/08	R213	02/05/2019			Bond Future	9.3940	84.4045	9.3932	84.4095	(0.009)	0.0000	0.0000	0
2018/08/08	R213	02/05/2019	9.50	Call	Bond Future	3,679.5000	3.6795	3,676.0300	3.6760	(0.094)	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
2018/08/08	R213	02/05/2019	9.50	Put	Bond Future	3,023.4000	3.0234	3,014.9500	3.0150	(0.279)	0	0	0
2018/08/08	R213	02/05/2019	9.49	Put	Bond Future	3,051.0300	3.0510	3,042.5600	3.0426	(0.278)	0	0	0
2018/08/08	R213	02/05/2019	9.48	Call	Bond Future	3,611.3600	3.6114	3,607.8600	3.6079	(0.097)	0	0	0
2018/08/08	R214	01/11/2018	8.99	Put	Bond Future	5,069.1900	5.0692	4,969.9600	4.9700	(1.958)	0	0	0
2018/08/08	R214	01/11/2018	8.98	Call	Bond Future	437.3000	0.4373	450.2000	0.4502	2.950	0	0	0
2018/08/08	R214	01/11/2018			Bond Future	9.6162	72.7644	9.6002	72.8769	(0.167)	0.0000	0.0000	28,498
2018/08/08	R214	01/11/2018	8.99	Call	Bond Future	452.2700	0.4523	465.5600	0.4656	2.939	0	0	0
2018/08/08	R214	01/11/2018	8.98	Put	Bond Future	5,131.7300	5.1317	5,032.1100	5.0321	(1.941)	0	0	0
2018/08/08	R214	01/11/2018	9.00	Call	Bond Future	467.6900	0.4677	481.3700	0.4814	2.925	0	0	0
2018/08/08	R214	01/11/2018	9.00	Put	Bond Future	5,007.2100	5.0072	4,908.3700	4.9084	(1.974)	0	0	0
2018/08/08	R214	07/02/2019	9.05	Put	Bond Future	5,889.0100	5.8890	5,800.6100	5.8006	(1.501)	0	0	0
2018/08/08	R214	07/02/2019			Bond Future	9.6832	74.1717	9.6666	74.2868	(0.171)	0.0000	0.0000	0
2018/08/08	R214	07/02/2019	9.04	Call	Bond Future	1,254.1300	1.2541	1,280.4300	1.2804	2.097	0	0	0
2018/08/08	R214	07/02/2019	9.04	Put	Bond Future	5,943.2200	5.9432	5,854.4600	5.8545	(1.493)	0	0	0
2018/08/08	R214	07/02/2019	9.05	Call	Bond Future	1,276.5200	1.2765	1,303.1800	1.3032	2.088	0	0	0
2018/08/08	R214	07/02/2019	9.03	Call	Bond Future	1,232.1600	1.2322	1,258.1000	1.2581	2.105	0	0	0
2018/08/08	R214	07/02/2019	9.03	Put	Bond Future	5,997.9700	5.9980	5,908.8500	5.9088	(1.486)	0	0	0
2018/08/08	R214	02/05/2019	9.87	Call	Bond Future	4,325.8100	4.3258	4,384.9100	4.3849	1.366	0	0	0
2018/08/08	R214	02/05/2019	9.85	Call	Bond Future	4,249.6600	4.2497	4,308.1100	4.3081	1.375	0	0	0
2018/08/08	R214	02/05/2019			Bond Future	9.7377	72.1118	9.7207	72.2288	(0.175)	0.0000	0.0000	0
2018/08/08	R214	02/05/2019	9.85	Put	Bond Future	3,485.6100	3.4856	3,427.0100	3.4270	(1.681)	0	0	0
2018/08/08	R214	02/05/2019	9.87	Put	Bond Future	3,427.0300	3.4270	3,369.0800	3.3691	(1.691)	0	0	0
2018/08/08	R214	02/05/2019	9.86	Call	Bond Future	4,287.6800	4.2877	4,346.4500	4.3464	1.371	0	0	0
2018/08/08	R214	02/05/2019	9.86	Put	Bond Future	3,456.2100	3.4562	3,397.9300	3.3979	(1.686)	0	0	0
2018/08/08	R248	01/11/2018	9.03	Call	Bond Future	555.6600	0.5557	580.7400	0.5807	4.514	0	0	0
2018/08/08	R248	01/11/2018			Bond Future	9.6570	92.7946	9.6359	92.9847	(0.219)	0.0000	0.0000	97,212
2018/08/08	R248	01/11/2018	9.01	Call	Bond Future	519.1700	0.5192	542.8600	0.5429	4.563	0	0	0
2018/08/08	R248	01/11/2018	9.01	Put	Bond Future	6,653.8100	6.6538	6,487.4000	6.4874	(2.501)	0	0	0
2018/08/08	R248	01/11/2018	9.03	Put	Bond Future	6,490.0900	6.4901	6,325.0700	6.3251	(2.543)	0	0	0
2018/08/08	R248	01/11/2018	9.02	Call	Bond Future	537.1400	0.5371	561.5200	0.5615	4.539	0	0	0
2018/08/08	R248	01/11/2018	9.02	Put	Bond Future	6,571.5900	6.5716	6,405.8700	6.4059	(2.522)	0	0	0
2018/08/08	R248	07/02/2019	9.06	Put	Bond Future	7,731.7100	7.7317	7,582.8800	7.5829	(1.925)	0	0	0
2018/08/08	R248	07/02/2019			Bond Future	9.7251	94.5892	9.7031	94.7836	(0.226)	0.0000	0.0000	0
2018/08/08	R248	07/02/2019	9.06	Call	Bond Future	1,501.2100	1.5012	1,546.7400	1.5467	3.033	0	0	0
2018/08/08	R248	07/02/2019	9.05	Put	Bond Future	7,803.6800	7.8037	7,654.2200	7.6542	(1.915)	0	0	0
2018/08/08	R248	07/02/2019	9.07	Call	Bond Future	1,528.8400	1.5288	1,575.0100	1.5750	3.020	0	0	0
2018/08/08	R248	07/02/2019	9.07	Put	Bond Future	7,660.2200	7.6602	7,512.0300	7.5120	(1.935)	0	0	0
2018/08/08	R248	07/02/2019	9.05	Call	Bond Future	1,473.8900	1.4739	1,518.7900	1.5188	3.046	0	0	0
2018/08/08	R248	02/05/2019	9.90	Put	Bond Future	4,274.2500	4.2743	4,179.1200	4.1791	(2.226)	0	0	0
2018/08/08	R248	02/05/2019			Bond Future	9.7805	91.7287	9.7580	91.9264	(0.231)	0.0000	0.0000	0
2018/08/08	R248	02/05/2019	9.90	Call	Bond Future	5,309.3500	5.3093	5,411.9200	5.4119	1.932	0	0	0
2018/08/08	R248	02/05/2019	9.91	Call	Bond Future	5,356.4300	5.3564	5,459.5600	5.4596	1.925	0	0	0
2018/08/08	R248	02/05/2019	9.89	Put	Bond Future	4,313.1600	4.3132	4,217.4700	4.2175	(2.219)	0	0	0
2018/08/08	R248	02/05/2019	9.91	Put	Bond Future	4,235.6500	4.2356	4,141.0800	4.1411	(2.233)	0	0	0
2018/08/08	R248	02/05/2019	9.89	Call	Bond Future	5,262.4300	5.2624	5,364.4400	5.3644	1.938	0	0	0

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<b>Total</b>												<b>851570</b>
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