



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 23/08/2018 TO 23/08/2018

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
2018/08/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	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
2018/08/23	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	2025	01/11/2018			Bond Future	132.7383		132.7383	132.2967	132.2967	(0.333)	0.0000	0.0000	365
2018/08/23	2025	07/02/2019			Bond Future	133.9137		133.9137	133.4624	133.4624	(0.337)	0.0000	0.0000	0
2018/08/23	2025	02/05/2019			Bond Future	136.1634		136.1634	135.7050	135.7050	(0.337)	0.0000	0.0000	0
2018/08/23	2029	01/11/2018			Bond Future	99.4632		99.4632	99.3638	99.3638	(0.100)	0.0000	0.0000	1,600
2018/08/23	2029	07/02/2019			Bond Future	101.4039		101.4039	101.3016	101.3016	(0.101)	0.0000	0.0000	0
2018/08/23	2029	02/05/2019			Bond Future	102.0348		102.0348	101.9314	101.9314	(0.101)	0.0000	0.0000	0
2018/08/23	2030	01/11/2018	8.60	Call	Bond Future	124.1000		0.1241	120.8100	0.1208	(2.651)	0	0	0
2018/08/23	2030	01/11/2018	8.58	Put	Bond Future	5,545.0500		5.5450	5,537.0600	5.5371	(0.144)	0	0	0
2018/08/23	2030	01/11/2018			Bond Future	9.3956		92.5492	9.3948	92.5541	(0.008)	0.0000	0.0000	52,011
2018/08/23	2030	01/11/2018	8.60	Put	Bond Future	5,416.8400		5.4168	5,408.6800	5.4087	(0.151)	0	0	0
2018/08/23	2030	01/11/2018	8.58	Call	Bond Future	113.9600		0.1140	110.8400	0.1108	(2.738)	0	0	0
2018/08/23	2030	01/11/2018	8.59	Put	Bond Future	5,480.8200		5.4808	5,472.7500	5.4727	(0.147)	0	0	0
2018/08/23	2030	01/11/2018	8.59	Call	Bond Future	118.9400		0.1189	115.7400	0.1157	(2.690)	0	0	0
2018/08/23	2030	07/02/2019	8.62	Call	Bond Future	629.8300		0.6298	625.6600	0.6257	(0.662)	0	0	0
2018/08/23	2030	07/02/2019			Bond Future	9.4758		90.3276	9.4751	90.3315	(0.007)	0.0000	0.0000	167
2018/08/23	2030	07/02/2019	8.63	Call	Bond Future	644.2800		0.6443	640.0700	0.6401	(0.653)	0	0	0
2018/08/23	2030	07/02/2019	8.62	Put	Bond Future	6,220.1800		6.2202	6,212.1200	6.2121	(0.130)	0	0	0
2018/08/23	2030	07/02/2019	8.63	Put	Bond Future	6,166.6700		6.1667	6,158.5700	6.1586	(0.131)	0	0	0
2018/08/23	2030	07/02/2019	8.64	Call	Bond Future	658.7900		0.6588	654.5300	0.6545	(0.647)	0	0	0
2018/08/23	2030	07/02/2019	8.64	Put	Bond Future	6,113.2700		6.1133	6,105.1200	6.1051	(0.133)	0	0	0
2018/08/23	2030	07/02/2019	8.70	Put	Bond Future	5,799.6200		5.7996	5,791.2100	5.7912	(0.145)	0	0	0
2018/08/23	2030	07/02/2019	8.70	Call	Bond Future	751.2000		0.7512	746.6800	0.7467	(0.602)	0	0	920
2018/08/23	2030	07/02/2019	9.40	Put	Bond Future	2,899.9100		2.8999	2,890.0700	2.8901	(0.339)	0	0	0
2018/08/23	2030	07/02/2019	9.40	Call	Bond Future	2,422.9000		2.4229	2,416.9500	2.4169	(0.246)	0	0	920
2018/08/23	2030	02/05/2019	9.41	Call	Bond Future	2,803.3700		2.8034	2,799.0900	2.7991	(0.153)	0	0	0
2018/08/23	2030	02/05/2019			Bond Future	9.5503		91.8284	9.5496	91.8327	(0.007)	0.0000	0.0000	0
2018/08/23	2030	02/05/2019	9.39	Call	Bond Future	2,742.7100		2.7427	2,738.4200	2.7384	(0.156)	0	0	0
2018/08/23	2030	02/05/2019	9.39	Put	Bond Future	3,737.7000		3.7377	3,729.1000	3.7291	(0.230)	0	0	0
2018/08/23	2030	02/05/2019	9.41	Put	Bond Future	3,673.3900		3.6734	3,664.8000	3.6648	(0.234)	0	0	0
2018/08/23	2030	02/05/2019	9.40	Call	Bond Future	2,772.9500		2.7730	2,768.6600	2.7687	(0.155)	0	0	0
2018/08/23	2030	02/05/2019	9.40	Put	Bond Future	3,705.4300		3.7054	3,696.8300	3.6968	(0.232)	0	0	0
2018/08/23	2032	01/11/2018	8.77	Put	Bond Future	5,946.7400		5.9467	5,937.7200	5.9377	(0.152)	0	0	0
2018/08/23	2032	01/11/2018			Bond Future	9.5728		90.9524	9.5720	90.9580	(0.008)	0.0000	0.0000	38,867
2018/08/23	2032	01/11/2018	8.76	Call	Bond Future	121.2400		0.1212	117.9300	0.1179	(2.730)	0	0	0
2018/08/23	2032	01/11/2018	8.76	Put	Bond Future	6,017.1100		6.0171	6,008.1800	6.0082	(0.148)	0	0	0
2018/08/23	2032	01/11/2018	8.77	Call	Bond Future	126.6400		0.1266	123.2400	0.1232	(2.685)	0	0	0
2018/08/23	2032	01/11/2018	8.75	Call	Bond Future	115.9800		0.1160	112.7600	0.1128	(2.776)	0	0	0
2018/08/23	2032	01/11/2018	8.75	Put	Bond Future	6,087.7000		6.0877	6,078.8600	6.0789	(0.145)	0	0	0
2018/08/23	2032	07/02/2019	8.81	Call	Bond Future	724.7200		0.7247	720.1000	0.7201	(0.637)	0	0	0

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2018/08/23	2032	07/02/2019	8.80	Put	Bond Future	6,809.5300	6.8095	6,800.3300	6.8003	(0.135)	0	0	0
2018/08/23	2032	07/02/2019			Bond Future	9.6549	92.7092	9.6542	92.7139	(0.007)	0.0000	0.0000	456
2018/08/23	2032	07/02/2019	8.82	Call	Bond Future	741.0200	0.7410	736.3600	0.7364	(0.629)	0	0	0
2018/08/23	2032	07/02/2019	8.82	Put	Bond Future	6,692.8300	6.6928	6,683.5400	6.6835	(0.139)	0	0	0
2018/08/23	2032	07/02/2019	8.81	Put	Bond Future	6,751.1100	6.7511	6,741.8600	6.7419	(0.137)	0	0	0
2018/08/23	2032	07/02/2019	8.80	Call	Bond Future	708.4800	0.7085	703.9100	0.7039	(0.645)	0	0	0
2018/08/23	2032	02/05/2019	9.61	Call	Bond Future	3,158.9000	3.1589	3,154.3400	3.1543	(0.144)	0	0	0
2018/08/23	2032	02/05/2019	9.62	Put	Bond Future	3,912.9200	3.9129	3,903.4000	3.9034	(0.243)	0	0	0
2018/08/23	2032	02/05/2019			Bond Future	9.7269	90.0947	9.7261	90.0996	(0.008)	0.0000	0.0000	0
2018/08/23	2032	02/05/2019	9.61	Put	Bond Future	3,947.8000	3.9478	3,938.2700	3.9383	(0.241)	0	0	0
2018/08/23	2032	02/05/2019	9.62	Call	Bond Future	3,191.9100	3.1919	3,187.3600	3.1874	(0.143)	0	0	0
2018/08/23	2032	02/05/2019	9.63	Call	Bond Future	3,225.1000	3.2251	3,220.5500	3.2206	(0.141)	0	0	0
2018/08/23	2032	02/05/2019	9.63	Put	Bond Future	3,878.3000	3.8783	3,868.7800	3.8688	(0.245)	0	0	0
2018/08/23	2033	01/11/2018			Bond Future	101.8313	101.8313	101.8258	101.8258	(0.005)	0.0000	0.0000	5,770
2018/08/23	2033	07/02/2019			Bond Future	103.8183	103.8183	103.8117	103.8117	(0.006)	0.0000	0.0000	0
2018/08/23	2033	02/05/2019			Bond Future	104.4177	104.4177	104.4116	104.4116	(0.006)	0.0000	0.0000	0
2018/08/23	2037	01/11/2018	9.03	Call	Bond Future	206.1000	0.2061	197.3000	0.1973	(4.270)	0	0	0
2018/08/23	2037	01/11/2018			Bond Future	9.7583	91.6129	9.7627	91.5789	0.045	0.0000	0.0000	51,781
2018/08/23	2037	01/11/2018	9.01	Call	Bond Future	187.6900	0.1877	179.4500	0.1795	(4.390)	0	0	0
2018/08/23	2037	01/11/2018	9.01	Put	Bond Future	6,289.6000	6.2896	6,315.3800	6.3154	0.410	0	0	0
2018/08/23	2037	01/11/2018	9.03	Put	Bond Future	6,136.8100	6.1368	6,162.0300	6.1620	0.411	0	0	0
2018/08/23	2037	01/11/2018	9.02	Call	Bond Future	196.7400	0.1967	188.2200	0.1882	(4.331)	0	0	0
2018/08/23	2037	01/11/2018	9.02	Put	Bond Future	6,212.9900	6.2130	6,238.4900	6.2385	0.410	0	0	0
2018/08/23	2037	07/02/2019	9.06	Put	Bond Future	7,161.5700	7.1616	7,182.7600	7.1828	0.296	0	0	0
2018/08/23	2037	07/02/2019	9.05	Call	Bond Future	911.3100	0.9113	896.8900	0.8969	(1.582)	0	0	0
2018/08/23	2037	07/02/2019			Bond Future	9.8347	89.1226	9.8394	89.0868	0.048	0.0000	0.0000	650
2018/08/23	2037	07/02/2019	9.06	Call	Bond Future	931.3100	0.9313	916.7000	0.9167	(1.569)	0	0	0
2018/08/23	2037	07/02/2019	9.05	Put	Bond Future	7,226.2800	7.2263	7,247.6600	7.2477	0.296	0	0	0
2018/08/23	2037	07/02/2019	9.07	Call	Bond Future	951.7800	0.9518	936.9700	0.9370	(1.556)	0	0	0
2018/08/23	2037	07/02/2019	9.07	Put	Bond Future	7,097.4500	7.0975	7,118.4400	7.1184	0.296	0	0	0
2018/08/23	2037	02/05/2019	9.81	Put	Bond Future	4,343.1100	4.3431	4,353.5600	4.3536	0.241	0	0	0
2018/08/23	2037	02/05/2019			Bond Future	9.9043	90.6033	9.9090	90.5673	0.048	0.0000	0.0000	0
2018/08/23	2037	02/05/2019	9.80	Call	Bond Future	3,590.5900	3.5906	3,565.1300	3.5651	(0.709)	0	0	0
2018/08/23	2037	02/05/2019	9.80	Put	Bond Future	4,381.9500	4.3819	4,392.5100	4.3925	0.241	0	0	0
2018/08/23	2037	02/05/2019	9.81	Call	Bond Future	3,628.1200	3.6281	3,602.5500	3.6025	(0.705)	0	0	0
2018/08/23	2037	02/05/2019	9.79	Call	Bond Future	3,553.2400	3.5532	3,527.9000	3.5279	(0.713)	0	0	0
2018/08/23	2037	02/05/2019	9.79	Put	Bond Future	4,421.0700	4.4211	4,431.7500	4.4318	0.242	0	0	0
2018/08/23	2038	01/11/2018			Bond Future	122.7653	122.7653	122.7586	122.7586	(0.005)	0.0000	0.0000	9,641
2018/08/23	2038	07/02/2019			Bond Future	123.5693	123.5693	123.5616	123.5616	(0.006)	0.0000	0.0000	0
2018/08/23	2038	02/05/2019			Bond Future	125.6452	125.6452	125.6378	125.6378	(0.006)	0.0000	0.0000	0
2018/08/23	2040	01/11/2018	9.09	Put	Bond Future	6,683.7400	6.6837	6,711.6000	6.7116	0.417	0	0	0
2018/08/23	2040	01/11/2018	9.80	Call	Bond Future	1,965.6900	1.9657	1,933.0400	1.9330	(1.661)	0	0	3,540
2018/08/23	2040	01/11/2018			Bond Future	9.8280	95.0438	9.8324	95.0072	0.045	0.0000	0.0000	24,834
2018/08/23	2040	01/11/2018	9.08	Call	Bond Future	187.6400	0.1876	179.2100	0.1792	(4.493)	0	0	0

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2018/08/23	2040	01/11/2018	9.08	Put	Bond Future	6,768.3800		6.7684	6,796.5000	6.7965	0.415	0	0	0
2018/08/23	2040	01/11/2018	9.20	Put	Bond Future	5,781.4300		5.7814	5,806.1700	5.8062	0.428	0	0	0
2018/08/23	2040	01/11/2018	9.20	Call	Bond Future	305.6200		0.3056	293.8100	0.2938	(3.864)	0	0	3,540
2018/08/23	2040	01/11/2018	9.80	Put	Bond Future	2,199.0900		2.1991	2,202.9900	2.2030	0.177	0	0	0
2018/08/23	2040	01/11/2018	9.09	Call	Bond Future	195.8200		0.1958	187.1300	0.1871	(4.438)	0	0	0
2018/08/23	2040	01/11/2018	9.10	Put	Bond Future	6,599.5100		6.5995	6,627.1100	6.6271	0.418	0	0	0
2018/08/23	2040	01/11/2018	9.07	Call	Bond Future	179.8000		0.1798	171.6200	0.1716	(4.549)	0	0	0
2018/08/23	2040	01/11/2018	9.07	Put	Bond Future	6,853.5100		6.8535	6,881.8800	6.8819	0.414	0	0	0
2018/08/23	2040	01/11/2018	9.10	Call	Bond Future	204.2800		0.2043	195.3300	0.1953	(4.381)	0	0	2,950
2018/08/23	2040	01/11/2018	8.50	Put	Bond Future	12,217.8700		12.2179	12,253.5700	12.2536	0.292	0	0	0
2018/08/23	2040	01/11/2018	8.50	Call	Bond Future	10.2600		0.0103	9.4100	0.0094	(8.285)	0	0	2,950
2018/08/23	2040	07/02/2019	9.11	Put	Bond Future	7,877.1500		7.8772	7,900.1100	7.9001	0.291	0	0	0
2018/08/23	2040	07/02/2019	9.13	Call	Bond Future	1,018.6000		1.0186	1,002.7500	1.0028	(1.556)	0	0	0
2018/08/23	2040	07/02/2019			Bond Future	9.9037		92.3691	9.9084	92.3308	0.047	0.0000	0.0000	100
2018/08/23	2040	07/02/2019	9.11	Call	Bond Future	975.0800		0.9751	959.6500	0.9597	(1.582)	0	0	0
2018/08/23	2040	07/02/2019	9.13	Put	Bond Future	7,736.7900		7.7368	7,759.3300	7.7593	0.291	0	0	0
2018/08/23	2040	07/02/2019	9.12	Put	Bond Future	7,806.6600		7.8067	7,829.4000	7.8294	0.291	0	0	0
2018/08/23	2040	07/02/2019	9.12	Call	Bond Future	996.6000		0.9966	980.9500	0.9809	(1.570)	0	0	0
2018/08/23	2040	02/05/2019	9.88	Put	Bond Future	4,682.0600		4.6821	4,693.1500	4.6931	0.237	0	0	0
2018/08/23	2040	02/05/2019	9.89	Call	Bond Future	3,967.5500		3.9675	3,939.8700	3.9399	(0.698)	0	0	0
2018/08/23	2040	02/05/2019			Bond Future	9.9725		93.9038	9.9773	93.8651	0.048	0.0000	0.0000	0
2018/08/23	2040	02/05/2019	9.90	Call	Bond Future	4,008.1800		4.0082	3,980.3700	3.9804	(0.694)	0	0	0
2018/08/23	2040	02/05/2019	9.90	Put	Bond Future	4,599.1000		4.5991	4,609.9400	4.6099	0.236	0	0	0
2018/08/23	2040	02/05/2019	9.88	Call	Bond Future	3,927.1200		3.9271	3,899.5600	3.8996	(0.702)	0	0	0
2018/08/23	2040	02/05/2019	9.89	Put	Bond Future	4,640.4200		4.6404	4,651.3900	4.6514	0.236	0	0	0
2018/08/23	2044	01/11/2018	9.12	Call	Bond Future	201.3700		0.2014	192.4500	0.1925	(4.430)	0	0	0
2018/08/23	2044	01/11/2018			Bond Future	9.8561		92.0714	9.8606	92.0340	0.045	0.0000	0.0000	38,549
2018/08/23	2044	01/11/2018	9.12	Put	Bond Future	6,806.2900		6.8063	6,834.7200	6.8347	0.418	0	0	0
2018/08/23	2044	01/11/2018	9.13	Call	Bond Future	210.1300		0.2101	200.9300	0.2009	(4.378)	0	0	0
2018/08/23	2044	01/11/2018	9.14	Put	Bond Future	6,634.0000		6.6340	6,661.8800	6.6619	0.420	0	0	0
2018/08/23	2044	01/11/2018	9.13	Put	Bond Future	6,719.9500		6.7200	6,748.1000	6.7481	0.419	0	0	0
2018/08/23	2044	01/11/2018	9.14	Call	Bond Future	219.1200		0.2191	209.6500	0.2096	(4.322)	0	0	0
2018/08/23	2044	07/02/2019	9.18	Put	Bond Future	7,734.4700		7.7345	7,756.8000	7.7568	0.289	0	0	0
2018/08/23	2044	07/02/2019			Bond Future	9.9291		89.4646	9.9338	89.4255	0.047	0.0000	0.0000	108
2018/08/23	2044	07/02/2019	9.17	Call	Bond Future	1,077.7900		1.0778	1,061.2500	1.0613	(1.535)	0	0	0
2018/08/23	2044	07/02/2019	9.17	Put	Bond Future	7,805.3900		7.8054	7,827.9400	7.8279	0.289	0	0	0
2018/08/23	2044	07/02/2019	9.18	Call	Bond Future	1,100.9300		1.1009	1,084.1700	1.0842	(1.522)	0	0	0
2018/08/23	2044	07/02/2019	9.16	Call	Bond Future	1,054.7800		1.0548	1,038.4500	1.0384	(1.548)	0	0	0
2018/08/23	2044	07/02/2019	9.16	Put	Bond Future	7,876.5900		7.8766	7,899.3500	7.8993	0.289	0	0	0
2018/08/23	2044	02/05/2019	9.90	Call	Bond Future	3,995.4000		3.9954	3,967.3100	3.9673	(0.703)	0	0	0
2018/08/23	2044	02/05/2019			Bond Future	9.9953		90.9510	10.0001	90.9117	0.048	0.0000	0.0000	0
2018/08/23	2044	02/05/2019	9.90	Put	Bond Future	4,786.6500		4.7867	4,797.9200	4.7979	0.235	0	0	0
2018/08/23	2044	02/05/2019	9.91	Call	Bond Future	4,036.5400		4.0365	4,008.3200	4.0083	(0.699)	0	0	0
2018/08/23	2044	02/05/2019	9.92	Put	Bond Future	4,701.8200		4.7018	4,712.8300	4.7128	0.234	0	0	0
2018/08/23	2044	02/05/2019	9.91	Put	Bond Future	4,744.2200		4.7442	4,755.3600	4.7554	0.235	0	0	0
2018/08/23	2044	02/05/2019	9.92	Call	Bond Future	4,077.5700		4.0776	4,049.2200	4.0492	(0.695)	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
2018/08/23	2046	01/11/2018			Bond Future	114.2474	114.2474	115.0123	115.0123	0.669	0.0000	0.0000	11,966
2018/08/23	2046	07/02/2019			Bond Future	116.4766	116.4766	117.2553	117.2553	0.669	0.0000	0.0000	0
2018/08/23	2046	02/05/2019			Bond Future	116.7480	116.7480	117.5402	117.5402	0.679	0.0000	0.0000	0
2018/08/23	2050	01/11/2018			Bond Future	122.1822	122.1822	121.9181	121.9181	(0.216)	0.0000	0.0000	9,987
2018/08/23	2050	07/02/2019			Bond Future	122.7945	122.7945	122.5242	122.5242	(0.220)	0.0000	0.0000	0
2018/08/23	2050	02/05/2019			Bond Future	124.8574	124.8574	124.5832	124.5832	(0.220)	0.0000	0.0000	0
2018/08/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	AL37	01/11/2018			Index Future	591.6980	591.6980	591.6100	591.6100	(0.015)	0.0000	0.0000	0
2018/08/23	AL37	07/02/2019			Index Future	603.1280	603.1280	603.0320	603.0320	(0.016)	0.0000	0.0000	0
2018/08/23	AL37	02/05/2019			Index Future	613.1540	613.1540	613.0580	613.0580	(0.016)	0.0000	0.0000	0
2018/08/23	AL7T	01/11/2018			Index Future	686.3000	686.3000	686.3330	686.3330	0.005	0.0000	0.0000	0
2018/08/23	AL7T	07/02/2019			Index Future	699.5580	699.5580	699.5840	699.5840	0.004	0.0000	0.0000	0
2018/08/23	AL7T	02/05/2019			Index Future	711.1860	711.1860	711.2150	711.2150	0.004	0.0000	0.0000	0
2018/08/23	ALBI	01/11/2018			Index Future	622.7310	622.7310	622.6100	622.6100	(0.019)	0.0000	0.0000	863
2018/08/23	ALBI	07/02/2019			Index Future	634.7610	634.7610	634.6310	634.6310	(0.020)	0.0000	0.0000	0
2018/08/23	ALBI	02/05/2019			Index Future	645.3120	645.3120	645.1820	645.1820	(0.020)	0.0000	0.0000	0
2018/08/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C048	28/02/2048			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
2018/08/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/23	ES33	01/11/2018			Bond Future	11.0168	75.6237	11.0206	75.6012	0.035	0.0000	0.0000	9,466

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
2018/08/23	ES33	07/02/2019			Bond Future	11.1497		77.0846	11.1539	77.0607	0.037	0.0000	0.0000	0
2018/08/23	ES33	02/05/2019			Bond Future	11.2635		74.5760	11.2677	74.5521	0.038	0.0000	0.0000	0
2018/08/23	ES42	01/11/2018			Bond Future	11.2188		77.9096	11.2227	77.8836	0.035	0.0000	0.0000	7,957
2018/08/23	ES42	07/02/2019			Bond Future	11.3432		79.4144	11.3473	79.3871	0.037	0.0000	0.0000	0
2018/08/23	ES42	02/05/2019			Bond Future	11.4548		76.4740	11.4590	76.4465	0.037	0.0000	0.0000	0
2018/08/23	GOVI	01/11/2018	653.50	Put	GOVI	358,230.0000		35.8230	359,650.0000	35.9650	0.396	0	0	0
2018/08/23	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	GOVI	01/11/2018			GOVI	617.6770		617.6770	617.5350	617.5350	(0.023)	0.0000	0.0000	465
2018/08/23	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	GOVI	01/11/2018	653.49	Put	GOVI	358,130.0000		35.8130	359,550.0000	35.9550	0.397	0	0	0
2018/08/23	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	GOVI	01/11/2018	653.51	Put	GOVI	358,330.0000		35.8330	359,750.0000	35.9750	0.396	0	0	0
2018/08/23	GOVI	07/02/2019	666.53	Put	GOVI	369,210.0000		36.9210	370,730.0000	37.0730	0.412	0	0	0
2018/08/23	GOVI	07/02/2019			GOVI	629.6090		629.6090	629.4570	629.4570	(0.024)	0.0000	0.0000	0
2018/08/23	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	GOVI	07/02/2019	666.52	Put	GOVI	369,110.0000		36.9110	370,630.0000	37.0630	0.412	0	0	0
2018/08/23	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	GOVI	07/02/2019	666.51	Put	GOVI	369,010.0000		36.9010	370,530.0000	37.0530	0.412	0	0	0
2018/08/23	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	GOVI	02/05/2019	647.88	Put	GOVI	78,050.0000		7.8050	79,570.0000	7.9570	1.947	0	0	0
2018/08/23	GOVI	02/05/2019	647.86	Put	GOVI	77,850.0000		7.7850	79,370.0000	7.9370	1.952	0	0	0
2018/08/23	GOVI	02/05/2019			GOVI	640.0750		640.0750	639.9230	639.9230	(0.024)	0.0000	0.0000	0
2018/08/23	GOVI	02/05/2019	647.87	Put	GOVI	77,950.0000		7.7950	79,470.0000	7.9470	1.950	0	0	0
2018/08/23	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/23	IGOV	01/11/2018			Index Future	252.7170		252.7170	252.6210	252.6210	(0.038)	0.0000	0.0000	742
2018/08/23	IGOV	07/02/2019			Index Future	257.6480		257.6480	257.5480	257.5480	(0.039)	0.0000	0.0000	0
2018/08/23	IGOV	02/05/2019			Index Future	261.9770		261.9770	261.8760	261.8760	(0.039)	0.0000	0.0000	0
2018/08/23	IS01	20/09/2018			Interest Rate Swap	101.7600		101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/23	IS01	20/12/2018			Interest Rate Swap	102.2600		102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/08/23	IS01	22/03/2019			Interest Rate Swap	99.6300		99.6300	99.6300	99.6300	0.000	0.0000	0.0000	0
2018/08/23	IS01	20/06/2019			Interest Rate Swap	102.1200		102.1200	102.1100	102.1100	(0.010)	0.0000	0.0000	0
2018/08/23	IS01	19/09/2019			Interest Rate Swap	100.0900		100.0900	100.1000	100.1000	0.010	0.0000	0.0000	0
2018/08/23	IS02	21/09/2018			Interest Rate Swap	98.5200		98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/23	IS02	21/12/2018			Interest Rate Swap	98.9300		98.9300	98.9200	98.9200	(0.010)	0.0000	0.0000	0
2018/08/23	IS02	15/03/2019			Interest Rate Swap	99.3700		99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/08/23	IS02	21/06/2019			Interest Rate Swap	99.8600		99.8600	99.8500	99.8500	(0.010)	0.0000	0.0000	0
2018/08/23	IS02	20/09/2019			Interest Rate Swap	102.0900		102.0900	102.1000	102.1000	0.010	0.0000	0.0000	0
2018/08/23	IS02	20/12/2019			Interest Rate Swap	103.1500		103.1500	103.1600	103.1600	0.010	0.0000	0.0000	0
2018/08/23	IS02	23/03/2020			Interest Rate Swap	99.3100		99.3100	99.3000	99.3000	(0.010)	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
2018/08/23	IS02	22/06/2020			Interest Rate Swap	103.0100	103.0100	103.0000	103.0000	(0.010)	0.0000	0.0000	0
2018/08/23	IS02	21/09/2020			Interest Rate Swap	100.2000	100.2000	100.2000	100.2000	0.000	0.0000	0.0000	0
2018/08/23	IS05	17/12/2020			Interest Rate Swap	97.1300	97.1300	97.1300	97.1300	0.000	0.0000	0.0000	0
2018/08/23	IS05	16/03/2021			Interest Rate Swap	96.4100	96.4100	96.4100	96.4100	0.000	0.0000	0.0000	0
2018/08/23	IS05	15/06/2021			Interest Rate Swap	95.6500	95.6500	95.6400	95.6400	(0.010)	0.0000	0.0000	0
2018/08/23	IS05	21/09/2021			Interest Rate Swap	95.8900	95.8900	95.8800	95.8800	(0.010)	0.0000	0.0000	0
2018/08/23	IS05	21/12/2021			Interest Rate Swap	98.1500	98.1500	98.1300	98.1300	(0.020)	0.0000	0.0000	51
2018/08/23	IS05	15/03/2022			Interest Rate Swap	98.3400	98.3400	98.3200	98.3200	(0.020)	0.0000	0.0000	0
2018/08/23	IS05	21/06/2022			Interest Rate Swap	99.6000	99.6000	99.5900	99.5900	(0.010)	0.0000	0.0000	0
2018/08/23	IS05	20/09/2022			Interest Rate Swap	103.5700	103.5700	103.5600	103.5600	(0.010)	0.0000	0.0000	0
2018/08/23	IS05	20/12/2022			Interest Rate Swap	104.8700	104.8700	104.8600	104.8600	(0.010)	0.0000	0.0000	0
2018/08/23	IS05	22/03/2023			Interest Rate Swap	98.3500	98.3500	98.3500	98.3500	0.000	0.0000	0.0000	0
2018/08/23	IS05	20/06/2023			Interest Rate Swap	104.4000	104.4000	104.4100	104.4100	0.010	0.0000	0.0000	0
2018/08/23	IS05	19/09/2023			Interest Rate Swap	99.9900	99.9900	99.9900	99.9900	0.000	0.0000	0.0000	0
2018/08/23	IS10	17/12/2025			Interest Rate Swap	97.0700	97.0700	97.0500	97.0500	(0.021)	0.0000	0.0000	0
2018/08/23	IS10	16/03/2026			Interest Rate Swap	94.1300	94.1300	94.1200	94.1200	(0.011)	0.0000	0.0000	0
2018/08/23	IS10	15/06/2026			Interest Rate Swap	92.9200	92.9200	92.9100	92.9100	(0.011)	0.0000	0.0000	0
2018/08/23	IS10	21/09/2026			Interest Rate Swap	95.0900	95.0900	95.0900	95.0900	0.000	0.0000	0.0000	0
2018/08/23	IS10	21/12/2026			Interest Rate Swap	98.8500	98.8500	98.8500	98.8500	0.000	0.0000	0.0000	0
2018/08/23	IS10	15/03/2027			Interest Rate Swap	97.4500	97.4500	97.4500	97.4500	0.000	0.0000	0.0000	0
2018/08/23	IS10	21/06/2027			Interest Rate Swap	99.5200	99.5200	99.5300	99.5300	0.010	0.0000	0.0000	0
2018/08/23	IS10	20/09/2027			Interest Rate Swap	104.9300	104.9300	104.9400	104.9400	0.010	0.0000	0.0000	0
2018/08/23	IS10	20/12/2027			Interest Rate Swap	105.3000	105.3000	105.3100	105.3100	0.009	0.0000	0.0000	0
2018/08/23	IS10	22/03/2028			Interest Rate Swap	98.9300	98.9300	98.9300	98.9300	0.000	0.0000	0.0000	0
2018/08/23	IS10	20/06/2028			Interest Rate Swap	106.0300	106.0300	106.0300	106.0300	0.000	0.0000	0.0000	0
2018/08/23	IS10	19/09/2028			Interest Rate Swap	99.7100	99.7100	99.7000	99.7000	(0.010)	0.0000	0.0000	0
2018/08/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/23	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/23	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/23	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/23	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/23	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/23	R023	01/11/2018	10.58	Call	Bond Future	7,211.4800	7.2115	7,195.7100	7.1957	(0.219)	0	0	0
2018/08/23	R023	01/11/2018	10.57	Put	Bond Future	0.4400	0.0004	0.4100	0.0004	(6.818)	0	0	0
2018/08/23	R023	01/11/2018			Bond Future	8.4245	99.0173	8.4290	99.0016	0.053	0.0000	0.0000	38,272
2018/08/23	R023	01/11/2018	10.59	Call	Bond Future	7,243.3600	7.2434	7,227.5900	7.2276	(0.218)	0	0	0
2018/08/23	R023	01/11/2018	10.59	Put	Bond Future	0.4000	0.0004	0.3700	0.0004	(7.500)	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
2018/08/23	R023	01/11/2018	10.58	Put	Bond Future	0.4200	0.0004	0.3900	0.0004	(7.143)	0	0	0
2018/08/23	R023	01/11/2018	10.57	Call	Bond Future	7,179.5900	7.1796	7,163.8200	7.1638	(0.220)	0	0	0
2018/08/23	R023	07/02/2019	10.59	Call	Bond Future	6,611.9800	6.6120	6,594.4700	6.5945	(0.265)	0	0	0
2018/08/23	R023	07/02/2019			Bond Future	8.5222	100.9302	8.5275	100.9129	0.061	0.0000	0.0000	0
2018/08/23	R023	07/02/2019	10.57	Call	Bond Future	6,553.6600	6.5537	6,536.1500	6.5362	(0.267)	0	0	0
2018/08/23	R023	07/02/2019	10.57	Put	Bond Future	58.5400	0.0585	58.2600	0.0583	(0.478)	0	0	0
2018/08/23	R023	07/02/2019	10.59	Put	Bond Future	56.0900	0.0561	55.8100	0.0558	(0.499)	0	0	0
2018/08/23	R023	07/02/2019	10.58	Call	Bond Future	6,582.8100	6.5828	6,565.3000	6.5653	(0.266)	0	0	0
2018/08/23	R023	07/02/2019	10.58	Put	Bond Future	57.3000	0.0573	57.0200	0.0570	(0.489)	0	0	0
2018/08/23	R023	02/05/2019	8.45	Call	Bond Future	1,178.5700	1.1786	1,168.0700	1.1681	(0.891)	0	0	0
2018/08/23	R023	02/05/2019	8.44	Put	Bond Future	1,683.4000	1.6834	1,690.1300	1.6901	0.400	0	0	0
2018/08/23	R023	02/05/2019			Bond Future	8.6055	98.6801	8.6110	98.6630	0.063	0.0000	0.0000	0
2018/08/23	R023	02/05/2019	8.46	Call	Bond Future	1,195.7300	1.1957	1,185.1600	1.1852	(0.884)	0	0	0
2018/08/23	R023	02/05/2019	8.46	Put	Bond Future	1,654.3500	1.6544	1,660.9400	1.6609	0.398	0	0	0
2018/08/23	R023	02/05/2019	8.45	Put	Bond Future	1,668.8100	1.6688	1,675.4700	1.6755	0.399	0	0	0
2018/08/23	R023	02/05/2019	8.44	Call	Bond Future	1,161.5400	1.1615	1,151.1100	1.1511	(0.898)	0	0	0
2018/08/23	R035	01/11/2018	8.93	Call	Bond Future	159.8800	0.1599	149.4200	0.1494	(6.542)	0	0	0
2018/08/23	R035	01/11/2018	8.92	Put	Bond Future	6,524.3600	6.5244	6,587.4000	6.5874	0.966	0	0	0
2018/08/23	R035	01/11/2018			Bond Future	9.7079	94.8659	9.7174	94.7927	0.098	0.0000	0.0000	72,792
2018/08/23	R035	01/11/2018	8.94	Call	Bond Future	166.8300	0.1668	156.0200	0.1560	(6.480)	0	0	0
2018/08/23	R035	01/11/2018	8.94	Put	Bond Future	6,368.4300	6.3684	6,430.7900	6.4308	0.979	0	0	0
2018/08/23	R035	01/11/2018	8.93	Put	Bond Future	6,446.2200	6.4462	6,508.9300	6.5089	0.973	0	0	0
2018/08/23	R035	01/11/2018	8.92	Call	Bond Future	153.1800	0.1532	143.0500	0.1430	(6.613)	0	0	0
2018/08/23	R035	07/02/2019	8.98	Call	Bond Future	909.7900	0.9098	886.9000	0.8869	(2.516)	0	0	0
2018/08/23	R035	07/02/2019			Bond Future	9.7911	96.6985	9.8011	96.6229	0.102	0.0000	0.0000	298
2018/08/23	R035	07/02/2019	8.96	Call	Bond Future	871.3700	0.8714	849.1400	0.8491	(2.551)	0	0	0
2018/08/23	R035	07/02/2019	8.96	Put	Bond Future	7,493.9900	7.4940	7,547.4100	7.5474	0.713	0	0	0
2018/08/23	R035	07/02/2019	8.98	Put	Bond Future	7,364.9600	7.3650	7,417.7200	7.4177	0.716	0	0	0
2018/08/23	R035	07/02/2019	8.97	Call	Bond Future	890.3500	0.8903	867.7900	0.8678	(2.534)	0	0	0
2018/08/23	R035	07/02/2019	8.97	Put	Bond Future	7,429.1900	7.4292	7,482.2800	7.4823	0.715	0	0	0
2018/08/23	R035	02/05/2019	9.74	Put	Bond Future	4,374.6300	4.3746	4,406.5700	4.4066	0.730	0	0	0
2018/08/23	R035	02/05/2019			Bond Future	9.8597	93.8081	9.8699	93.7315	0.104	0.0000	0.0000	0
2018/08/23	R035	02/05/2019	9.74	Call	Bond Future	3,474.6300	3.4746	3,430.0000	3.4300	(1.284)	0	0	0
2018/08/23	R035	02/05/2019	9.75	Call	Bond Future	3,511.7000	3.5117	3,466.8200	3.4668	(1.278)	0	0	0
2018/08/23	R035	02/05/2019	9.75	Put	Bond Future	4,335.9800	4.3360	4,367.6700	4.3677	0.731	0	0	0
2018/08/23	R035	02/05/2019	9.73	Call	Bond Future	3,437.7500	3.4377	3,393.3600	3.3934	(1.291)	0	0	0
2018/08/23	R035	02/05/2019	9.73	Put	Bond Future	4,413.5600	4.4136	4,445.7400	4.4457	0.729	0	0	0
2018/08/23	R186	01/11/2018	8.54	Put	Bond Future	3,188.0000	3.1880	3,177.1200	3.1771	(0.341)	0	0	0
2018/08/23	R186	01/11/2018	8.90	Call	Bond Future	1,164.0800	1.1641	1,156.2400	1.1562	(0.673)	0	0	0
2018/08/23	R186	01/11/2018	9.14	Call	Bond Future	1,932.4600	1.9325	1,925.3500	1.9253	(0.368)	0	0	0
2018/08/23	R186	01/11/2018	7.96	Put	Bond Future	6,476.3600	6.4764	6,470.1700	6.4702	(0.096)	0	0	0
2018/08/23	R186	01/11/2018			Bond Future	8.9949	112.4824	8.9941	112.4873	(0.009)	0.0000	0.0000	63,248
2018/08/23	R186	01/11/2018	8.53	Call	Bond Future	402.3200	0.4023	396.3700	0.3964	(1.479)	0	0	0
2018/08/23	R186	01/11/2018	8.53	Put	Bond Future	3,235.8300	3.2358	3,225.0300	3.2250	(0.334)	0	0	0
2018/08/23	R186	01/11/2018	8.46	Put	Bond Future	3,581.7800	3.5818	3,571.6300	3.5716	(0.283)	0	0	0
2018/08/23	R186	01/11/2018	8.46	Call	Bond Future	313.2600	0.3133	307.9600	0.3080	(1.692)	0	0	5,000

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2018/08/23	R186	01/11/2018	8.54	Call	Bond Future	416.4500	0.4165	410.4200	0.4104	(1.448)	0	0	0
2018/08/23	R186	01/11/2018	8.90	Put	Bond Future	1,734.6600	1.7347	1,721.9700	1.7220	(0.732)	0	0	2,500
2018/08/23	R186	01/11/2018	9.14	Put	Bond Future	1,067.3000	1.0673	1,055.3400	1.0553	(1.121)	0	0	5,000
2018/08/23	R186	01/11/2018	7.96	Call	Bond Future	35.3300	0.0353	33.9900	0.0340	(3.793)	0	0	5,000
2018/08/23	R186	01/11/2018	8.52	Call	Bond Future	388.6700	0.3887	382.8100	0.3828	(1.508)	0	0	0
2018/08/23	R186	01/11/2018	8.52	Put	Bond Future	3,284.1900	3.2842	3,273.4800	3.2735	(0.326)	0	0	0
2018/08/23	R186	07/02/2019	8.20	Call	Bond Future	453.8100	0.4538	450.5600	0.4506	(0.716)	0	0	0
2018/08/23	R186	07/02/2019	8.21	Put	Bond Future	5,686.7500	5.6867	5,679.8000	5.6798	(0.122)	0	0	0
2018/08/23	R186	07/02/2019			Bond Future	9.0813	109.3503	9.0807	109.3540	(0.007)	0.0000	0.0000	719
2018/08/23	R186	07/02/2019	8.20	Put	Bond Future	5,738.8800	5.7389	5,731.9700	5.7320	(0.120)	0	0	0
2018/08/23	R186	07/02/2019	8.30	Put	Bond Future	5,236.4600	5.2365	5,229.1900	5.2292	(0.139)	0	0	0
2018/08/23	R186	07/02/2019	8.21	Call	Bond Future	463.5100	0.4635	460.2200	0.4602	(0.710)	0	0	0
2018/08/23	R186	07/02/2019	8.22	Call	Bond Future	473.3600	0.4734	470.0500	0.4701	(0.699)	0	0	0
2018/08/23	R186	07/02/2019	8.22	Put	Bond Future	5,634.8100	5.6348	5,627.8400	5.6278	(0.124)	0	0	0
2018/08/23	R186	07/02/2019	8.30	Call	Bond Future	567.7700	0.5678	564.1600	0.5642	(0.636)	0	0	210
2018/08/23	R186	02/05/2019	9.01	Put	Bond Future	3,226.7600	3.2268	3,219.0900	3.2191	(0.238)	0	0	0
2018/08/23	R186	02/05/2019	9.02	Call	Bond Future	2,401.4900	2.4015	2,397.9600	2.3980	(0.147)	0	0	0
2018/08/23	R186	02/05/2019			Bond Future	9.1602	111.1673	9.1595	111.1715	(0.008)	0.0000	0.0000	0
2018/08/23	R186	02/05/2019	9.03	Call	Bond Future	2,430.1400	2.4301	2,426.6100	2.4266	(0.145)	0	0	0
2018/08/23	R186	02/05/2019	9.03	Put	Bond Future	3,169.6700	3.1697	3,162.0100	3.1620	(0.242)	0	0	0
2018/08/23	R186	02/05/2019	9.01	Call	Bond Future	2,373.0200	2.3730	2,369.4800	2.3695	(0.149)	0	0	0
2018/08/23	R186	02/05/2019	9.02	Put	Bond Future	3,198.1100	3.1981	3,190.4500	3.1905	(0.240)	0	0	0
2018/08/23	R197	01/11/2018			Bond Future	301.4763	301.4763	301.1819	301.1819	(0.098)	0.0000	0.0000	2,350
2018/08/23	R197	07/02/2019			Bond Future	300.0079	300.0079	299.7051	299.7051	(0.101)	0.0000	0.0000	0
2018/08/23	R197	02/05/2019			Bond Future	305.0475	305.0475	304.7409	304.7409	(0.101)	0.0000	0.0000	0
2018/08/23	R202	01/11/2018			Bond Future	234.7992	234.7992	234.6481	234.6481	(0.064)	0.0000	0.0000	10,129
2018/08/23	R202	07/02/2019			Bond Future	235.4763	235.4763	235.3201	235.3201	(0.066)	0.0000	0.0000	0
2018/08/23	R202	02/05/2019			Bond Future	239.4322	239.4322	239.2741	239.2741	(0.066)	0.0000	0.0000	0
2018/08/23	R207	01/11/2018	6.76	Put	Bond Future	1,013.1700	1.0132	1,005.9000	1.0059	(0.718)	0	0	0
2018/08/23	R207	01/11/2018			Bond Future	7.6572	101.7749	7.6507	101.7822	(0.085)	0.0000	0.0000	19,635
2018/08/23	R207	01/11/2018	6.75	Call	Bond Future	4.8300	0.0048	4.8000	0.0048	(0.621)	0	0	0
2018/08/23	R207	01/11/2018	6.75	Put	Bond Future	1,024.3900	1.0244	1,017.1200	1.0171	(0.710)	0	0	0
2018/08/23	R207	01/11/2018	6.76	Call	Bond Future	4.9300	0.0049	4.9000	0.0049	(0.609)	0	0	0
2018/08/23	R207	01/11/2018	6.74	Call	Bond Future	4.5600	0.0046	4.5300	0.0045	(0.658)	0	0	0
2018/08/23	R207	01/11/2018	6.74	Put	Bond Future	1,035.4400	1.0354	1,028.1700	1.0282	(0.702)	0	0	0
2018/08/23	R207	07/02/2019	6.52	Call	Bond Future	2.4300	0.0024	2.4600	0.0025	1.235	0	0	0
2018/08/23	R207	07/02/2019	6.51	Put	Bond Future	1,111.9700	1.1120	1,105.8100	1.1058	(0.554)	0	0	0
2018/08/23	R207	07/02/2019			Bond Future	7.7715	100.0960	7.7644	100.1022	(0.091)	0.0000	0.0000	0
2018/08/23	R207	07/02/2019	6.53	Call	Bond Future	2.5500	0.0026	2.5900	0.0026	1.569	0	0	0
2018/08/23	R207	07/02/2019	6.53	Put	Bond Future	1,094.4700	1.0945	1,088.3200	1.0883	(0.562)	0	0	0
2018/08/23	R207	07/02/2019	6.52	Put	Bond Future	1,103.2200	1.1032	1,097.0600	1.0971	(0.558)	0	0	0
2018/08/23	R207	07/02/2019	6.51	Call	Bond Future	2.3100	0.0023	2.3400	0.0023	1.299	0	0	0
2018/08/23	R207	02/05/2019	7.63	Call	Bond Future	133.3300	0.1333	135.2800	0.1353	1.463	0	0	0
2018/08/23	R207	02/05/2019			Bond Future	7.9586	101.7592	7.9484	101.7659	(0.127)	0.0000	0.0000	0
2018/08/23	R207	02/05/2019	7.61	Call	Bond Future	127.5200	0.1275	129.4100	0.1294	1.482	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
2018/08/23	R207	02/05/2019	7.61	Put	Bond Future	357.5700	0.3576	352.7800	0.3528	(1.340)	0	0	0
2018/08/23	R207	02/05/2019	7.63	Put	Bond Future	350.1500	0.3502	345.4200	0.3454	(1.351)	0	0	0
2018/08/23	R207	02/05/2019	7.62	Call	Bond Future	130.4100	0.1304	132.3300	0.1323	1.472	0	0	0
2018/08/23	R207	02/05/2019	7.62	Put	Bond Future	353.8400	0.3538	349.0800	0.3491	(1.345)	0	0	0
2018/08/23	R208	01/11/2018	7.11	Put	Bond Future	1,788.0500	1.7881	1,785.9300	1.7859	(0.119)	0	0	0
2018/08/23	R208	01/11/2018			Bond Future	7.9400	98.1224	7.9393	98.1240	(0.010)	0.0000	0.0000	28,736
2018/08/23	R208	01/11/2018	7.11	Call	Bond Future	14.9800	0.0150	14.4700	0.0145	(3.405)	0	0	0
2018/08/23	R208	01/11/2018	7.12	Call	Bond Future	15.4000	0.0154	14.8800	0.0149	(3.377)	0	0	0
2018/08/23	R208	01/11/2018	7.10	Put	Bond Future	1,809.2900	1.8093	1,807.1800	1.8072	(0.117)	0	0	0
2018/08/23	R208	01/11/2018	7.12	Put	Bond Future	1,766.8700	1.7669	1,764.7400	1.7647	(0.121)	0	0	0
2018/08/23	R208	01/11/2018	7.10	Call	Bond Future	14.6100	0.0146	14.1100	0.0141	(3.422)	0	0	0
2018/08/23	R208	07/02/2019	7.07	Call	Bond Future	37.3000	0.0373	36.8500	0.0369	(1.206)	0	0	0
2018/08/23	R208	07/02/2019	7.08	Put	Bond Future	1,871.1900	1.8712	1,870.2700	1.8703	(0.049)	0	0	0
2018/08/23	R208	07/02/2019	7.06	Put	Bond Future	1,907.3500	1.9074	1,906.4400	1.9064	(0.048)	0	0	0
2018/08/23	R208	07/02/2019			Bond Future	8.0367	100.0178	8.0365	100.0183	(0.003)	0.0000	0.0000	0
2018/08/23	R208	07/02/2019	7.07	Put	Bond Future	1,889.2400	1.8892	1,888.3300	1.8883	(0.048)	0	0	0
2018/08/23	R208	07/02/2019	7.08	Call	Bond Future	38.6300	0.0386	38.1700	0.0382	(1.191)	0	0	0
2018/08/23	R208	07/02/2019	7.06	Call	Bond Future	36.0200	0.0360	35.5700	0.0356	(1.249)	0	0	0
2018/08/23	R208	02/05/2019	8.03	Put	Bond Future	792.7100	0.7927	790.9000	0.7909	(0.228)	0	0	0
2018/08/23	R208	02/05/2019	8.02	Call	Bond Future	605.7500	0.6058	604.7500	0.6048	(0.165)	0	0	0
2018/08/23	R208	02/05/2019			Bond Future	8.1344	98.2803	8.1340	98.2811	(0.006)	0.0000	0.0000	0
2018/08/23	R208	02/05/2019	8.03	Call	Bond Future	614.8000	0.6148	613.8000	0.6138	(0.163)	0	0	0
2018/08/23	R208	02/05/2019	8.02	Put	Bond Future	800.7200	0.8007	798.9100	0.7989	(0.226)	0	0	0
2018/08/23	R208	02/05/2019	8.04	Call	Bond Future	624.2400	0.6242	623.2300	0.6232	(0.162)	0	0	0
2018/08/23	R208	02/05/2019	8.04	Put	Bond Future	785.1000	0.7851	783.2800	0.7833	(0.232)	0	0	0
2018/08/23	R209	01/11/2018	1,016.00	Call	Bond Future	71,236.1800	71.2362	71,207.3800	71.2074	(0.040)	0	0	0
2018/08/23	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	R209	01/11/2018	9.34	Put	Bond Future	2,935.0500	2.9350	2,945.2100	2.9452	0.346	0	0	0
2018/08/23	R209	01/11/2018	9.97	Call	Bond Future	2,857.1500	2.8571	2,826.5100	2.8265	(1.072)	0	0	0
2018/08/23	R209	01/11/2018	9.98	Put	Bond Future	890.9100	0.8909	888.9800	0.8890	(0.217)	0	0	2,000
2018/08/23	R209	01/11/2018	8.98	Call	Bond Future	213.4000	0.2134	204.8300	0.2048	(4.016)	0	0	0
2018/08/23	R209	01/11/2018	10.00	Call	Bond Future	2,988.6500	2.9887	2,957.7700	2.9578	(1.033)	0	0	0
2018/08/23	R209	01/11/2018	9.64	Call	Bond Future	1,586.7900	1.5868	1,560.7700	1.5608	(1.640)	0	0	2,000
2018/08/23	R209	01/11/2018	9.47	Call	Bond Future	1,079.6000	1.0796	1,057.4300	1.0574	(2.054)	0	0	0
2018/08/23	R209	01/11/2018	9.82	Call	Bond Future	2,236.4200	2.2364	2,207.4100	2.2074	(1.297)	0	0	0
2018/08/23	R209	01/11/2018			Bond Future	9.6657	72.1240	9.6701	72.0952	0.046	0.0000	0.0000	126,887
2018/08/23	R209	01/11/2018	1,016.01	Call	Bond Future	71,236.1800	71.2362	71,207.3800	71.2074	(0.040)	0	0	0
2018/08/23	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	R209	01/11/2018	8.89	Put	Bond Future	5,491.8900	5.4919	5,514.0000	5.5140	0.403	0	0	0
2018/08/23	R209	01/11/2018	8.89	Call	Bond Future	149.4500	0.1495	142.7600	0.1428	(4.476)	0	0	2,000
2018/08/23	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/23	R209	01/11/2018	1,015.99	Call	Bond Future	71,236.1700	71.2362	71,207.3700	71.2074	(0.040)	0	0	0
2018/08/23	R209	01/11/2018	9.34	Call	Bond Future	760.1000	0.7601	741.4600	0.7415	(2.452)	0	0	0
2018/08/23	R209	01/11/2018	9.97	Put	Bond Future	909.9800	0.9100	908.1400	0.9081	(0.202)	0	0	0
2018/08/23	R209	01/11/2018	9.98	Call	Bond Future	2,900.7400	2.9007	2,870.0100	2.8700	(1.059)	0	0	0
2018/08/23	R209	01/11/2018	8.98	Put	Bond Future	4,906.6900	4.9067	4,926.9200	4.9269	0.412	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
2018/08/23	R209	01/11/2018	10.00	Put	Bond Future	853.7700	0.8538	851.6900	0.8517	(0.244)	0	0	5,850
2018/08/23	R209	01/11/2018	9.64	Put	Bond Future	1,755.1300	1.7551	1,757.9100	1.7579	0.158	0	0	0
2018/08/23	R209	01/11/2018	9.47	Put	Bond Future	2,375.0100	2.3750	2,381.6400	2.3816	0.279	0	0	760
2018/08/23	R209	01/11/2018	9.82	Put	Bond Future	1,239.2200	1.2392	1,239.0100	1.2390	(0.017)	0	0	760
2018/08/23	R209	01/11/2018	9.49	Call	Bond Future	1,134.8700	1.1349	1,112.1800	1.1122	(1.999)	0	0	0
2018/08/23	R209	01/11/2018	9.94	Call	Bond Future	2,727.8600	2.7279	2,697.4900	2.6975	(1.113)	0	0	0
2018/08/23	R209	01/11/2018	9.94	Put	Bond Future	969.1600	0.9692	967.5900	0.9676	(0.162)	0	0	0
2018/08/23	R209	01/11/2018	10.57	Call	Bond Future	5,817.3500	5.8174	5,785.3800	5.7854	(0.550)	0	0	0
2018/08/23	R209	01/11/2018	10.57	Put	Bond Future	254.9500	0.2550	251.7800	0.2518	(1.243)	0	0	0
2018/08/23	R209	01/11/2018	9.84	Call	Bond Future	2,315.3600	2.3154	2,286.0900	2.2861	(1.264)	0	0	0
2018/08/23	R209	01/11/2018	9.84	Put	Bond Future	1,190.3900	1.1904	1,189.9200	1.1899	(0.039)	0	0	0
2018/08/23	R209	01/11/2018	8.99	Put	Bond Future	4,843.3100	4.8433	4,863.3200	4.8633	0.413	0	0	0
2018/08/23	R209	01/11/2018	8.99	Call	Bond Future	221.6600	0.2217	212.8700	0.2129	(3.966)	0	0	760
2018/08/23	R209	01/11/2018	9.49	Put	Bond Future	2,296.3300	2.2963	2,302.4400	2.3024	0.266	0	0	0
2018/08/23	R209	07/02/2019	8.97	Put	Bond Future	6,056.9800	6.0570	6,074.3200	6.0743	0.286	0	0	0
2018/08/23	R209	07/02/2019	10.20	Put	Bond Future	1,686.8400	1.6868	1,688.7900	1.6888	0.116	0	0	4,000
2018/08/23	R209	07/02/2019			Bond Future	9.7372	73.5173	9.7419	73.4870	0.048	0.0000	0.0000	340
2018/08/23	R209	07/02/2019	8.96	Call	Bond Future	829.7100	0.8297	816.9900	0.8170	(1.533)	0	0	0
2018/08/23	R209	07/02/2019	8.96	Put	Bond Future	6,111.0900	6.1111	6,128.6000	6.1286	0.287	0	0	0
2018/08/23	R209	07/02/2019	8.97	Call	Bond Future	847.1200	0.8471	834.2300	0.8342	(1.522)	0	0	0
2018/08/23	R209	07/02/2019	10.20	Call	Bond Future	4,580.8300	4.5808	4,552.5500	4.5525	(0.617)	0	0	0
2018/08/23	R209	07/02/2019	8.95	Call	Bond Future	812.5300	0.8125	799.9700	0.8000	(1.546)	0	0	0
2018/08/23	R209	07/02/2019	8.95	Put	Bond Future	6,165.5300	6.1655	6,183.2000	6.1832	0.287	0	0	0
2018/08/23	R209	07/02/2019	9.54	Put	Bond Future	3,492.3600	3.4924	3,500.9900	3.5010	0.247	0	0	0
2018/08/23	R209	07/02/2019	9.54	Call	Bond Future	2,203.8100	2.2038	2,182.2100	2.1822	(0.980)	0	0	4,000
2018/08/23	R209	07/02/2019	9.04	Put	Bond Future	5,686.9800	5.6870	5,703.1900	5.7032	0.285	0	0	0
2018/08/23	R209	07/02/2019	9.04	Call	Bond Future	975.0500	0.9750	961.0300	0.9610	(1.438)	0	0	4,000
2018/08/23	R209	02/05/2019	9.70	Put	Bond Future	3,753.7300	3.7537	3,762.3800	3.7624	0.230	0	0	0
2018/08/23	R209	02/05/2019			Bond Future	9.7994	71.5910	9.8042	71.5606	0.049	0.0000	0.0000	0
2018/08/23	R209	02/05/2019	9.69	Call	Bond Future	3,084.2200	3.0842	3,062.5600	3.0626	(0.702)	0	0	0
2018/08/23	R209	02/05/2019	9.69	Put	Bond Future	3,786.7400	3.7867	3,795.4900	3.7955	0.231	0	0	0
2018/08/23	R209	02/05/2019	9.70	Call	Bond Future	3,115.8500	3.1158	3,094.0900	3.0941	(0.698)	0	0	0
2018/08/23	R209	02/05/2019	9.68	Call	Bond Future	3,052.7300	3.0527	3,031.1800	3.0312	(0.706)	0	0	0
2018/08/23	R209	02/05/2019	9.68	Put	Bond Future	3,819.9800	3.8200	3,828.8400	3.8288	0.232	0	0	0
2018/08/23	R210	01/11/2018			Bond Future	183.7822	183.7822	183.7722	183.7722	(0.005)	0.0000	0.0000	2,149
2018/08/23	R210	07/02/2019			Bond Future	187.3679	187.3679	187.3561	187.3561	(0.006)	0.0000	0.0000	0
2018/08/23	R210	02/05/2019			Bond Future	187.9608	187.9608	187.9496	187.9496	(0.006)	0.0000	0.0000	0
2018/08/23	R212	01/11/2018			Bond Future	155.4913	155.4913	155.4814	155.4814	(0.006)	0.0000	0.0000	3,476
2018/08/23	R212	07/02/2019			Bond Future	156.3700	156.3700	156.3585	156.3585	(0.007)	0.0000	0.0000	0
2018/08/23	R212	02/05/2019			Bond Future	158.9968	158.9968	158.9858	158.9858	(0.007)	0.0000	0.0000	0
2018/08/23	R213	01/11/2018	8.65	Call	Bond Future	113.2300	0.1132	110.1000	0.1101	(2.764)	0	0	0
2018/08/23	R213	01/11/2018	8.64	Put	Bond Future	5,637.2000	5.6372	5,629.5800	5.6296	(0.135)	0	0	0
2018/08/23	R213	01/11/2018			Bond Future	9.4818	83.4661	9.4811	83.4707	(0.008)	0.0000	0.0000	32,893
2018/08/23	R213	01/11/2018	8.66	Call	Bond Future	118.0900	0.1181	114.8700	0.1149	(2.727)	0	0	0
2018/08/23	R213	01/11/2018	8.66	Put	Bond Future	5,509.6800	5.5097	5,501.8800	5.5019	(0.142)	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
2018/08/23	R213	01/11/2018	8.65	Put	Bond Future	5,573.3200	5.5733	5,565.6100	5.5656	(0.138)	0	0	0
2018/08/23	R213	01/11/2018	8.64	Call	Bond Future	108.5400	0.1085	105.5000	0.1055	(2.801)	0	0	0
2018/08/23	R213	07/02/2019	8.68	Call	Bond Future	607.6700	0.6077	603.5300	0.6035	(0.681)	0	0	0
2018/08/23	R213	07/02/2019			Bond Future	9.5637	85.0786	9.5631	85.0823	(0.006)	0.0000	0.0000	112
2018/08/23	R213	07/02/2019	8.68	Put	Bond Future	6,314.4600	6.3145	6,306.6800	6.3067	(0.123)	0	0	0
2018/08/23	R213	07/02/2019	8.69	Call	Bond Future	621.5100	0.6215	617.3200	0.6173	(0.674)	0	0	0
2018/08/23	R213	07/02/2019	8.70	Put	Bond Future	6,207.5400	6.2075	6,199.6600	6.1997	(0.127)	0	0	0
2018/08/23	R213	07/02/2019	8.69	Put	Bond Future	6,260.7800	6.2608	6,252.9500	6.2529	(0.125)	0	0	0
2018/08/23	R213	07/02/2019	8.70	Call	Bond Future	635.7200	0.6357	631.4800	0.6315	(0.667)	0	0	0
2018/08/23	R213	02/05/2019	9.49	Call	Bond Future	2,733.1800	2.7332	2,728.9000	2.7289	(0.157)	0	0	0
2018/08/23	R213	02/05/2019	9.48	Put	Bond Future	3,629.4600	3.6295	3,621.1700	3.6212	(0.228)	0	0	0
2018/08/23	R213	02/05/2019			Bond Future	9.6313	82.9452	9.6306	82.9492	(0.007)	0.0000	0.0000	0
2018/08/23	R213	02/05/2019	9.50	Call	Bond Future	2,763.8200	2.7638	2,759.5400	2.7595	(0.155)	0	0	0
2018/08/23	R213	02/05/2019	9.50	Put	Bond Future	3,566.9900	3.5670	3,558.7000	3.5587	(0.232)	0	0	0
2018/08/23	R213	02/05/2019	9.49	Put	Bond Future	3,597.9700	3.5980	3,589.6800	3.5897	(0.230)	0	0	0
2018/08/23	R213	02/05/2019	9.48	Call	Bond Future	2,702.9800	2.7030	2,698.7000	2.6987	(0.158)	0	0	0
2018/08/23	R214	01/11/2018	8.99	Put	Bond Future	6,097.5500	6.0975	6,121.5600	6.1216	0.394	0	0	0
2018/08/23	R214	01/11/2018	8.98	Call	Bond Future	126.0500	0.1261	120.0500	0.1201	(4.760)	0	0	0
2018/08/23	R214	01/11/2018			Bond Future	9.8114	71.4154	9.8159	71.3852	0.045	0.0000	0.0000	28,498
2018/08/23	R214	01/11/2018	8.99	Call	Bond Future	131.6300	0.1316	125.4400	0.1254	(4.703)	0	0	0
2018/08/23	R214	01/11/2018	8.98	Put	Bond Future	6,169.4800	6.1695	6,193.6800	6.1937	0.392	0	0	0
2018/08/23	R214	01/11/2018	9.00	Call	Bond Future	137.3600	0.1374	130.9800	0.1310	(4.645)	0	0	0
2018/08/23	R214	01/11/2018	9.00	Put	Bond Future	6,025.8800	6.0259	6,049.7000	6.0497	0.395	0	0	0
2018/08/23	R214	07/02/2019	9.05	Put	Bond Future	6,751.6100	6.7516	6,770.9800	6.7710	0.287	0	0	0
2018/08/23	R214	07/02/2019			Bond Future	9.8849	72.7950	9.8896	72.7634	0.048	0.0000	0.0000	0
2018/08/23	R214	07/02/2019	9.04	Call	Bond Future	745.6800	0.7457	733.5300	0.7335	(1.629)	0	0	0
2018/08/23	R214	07/02/2019	9.04	Put	Bond Future	6,811.4200	6.8114	6,830.9600	6.8310	0.287	0	0	0
2018/08/23	R214	07/02/2019	9.05	Call	Bond Future	762.4700	0.7625	750.1500	0.7502	(1.616)	0	0	0
2018/08/23	R214	07/02/2019	9.03	Call	Bond Future	729.2700	0.7293	717.2900	0.7173	(1.643)	0	0	0
2018/08/23	R214	07/02/2019	9.03	Put	Bond Future	6,871.7300	6.8717	6,891.4400	6.8914	0.287	0	0	0
2018/08/23	R214	02/05/2019	9.87	Call	Bond Future	3,340.3400	3.3403	3,317.2400	3.3172	(0.692)	0	0	0
2018/08/23	R214	02/05/2019	9.85	Call	Bond Future	3,274.1200	3.2741	3,251.2300	3.2512	(0.699)	0	0	0
2018/08/23	R214	02/05/2019			Bond Future	9.9451	70.7109	9.9499	70.6790	0.048	0.0000	0.0000	0
2018/08/23	R214	02/05/2019	9.85	Put	Bond Future	3,910.9600	3.9110	3,919.9800	3.9200	0.231	0	0	0
2018/08/23	R214	02/05/2019	9.87	Put	Bond Future	3,842.4500	3.8425	3,851.2600	3.8513	0.229	0	0	0
2018/08/23	R214	02/05/2019	9.86	Call	Bond Future	3,307.1600	3.3072	3,284.1600	3.2842	(0.695)	0	0	0
2018/08/23	R214	02/05/2019	9.86	Put	Bond Future	3,876.5800	3.8766	3,885.4900	3.8855	0.230	0	0	0
2018/08/23	R248	01/11/2018	9.03	Call	Bond Future	144.5900	0.1446	137.4900	0.1375	(4.910)	0	0	0
2018/08/23	R248	01/11/2018			Bond Future	9.8420	91.1631	9.8465	91.1245	0.045	0.0000	0.0000	97,212
2018/08/23	R248	01/11/2018	9.01	Call	Bond Future	131.7800	0.1318	125.1400	0.1251	(5.039)	0	0	0
2018/08/23	R248	01/11/2018	9.01	Put	Bond Future	7,897.9500	7.8979	7,929.8400	7.9298	0.404	0	0	0
2018/08/23	R248	01/11/2018	9.03	Put	Bond Future	7,710.5500	7.7105	7,741.9800	7.7420	0.408	0	0	0
2018/08/23	R248	01/11/2018	9.02	Call	Bond Future	138.0400	0.1380	131.1800	0.1312	(4.970)	0	0	0
2018/08/23	R248	01/11/2018	9.02	Put	Bond Future	7,804.0200	7.8040	7,835.6900	7.8357	0.406	0	0	0
2018/08/23	R248	07/02/2019	9.06	Put	Bond Future	8,769.3800	8.7694	8,795.0600	8.7951	0.293	0	0	0
2018/08/23	R248	07/02/2019			Bond Future	9.9165	92.9243	9.9212	92.8839	0.048	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
2018/08/23	R248	07/02/2019	9.06	Call	Bond Future	873.9200	0.8739	859.2200	0.8592	(1.682)	0	0	0
2018/08/23	R248	07/02/2019	9.05	Put	Bond Future	8,848.3100	8.8483	8,874.2000	8.8742	0.293	0	0	0
2018/08/23	R248	07/02/2019	9.07	Call	Bond Future	894.6000	0.8946	879.6800	0.8797	(1.668)	0	0	0
2018/08/23	R248	07/02/2019	9.07	Put	Bond Future	8,690.9400	8.6909	8,716.4000	8.7164	0.293	0	0	0
2018/08/23	R248	07/02/2019	9.05	Call	Bond Future	853.5600	0.8536	839.0700	0.8391	(1.698)	0	0	0
2018/08/23	R248	02/05/2019	9.90	Put	Bond Future	4,824.4800	4.8245	4,835.9500	4.8360	0.238	0	0	0
2018/08/23	R248	02/05/2019			Bond Future	9.9774	90.0344	9.9822	89.9937	0.048	0.0000	0.0000	0
2018/08/23	R248	02/05/2019	9.90	Call	Bond Future	4,165.2000	4.1652	4,135.9700	4.1360	(0.702)	0	0	0
2018/08/23	R248	02/05/2019	9.91	Call	Bond Future	4,207.6400	4.2076	4,178.2800	4.1783	(0.698)	0	0	0
2018/08/23	R248	02/05/2019	9.89	Put	Bond Future	4,868.0600	4.8681	4,879.6600	4.8797	0.238	0	0	0
2018/08/23	R248	02/05/2019	9.91	Put	Bond Future	4,781.2400	4.7812	4,792.5800	4.7926	0.237	0	0	0
2018/08/23	R248	02/05/2019	9.89	Call	Bond Future	4,122.9500	4.1230	4,093.8500	4.0938	(0.706)	0	0	0

Total

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