



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 04/09/2018 TO 04/09/2018

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
2018/09/04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	2025	01/11/2018			Bond Future	132.5075	132.5075	132.4298	132.4298	(0.059)	0.0000	0.0000	365
2018/09/04	2025	07/02/2019			Bond Future	133.6750	133.6750	133.5964	133.5964	(0.059)	0.0000	0.0000	0
2018/09/04	2025	02/05/2019			Bond Future	135.9197	135.9197	135.8399	135.8399	(0.059)	0.0000	0.0000	0
2018/09/04	2029	01/11/2018			Bond Future	99.9601	99.9601	99.8667	99.8667	(0.093)	0.0000	0.0000	1,600
2018/09/04	2029	07/02/2019			Bond Future	101.9077	101.9077	101.8129	101.8129	(0.093)	0.0000	0.0000	0
2018/09/04	2029	02/05/2019			Bond Future	102.5465	102.5465	102.4503	102.4503	(0.094)	0.0000	0.0000	0
2018/09/04	2030	01/11/2018	8.60	Call	Bond Future	77.1400	0.0771	26.9100	0.0269	(65.115)	0	0	0
2018/09/04	2030	01/11/2018	8.58	Put	Bond Future	5,876.2300	5.8762	7,148.0700	7.1481	21.644	0	0	0
2018/09/04	2030	01/11/2018			Bond Future	9.4543	92.1743	9.6634	90.8564	2.211	0.0000	0.0000	53,090
2018/09/04	2030	01/11/2018	8.60	Put	Bond Future	5,744.8300	5.7448	7,012.5000	7.0125	22.066	0	0	0
2018/09/04	2030	01/11/2018	8.58	Call	Bond Future	70.1900	0.0702	24.1300	0.0241	(65.622)	0	0	0
2018/09/04	2030	01/11/2018	8.59	Put	Bond Future	5,810.4200	5.8104	7,080.2200	7.0802	21.854	0	0	0
2018/09/04	2030	01/11/2018	8.59	Call	Bond Future	73.5900	0.0736	25.4900	0.0255	(65.362)	0	0	0
2018/09/04	2030	07/02/2019	8.62	Call	Bond Future	471.3200	0.4713	286.7300	0.2867	(39.164)	0	0	0
2018/09/04	2030	07/02/2019			Bond Future	9.5374	89.9421	9.7550	88.5989	2.281	0.0000	0.0000	167
2018/09/04	2030	07/02/2019	8.62	Put	Bond Future	6,447.1800	6.4472	7,605.8100	7.6058	17.971	0	0	0
2018/09/04	2030	07/02/2019	8.63	Call	Bond Future	483.4400	0.4834	295.0100	0.2950	(38.977)	0	0	0
2018/09/04	2030	07/02/2019	8.90	Call	Bond Future	0.0000	0.0000	586.2700	0.5863	100.000	0	0	1,920
2018/09/04	2030	07/02/2019	8.64	Call	Bond Future	495.6200	0.4956	303.3500	0.3034	(38.794)	0	0	0
2018/09/04	2030	07/02/2019	8.64	Put	Bond Future	6,335.6100	6.3356	7,486.5600	7.4866	18.166	0	0	0
2018/09/04	2030	07/02/2019	9.40	Put	Bond Future	2,950.9400	2.9509	3,727.4700	3.7275	26.315	0	0	0
2018/09/04	2030	07/02/2019	9.40	Call	Bond Future	2,088.4200	2.0884	1,521.7300	1.5217	(27.135)	0	0	0
2018/09/04	2030	07/02/2019	8.63	Put	Bond Future	6,391.3400	6.3913	7,546.1300	7.5461	18.068	0	0	0
2018/09/04	2030	07/02/2019	8.70	Put	Bond Future	6,007.3200	6.0073	7,134.3200	7.1343	18.760	0	0	0
2018/09/04	2030	07/02/2019	8.70	Call	Bond Future	573.3900	0.5734	357.1700	0.3572	(37.709)	0	0	0
2018/09/04	2030	07/02/2019	9.60	Put	Bond Future	0.0000	0.0000	3,002.8000	3.0028	100.000	0	0	0
2018/09/04	2030	07/02/2019	9.60	Call	Bond Future	0.0000	0.0000	2,048.8700	2.0489	100.000	0	0	1,920
2018/09/04	2030	07/02/2019	8.90	Put	Bond Future	0.0000	0.0000	6,026.3800	6.0264	100.000	0	0	0
2018/09/04	2030	02/05/2019	9.41	Call	Bond Future	2,442.9500	2.4429	1,870.7700	1.8708	(23.422)	0	0	0
2018/09/04	2030	02/05/2019			Bond Future	9.6142	91.4357	9.8394	90.0703	2.342	0.0000	0.0000	0
2018/09/04	2030	02/05/2019	9.39	Call	Bond Future	2,385.2600	2.3853	1,822.1000	1.8221	(23.610)	0	0	0
2018/09/04	2030	02/05/2019	9.39	Put	Bond Future	3,772.9500	3.7730	4,575.2000	4.5752	21.263	0	0	0
2018/09/04	2030	02/05/2019	9.41	Put	Bond Future	3,705.6700	3.7057	4,498.9000	4.4989	21.406	0	0	0
2018/09/04	2030	02/05/2019	9.40	Call	Bond Future	2,414.0100	2.4140	1,846.3400	1.8463	(23.516)	0	0	0
2018/09/04	2030	02/05/2019	9.40	Put	Bond Future	3,739.1900	3.7392	4,536.9300	4.5369	21.335	0	0	0
2018/09/04	2032	01/11/2018	8.77	Put	Bond Future	6,402.9000	6.4029	7,741.2100	7.7412	20.902	0	0	0
2018/09/04	2032	01/11/2018			Bond Future	9.6464	90.4440	9.8501	89.0574	2.112	0.0000	0.0000	39,801
2018/09/04	2032	01/11/2018	8.76	Call	Bond Future	70.8400	0.0708	24.7600	0.0248	(65.048)	0	0	0
2018/09/04	2032	01/11/2018	8.76	Put	Bond Future	6,475.1100	6.4751	7,815.5400	7.8155	20.701	0	0	0

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2018/09/04	2032	01/11/2018	8.77	Call	Bond Future	74.4000	0.0744	26.2000	0.0262	(64.785)	0	0	0
2018/09/04	2032	01/11/2018	8.75	Call	Bond Future	67.4300	0.0674	23.3900	0.0234	(65.312)	0	0	0
2018/09/04	2032	01/11/2018	8.75	Put	Bond Future	6,547.5500	6.5475	7,890.0200	7.8900	20.503	0	0	0
2018/09/04	2032	07/02/2019	8.81	Call	Bond Future	514.7200	0.5147	318.7900	0.3188	(38.065)	0	0	0
2018/09/04	2032	07/02/2019	8.80	Put	Bond Future	7,124.3000	7.1243	8,345.4600	8.3455	17.141	0	0	0
2018/09/04	2032	07/02/2019			Bond Future	9.7318	92.1877	9.9432	90.7746	2.173	0.0000	0.0000	456
2018/09/04	2032	07/02/2019	8.82	Call	Bond Future	527.9600	0.5280	327.9600	0.3280	(37.882)	0	0	0
2018/09/04	2032	07/02/2019	8.82	Put	Bond Future	7,001.3100	7.0013	8,214.3800	8.2144	17.326	0	0	0
2018/09/04	2032	07/02/2019	8.81	Put	Bond Future	7,062.6500	7.0626	8,279.7900	8.2798	17.233	0	0	0
2018/09/04	2032	07/02/2019	8.80	Call	Bond Future	501.7100	0.5017	309.8000	0.3098	(38.251)	0	0	0
2018/09/04	2032	02/05/2019	9.61	Call	Bond Future	2,719.4600	2.7195	2,107.4400	2.1074	(22.505)	0	0	0
2018/09/04	2032	02/05/2019	9.62	Put	Bond Future	4,002.3200	4.0023	4,822.1000	4.8221	20.483	0	0	0
2018/09/04	2032	02/05/2019			Bond Future	9.8063	89.5637	10.0248	88.1272	2.227	0.0000	0.0000	0
2018/09/04	2032	02/05/2019	9.61	Put	Bond Future	4,039.3400	4.0393	4,863.7700	4.8638	20.410	0	0	0
2018/09/04	2032	02/05/2019	9.62	Call	Bond Future	2,750.3300	2.7503	2,133.6600	2.1337	(22.422)	0	0	0
2018/09/04	2032	02/05/2019	9.63	Call	Bond Future	2,781.6800	2.7817	2,160.3400	2.1603	(22.337)	0	0	0
2018/09/04	2032	02/05/2019	9.63	Put	Bond Future	3,965.8600	3.9659	4,780.9700	4.7810	20.553	0	0	0
2018/09/04	2033	01/11/2018			Bond Future	102.1275	102.1275	102.1288	102.1288	0.001	0.0000	0.0000	5,770
2018/09/04	2033	07/02/2019			Bond Future	104.1174	104.1174	104.1190	104.1190	0.002	0.0000	0.0000	0
2018/09/04	2033	02/05/2019			Bond Future	104.7213	104.7213	104.7230	104.7230	0.002	0.0000	0.0000	0
2018/09/04	2037	01/11/2018	9.03	Call	Bond Future	128.4300	0.1284	46.8700	0.0469	(63.505)	0	0	0
2018/09/04	2037	01/11/2018			Bond Future	9.8274	91.0801	10.0410	89.4624	2.173	0.0000	0.0000	52,071
2018/09/04	2037	01/11/2018	9.01	Call	Bond Future	115.8200	0.1158	41.4600	0.0415	(64.203)	0	0	0
2018/09/04	2037	01/11/2018	9.01	Put	Bond Future	6,750.5700	6.7506	8,293.8700	8.2939	22.862	0	0	0
2018/09/04	2037	01/11/2018	9.03	Put	Bond Future	6,591.9800	6.5920	8,128.0800	8.1281	23.303	0	0	0
2018/09/04	2037	01/11/2018	9.02	Call	Bond Future	121.9900	0.1220	44.1000	0.0441	(63.849)	0	0	0
2018/09/04	2037	01/11/2018	9.02	Put	Bond Future	6,671.0800	6.6711	8,210.8500	8.2109	23.081	0	0	0
2018/09/04	2037	07/02/2019	9.06	Put	Bond Future	7,456.1000	7.4561	8,844.1000	8.8441	18.616	0	0	0
2018/09/04	2037	07/02/2019	9.05	Call	Bond Future	662.8200	0.6628	407.1000	0.4071	(38.581)	0	0	0
2018/09/04	2037	07/02/2019			Bond Future	9.9066	88.5762	10.1277	86.9274	2.232	0.0000	0.0000	650
2018/09/04	2037	07/02/2019	9.06	Call	Bond Future	679.4100	0.6794	418.5700	0.4186	(38.392)	0	0	0
2018/09/04	2037	07/02/2019	9.05	Put	Bond Future	7,524.2200	7.5242	8,917.3400	8.9173	18.515	0	0	0
2018/09/04	2037	07/02/2019	9.07	Call	Bond Future	696.1100	0.6961	430.1400	0.4301	(38.208)	0	0	0
2018/09/04	2037	07/02/2019	9.07	Put	Bond Future	7,388.2100	7.3882	8,771.0800	8.7711	18.717	0	0	0
2018/09/04	2037	02/05/2019	9.81	Put	Bond Future	4,416.2000	4.4162	5,362.4500	5.3625	21.427	0	0	0
2018/09/04	2037	02/05/2019			Bond Future	9.9784	90.0471	10.2062	88.3710	2.283	0.0000	0.0000	0
2018/09/04	2037	02/05/2019	9.80	Call	Bond Future	3,109.6800	3.1097	2,385.3400	2.3853	(23.293)	0	0	0
2018/09/04	2037	02/05/2019	9.80	Put	Bond Future	4,457.2700	4.4573	5,408.9900	5.4090	21.352	0	0	0
2018/09/04	2037	02/05/2019	9.81	Call	Bond Future	3,144.9800	3.1450	2,415.1700	2.4152	(23.206)	0	0	0
2018/09/04	2037	02/05/2019	9.79	Call	Bond Future	3,074.5800	3.0746	2,355.7200	2.3557	(23.381)	0	0	0
2018/09/04	2037	02/05/2019	9.79	Put	Bond Future	4,498.6400	4.4986	5,455.8400	5.4558	21.278	0	0	0
2018/09/04	2038	01/11/2018			Bond Future	123.1150	123.1150	123.1163	123.1163	0.001	0.0000	0.0000	9,705
2018/09/04	2038	07/02/2019			Bond Future	123.9227	123.9227	123.9244	123.9244	0.001	0.0000	0.0000	0
2018/09/04	2038	02/05/2019			Bond Future	126.0036	126.0036	126.0055	126.0055	0.001	0.0000	0.0000	0

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2018/09/04	2040	01/11/2018	9.09	Put	Bond Future	7,182.3600	7.1824	8,797.7900	8.7978	22.492	0	0	0
2018/09/04	2040	01/11/2018	9.80	Call	Bond Future	1,583.4500	1.5834	928.8600	0.9289	(41.339)	0	0	1,770
2018/09/04	2040	01/11/2018	10.00	Put	Bond Future	0.0000	0.0000	2,406.5600	2.4066	100.000	0	0	0
2018/09/04	2040	01/11/2018			Bond Future	9.8971	94.4713	10.1055	92.7781	2.106	0.0000	0.0000	25,392
2018/09/04	2040	01/11/2018	9.08	Call	Bond Future	116.4200	0.1164	41.9000	0.0419	(64.010)	0	0	0
2018/09/04	2040	01/11/2018	9.08	Put	Bond Future	7,269.5900	7.2696	8,888.2700	8.8883	22.266	0	0	0
2018/09/04	2040	01/11/2018	9.20	Put	Bond Future	6,247.9900	6.2480	7,819.9100	7.8199	25.159	0	0	0
2018/09/04	2040	01/11/2018	9.20	Call	Bond Future	199.7500	0.1998	78.4700	0.0785	(60.716)	0	0	3,940
2018/09/04	2040	01/11/2018	9.80	Put	Bond Future	2,389.2800	2.3893	3,427.8900	3.4279	43.470	0	0	0
2018/09/04	2040	01/11/2018	9.09	Call	Bond Future	122.0100	0.1220	44.2400	0.0442	(63.741)	0	0	0
2018/09/04	2040	01/11/2018	10.00	Call	Bond Future	0.0000	0.0000	1,555.9400	1.5559	100.000	0	0	3,940
2018/09/04	2040	01/11/2018	9.10	Put	Bond Future	7,095.5200	7.0955	8,707.5700	8.7076	22.719	0	0	0
2018/09/04	2040	01/11/2018	9.07	Call	Bond Future	111.0100	0.1110	39.6400	0.0396	(64.292)	0	0	0
2018/09/04	2040	01/11/2018	9.07	Put	Bond Future	7,357.1500	7.3572	8,978.9800	8.9790	22.044	0	0	0
2018/09/04	2040	01/11/2018	8.50	Put	Bond Future	12,784.6100	12.7846	14,474.3000	14.4743	13.217	0	0	0
2018/09/04	2040	01/11/2018	8.50	Call	Bond Future	4.5700	0.0046	1.0600	0.0011	(76.805)	0	0	2,950
2018/09/04	2040	01/11/2018	9.10	Call	Bond Future	127.8600	0.1279	46.7100	0.0467	(63.468)	0	0	2,950
2018/09/04	2040	07/02/2019	9.13	Call	Bond Future	745.5800	0.7456	467.4400	0.4674	(37.305)	0	0	0
2018/09/04	2040	07/02/2019	9.11	Put	Bond Future	8,198.6900	8.1987	9,657.0000	9.6570	17.787	0	0	0
2018/09/04	2040	07/02/2019			Bond Future	9.9756	91.7823	10.1913	90.0566	2.162	0.0000	0.0000	100
2018/09/04	2040	07/02/2019	9.13	Put	Bond Future	8,050.6300	8.0506	9,498.1900	9.4982	17.981	0	0	0
2018/09/04	2040	07/02/2019	9.11	Call	Bond Future	709.7600	0.7098	442.3700	0.4424	(37.673)	0	0	0
2018/09/04	2040	07/02/2019	9.12	Put	Bond Future	8,124.5200	8.1245	9,577.4700	9.5775	17.884	0	0	0
2018/09/04	2040	07/02/2019	9.12	Call	Bond Future	727.6000	0.7276	454.8500	0.4548	(37.486)	0	0	0
2018/09/04	2040	02/05/2019	9.88	Put	Bond Future	4,757.4800	4.7575	5,742.8500	5.7428	20.712	0	0	0
2018/09/04	2040	02/05/2019	9.89	Call	Bond Future	3,443.5500	3.4436	2,668.9300	2.6689	(22.495)	0	0	0
2018/09/04	2040	02/05/2019			Bond Future	10.0466	93.3064	10.2688	91.5521	2.211	0.0000	0.0000	0
2018/09/04	2040	02/05/2019	9.90	Call	Bond Future	3,481.8500	3.4819	2,701.5300	2.7015	(22.411)	0	0	0
2018/09/04	2040	02/05/2019	9.90	Put	Bond Future	4,670.1500	4.6701	5,644.1000	5.6441	20.855	0	0	0
2018/09/04	2040	02/05/2019	9.88	Call	Bond Future	3,405.1600	3.4052	2,636.2600	2.6363	(22.580)	0	0	0
2018/09/04	2040	02/05/2019	9.89	Put	Bond Future	4,713.8000	4.7138	5,693.4500	5.6935	20.783	0	0	0
2018/09/04	2044	01/11/2018	9.12	Call	Bond Future	125.0600	0.1251	44.4600	0.0445	(64.449)	0	0	0
2018/09/04	2044	01/11/2018			Bond Future	9.9254	91.4888	10.1389	89.7335	2.151	0.0000	0.0000	38,929
2018/09/04	2044	01/11/2018	9.12	Put	Bond Future	7,312.5800	7.3126	8,987.2600	8.9873	22.901	0	0	0
2018/09/04	2044	01/11/2018	9.13	Call	Bond Future	131.0700	0.1311	46.9500	0.0470	(64.179)	0	0	0
2018/09/04	2044	01/11/2018	9.14	Put	Bond Future	7,134.7900	7.1348	8,802.3200	8.8023	23.372	0	0	0
2018/09/04	2044	01/11/2018	9.13	Put	Bond Future	7,223.4900	7.2235	8,894.6500	8.8947	23.135	0	0	0
2018/09/04	2044	01/11/2018	9.14	Call	Bond Future	137.3100	0.1373	49.5600	0.0496	(63.906)	0	0	0
2018/09/04	2044	07/02/2019	9.18	Put	Bond Future	8,041.8300	8.0418	9,527.7400	9.5277	18.477	0	0	0
2018/09/04	2044	07/02/2019			Bond Future	10.0012	88.8674	10.2220	87.0785	2.208	0.0000	0.0000	108
2018/09/04	2044	07/02/2019	9.17	Call	Bond Future	791.7800	0.7918	494.5400	0.4945	(37.541)	0	0	0
2018/09/04	2044	07/02/2019	9.17	Put	Bond Future	8,116.5400	8.1165	9,608.2100	9.6082	18.378	0	0	0
2018/09/04	2044	07/02/2019	9.18	Call	Bond Future	811.1300	0.8111	508.1300	0.5081	(37.355)	0	0	0
2018/09/04	2044	07/02/2019	9.16	Call	Bond Future	772.8900	0.7729	481.3300	0.4813	(37.723)	0	0	0
2018/09/04	2044	07/02/2019	9.16	Put	Bond Future	8,191.8600	8.1919	9,689.2100	9.6892	18.279	0	0	0
2018/09/04	2044	02/05/2019	9.90	Call	Bond Future	3,465.3400	3.4653	2,668.7400	2.6687	(22.988)	0	0	0
2018/09/04	2044	02/05/2019			Bond Future	10.0695	90.3432	10.2968	88.5246	2.257	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
2018/09/04	2044	02/05/2019	9.90	Put	Bond Future	4,864.4000	4.8644	5,886.3800	5.8864	21.009	0	0	0
2018/09/04	2044	02/05/2019	9.91	Call	Bond Future	3,504.1100	3.5041	2,701.6000	2.7016	(22.902)	0	0	0
2018/09/04	2044	02/05/2019	9.92	Put	Bond Future	4,775.1400	4.7751	5,785.3100	5.7853	21.155	0	0	0
2018/09/04	2044	02/05/2019	9.91	Put	Bond Future	4,819.6000	4.8196	5,835.6700	5.8357	21.082	0	0	0
2018/09/04	2044	02/05/2019	9.92	Call	Bond Future	3,543.0800	3.5431	2,734.6700	2.7347	(22.817)	0	0	0
2018/09/04	2046	01/11/2018			Bond Future	116.4439	116.4439	116.4455	116.4455	0.001	0.0000	0.0000	12,067
2018/09/04	2046	07/02/2019			Bond Future	118.7130	118.7130	118.7147	118.7147	0.002	0.0000	0.0000	0
2018/09/04	2046	02/05/2019			Bond Future	119.0209	119.0209	119.0230	119.0230	0.002	0.0000	0.0000	0
2018/09/04	2050	01/11/2018			Bond Future	122.0295	122.0295	122.0308	122.0308	0.001	0.0000	0.0000	9,987
2018/09/04	2050	07/02/2019			Bond Future	122.6358	122.6358	122.6376	122.6376	0.001	0.0000	0.0000	0
2018/09/04	2050	02/05/2019			Bond Future	124.6950	124.6950	124.6971	124.6971	0.002	0.0000	0.0000	0
2018/09/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	AL37	01/11/2018			Index Future	589.7070	589.7070	586.0470	586.0470	(0.621)	0.0000	0.0000	0
2018/09/04	AL37	07/02/2019			Index Future	601.0790	601.0790	597.3490	597.3490	(0.621)	0.0000	0.0000	0
2018/09/04	AL37	02/05/2019			Index Future	611.0670	611.0670	607.2750	607.2750	(0.621)	0.0000	0.0000	0
2018/09/04	AL7T	01/11/2018			Index Future	683.5350	683.5350	675.4570	675.4570	(1.182)	0.0000	0.0000	0
2018/09/04	AL7T	07/02/2019			Index Future	696.7160	696.7160	688.4840	688.4840	(1.182)	0.0000	0.0000	0
2018/09/04	AL7T	02/05/2019			Index Future	708.2930	708.2930	699.9240	699.9240	(1.182)	0.0000	0.0000	0
2018/09/04	ALBI	01/11/2018			Index Future	619.7060	619.7060	610.6540	610.6540	(1.461)	0.0000	0.0000	863
2018/09/04	ALBI	07/02/2019			Index Future	631.6560	631.6560	622.4310	622.4310	(1.460)	0.0000	0.0000	57
2018/09/04	ALBI	02/05/2019			Index Future	642.1520	642.1520	632.7740	632.7740	(1.460)	0.0000	0.0000	0
2018/09/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/09/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/04	ES33	01/11/2018			Bond Future	11.0800	75.2557	11.2937	74.0322	1.928	0.0000	0.0000	9,466
2018/09/04	ES33	07/02/2019			Bond Future	11.2160	76.7068	11.4383	75.4598	1.982	0.0000	0.0000	0
2018/09/04	ES33	02/05/2019			Bond Future	11.3321	74.1915	11.5619	72.9239	2.028	0.0000	0.0000	0
2018/09/04	ES42	01/11/2018			Bond Future	11.2779	77.5185	11.4968	76.0982	1.941	0.0000	0.0000	7,957
2018/09/04	ES42	07/02/2019			Bond Future	11.4050	79.0129	11.6326	77.5654	1.996	0.0000	0.0000	0
2018/09/04	ES42	02/05/2019			Bond Future	11.5188	76.0652	11.7544	74.5937	2.045	0.0000	0.0000	0
2018/09/04	GOVI	01/11/2018	653.50	Put	GOVI	390,070.0000	39.0070	486,410.0000	48.6410	24.698	0	0	0
2018/09/04	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	GOVI	01/11/2018			GOVI	614.4930	614.4930	604.8590	604.8590	(1.568)	0.0000	0.0000	463
2018/09/04	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	GOVI	01/11/2018	653.49	Put	GOVI	389,970.0000	38.9970	486,310.0000	48.6310	24.704	0	0	0
2018/09/04	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	GOVI	01/11/2018	653.51	Put	GOVI	390,170.0000	39.0170	486,510.0000	48.6510	24.692	0	0	0
2018/09/04	GOVI	07/02/2019	666.53	Put	GOVI	401,870.0000	40.1870	500,060.0000	50.0060	24.433	0	0	0
2018/09/04	GOVI	07/02/2019			GOVI	626.3430	626.3430	616.5240	616.5240	(1.568)	0.0000	0.0000	0
2018/09/04	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	GOVI	07/02/2019	666.52	Put	GOVI	401,770.0000	40.1770	499,960.0000	49.9960	24.439	0	0	0
2018/09/04	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	GOVI	07/02/2019	666.51	Put	GOVI	401,670.0000	40.1670	499,860.0000	49.9860	24.445	0	0	0
2018/09/04	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	GOVI	02/05/2019	647.88	Put	GOVI	111,290.0000	11.1290	211,110.0000	21.1110	89.694	0	0	0
2018/09/04	GOVI	02/05/2019	647.86	Put	GOVI	111,090.0000	11.1090	210,910.0000	21.0910	89.855	0	0	0
2018/09/04	GOVI	02/05/2019			GOVI	636.7510	636.7510	626.7690	626.7690	(1.568)	0.0000	0.0000	0
2018/09/04	GOVI	02/05/2019	647.87	Put	GOVI	111,190.0000	11.1190	211,010.0000	21.1010	89.774	0	0	0
2018/09/04	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/04	IGOV	01/11/2018			Index Future	253.1200	253.1200	253.0900	253.0900	(0.012)	0.0000	0.0000	746
2018/09/04	IGOV	07/02/2019			Index Future	258.0530	258.0530	258.0230	258.0230	(0.012)	0.0000	0.0000	0
2018/09/04	IGOV	02/05/2019			Index Future	262.3870	262.3870	262.3570	262.3570	(0.011)	0.0000	0.0000	0
2018/09/04	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/04	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/09/04	IS01	22/03/2019			Interest Rate Swap	99.6400	99.6400	99.6400	99.6400	0.000	0.0000	0.0000	0
2018/09/04	IS01	20/06/2019			Interest Rate Swap	102.1500	102.1500	102.1500	102.1500	0.000	0.0000	0.0000	0
2018/09/04	IS01	19/09/2019			Interest Rate Swap	100.1400	100.1400	100.1500	100.1500	0.010	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/04	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/04	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/04	IS02	15/03/2019			Interest Rate Swap	99.3800	99.3800	99.3700	99.3700	(0.010)	0.0000	0.0000	0
2018/09/04	IS02	21/06/2019			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2018/09/04	IS02	20/09/2019			Interest Rate Swap	102.1500	102.1500	102.1500	102.1500	0.000	0.0000	0.0000	0
2018/09/04	IS02	20/12/2019			Interest Rate Swap	103.2200	103.2200	103.2500	103.2500	0.029	0.0000	0.0000	0
2018/09/04	IS02	23/03/2020			Interest Rate Swap	99.4000	99.4000	99.4400	99.4400	0.040	0.0000	0.0000	0
2018/09/04	IS02	22/06/2020			Interest Rate Swap	103.1100	103.1100	103.1700	103.1700	0.058	0.0000	0.0000	0
2018/09/04	IS02	21/09/2020			Interest Rate Swap	100.2600	100.2600	100.3500	100.3500	0.090	0.0000	0.0000	0
2018/09/04	IS05	17/12/2020			Interest Rate Swap	97.2100	97.2100	97.3300	97.3300	0.123	0.0000	0.0000	0
2018/09/04	IS05	16/03/2021			Interest Rate Swap	96.5400	96.5400	96.6900	96.6900	0.155	0.0000	0.0000	0
2018/09/04	IS05	15/06/2021			Interest Rate Swap	95.8300	95.8300	96.0300	96.0300	0.209	0.0000	0.0000	0
2018/09/04	IS05	21/09/2021			Interest Rate Swap	96.1200	96.1200	96.3500	96.3500	0.239	0.0000	0.0000	0
2018/09/04	IS05	21/12/2021			Interest Rate Swap	98.4000	98.4000	98.6800	98.6800	0.285	0.0000	0.0000	51
2018/09/04	IS05	15/03/2022			Interest Rate Swap	98.6100	98.6100	98.9300	98.9300	0.325	0.0000	0.0000	0
2018/09/04	IS05	21/06/2022			Interest Rate Swap	99.9000	99.9000	100.2600	100.2600	0.360	0.0000	0.0000	0
2018/09/04	IS05	20/09/2022			Interest Rate Swap	103.8800	103.8800	104.2900	104.2900	0.395	0.0000	0.0000	0
2018/09/04	IS05	20/12/2022			Interest Rate Swap	105.1900	105.1900	105.6500	105.6500	0.437	0.0000	0.0000	0
2018/09/04	IS05	22/03/2023			Interest Rate Swap	98.6900	98.6900	99.2200	99.2200	0.537	0.0000	0.0000	0
2018/09/04	IS05	20/06/2023			Interest Rate Swap	104.7400	104.7400	105.3200	105.3200	0.554	0.0000	0.0000	0
2018/09/04	IS05	19/09/2023			Interest Rate Swap	100.3400	100.3400	100.9700	100.9700	0.628	0.0000	0.0000	0
2018/09/04	IS10	17/12/2025			Interest Rate Swap	97.5500	97.5500	98.4100	98.4100	0.882	0.0000	0.0000	0
2018/09/04	IS10	16/03/2026			Interest Rate Swap	94.6400	94.6400	95.5400	95.5400	0.951	0.0000	0.0000	0
2018/09/04	IS10	15/06/2026			Interest Rate Swap	93.4500	93.4500	94.3900	94.3900	1.006	0.0000	0.0000	0
2018/09/04	IS10	21/09/2026			Interest Rate Swap	95.6400	95.6400	96.6000	96.6000	1.004	0.0000	0.0000	0
2018/09/04	IS10	21/12/2026			Interest Rate Swap	99.4100	99.4100	100.3700	100.3700	0.966	0.0000	0.0000	0
2018/09/04	IS10	15/03/2027			Interest Rate Swap	98.0200	98.0200	99.0100	99.0100	1.010	0.0000	0.0000	0
2018/09/04	IS10	21/06/2027			Interest Rate Swap	100.1000	100.1000	101.1000	101.1000	0.999	0.0000	0.0000	0
2018/09/04	IS10	20/09/2027			Interest Rate Swap	105.5100	105.5100	106.5200	106.5200	0.957	0.0000	0.0000	0
2018/09/04	IS10	20/12/2027			Interest Rate Swap	105.8800	105.8800	106.9100	106.9100	0.973	0.0000	0.0000	0
2018/09/04	IS10	22/03/2028			Interest Rate Swap	99.5300	99.5300	100.6000	100.6000	1.075	0.0000	0.0000	0
2018/09/04	IS10	20/06/2028			Interest Rate Swap	106.6200	106.6200	107.6800	107.6800	0.994	0.0000	0.0000	0
2018/09/04	IS10	19/09/2028			Interest Rate Swap	100.3200	100.3200	101.4300	101.4300	1.106	0.0000	0.0000	0
2018/09/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/04	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/04	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/04	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/04	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0

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2018/09/04	R023	01/11/2018	10.58	Call	Bond Future	6,875.9200	6.8759	6,261.8200	6.2618	(8.931)	0	0	0
2018/09/04	R023	01/11/2018	10.57	Put	Bond Future	0.2600	0.0003	0.6700	0.0007	157.692	0	0	0
2018/09/04	R023	01/11/2018			Bond Future	8.5204	98.6819	8.6971	98.0674	2.074	0.0000	0.0000	38,272
2018/09/04	R023	01/11/2018	10.59	Call	Bond Future	6,907.8100	6.9078	6,293.6900	6.2937	(8.890)	0	0	0
2018/09/04	R023	01/11/2018	10.59	Put	Bond Future	0.2300	0.0002	0.6000	0.0006	160.870	0	0	0
2018/09/04	R023	01/11/2018	10.58	Put	Bond Future	0.2400	0.0002	0.6300	0.0006	162.500	0	0	0
2018/09/04	R023	01/11/2018	10.57	Call	Bond Future	6,844.0300	6.8440	6,229.9500	6.2300	(8.972)	0	0	0
2018/09/04	R023	07/02/2019	10.59	Call	Bond Future	6,261.7900	6.2618	5,661.4300	5.6614	(9.588)	0	0	0
2018/09/04	R023	07/02/2019			Bond Future	8.6269	100.5847	8.8178	99.9585	2.213	0.0000	0.0000	0
2018/09/04	R023	07/02/2019	10.57	Call	Bond Future	6,203.4000	6.2034	5,604.0600	5.6041	(9.661)	0	0	0
2018/09/04	R023	07/02/2019	10.57	Put	Bond Future	53.7400	0.0537	80.6200	0.0806	50.019	0	0	0
2018/09/04	R023	07/02/2019	10.59	Put	Bond Future	51.3600	0.0514	77.2200	0.0772	50.350	0	0	0
2018/09/04	R023	07/02/2019	10.58	Call	Bond Future	6,232.5900	6.2326	5,632.7400	5.6327	(9.624)	0	0	0
2018/09/04	R023	07/02/2019	10.58	Put	Bond Future	52.5400	0.0525	78.9100	0.0789	50.190	0	0	0
2018/09/04	R023	02/05/2019	8.45	Call	Bond Future	1,003.5600	1.0036	761.8600	0.7619	(24.084)	0	0	0
2018/09/04	R023	02/05/2019	8.44	Put	Bond Future	1,862.1200	1.8621	2,259.3600	2.2594	21.333	0	0	0
2018/09/04	R023	02/05/2019			Bond Future	8.7178	98.3282	8.9220	97.6916	2.343	0.0000	0.0000	0
2018/09/04	R023	02/05/2019	8.46	Call	Bond Future	1,018.9800	1.0190	774.9000	0.7749	(23.953)	0	0	0
2018/09/04	R023	02/05/2019	8.46	Put	Bond Future	1,829.6000	1.8296	2,222.0700	2.2221	21.451	0	0	0
2018/09/04	R023	02/05/2019	8.45	Put	Bond Future	1,845.8000	1.8458	2,240.6500	2.2406	21.392	0	0	0
2018/09/04	R023	02/05/2019	8.44	Call	Bond Future	988.2600	0.9883	748.9500	0.7489	(24.215)	0	0	0
2018/09/04	R035	01/11/2018	8.93	Call	Bond Future	99.6300	0.0996	34.5500	0.0346	(65.322)	0	0	0
2018/09/04	R035	01/11/2018	8.92	Put	Bond Future	6,953.4800	6.9535	8,502.4700	8.5025	22.276	0	0	0
2018/09/04	R035	01/11/2018			Bond Future	9.7714	94.3786	9.9852	92.7673	2.187	0.0000	0.0000	73,244
2018/09/04	R035	01/11/2018	8.94	Call	Bond Future	104.4300	0.1044	36.4900	0.0365	(65.058)	0	0	0
2018/09/04	R035	01/11/2018	8.94	Put	Bond Future	6,793.3500	6.7934	8,336.7000	8.3367	22.719	0	0	0
2018/09/04	R035	01/11/2018	8.93	Put	Bond Future	6,873.2900	6.8733	8,419.5000	8.4195	22.496	0	0	0
2018/09/04	R035	01/11/2018	8.92	Call	Bond Future	94.9800	0.0950	32.6800	0.0327	(65.593)	0	0	0
2018/09/04	R035	07/02/2019	8.98	Call	Bond Future	670.3800	0.6704	416.0200	0.4160	(37.943)	0	0	0
2018/09/04	R035	07/02/2019			Bond Future	9.8575	96.1984	10.0791	94.5561	2.249	0.0000	0.0000	298
2018/09/04	R035	07/02/2019	8.96	Call	Bond Future	638.3500	0.6384	393.8000	0.3938	(38.310)	0	0	0
2018/09/04	R035	07/02/2019	8.96	Put	Bond Future	7,761.1400	7.7611	9,158.8400	9.1588	18.009	0	0	0
2018/09/04	R035	07/02/2019	8.98	Put	Bond Future	7,625.7200	7.6257	9,013.6100	9.0136	18.200	0	0	0
2018/09/04	R035	07/02/2019	8.97	Call	Bond Future	654.3100	0.6543	404.8600	0.4049	(38.124)	0	0	0
2018/09/04	R035	07/02/2019	8.97	Put	Bond Future	7,693.3200	7.6933	9,086.1200	9.0861	18.104	0	0	0
2018/09/04	R035	02/05/2019	9.74	Put	Bond Future	4,432.7900	4.4328	5,389.1600	5.3892	21.575	0	0	0
2018/09/04	R035	02/05/2019			Bond Future	9.9281	93.2988	10.1566	91.6294	2.302	0.0000	0.0000	0
2018/09/04	R035	02/05/2019	9.74	Call	Bond Future	3,023.5600	3.0236	2,310.4800	2.3105	(23.584)	0	0	0
2018/09/04	R035	02/05/2019	9.75	Call	Bond Future	3,058.8000	3.0588	2,340.2100	2.3402	(23.493)	0	0	0
2018/09/04	R035	02/05/2019	9.75	Put	Bond Future	4,392.3100	4.3923	5,343.1700	5.3432	21.648	0	0	0
2018/09/04	R035	02/05/2019	9.73	Call	Bond Future	2,988.5200	2.9885	2,280.9500	2.2809	(23.676)	0	0	0
2018/09/04	R035	02/05/2019	9.73	Put	Bond Future	4,473.5600	4.4736	5,435.4400	5.4354	21.501	0	0	0
2018/09/04	R186	01/11/2018	8.54	Put	Bond Future	3,522.1600	3.5222	4,582.0000	4.5820	30.091	0	0	0
2018/09/04	R186	01/11/2018	8.90	Call	Bond Future	888.7700	0.8888	493.4900	0.4935	(44.475)	0	0	0
2018/09/04	R186	01/11/2018	9.14	Call	Bond Future	1,575.3800	1.5754	980.0800	0.9801	(37.788)	0	0	0

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2018/09/04	R186	01/11/2018	7.96	Put	Bond Future	6,931.0500	6.9311	8,132.8100	8.1328	17.339	0	0	0
2018/09/04	R186	01/11/2018			Bond Future	9.0741	112.0092	9.2793	110.7954	2.262	0.0000	0.0000	67,255
2018/09/04	R186	01/11/2018	8.53	Call	Bond Future	266.8400	0.2668	117.8600	0.1179	(55.831)	0	0	0
2018/09/04	R186	01/11/2018	8.53	Put	Bond Future	3,573.5200	3.5735	4,638.3900	4.6384	29.799	0	0	0
2018/09/04	R186	01/11/2018	8.46	Put	Bond Future	3,942.6100	3.9426	5,039.7800	5.0398	27.829	0	0	0
2018/09/04	R186	01/11/2018	8.46	Call	Bond Future	200.9200	0.2009	84.2400	0.0842	(58.073)	0	0	5,000
2018/09/04	R186	01/11/2018	8.54	Call	Bond Future	277.4400	0.2774	123.4300	0.1234	(55.511)	0	0	0
2018/09/04	R186	01/11/2018	8.90	Put	Bond Future	1,932.5200	1.9325	2,751.0900	2.7511	42.358	0	0	2,500
2018/09/04	R186	01/11/2018	9.14	Put	Bond Future	1,183.3900	1.1834	1,801.9400	1.8019	52.269	0	0	5,000
2018/09/04	R186	01/11/2018	7.96	Call	Bond Future	16.8500	0.0169	4.7600	0.0048	(71.751)	0	0	5,000
2018/09/04	R186	01/11/2018	8.52	Call	Bond Future	256.5500	0.2566	112.5000	0.1125	(56.149)	0	0	0
2018/09/04	R186	01/11/2018	8.52	Put	Bond Future	3,625.2400	3.6252	4,695.0400	4.6950	29.510	0	0	0
2018/09/04	R186	07/02/2019	8.20	Call	Bond Future	330.0400	0.3300	192.0000	0.1920	(41.825)	0	0	0
2018/09/04	R186	07/02/2019	8.50	Call	Bond Future	683.8800	0.6839	434.3300	0.4343	(36.490)	0	0	1,000
2018/09/04	R186	07/02/2019	9.10	Put	Bond Future	2,401.1200	2.4011	3,089.1200	3.0891	28.653	0	0	1,000
2018/09/04	R186	07/02/2019	8.21	Put	Bond Future	6,047.3800	6.0474	7,143.5900	7.1436	18.127	0	0	0
2018/09/04	R186	07/02/2019			Bond Future	9.1652	108.8640	9.3810	107.6269	2.354	0.0000	0.0000	719
2018/09/04	R186	07/02/2019	8.20	Put	Bond Future	6,101.4400	6.1014	7,200.4400	7.2004	18.012	0	0	0
2018/09/04	R186	07/02/2019	8.50	Put	Bond Future	4,619.1400	4.6191	5,606.6300	5.6066	21.378	0	0	0
2018/09/04	R186	07/02/2019	9.10	Call	Bond Future	2,023.3500	2.0234	1,474.3100	1.4743	(27.135)	0	0	0
2018/09/04	R186	07/02/2019	8.21	Call	Bond Future	337.8100	0.3378	196.9800	0.1970	(41.689)	0	0	0
2018/09/04	R186	07/02/2019	8.30	Put	Bond Future	5,577.6400	5.5776	6,644.8700	6.6449	19.134	0	0	0
2018/09/04	R186	07/02/2019	8.22	Call	Bond Future	345.7300	0.3457	202.0700	0.2021	(41.553)	0	0	0
2018/09/04	R186	07/02/2019	8.22	Put	Bond Future	5,993.5100	5.9935	7,086.8900	7.0869	18.243	0	0	0
2018/09/04	R186	07/02/2019	9.90	Call	Bond Future	4,998.7800	4.9988	4,086.7000	4.0867	(18.246)	0	0	0
2018/09/04	R186	07/02/2019	9.90	Put	Bond Future	860.8400	0.8608	1,185.8000	1.1858	37.749	0	0	1,000
2018/09/04	R186	07/02/2019	8.30	Call	Bond Future	422.6200	0.4226	252.8100	0.2528	(40.180)	0	0	210
2018/09/04	R186	02/05/2019	9.01	Put	Bond Future	3,352.5100	3.3525	4,110.9500	4.1110	22.623	0	0	0
2018/09/04	R186	02/05/2019	9.02	Call	Bond Future	2,030.0200	2.0300	1,526.5600	1.5266	(24.801)	0	0	0
2018/09/04	R186	02/05/2019			Bond Future	9.2480	110.6720	9.4735	109.4145	2.438	0.0000	0.0000	0
2018/09/04	R186	02/05/2019	9.03	Call	Bond Future	2,056.4000	2.0564	1,548.5700	1.5486	(24.695)	0	0	0
2018/09/04	R186	02/05/2019	9.03	Put	Bond Future	3,291.2200	3.2912	4,040.9000	4.0409	22.778	0	0	0
2018/09/04	R186	02/05/2019	9.01	Call	Bond Future	2,003.4800	2.0035	1,504.4100	1.5044	(24.910)	0	0	0
2018/09/04	R186	02/05/2019	9.02	Put	Bond Future	3,321.9300	3.3219	4,075.9800	4.0760	22.699	0	0	0
2018/09/04	R197	01/11/2018			Bond Future	301.2558	301.2558	301.0513	301.0513	(0.068)	0.0000	0.0000	2,353
2018/09/04	R197	07/02/2019			Bond Future	299.7752	299.7752	299.5678	299.5678	(0.069)	0.0000	0.0000	0
2018/09/04	R197	02/05/2019			Bond Future	304.8088	304.8088	304.5983	304.5983	(0.069)	0.0000	0.0000	0
2018/09/04	R202	01/11/2018			Bond Future	234.8895	234.8895	234.8919	234.8919	0.001	0.0000	0.0000	10,129
2018/09/04	R202	07/02/2019			Bond Future	235.5622	235.5622	235.5657	235.5657	0.002	0.0000	0.0000	0
2018/09/04	R202	02/05/2019			Bond Future	239.5178	239.5178	239.5216	239.5216	0.002	0.0000	0.0000	0
2018/09/04	R207	01/11/2018	6.76	Put	Bond Future	1,122.3400	1.1223	1,316.9300	1.3169	17.338	0	0	0
2018/09/04	R207	01/11/2018			Bond Future	7.7579	101.6626	7.9341	101.4667	2.270	0.0000	0.0000	19,671
2018/09/04	R207	01/11/2018	6.75	Call	Bond Future	1.7200	0.0017	0.4500	0.0005	(73.837)	0	0	0
2018/09/04	R207	01/11/2018	6.75	Put	Bond Future	1,133.6100	1.1336	1,328.2400	1.3282	17.169	0	0	0
2018/09/04	R207	01/11/2018	6.76	Call	Bond Future	1.7700	0.0018	0.4600	0.0005	(74.011)	0	0	0

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2018/09/04	R207	01/11/2018	6.74	Call	Bond Future	1.6000	0.0016	0.4200	0.0004	(73.750)	0	0	0
2018/09/04	R207	01/11/2018	6.74	Put	Bond Future	1,144.8100	1.1448	1,339.5300	1.3395	17.009	0	0	0
2018/09/04	R207	07/02/2019	6.52	Call	Bond Future	1.5400	0.0015	0.4300	0.0004	(72.078)	0	0	0
2018/09/04	R207	07/02/2019	6.51	Put	Bond Future	1,229.2800	1.2293	1,427.8000	1.4278	16.149	0	0	0
2018/09/04	R207	07/02/2019			Bond Future	7.9071	99.9778	8.1367	99.7782	2.904	0.0000	0.0000	0
2018/09/04	R207	07/02/2019	6.53	Call	Bond Future	1.6200	0.0016	0.4600	0.0005	(71.605)	0	0	0
2018/09/04	R207	07/02/2019	6.53	Put	Bond Future	1,211.7000	1.2117	1,410.1100	1.4101	16.375	0	0	0
2018/09/04	R207	07/02/2019	6.52	Put	Bond Future	1,220.4900	1.2205	1,418.9500	1.4190	16.261	0	0	0
2018/09/04	R207	07/02/2019	6.51	Call	Bond Future	1.4600	0.0015	0.4100	0.0004	(71.918)	0	0	0
2018/09/04	R207	02/05/2019	7.63	Call	Bond Future	78.8300	0.0788	38.3500	0.0384	(51.351)	0	0	0
2018/09/04	R207	02/05/2019			Bond Future	8.1424	101.6383	8.4514	101.4355	3.796	0.0000	0.0000	0
2018/09/04	R207	02/05/2019	7.61	Call	Bond Future	74.2200	0.0742	35.5600	0.0356	(52.088)	0	0	0
2018/09/04	R207	02/05/2019	7.61	Put	Bond Future	425.2100	0.4252	589.3400	0.5893	38.600	0	0	0
2018/09/04	R207	02/05/2019	7.63	Put	Bond Future	416.5900	0.4166	578.9000	0.5789	38.962	0	0	0
2018/09/04	R207	02/05/2019	7.62	Call	Bond Future	76.6400	0.0766	37.0300	0.0370	(51.683)	0	0	0
2018/09/04	R207	02/05/2019	7.62	Put	Bond Future	421.0100	0.4210	584.1900	0.5842	38.759	0	0	0
2018/09/04	R208	01/11/2018	7.11	Put	Bond Future	1,999.0900	1.9991	2,332.1000	2.3321	16.658	0	0	0
2018/09/04	R208	01/11/2018			Bond Future	8.0447	97.9017	8.2049	97.5650	1.992	0.0000	0.0000	29,489
2018/09/04	R208	01/11/2018	7.11	Call	Bond Future	5.3600	0.0054	1.6800	0.0017	(68.657)	0	0	0
2018/09/04	R208	01/11/2018	7.12	Call	Bond Future	5.5300	0.0055	1.7400	0.0017	(68.535)	0	0	0
2018/09/04	R208	01/11/2018	7.10	Put	Bond Future	2,020.5300	2.0205	2,353.6600	2.3537	16.487	0	0	0
2018/09/04	R208	01/11/2018	7.12	Put	Bond Future	1,977.6600	1.9777	2,310.5600	2.3106	16.833	0	0	0
2018/09/04	R208	01/11/2018	7.10	Call	Bond Future	5.1900	0.0052	1.6300	0.0016	(68.593)	0	0	0
2018/09/04	R208	07/02/2019	7.07	Call	Bond Future	27.6200	0.0276	13.7400	0.0137	(50.253)	0	0	0
2018/09/04	R208	07/02/2019	7.08	Put	Bond Future	2,089.6700	2.0897	2,418.3900	2.4184	15.731	0	0	0
2018/09/04	R208	07/02/2019	7.06	Put	Bond Future	2,126.4700	2.1265	2,456.0800	2.4561	15.500	0	0	0
2018/09/04	R208	07/02/2019			Bond Future	8.1576	99.7894	8.3399	99.4463	2.233	0.0000	0.0000	0
2018/09/04	R208	07/02/2019	7.07	Put	Bond Future	2,108.0500	2.1081	2,437.2200	2.4372	15.615	0	0	0
2018/09/04	R208	07/02/2019	7.08	Call	Bond Future	28.6200	0.0286	14.2900	0.0143	(50.070)	0	0	0
2018/09/04	R208	07/02/2019	7.06	Call	Bond Future	26.6500	0.0267	13.2100	0.0132	(50.432)	0	0	0
2018/09/04	R208	02/05/2019	8.03	Put	Bond Future	944.8400	0.9448	1,160.8400	1.1608	22.861	0	0	0
2018/09/04	R208	02/05/2019	8.02	Call	Bond Future	525.6900	0.5257	394.3800	0.3944	(24.979)	0	0	0
2018/09/04	R208	02/05/2019			Bond Future	8.2716	98.0472	8.4777	97.6986	2.491	0.0000	0.0000	0
2018/09/04	R208	02/05/2019	8.03	Call	Bond Future	533.8300	0.5338	401.1900	0.4012	(24.847)	0	0	0
2018/09/04	R208	02/05/2019	8.02	Put	Bond Future	953.7600	0.9538	1,171.0900	1.1711	22.787	0	0	0
2018/09/04	R208	02/05/2019	8.04	Call	Bond Future	542.3500	0.5423	408.3600	0.4084	(24.705)	0	0	0
2018/09/04	R208	02/05/2019	8.04	Put	Bond Future	936.3100	0.9363	1,150.9600	1.1510	22.925	0	0	0
2018/09/04	R209	01/11/2018	1,016.00	Call	Bond Future	70,785.9200	70.7859	69,424.6300	69.4246	(1.923)	0	0	0
2018/09/04	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	R209	01/11/2018	9.34	Put	Bond Future	3,185.0600	3.1851	4,265.0600	4.2651	33.908	0	0	0
2018/09/04	R209	01/11/2018	9.97	Call	Bond Future	2,459.3600	2.4594	1,640.7400	1.6407	(33.286)	0	0	0
2018/09/04	R209	01/11/2018	9.98	Put	Bond Future	941.3400	0.9413	1,475.8200	1.4758	56.779	0	0	2,000
2018/09/04	R209	01/11/2018	8.98	Call	Bond Future	135.4300	0.1354	51.5300	0.0515	(61.951)	0	0	0
2018/09/04	R209	01/11/2018	10.00	Call	Bond Future	2,585.0800	2.5851	1,742.0800	1.7421	(32.610)	0	0	0
2018/09/04	R209	01/11/2018	9.64	Call	Bond Future	1,276.7600	1.2768	747.0200	0.7470	(41.491)	0	0	2,000
2018/09/04	R209	01/11/2018	9.47	Call	Bond Future	829.4800	0.8295	446.0300	0.4460	(46.228)	0	0	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
2018/09/04	R209	01/11/2018	9.82	Call	Bond Future	1,873.1300		1.8731	1,182.8000	1.1828	(36.854)	0	0	0
2018/09/04	R209	01/11/2018			Bond Future	9.7350		71.6738	9.9484	70.3125	2.192	0.0000	0.0000	127,279
2018/09/04	R209	01/11/2018	1,016.01	Call	Bond Future	70,785.9200		70.7859	69,424.6300	69.4246	(1.923)	0	0	0
2018/09/04	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	R209	01/11/2018	8.89	Put	Bond Future	5,883.6300		5.8836	7,186.4400	7.1864	22.143	0	0	0
2018/09/04	R209	01/11/2018	8.89	Call	Bond Future	90.9300		0.0909	32.4500	0.0325	(64.313)	0	0	2,000
2018/09/04	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/04	R209	01/11/2018	1,015.99	Call	Bond Future	70,785.9100		70.7859	69,424.6200	69.4246	(1.923)	0	0	0
2018/09/04	R209	01/11/2018	9.34	Call	Bond Future	559.8500		0.5598	278.5600	0.2786	(50.244)	0	0	0
2018/09/04	R209	01/11/2018	9.97	Put	Bond Future	962.4500		0.9625	1,505.1200	1.5051	56.384	0	0	0
2018/09/04	R209	01/11/2018	9.98	Call	Bond Future	2,500.9100		2.5009	1,674.1000	1.6741	(33.060)	0	0	0
2018/09/04	R209	01/11/2018	8.98	Put	Bond Future	5,278.9800		5.2790	6,556.3700	6.5564	24.198	0	0	0
2018/09/04	R209	01/11/2018	10.00	Put	Bond Future	900.4600		0.9005	1,418.7500	1.4188	57.558	0	0	5,850
2018/09/04	R209	01/11/2018	9.64	Put	Bond Future	1,895.3600		1.8954	2,726.9100	2.7269	43.873	0	0	0
2018/09/04	R209	01/11/2018	9.47	Put	Bond Future	2,575.1500		2.5751	3,552.9900	3.5530	37.972	0	0	760
2018/09/04	R209	01/11/2018	9.82	Put	Bond Future	1,326.1900		1.3262	1,997.1500	1.9972	50.593	0	0	760
2018/09/04	R209	01/11/2018	9.49	Call	Bond Future	877.1100		0.8771	476.9300	0.4769	(45.625)	0	0	0
2018/09/04	R209	01/11/2018	9.94	Call	Bond Future	2,336.3300		2.3363	1,542.5700	1.5426	(33.975)	0	0	0
2018/09/04	R209	01/11/2018	9.94	Put	Bond Future	1,027.8900		1.0279	1,595.4200	1.5954	55.213	0	0	0
2018/09/04	R209	01/11/2018	10.57	Call	Bond Future	5,355.1000		5.3551	4,178.8800	4.1789	(21.964)	0	0	0
2018/09/04	R209	01/11/2018	10.57	Put	Bond Future	242.9600		0.2430	428.0300	0.4280	76.173	0	0	0
2018/09/04	R209	01/11/2018	9.84	Call	Bond Future	1,947.0200		1.9470	1,239.1000	1.2391	(36.359)	0	0	0
2018/09/04	R209	01/11/2018	9.84	Put	Bond Future	1,272.3100		1.2723	1,925.6800	1.9257	51.353	0	0	0
2018/09/04	R209	01/11/2018	8.99	Put	Bond Future	5,213.2100		5.2132	6,487.3400	6.4873	24.440	0	0	0
2018/09/04	R209	01/11/2018	8.99	Call	Bond Future	141.3000		0.1413	54.1400	0.0541	(61.684)	0	0	760
2018/09/04	R209	01/11/2018	9.49	Put	Bond Future	2,488.8300		2.4888	3,449.9400	3.4499	38.617	0	0	0
2018/09/04	R209	07/02/2019	8.97	Put	Bond Future	6,302.5700		6.3026	7,456.2300	7.4562	18.305	0	0	0
2018/09/04	R209	07/02/2019	10.20	Put	Bond Future	1,672.3300		1.6723	2,192.3000	2.1923	31.093	0	0	4,000
2018/09/04	R209	07/02/2019			Bond Future	9.8092		73.0557	10.0296	71.6682	2.247	0.0000	0.0000	340
2018/09/04	R209	07/02/2019	8.96	Call	Bond Future	616.5100		0.6165	387.0500	0.3870	(37.219)	0	0	0
2018/09/04	R209	07/02/2019	8.96	Put	Bond Future	6,359.4600		6.3595	7,517.4500	7.5175	18.209	0	0	0
2018/09/04	R209	07/02/2019	8.97	Call	Bond Future	631.1400		0.6311	397.3500	0.3973	(37.042)	0	0	0
2018/09/04	R209	07/02/2019	10.20	Call	Bond Future	4,104.7500		4.1048	3,237.2700	3.2373	(21.134)	0	0	0
2018/09/04	R209	07/02/2019	8.95	Call	Bond Future	602.2300		0.6022	377.0300	0.3770	(37.394)	0	0	0
2018/09/04	R209	07/02/2019	8.95	Put	Bond Future	6,416.8000		6.4168	7,579.0500	7.5790	18.113	0	0	0
2018/09/04	R209	07/02/2019	9.54	Put	Bond Future	3,587.2500		3.5873	4,452.4500	4.4525	24.119	0	0	0
2018/09/04	R209	07/02/2019	9.54	Call	Bond Future	1,837.1300		1.8371	1,314.8800	1.3149	(28.427)	0	0	4,000
2018/09/04	R209	07/02/2019	9.04	Put	Bond Future	5,913.0100		5.9130	7,035.4800	7.0355	18.983	0	0	0
2018/09/04	R209	07/02/2019	9.04	Call	Bond Future	739.5100		0.7395	474.5300	0.4745	(35.832)	0	0	4,000
2018/09/04	R209	02/05/2019	9.70	Put	Bond Future	3,808.2200		3.8082	4,601.6800	4.6017	20.835	0	0	0
2018/09/04	R209	02/05/2019			Bond Future	9.8734		71.1212	10.1001	69.7108	2.296	0.0000	0.0000	0
2018/09/04	R209	02/05/2019	9.69	Call	Bond Future	2,670.7600		2.6708	2,058.3400	2.0583	(22.931)	0	0	0
2018/09/04	R209	02/05/2019	9.69	Put	Bond Future	3,843.0700		3.8431	4,641.0600	4.6411	20.764	0	0	0
2018/09/04	R209	02/05/2019	9.70	Call	Bond Future	2,700.5500		2.7006	2,083.6000	2.0836	(22.845)	0	0	0
2018/09/04	R209	02/05/2019	9.68	Call	Bond Future	2,640.9100		2.6409	2,033.0400	2.0330	(23.017)	0	0	0
2018/09/04	R209	02/05/2019	9.68	Put	Bond Future	3,877.9500		3.8780	4,680.4900	4.6805	20.695	0	0	0
2018/09/04	R210	01/11/2018			Bond Future	184.2077		184.2077	184.3642	184.3642	0.085	0.0000	0.0000	2,414

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
2018/09/04	R210	07/02/2019			Bond Future	187.7970	187.7970	187.9572	187.9572	0.085	0.0000	0.0000	0
2018/09/04	R210	02/05/2019			Bond Future	188.3957	188.3957	188.5590	188.5590	0.087	0.0000	0.0000	0
2018/09/04	R212	01/11/2018			Bond Future	155.5440	155.5440	155.5440	155.5440	0.000	0.0000	0.0000	3,476
2018/09/04	R212	07/02/2019			Bond Future	156.4196	156.4196	156.4202	156.4202	0.000	0.0000	0.0000	0
2018/09/04	R212	02/05/2019			Bond Future	159.0461	159.0461	159.0470	159.0470	0.001	0.0000	0.0000	0
2018/09/04	R213	01/11/2018	8.65	Call	Bond Future	66.4900	0.0665	23.7400	0.0237	(64.295)	0	0	0
2018/09/04	R213	01/11/2018	8.64	Put	Bond Future	6,023.3000	6.0233	7,239.6600	7.2397	20.194	0	0	0
2018/09/04	R213	01/11/2018			Bond Future	9.5507	83.0349	9.7544	81.7776	2.133	0.0000	0.0000	32,893
2018/09/04	R213	01/11/2018	8.66	Call	Bond Future	69.7100	0.0697	25.0700	0.0251	(64.037)	0	0	0
2018/09/04	R213	01/11/2018	8.66	Put	Bond Future	5,892.5500	5.8925	7,105.1900	7.1052	20.579	0	0	0
2018/09/04	R213	01/11/2018	8.65	Put	Bond Future	5,957.8300	5.9578	7,172.3600	7.1724	20.385	0	0	0
2018/09/04	R213	01/11/2018	8.64	Call	Bond Future	63.3900	0.0634	22.4700	0.0225	(64.553)	0	0	0
2018/09/04	R213	07/02/2019	8.68	Call	Bond Future	416.1800	0.4162	253.4900	0.2535	(39.091)	0	0	0
2018/09/04	R213	07/02/2019			Bond Future	9.6357	84.6359	9.8472	83.3545	2.195	0.0000	0.0000	112
2018/09/04	R213	07/02/2019	8.68	Put	Bond Future	6,565.6400	6.5656	7,684.3600	7.6844	17.039	0	0	0
2018/09/04	R213	07/02/2019	8.69	Call	Bond Future	425.3600	0.4254	259.6200	0.2596	(38.965)	0	0	0
2018/09/04	R213	07/02/2019	8.70	Put	Bond Future	6,449.1900	6.4492	7,561.7700	7.5618	17.251	0	0	0
2018/09/04	R213	07/02/2019	8.69	Put	Bond Future	6,507.3000	6.5073	7,622.9700	7.6230	17.145	0	0	0
2018/09/04	R213	07/02/2019	8.70	Call	Bond Future	434.7000	0.4347	265.8700	0.2659	(38.838)	0	0	0
2018/09/04	R213	02/05/2019	9.49	Call	Bond Future	2,354.5100	2.3545	1,811.1700	1.8112	(23.077)	0	0	0
2018/09/04	R213	02/05/2019	9.48	Put	Bond Future	3,703.1400	3.7031	4,466.8500	4.4669	20.623	0	0	0
2018/09/04	R213	02/05/2019			Bond Future	9.7057	82.4945	9.9240	81.1919	2.249	0.0000	0.0000	0
2018/09/04	R213	02/05/2019	9.50	Call	Bond Future	2,383.4700	2.3835	1,835.7500	1.8357	(22.980)	0	0	0
2018/09/04	R213	02/05/2019	9.50	Put	Bond Future	3,637.3000	3.6373	4,392.2700	4.3923	20.756	0	0	0
2018/09/04	R213	02/05/2019	9.49	Put	Bond Future	3,669.9600	3.6700	4,429.3100	4.4293	20.691	0	0	0
2018/09/04	R213	02/05/2019	9.48	Call	Bond Future	2,326.0000	2.3260	1,787.0200	1.7870	(23.172)	0	0	0
2018/09/04	R214	01/11/2018	8.99	Put	Bond Future	6,481.5700	6.4816	7,875.7000	7.8757	21.509	0	0	0
2018/09/04	R214	01/11/2018	8.98	Call	Bond Future	76.8200	0.0768	26.1500	0.0262	(65.959)	0	0	0
2018/09/04	R214	01/11/2018			Bond Future	9.8757	70.9803	10.0942	69.5332	2.212	0.0000	0.0000	28,493
2018/09/04	R214	01/11/2018	8.99	Call	Bond Future	80.5800	0.0806	27.6400	0.0276	(65.699)	0	0	0
2018/09/04	R214	01/11/2018	8.98	Put	Bond Future	6,555.3200	6.5553	7,951.7200	7.9517	21.302	0	0	0
2018/09/04	R214	01/11/2018	9.00	Call	Bond Future	84.4900	0.0845	29.2000	0.0292	(65.440)	0	0	0
2018/09/04	R214	01/11/2018	9.00	Put	Bond Future	6,408.0800	6.4081	7,799.8600	7.7999	21.719	0	0	0
2018/09/04	R214	07/02/2019	9.05	Put	Bond Future	6,990.6500	6.9907	8,248.6700	8.2487	17.996	0	0	0
2018/09/04	R214	07/02/2019			Bond Future	9.9517	72.3489	10.1774	70.8741	2.268	0.0000	0.0000	0
2018/09/04	R214	07/02/2019	9.04	Call	Bond Future	541.5900	0.5416	329.1700	0.3292	(39.222)	0	0	0
2018/09/04	R214	07/02/2019	9.04	Put	Bond Future	7,053.4800	7.0535	8,315.8600	8.3159	17.897	0	0	0
2018/09/04	R214	07/02/2019	9.05	Call	Bond Future	555.3600	0.5554	338.5800	0.3386	(39.034)	0	0	0
2018/09/04	R214	07/02/2019	9.03	Call	Bond Future	528.0600	0.5281	319.9600	0.3200	(39.408)	0	0	0
2018/09/04	R214	07/02/2019	9.03	Put	Bond Future	7,116.6700	7.1167	8,383.3700	8.3834	17.799	0	0	0
2018/09/04	R214	02/05/2019	9.87	Call	Bond Future	2,918.7100	2.9187	2,247.5400	2.2475	(22.995)	0	0	0
2018/09/04	R214	02/05/2019	9.85	Call	Bond Future	2,855.7700	2.8558	2,194.2300	2.1942	(23.165)	0	0	0
2018/09/04	R214	02/05/2019			Bond Future	10.0137	70.2567	10.2456	68.7575	2.316	0.0000	0.0000	0
2018/09/04	R214	02/05/2019	9.85	Put	Bond Future	3,946.7600	3.9468	4,784.4200	4.7844	21.224	0	0	0
2018/09/04	R214	02/05/2019	9.87	Put	Bond Future	3,874.9700	3.8750	4,703.0000	4.7030	21.369	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
2018/09/04	R214	02/05/2019	9.86	Call	Bond Future	2,887.2700	2.8873	2,220.9100	2.2209	(23.079)	0	0	0
2018/09/04	R214	02/05/2019	9.86	Put	Bond Future	3,910.8400	3.9108	4,743.6800	4.7437	21.296	0	0	0
2018/09/04	R248	01/11/2018	9.03	Call	Bond Future	88.4000	0.0884	27.9900	0.0280	(68.337)	0	0	0
2018/09/04	R248	01/11/2018			Bond Future	9.9063	90.6086	10.1300	88.7236	2.258	0.0000	0.0000	97,299
2018/09/04	R248	01/11/2018	9.01	Call	Bond Future	79.8200	0.0798	24.8500	0.0248	(68.867)	0	0	0
2018/09/04	R248	01/11/2018	9.01	Put	Bond Future	8,400.4300	8.4004	10,230.4800	10.2305	21.785	0	0	0
2018/09/04	R248	01/11/2018	9.03	Put	Bond Future	8,208.8000	8.2088	10,033.4100	10.0334	22.227	0	0	0
2018/09/04	R248	01/11/2018	9.02	Call	Bond Future	84.0200	0.0840	26.3800	0.0264	(68.603)	0	0	0
2018/09/04	R248	01/11/2018	9.02	Put	Bond Future	8,304.4400	8.3044	10,131.8200	10.1318	22.005	0	0	0
2018/09/04	R248	07/02/2019	9.06	Put	Bond Future	9,093.2300	9.0932	10,756.8100	10.7568	18.295	0	0	0
2018/09/04	R248	07/02/2019			Bond Future	9.9833	92.3557	10.2147	90.4345	2.318	0.0000	0.0000	0
2018/09/04	R248	07/02/2019	9.06	Call	Bond Future	629.2100	0.6292	371.5800	0.3716	(40.945)	0	0	0
2018/09/04	R248	07/02/2019	9.05	Put	Bond Future	9,175.8600	9.1759	10,845.0300	10.8450	18.191	0	0	0
2018/09/04	R248	07/02/2019	9.07	Call	Bond Future	646.0200	0.6460	382.7900	0.3828	(40.746)	0	0	0
2018/09/04	R248	07/02/2019	9.07	Put	Bond Future	9,010.9200	9.0109	10,668.9000	10.6689	18.400	0	0	0
2018/09/04	R248	07/02/2019	9.05	Call	Bond Future	612.5500	0.6126	360.5100	0.3605	(41.146)	0	0	0
2018/09/04	R248	02/05/2019	9.90	Put	Bond Future	4,875.7100	4.8757	5,961.2500	5.9613	22.264	0	0	0
2018/09/04	R248	02/05/2019			Bond Future	10.0461	89.4557	10.2842	87.5025	2.370	0.0000	0.0000	0
2018/09/04	R248	02/05/2019	9.90	Call	Bond Future	3,637.7300	3.6377	2,770.1600	2.7702	(23.849)	0	0	0
2018/09/04	R248	02/05/2019	9.91	Call	Bond Future	3,677.9200	3.6779	2,804.0000	2.8040	(23.761)	0	0	0
2018/09/04	R248	02/05/2019	9.89	Put	Bond Future	4,921.5600	4.9216	6,013.4700	6.0135	22.186	0	0	0
2018/09/04	R248	02/05/2019	9.91	Put	Bond Future	4,830.2200	4.8302	5,909.4100	5.9094	22.342	0	0	0
2018/09/04	R248	02/05/2019	9.89	Call	Bond Future	3,597.7500	3.5977	2,736.5500	2.7365	(23.937)	0	0	0

Total

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