



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 19/07/2018 TO 19/07/2018

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
2018/07/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2025	02/08/2018			Bond Future	130.0786	130.0786	130.0952	130.0952	0.013	0.0000	0.0000	864
2018/07/19	2025	02/08/2018	136.65	Put	Bond Future	6,571.3600	6.5714	6,554.8000	6.5548	(0.252)	0	0	0
2018/07/19	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2025	02/08/2018	136.67	Put	Bond Future	6,591.3600	6.5914	6,574.8000	6.5748	(0.251)	0	0	0
2018/07/19	2025	02/08/2018	136.66	Put	Bond Future	6,581.3600	6.5814	6,564.8000	6.5648	(0.252)	0	0	0
2018/07/19	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2025	01/11/2018			Bond Future	132.4306	132.4306	132.4476	132.4476	0.013	0.0000	0.0000	21
2018/07/19	2025	07/02/2019			Bond Future	133.6077	133.6077	133.6237	133.6237	0.012	0.0000	0.0000	0
2018/07/19	2025	02/05/2019			Bond Future	135.8741	135.8741	135.8920	135.8920	0.013	0.0000	0.0000	0
2018/07/19	2029	02/08/2018			Bond Future	99.4968	99.4968	99.5095	99.5095	0.013	0.0000	0.0000	0
2018/07/19	2029	01/11/2018			Bond Future	100.2463	100.2463	100.2593	100.2593	0.013	0.0000	0.0000	1,370
2018/07/19	2029	07/02/2019			Bond Future	102.2072	102.2072	102.2195	102.2195	0.012	0.0000	0.0000	0
2018/07/19	2029	02/05/2019			Bond Future	102.8703	102.8703	102.8841	102.8841	0.013	0.0000	0.0000	0
2018/07/19	2030	02/08/2018	8.51	Call	Bond Future	11.7100	0.0117	5.2700	0.0053	(54.996)	0	0	7,850
2018/07/19	2030	02/08/2018	8.91	Call	Bond Future	341.3600	0.3414	235.7400	0.2357	(30.941)	0	0	7,850
2018/07/19	2030	02/08/2018	9.46	Put	Bond Future	99.1000	0.0991	122.9900	0.1230	24.107	0	0	0
2018/07/19	2030	02/08/2018			Bond Future	9.0704	92.6099	9.1200	92.2796	0.546	0.0000	0.0000	43,401
2018/07/19	2030	02/08/2018	8.51	Put	Bond Future	3,859.9500	3.8600	4,183.7900	4.1838	8.390	0	0	0
2018/07/19	2030	02/08/2018	9.46	Call	Bond Future	2,653.0100	2.6530	2,346.6200	2.3466	(11.549)	0	0	0
2018/07/19	2030	02/08/2018	8.91	Put	Bond Future	1,421.3500	1.4213	1,646.0100	1.6460	15.806	0	0	0
2018/07/19	2030	02/08/2018	9.50	Call	Bond Future	2,887.6500	2.8876	2,575.9200	2.5759	(10.795)	0	0	0
2018/07/19	2030	02/08/2018	9.47	Call	Bond Future	2,711.3100	2.7113	2,403.4900	2.4035	(11.353)	0	0	0
2018/07/19	2030	02/08/2018	9.45	Put	Bond Future	105.4300	0.1054	130.8300	0.1308	24.092	0	0	0
2018/07/19	2030	02/08/2018	9.50	Put	Bond Future	76.9600	0.0770	95.5100	0.0955	24.103	0	0	7,850
2018/07/19	2030	02/08/2018	9.47	Put	Bond Future	93.1100	0.0931	115.5700	0.1156	24.122	0	0	0
2018/07/19	2030	02/08/2018	9.45	Call	Bond Future	2,595.0000	2.5950	2,290.1200	2.2901	(11.749)	0	0	0
2018/07/19	2030	01/11/2018	8.60	Call	Bond Future	678.5100	0.6785	593.7900	0.5938	(12.486)	0	0	0
2018/07/19	2030	01/11/2018	8.58	Put	Bond Future	4,361.3700	4.3614	4,615.8600	4.6159	5.835	0	0	0
2018/07/19	2030	01/11/2018			Bond Future	9.1313	94.2625	9.1826	93.9265	0.562	0.0000	0.0000	23,053
2018/07/19	2030	01/11/2018	8.60	Put	Bond Future	4,258.0300	4.2580	4,509.3300	4.5093	5.902	0	0	0
2018/07/19	2030	01/11/2018	8.58	Call	Bond Future	643.5000	0.6435	561.9700	0.5620	(12.670)	0	0	0
2018/07/19	2030	01/11/2018	8.59	Put	Bond Future	4,309.5900	4.3096	4,562.4800	4.5625	5.868	0	0	0
2018/07/19	2030	01/11/2018	8.59	Call	Bond Future	660.9300	0.6609	577.8000	0.5778	(12.578)	0	0	0
2018/07/19	2030	07/02/2019	8.62	Call	Bond Future	1,260.0300	1.2600	1,153.5000	1.1535	(8.455)	0	0	0
2018/07/19	2030	07/02/2019			Bond Future	9.2001	92.0798	9.2535	91.7365	0.581	0.0000	0.0000	0
2018/07/19	2030	07/02/2019	8.62	Put	Bond Future	5,098.2300	5.0982	5,334.9300	5.3349	4.643	0	0	0
2018/07/19	2030	07/02/2019	8.63	Call	Bond Future	1,282.1400	1.2821	1,174.3300	1.1743	(8.409)	0	0	0
2018/07/19	2030	07/02/2019	8.63	Put	Bond Future	5,052.3800	5.0524	5,287.8000	5.2878	4.660	0	0	0
2018/07/19	2030	07/02/2019	8.64	Call	Bond Future	1,304.4800	1.3045	1,195.4000	1.1954	(8.362)	0	0	0

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2018/07/19	2030	07/02/2019	8.64	Put	Bond Future	5,006.8100	5.0068	5,240.9600	5.2410	4.677	0	0	0
2018/07/19	2030	02/05/2019	9.41	Call	Bond Future	4,150.8700	4.1509	3,952.2900	3.9523	(4.784)	0	0	0
2018/07/19	2030	02/05/2019			Bond Future	9.2626	93.6250	9.3177	93.2769	0.595	0.0000	0.0000	0
2018/07/19	2030	02/05/2019	9.39	Call	Bond Future	4,080.9100	4.0809	3,884.2100	3.8842	(4.820)	0	0	0
2018/07/19	2030	02/05/2019	9.39	Put	Bond Future	3,279.2900	3.2793	3,430.7100	3.4307	4.617	0	0	0
2018/07/19	2030	02/05/2019	9.41	Put	Bond Future	3,224.2800	3.2243	3,373.8200	3.3738	4.638	0	0	0
2018/07/19	2030	02/05/2019	9.40	Call	Bond Future	4,115.8200	4.1158	3,918.1800	3.9182	(4.802)	0	0	0
2018/07/19	2030	02/05/2019	9.40	Put	Bond Future	3,251.6900	3.2517	3,402.1700	3.4022	4.628	0	0	0
2018/07/19	2032	02/08/2018	9.67	Call	Bond Future	2,929.8500	2.9299	2,629.2800	2.6293	(10.259)	0	0	0
2018/07/19	2032	02/08/2018	9.66	Put	Bond Future	112.0000	0.1120	133.9000	0.1339	19.554	0	0	0
2018/07/19	2032	02/08/2018			Bond Future	9.2707	95.0744	9.3153	94.7533	0.480	0.0000	0.0000	30,658
2018/07/19	2032	02/08/2018	9.68	Call	Bond Future	2,992.7200	2.9927	2,690.8700	2.6909	(10.086)	0	0	0
2018/07/19	2032	02/08/2018	9.68	Put	Bond Future	99.0600	0.0991	118.3500	0.1184	19.473	0	0	0
2018/07/19	2032	02/08/2018	9.67	Put	Bond Future	105.3500	0.1054	125.9200	0.1259	19.525	0	0	0
2018/07/19	2032	02/08/2018	9.66	Call	Bond Future	2,867.2600	2.8673	2,568.0200	2.5680	(10.436)	0	0	0
2018/07/19	2032	01/11/2018	8.77	Put	Bond Future	4,837.5400	4.8375	5,085.4500	5.0855	5.125	0	0	0
2018/07/19	2032	01/11/2018			Bond Future	9.3361	92.6161	9.3821	92.2893	0.493	0.0000	0.0000	14,659
2018/07/19	2032	01/11/2018	8.76	Call	Bond Future	662.8800	0.6629	585.5000	0.5855	(11.673)	0	0	0
2018/07/19	2032	01/11/2018	8.76	Put	Bond Future	4,895.0100	4.8950	5,144.4600	5.1445	5.096	0	0	0
2018/07/19	2032	01/11/2018	8.77	Call	Bond Future	681.1800	0.6812	602.2600	0.6023	(11.586)	0	0	0
2018/07/19	2032	01/11/2018	8.75	Call	Bond Future	644.9100	0.6449	569.0600	0.5691	(11.761)	0	0	0
2018/07/19	2032	01/11/2018	8.75	Put	Bond Future	4,952.8900	4.9529	5,203.8700	5.2039	5.067	0	0	0
2018/07/19	2032	07/02/2019	8.81	Call	Bond Future	1,350.5100	1.3505	1,247.3200	1.2473	(7.641)	0	0	0
2018/07/19	2032	07/02/2019	8.80	Put	Bond Future	5,726.5600	5.7266	5,958.3900	5.9584	4.048	0	0	0
2018/07/19	2032	07/02/2019			Bond Future	9.4085	94.4107	9.4563	94.0769	0.508	0.0000	0.0000	0
2018/07/19	2032	07/02/2019	8.82	Call	Bond Future	1,374.3400	1.3743	1,269.9000	1.2699	(7.599)	0	0	0
2018/07/19	2032	07/02/2019	8.82	Put	Bond Future	5,624.7300	5.6247	5,854.0700	5.8541	4.077	0	0	0
2018/07/19	2032	07/02/2019	8.81	Put	Bond Future	5,675.4800	5.6755	5,906.0700	5.9061	4.063	0	0	0
2018/07/19	2032	07/02/2019	8.80	Call	Bond Future	1,326.9300	1.3269	1,224.9800	1.2250	(7.683)	0	0	0
2018/07/19	2032	02/05/2019	9.61	Call	Bond Future	4,546.7100	4.5467	4,352.5300	4.3525	(4.271)	0	0	0
2018/07/19	2032	02/05/2019	9.62	Put	Bond Future	3,560.3500	3.5604	3,703.7900	3.7038	4.029	0	0	0
2018/07/19	2032	02/05/2019			Bond Future	9.4703	91.8397	9.5195	91.5012	0.520	0.0000	0.0000	0
2018/07/19	2032	02/05/2019	9.61	Put	Bond Future	3,590.5900	3.5906	3,734.9300	3.7349	4.020	0	0	0
2018/07/19	2032	02/05/2019	9.62	Call	Bond Future	4,584.3600	4.5844	4,389.2800	4.3893	(4.255)	0	0	0
2018/07/19	2032	02/05/2019	9.63	Call	Bond Future	4,622.1500	4.6221	4,426.1700	4.4262	(4.240)	0	0	0
2018/07/19	2032	02/05/2019	9.63	Put	Bond Future	3,530.3300	3.5303	3,672.8700	3.6729	4.038	0	0	0
2018/07/19	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2033	02/08/2018			Bond Future	102.5273	102.5273	102.5403	102.5403	0.013	0.0000	0.0000	9,076
2018/07/19	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2033	02/08/2018	109.92	Put	Bond Future	7,392.7400	7.3927	7,379.7100	7.3797	(0.176)	0	0	0
2018/07/19	2033	02/08/2018	109.94	Put	Bond Future	7,412.7400	7.4127	7,399.7100	7.3997	(0.176)	0	0	0
2018/07/19	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2033	02/08/2018	109.93	Put	Bond Future	7,402.7400	7.4027	7,389.7100	7.3897	(0.176)	0	0	0
2018/07/19	2033	01/11/2018			Bond Future	103.2600	103.2600	103.2735	103.2735	0.013	0.0000	0.0000	5,770
2018/07/19	2033	07/02/2019			Bond Future	105.2799	105.2799	105.2927	105.2927	0.012	0.0000	0.0000	0
2018/07/19	2033	02/05/2019			Bond Future	105.9225	105.9225	105.9367	105.9367	0.013	0.0000	0.0000	0

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2018/07/19	2037	02/08/2018	9.96	Put	Bond Future	73.3200	0.0733	90.5100	0.0905	23.445	0	0	0
2018/07/19	2037	02/08/2018	9.95	Call	Bond Future	3,714.7700	3.7148	3,334.6200	3.3346	(10.233)	0	0	0
2018/07/19	2037	02/08/2018			Bond Future	9.4854	91.6436	9.5349	91.2451	0.522	0.0000	0.0000	48,709
2018/07/19	2037	02/08/2018	9.96	Call	Bond Future	3,785.7100	3.7857	3,404.4000	3.4044	(10.072)	0	0	0
2018/07/19	2037	02/08/2018	9.95	Put	Bond Future	78.1800	0.0782	96.5300	0.0965	23.471	0	0	0
2018/07/19	2037	02/08/2018	9.97	Call	Bond Future	3,856.8400	3.8568	3,474.4200	3.4744	(9.915)	0	0	0
2018/07/19	2037	02/08/2018	9.97	Put	Bond Future	68.7500	0.0688	84.8300	0.0848	23.389	0	0	0
2018/07/19	2037	01/11/2018	9.03	Call	Bond Future	864.3900	0.8644	758.3500	0.7583	(12.268)	0	0	0
2018/07/19	2037	01/11/2018			Bond Future	9.5464	93.2790	9.5975	92.8735	0.534	0.0000	0.0000	27,080
2018/07/19	2037	01/11/2018	9.01	Call	Bond Future	819.6600	0.8197	717.5900	0.7176	(12.453)	0	0	0
2018/07/19	2037	01/11/2018	9.01	Put	Bond Future	5,255.5200	5.2555	5,558.9300	5.5589	5.773	0	0	0
2018/07/19	2037	01/11/2018	9.03	Put	Bond Future	5,129.0500	5.1290	5,428.4900	5.4285	5.838	0	0	0
2018/07/19	2037	01/11/2018	9.02	Call	Bond Future	841.7500	0.8417	737.7100	0.7377	(12.360)	0	0	0
2018/07/19	2037	01/11/2018	9.02	Put	Bond Future	5,191.9500	5.1920	5,493.3900	5.4934	5.806	0	0	0
2018/07/19	2037	07/02/2019	9.06	Put	Bond Future	6,255.5100	6.2555	6,532.3200	6.5323	4.425	0	0	0
2018/07/19	2037	07/02/2019	9.05	Call	Bond Future	1,701.4900	1.7015	1,565.7500	1.5657	(7.978)	0	0	0
2018/07/19	2037	07/02/2019			Bond Future	9.6148	90.8266	9.6676	90.4125	0.550	0.0000	0.0000	0
2018/07/19	2037	07/02/2019	9.06	Call	Bond Future	1,729.2000	1.7292	1,591.9600	1.5920	(7.937)	0	0	0
2018/07/19	2037	07/02/2019	9.05	Put	Bond Future	6,312.5100	6.3125	6,590.8200	6.5908	4.409	0	0	0
2018/07/19	2037	07/02/2019	9.07	Call	Bond Future	1,757.1700	1.7572	1,618.4200	1.6184	(7.896)	0	0	0
2018/07/19	2037	07/02/2019	9.07	Put	Bond Future	6,198.8900	6.1989	6,474.1900	6.4742	4.441	0	0	0
2018/07/19	2037	02/05/2019	9.81	Put	Bond Future	4,076.5000	4.0765	4,256.2600	4.2563	4.410	0	0	0
2018/07/19	2037	02/05/2019			Bond Future	9.6759	92.3509	9.7302	91.9307	0.561	0.0000	0.0000	0
2018/07/19	2037	02/05/2019	9.80	Call	Bond Future	5,067.2100	5.0672	4,827.9000	4.8279	(4.723)	0	0	0
2018/07/19	2037	02/05/2019	9.80	Put	Bond Future	4,111.0300	4.1110	4,291.9000	4.2919	4.400	0	0	0
2018/07/19	2037	02/05/2019	9.81	Call	Bond Future	5,109.0500	5.1090	4,868.6300	4.8686	(4.706)	0	0	0
2018/07/19	2037	02/05/2019	9.79	Call	Bond Future	5,025.5300	5.0255	4,787.3300	4.7873	(4.740)	0	0	0
2018/07/19	2037	02/05/2019	9.79	Put	Bond Future	4,145.8200	4.1458	4,327.8000	4.3278	4.389	0	0	0
2018/07/19	2038	02/08/2018	134.55	Put	Bond Future	13,007.7800	13.0078	12,991.9200	12.9919	(0.122)	0	0	0
2018/07/19	2038	02/08/2018			Bond Future	121.5422	121.5422	121.5581	121.5581	0.013	0.0000	0.0000	2,841
2018/07/19	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2038	02/08/2018	134.54	Put	Bond Future	12,997.7800	12.9978	12,981.9200	12.9819	(0.122)	0	0	0
2018/07/19	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2038	02/08/2018	134.53	Put	Bond Future	12,987.7800	12.9878	12,971.9200	12.9719	(0.122)	0	0	0
2018/07/19	2038	01/11/2018			Bond Future	123.7399	123.7399	123.7561	123.7561	0.013	0.0000	0.0000	6,813
2018/07/19	2038	07/02/2019			Bond Future	124.5703	124.5703	124.5856	124.5856	0.012	0.0000	0.0000	0
2018/07/19	2038	02/05/2019			Bond Future	126.6833	126.6833	126.7004	126.7004	0.013	0.0000	0.0000	0
2018/07/19	2040	02/08/2018	10.04	Call	Bond Future	4,063.5200	4.0635	3,694.2700	3.6943	(9.087)	0	0	0
2018/07/19	2040	02/08/2018	10.03	Put	Bond Future	89.3900	0.0894	106.0400	0.1060	18.626	0	0	0
2018/07/19	2040	02/08/2018			Bond Future	9.5653	95.0512	9.6098	94.6664	0.465	0.0000	0.0000	20,832
2018/07/19	2040	02/08/2018	10.05	Call	Bond Future	4,139.3500	4.1394	3,769.0900	3.7691	(8.945)	0	0	0
2018/07/19	2040	02/08/2018	10.05	Put	Bond Future	78.8700	0.0789	93.4400	0.0934	18.473	0	0	0
2018/07/19	2040	02/08/2018	10.04	Put	Bond Future	83.9700	0.0840	99.5500	0.0996	18.554	0	0	0
2018/07/19	2040	02/08/2018	10.03	Call	Bond Future	3,987.9000	3.9879	3,619.7200	3.6197	(9.232)	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
2018/07/19	2040	01/11/2018	9.80	Call	Bond Future	3,577.7300	3.5777	3,334.9500	3.3350	(6.786)	0	0	3,540
2018/07/19	2040	01/11/2018	9.09	Put	Bond Future	5,692.0800	5.6921	5,982.3000	5.9823	5.099	0	0	0
2018/07/19	2040	01/11/2018			Bond Future	9.6264	96.7474	9.6722	96.3557	0.476	0.0000	0.0000	10,945
2018/07/19	2040	01/11/2018	9.20	Put	Bond Future	4,969.0800	4.9691	5,237.6200	5.2376	5.404	0	0	0
2018/07/19	2040	01/11/2018	9.20	Call	Bond Future	1,196.9000	1.1969	1,073.7700	1.0738	(10.287)	0	0	3,540
2018/07/19	2040	01/11/2018	9.80	Put	Bond Future	2,107.5000	2.1075	2,256.3900	2.2564	7.065	0	0	0
2018/07/19	2040	01/11/2018	9.08	Call	Bond Future	884.0400	0.8840	784.5100	0.7845	(11.259)	0	0	0
2018/07/19	2040	01/11/2018	9.08	Put	Bond Future	5,761.1500	5.7612	6,053.2900	6.0533	5.071	0	0	0
2018/07/19	2040	01/11/2018	9.10	Put	Bond Future	5,623.7100	5.6237	5,912.0000	5.9120	5.126	0	0	0
2018/07/19	2040	01/11/2018	9.09	Call	Bond Future	907.7900	0.9078	806.3400	0.8063	(11.175)	0	0	0
2018/07/19	2040	01/11/2018	9.10	Call	Bond Future	932.1100	0.9321	828.7300	0.8287	(11.091)	0	0	2,950
2018/07/19	2040	01/11/2018	8.50	Put	Bond Future	10,610.3000	10.6103	10,983.0500	10.9831	3.513	0	0	0
2018/07/19	2040	01/11/2018	8.50	Call	Bond Future	106.3200	0.1063	87.4000	0.0874	(17.795)	0	0	2,950
2018/07/19	2040	01/11/2018	9.07	Call	Bond Future	860.7100	0.8607	763.0600	0.7631	(11.345)	0	0	0
2018/07/19	2040	01/11/2018	9.07	Put	Bond Future	5,830.7900	5.8308	6,124.8100	6.1248	5.043	0	0	0
2018/07/19	2040	07/02/2019	9.11	Put	Bond Future	6,870.4100	6.8704	7,142.5900	7.1426	3.962	0	0	0
2018/07/19	2040	07/02/2019	9.13	Call	Bond Future	1,770.5600	1.7706	1,639.8600	1.6399	(7.382)	0	0	0
2018/07/19	2040	07/02/2019			Bond Future	9.6946	94.1115	9.7420	93.7117	0.489	0.0000	0.0000	0
2018/07/19	2040	07/02/2019	9.11	Call	Bond Future	1,710.7300	1.7107	1,583.0400	1.5830	(7.464)	0	0	0
2018/07/19	2040	07/02/2019	9.13	Put	Bond Future	6,746.3600	6.7464	7,015.5300	7.0155	3.990	0	0	0
2018/07/19	2040	07/02/2019	9.12	Put	Bond Future	6,808.0400	6.8080	7,078.7200	7.0787	3.976	0	0	0
2018/07/19	2040	07/02/2019	9.12	Call	Bond Future	1,740.3700	1.7404	1,611.1800	1.6112	(7.423)	0	0	0
2018/07/19	2040	02/05/2019	9.88	Put	Bond Future	4,475.4500	4.4755	4,648.4300	4.6484	3.865	0	0	0
2018/07/19	2040	02/05/2019	9.89	Call	Bond Future	5,552.4300	5.5524	5,318.5600	5.3186	(4.212)	0	0	0
2018/07/19	2040	02/05/2019			Bond Future	9.7554	95.6910	9.8041	95.2852	0.499	0.0000	0.0000	0
2018/07/19	2040	02/05/2019	9.90	Call	Bond Future	5,597.3000	5.5973	5,362.3700	5.3624	(4.197)	0	0	0
2018/07/19	2040	02/05/2019	9.90	Put	Bond Future	4,401.0200	4.4010	4,571.8800	4.5719	3.882	0	0	0
2018/07/19	2040	02/05/2019	9.88	Call	Bond Future	5,507.7100	5.5077	5,274.9000	5.2749	(4.227)	0	0	0
2018/07/19	2040	02/05/2019	9.89	Put	Bond Future	4,438.1000	4.4381	4,610.0200	4.6100	3.874	0	0	0
2018/07/19	2044	02/08/2018	10.07	Call	Bond Future	4,085.5300	4.0855	3,710.9800	3.7110	(9.168)	0	0	0
2018/07/19	2044	02/08/2018			Bond Future	9.6000	92.1203	9.6445	91.7290	0.464	0.0000	0.0000	23,185
2018/07/19	2044	02/08/2018	10.05	Call	Bond Future	3,933.5100	3.9335	3,561.2900	3.5613	(9.463)	0	0	0
2018/07/19	2044	02/08/2018	10.05	Put	Bond Future	103.6900	0.1037	122.8000	0.1228	18.430	0	0	0
2018/07/19	2044	02/08/2018	10.07	Put	Bond Future	91.7900	0.0918	108.5700	0.1086	18.281	0	0	0
2018/07/19	2044	02/08/2018	10.06	Call	Bond Future	4,009.4300	4.0094	3,636.0100	3.6360	(9.314)	0	0	0
2018/07/19	2044	02/08/2018	10.06	Put	Bond Future	97.5900	0.0976	115.5000	0.1155	18.352	0	0	0
2018/07/19	2044	01/11/2018	9.12	Call	Bond Future	842.8800	0.8429	744.3600	0.7444	(11.688)	0	0	0
2018/07/19	2044	01/11/2018			Bond Future	9.6590	93.7642	9.7048	93.3660	0.474	0.0000	0.0000	24,488
2018/07/19	2044	01/11/2018	9.12	Put	Bond Future	5,754.9800	5.7550	6,054.6100	6.0546	5.206	0	0	0
2018/07/19	2044	01/11/2018	9.13	Call	Bond Future	867.5900	0.8676	767.0200	0.7670	(11.592)	0	0	0
2018/07/19	2044	01/11/2018	9.14	Put	Bond Future	5,614.6500	5.6147	5,910.1900	5.9102	5.264	0	0	0
2018/07/19	2044	01/11/2018	9.13	Put	Bond Future	5,684.5900	5.6846	5,982.1700	5.9822	5.235	0	0	0
2018/07/19	2044	01/11/2018	9.14	Call	Bond Future	892.5900	0.8926	789.9800	0.7900	(11.496)	0	0	0
2018/07/19	2044	07/02/2019	9.18	Put	Bond Future	6,789.2100	6.7892	7,059.0100	7.0590	3.974	0	0	0
2018/07/19	2044	07/02/2019			Bond Future	9.7248	91.1959	9.7722	90.7894	0.487	0.0000	0.0000	0
2018/07/19	2044	07/02/2019	9.17	Call	Bond Future	1,855.6800	1.8557	1,720.4300	1.7204	(7.288)	0	0	0
2018/07/19	2044	07/02/2019	9.17	Put	Bond Future	6,851.9400	6.8519	7,123.2600	7.1233	3.960	0	0	0

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2018/07/19	2044	07/02/2019	9.18	Call	Bond Future	1,887.0100	1.8870	1,750.2400	1.7502	(7.248)	0	0	0
2018/07/19	2044	07/02/2019	9.16	Call	Bond Future	1,824.4000	1.8244	1,690.6900	1.6907	(7.329)	0	0	0
2018/07/19	2044	07/02/2019	9.16	Put	Bond Future	6,914.8700	6.9149	7,187.7300	7.1877	3.946	0	0	0
2018/07/19	2044	02/05/2019	9.90	Call	Bond Future	5,599.9700	5.6000	5,363.5700	5.3636	(4.221)	0	0	0
2018/07/19	2044	02/05/2019			Bond Future	9.7834	92.7263	9.8320	92.3138	0.497	0.0000	0.0000	0
2018/07/19	2044	02/05/2019	9.90	Put	Bond Future	4,615.9200	4.6159	4,792.0000	4.7920	3.815	0	0	0
2018/07/19	2044	02/05/2019	9.91	Call	Bond Future	5,645.3700	5.6454	5,407.9000	5.4079	(4.206)	0	0	0
2018/07/19	2044	02/05/2019	9.92	Put	Bond Future	4,539.5400	4.5395	4,713.4800	4.7135	3.832	0	0	0
2018/07/19	2044	02/05/2019	9.91	Put	Bond Future	4,577.7500	4.5777	4,752.7600	4.7528	3.823	0	0	0
2018/07/19	2044	02/05/2019	9.92	Call	Bond Future	5,690.5900	5.6906	5,452.0500	5.4521	(4.192)	0	0	0
2018/07/19	2046	02/08/2018	128.78	Put	Bond Future	13,405.6800	13.4057	13,390.5300	13.3905	(0.113)	0	0	0
2018/07/19	2046	02/08/2018			Bond Future	115.3743	115.3743	115.3895	115.3895	0.013	0.0000	0.0000	8,628
2018/07/19	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2046	02/08/2018	128.77	Put	Bond Future	13,395.6800	13.3957	13,380.5300	13.3805	(0.113)	0	0	0
2018/07/19	2046	02/08/2018	128.79	Put	Bond Future	13,415.6800	13.4157	13,400.5300	13.4005	(0.113)	0	0	0
2018/07/19	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2046	01/11/2018			Bond Future	115.8113	115.8113	115.8268	115.8268	0.013	0.0000	0.0000	4,965
2018/07/19	2046	07/02/2019			Bond Future	118.0766	118.0766	118.0913	118.0913	0.012	0.0000	0.0000	0
2018/07/19	2046	02/05/2019			Bond Future	118.3972	118.3972	118.4136	118.4136	0.014	0.0000	0.0000	0
2018/07/19	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2050	02/08/2018	137.54	Put	Bond Future	17,631.6600	17.6317	17,615.9300	17.6159	(0.089)	0	0	0
2018/07/19	2050	02/08/2018	137.52	Put	Bond Future	17,611.6600	17.6117	17,595.9300	17.5959	(0.089)	0	0	0
2018/07/19	2050	02/08/2018			Bond Future	119.9083	119.9083	119.9241	119.9241	0.013	0.0000	0.0000	5,204
2018/07/19	2050	02/08/2018	137.53	Put	Bond Future	17,621.6600	17.6217	17,605.9300	17.6059	(0.089)	0	0	0
2018/07/19	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	2050	01/11/2018			Bond Future	122.0765	122.0765	122.0926	122.0926	0.013	0.0000	0.0000	4,697
2018/07/19	2050	07/02/2019			Bond Future	122.6931	122.6931	122.7082	122.7082	0.012	0.0000	0.0000	0
2018/07/19	2050	02/05/2019			Bond Future	124.7743	124.7743	124.7913	124.7913	0.014	0.0000	0.0000	0
2018/07/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	AL37	02/08/2018			Index Future	586.3130	586.3130	585.3730	585.3730	(0.160)	0.0000	0.0000	0
2018/07/19	AL37	01/11/2018			Index Future	596.7750	596.7750	595.8200	595.8200	(0.160)	0.0000	0.0000	0
2018/07/19	AL37	07/02/2019			Index Future	608.3410	608.3410	607.3620	607.3620	(0.161)	0.0000	0.0000	0
2018/07/19	AL37	02/05/2019			Index Future	618.5540	618.5540	617.5640	617.5640	(0.160)	0.0000	0.0000	0
2018/07/19	AL7T	02/08/2018			Index Future	684.0950	684.0950	682.0720	682.0720	(0.296)	0.0000	0.0000	0
2018/07/19	AL7T	01/11/2018			Index Future	696.3030	696.3030	694.2440	694.2440	(0.296)	0.0000	0.0000	0
2018/07/19	AL7T	07/02/2019			Index Future	709.7970	709.7970	707.6930	707.6930	(0.296)	0.0000	0.0000	0

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2018/07/19	AL7T	02/05/2019			Index Future	721.7130	721.7130	719.5810	719.5810	(0.295)	0.0000	0.0000	0
2018/07/19	ALBI	02/08/2018			Index Future	621.2010	621.2010	619.1570	619.1570	(0.329)	0.0000	0.0000	449
2018/07/19	ALBI	01/11/2018			Index Future	632.2860	632.2860	630.2070	630.2070	(0.329)	0.0000	0.0000	456
2018/07/19	ALBI	07/02/2019			Index Future	644.5390	644.5390	642.4150	642.4150	(0.330)	0.0000	0.0000	0
2018/07/19	ALBI	02/05/2019			Index Future	655.3600	655.3600	653.2060	653.2060	(0.329)	0.0000	0.0000	0
2018/07/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2018/07/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/19	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	EL28	02/08/2018			Bond Future	127.2727	127.2727	127.1842	127.1842	(0.070)	0.0000	0.0000	0
2018/07/19	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	EL28	02/08/2018	134.93	Put	Bond Future	7,657.2800	7.6573	7,745.7800	7.7458	1.156	0	0	0
2018/07/19	EL28	02/08/2018	134.95	Put	Bond Future	7,677.2800	7.6773	7,765.7800	7.7658	1.153	0	0	0
2018/07/19	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	EL28	02/08/2018	134.94	Put	Bond Future	7,667.2800	7.6673	7,755.7800	7.7558	1.154	0	0	0
2018/07/19	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	ES33	02/08/2018	11.14	Call	Bond Future	2,410.2800	2.4103	2,113.6300	2.1136	(12.308)	0	0	0
2018/07/19	ES33	02/08/2018			Bond Future	10.7328	79.0268	10.7818	78.7302	0.457	0.0000	0.0000	0
2018/07/19	ES33	02/08/2018	11.15	Call	Bond Future	2,468.0300	2.4680	2,171.3800	2.1714	(12.020)	0	0	0
2018/07/19	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	ES33	02/08/2018	11.16	Call	Bond Future	2,525.7200	2.5257	2,229.0700	2.2291	(11.745)	0	0	0
2018/07/19	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	ES33	01/11/2018			Bond Future	10.8430	76.6487	10.8938	76.3469	0.469	0.0000	0.0000	9,466
2018/07/19	ES33	07/02/2019			Bond Future	10.9683	78.1340	11.0212	77.8257	0.482	0.0000	0.0000	0
2018/07/19	ES33	02/05/2019			Bond Future	11.0738	75.6555	11.1283	75.3428	0.493	0.0000	0.0000	0
2018/07/19	ES42	02/08/2018			Bond Future	10.9524	81.7821	10.9964	81.4778	0.402	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
2018/07/19	ES42	01/11/2018			Bond Future	11.0594	78.9815	11.1051	78.6718	0.413	0.0000	0.0000	7,957
2018/07/19	ES42	07/02/2019			Bond Future	11.1770	80.5117	11.2244	80.1955	0.425	0.0000	0.0000	0
2018/07/19	ES42	02/05/2019			Bond Future	11.2809	77.6028	11.3299	77.2820	0.434	0.0000	0.0000	0
2018/07/19	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	02/08/2018			GOVI	616.9060	616.9060	614.7910	614.7910	(0.343)	0.0000	0.0000	436
2018/07/19	GOVI	02/08/2018	605.71	Call	GOVI	111,960.0000	11.1960	90,810.0000	9.0810	(18.891)	0	0	0
2018/07/19	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	02/08/2018	605.72	Call	GOVI	111,860.0000	11.1860	90,710.0000	9.0710	(18.908)	0	0	0
2018/07/19	GOVI	02/08/2018	605.70	Call	GOVI	112,060.0000	11.2060	90,910.0000	9.0910	(18.874)	0	0	0
2018/07/19	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	01/11/2018	653.50	Put	GOVI	255,850.0000	25.5850	277,380.0000	27.7380	8.415	0	0	0
2018/07/19	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	01/11/2018			GOVI	627.9150	627.9150	625.7620	625.7620	(0.343)	0.0000	0.0000	41
2018/07/19	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	01/11/2018	653.49	Put	GOVI	255,750.0000	25.5750	277,280.0000	27.7280	8.418	0	0	0
2018/07/19	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	01/11/2018	653.51	Put	GOVI	255,950.0000	25.5950	277,480.0000	27.7480	8.412	0	0	0
2018/07/19	GOVI	07/02/2019	666.53	Put	GOVI	264,460.0000	26.4460	286,450.0000	28.6450	8.315	0	0	0
2018/07/19	GOVI	07/02/2019			GOVI	640.0840	640.0840	637.8850	637.8850	(0.344)	0.0000	0.0000	0
2018/07/19	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	07/02/2019	666.52	Put	GOVI	264,360.0000	26.4360	286,350.0000	28.6350	8.318	0	0	0
2018/07/19	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	07/02/2019	666.51	Put	GOVI	264,260.0000	26.4260	286,250.0000	28.6250	8.321	0	0	0
2018/07/19	GOVI	02/05/2019	647.87	Call	GOVI	29,590.0000	2.9590	7,290.0000	0.7290	(75.363)	0	0	0
2018/07/19	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	02/05/2019			GOVI	650.8290	650.8290	648.5990	648.5990	(0.343)	0.0000	0.0000	0
2018/07/19	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	GOVI	02/05/2019	647.88	Call	GOVI	29,490.0000	2.9490	7,190.0000	0.7190	(75.619)	0	0	0
2018/07/19	GOVI	02/05/2019	647.86	Call	GOVI	29,690.0000	2.9690	7,390.0000	0.7390	(75.109)	0	0	0
2018/07/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/19	IGOV	02/08/2018			Index Future	249.5300	249.5300	249.4270	249.4270	(0.041)	0.0000	0.0000	833
2018/07/19	IGOV	01/11/2018			Index Future	254.0420	254.0420	253.9370	253.9370	(0.041)	0.0000	0.0000	626
2018/07/19	IGOV	07/02/2019			Index Future	259.0110	259.0110	258.9020	258.9020	(0.042)	0.0000	0.0000	0
2018/07/19	IGOV	02/05/2019			Index Future	263.4060	263.4060	263.2980	263.2980	(0.041)	0.0000	0.0000	0
2018/07/19	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/19	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2400	102.2400	0.010	0.0000	0.0000	0
2018/07/19	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5800	99.5800	0.010	0.0000	0.0000	0
2018/07/19	IS01	20/06/2019			Interest Rate Swap	101.9900	101.9900	102.0200	102.0200	0.029	0.0000	0.0000	0
2018/07/19	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9600	99.9600	0.040	0.0000	0.0000	0
2018/07/19	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/19	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	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
2018/07/19	IS02	15/03/2019			Interest Rate Swap	99.3000	99.3000	99.3200	99.3200	0.020	0.0000	0.0000	0
2018/07/19	IS02	21/06/2019			Interest Rate Swap	99.7300	99.7300	99.7600	99.7600	0.030	0.0000	0.0000	0
2018/07/19	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9600	101.9600	0.039	0.0000	0.0000	0
2018/07/19	IS02	20/12/2019			Interest Rate Swap	102.9000	102.9000	102.9600	102.9600	0.058	0.0000	0.0000	0
2018/07/19	IS02	23/03/2020			Interest Rate Swap	98.9800	98.9800	99.0600	99.0600	0.081	0.0000	0.0000	0
2018/07/19	IS02	22/06/2020			Interest Rate Swap	102.6000	102.6000	102.7000	102.7000	0.097	0.0000	0.0000	0
2018/07/19	IS02	21/09/2020			Interest Rate Swap	99.6600	99.6600	99.7800	99.7800	0.120	0.0000	0.0000	0
2018/07/19	IS05	17/12/2020			Interest Rate Swap	96.5300	96.5300	96.6600	96.6600	0.135	0.0000	0.0000	0
2018/07/19	IS05	16/03/2021			Interest Rate Swap	95.7800	95.7800	95.9100	95.9100	0.136	0.0000	0.0000	0
2018/07/19	IS05	15/06/2021			Interest Rate Swap	95.0000	95.0000	95.1300	95.1300	0.137	0.0000	0.0000	0
2018/07/19	IS05	21/09/2021			Interest Rate Swap	95.2000	95.2000	95.3400	95.3400	0.147	0.0000	0.0000	0
2018/07/19	IS05	21/12/2021			Interest Rate Swap	97.4100	97.4100	97.5600	97.5600	0.154	0.0000	0.0000	51
2018/07/19	IS05	15/03/2022			Interest Rate Swap	97.5600	97.5600	97.7100	97.7100	0.154	0.0000	0.0000	0
2018/07/19	IS05	21/06/2022			Interest Rate Swap	98.7700	98.7700	98.9400	98.9400	0.172	0.0000	0.0000	0
2018/07/19	IS05	20/09/2022			Interest Rate Swap	102.6900	102.6900	102.8700	102.8700	0.175	0.0000	0.0000	0
2018/07/19	IS05	20/12/2022			Interest Rate Swap	103.9500	103.9500	104.1400	104.1400	0.183	0.0000	0.0000	0
2018/07/19	IS05	22/03/2023			Interest Rate Swap	97.3700	97.3700	97.5700	97.5700	0.205	0.0000	0.0000	0
2018/07/19	IS05	20/06/2023			Interest Rate Swap	103.4000	103.4000	103.6000	103.6000	0.193	0.0000	0.0000	0
2018/07/19	IS05	19/09/2023			Interest Rate Swap	98.9400	98.9400	99.1500	99.1500	0.212	0.0000	0.0000	0
2018/07/19	IS10	17/12/2025			Interest Rate Swap	95.7000	95.7000	95.9300	95.9300	0.240	0.0000	0.0000	0
2018/07/19	IS10	16/03/2026			Interest Rate Swap	92.7000	92.7000	92.9500	92.9500	0.270	0.0000	0.0000	0
2018/07/19	IS10	15/06/2026			Interest Rate Swap	91.4400	91.4400	91.7000	91.7000	0.284	0.0000	0.0000	0
2018/07/19	IS10	21/09/2026			Interest Rate Swap	93.5900	93.5900	93.8400	93.8400	0.267	0.0000	0.0000	0
2018/07/19	IS10	21/12/2026			Interest Rate Swap	97.3500	97.3500	97.6000	97.6000	0.257	0.0000	0.0000	0
2018/07/19	IS10	15/03/2027			Interest Rate Swap	95.9100	95.9100	96.1500	96.1500	0.250	0.0000	0.0000	0
2018/07/19	IS10	21/06/2027			Interest Rate Swap	97.9600	97.9600	98.2000	98.2000	0.245	0.0000	0.0000	0
2018/07/19	IS10	20/09/2027			Interest Rate Swap	103.3700	103.3700	103.6100	103.6100	0.232	0.0000	0.0000	0
2018/07/19	IS10	20/12/2027			Interest Rate Swap	103.7000	103.7000	103.9500	103.9500	0.241	0.0000	0.0000	0
2018/07/19	IS10	22/03/2028			Interest Rate Swap	97.2400	97.2400	97.5100	97.5100	0.278	0.0000	0.0000	0
2018/07/19	IS10	20/06/2028			Interest Rate Swap	104.3700	104.3700	104.6300	104.6300	0.249	0.0000	0.0000	0
2018/07/19	IS10	19/09/2028			Interest Rate Swap	97.9600	97.9600	98.2400	98.2400	0.286	0.0000	0.0000	0
2018/07/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/19	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/19	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/19	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/19	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/19	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/19	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	R023	02/08/2018			Bond Future	8.0993	102.0496	8.1441	101.8827	0.554	0.0000	0.0000	26,307
2018/07/19	R023	02/08/2018	10.40	Call	Bond Future	8,132.1700	8.1322	7,965.2900	7.9653	(2.052)	0	0	0
2018/07/19	R023	02/08/2018	10.41	Call	Bond Future	8,165.6800	8.1657	7,998.8000	7.9988	(2.044)	0	0	0
2018/07/19	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	R023	02/08/2018	10.39	Call	Bond Future	8,098.6400	8.0986	7,931.7600	7.9318	(2.061)	0	0	0
2018/07/19	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	R023	01/11/2018	10.58	Call	Bond Future	8,139.1400	8.1391	7,969.5500	7.9696	(2.084)	0	0	0
2018/07/19	R023	01/11/2018	10.57	Put	Bond Future	0.7600	0.0008	0.9000	0.0009	18.421	0	0	0
2018/07/19	R023	01/11/2018			Bond Future	8.1615	99.9447	8.2094	99.7749	0.587	0.0000	0.0000	20,174
2018/07/19	R023	01/11/2018	10.59	Call	Bond Future	8,171.0100	8.1710	8,001.4100	8.0014	(2.076)	0	0	0
2018/07/19	R023	01/11/2018	10.59	Put	Bond Future	0.7000	0.0007	0.8200	0.0008	17.143	0	0	0
2018/07/19	R023	01/11/2018	10.58	Put	Bond Future	0.7300	0.0007	0.8600	0.0009	17.808	0	0	0
2018/07/19	R023	01/11/2018	10.57	Call	Bond Future	8,107.2600	8.1073	7,937.6800	7.9377	(2.092)	0	0	0
2018/07/19	R023	07/02/2019	10.59	Call	Bond Future	7,543.1600	7.5432	7,373.1800	7.3732	(2.253)	0	0	0
2018/07/19	R023	07/02/2019			Bond Future	8.2364	101.8814	8.2884	101.7077	0.631	0.0000	0.0000	0
2018/07/19	R023	07/02/2019	10.57	Call	Bond Future	7,484.0000	7.4840	7,314.1800	7.3142	(2.269)	0	0	0
2018/07/19	R023	07/02/2019	10.57	Put	Bond Future	37.6200	0.0376	41.5400	0.0415	10.420	0	0	0
2018/07/19	R023	07/02/2019	10.59	Put	Bond Future	36.0100	0.0360	39.7700	0.0398	10.442	0	0	0
2018/07/19	R023	07/02/2019	10.58	Call	Bond Future	7,513.5800	7.5136	7,343.6800	7.3437	(2.261)	0	0	0
2018/07/19	R023	07/02/2019	10.58	Put	Bond Future	36.8100	0.0368	40.6500	0.0407	10.432	0	0	0
2018/07/19	R023	02/05/2019	8.45	Call	Bond Future	1,923.8000	1.9238	1,824.7800	1.8248	(5.147)	0	0	0
2018/07/19	R023	02/05/2019	8.44	Put	Bond Future	1,441.7000	1.4417	1,518.9600	1.5190	5.359	0	0	0
2018/07/19	R023	02/05/2019			Bond Future	8.2945	99.6636	8.3498	99.4879	0.667	0.0000	0.0000	0
2018/07/19	R023	02/05/2019	8.46	Call	Bond Future	1,944.3800	1.9444	1,844.8400	1.8448	(5.119)	0	0	0
2018/07/19	R023	02/05/2019	8.46	Put	Bond Future	1,419.5300	1.4195	1,495.7400	1.4957	5.369	0	0	0
2018/07/19	R023	02/05/2019	8.45	Put	Bond Future	1,430.5700	1.4306	1,507.3000	1.5073	5.364	0	0	0
2018/07/19	R023	02/05/2019	8.44	Call	Bond Future	1,903.3100	1.9033	1,804.8200	1.8048	(5.175)	0	0	0
2018/07/19	R035	02/08/2018	9.42	Call	Bond Future	924.6700	0.9247	725.0600	0.7251	(21.587)	0	0	0
2018/07/19	R035	02/08/2018			Bond Future	9.4206	99.3161	9.4651	98.9599	0.473	0.0000	0.0000	60,918
2018/07/19	R035	02/08/2018	9.42	Put	Bond Future	929.3200	0.9293	1,085.9600	1.0860	16.855	0	0	0
2018/07/19	R035	02/08/2018	9.43	Call	Bond Future	966.0000	0.9660	761.3200	0.7613	(21.188)	0	0	0
2018/07/19	R035	02/08/2018	9.44	Put	Bond Future	852.6500	0.8527	999.1900	0.9992	17.186	0	0	0
2018/07/19	R035	02/08/2018	9.43	Put	Bond Future	890.4500	0.8905	1,042.0200	1.0420	17.022	0	0	0
2018/07/19	R035	02/08/2018	9.44	Call	Bond Future	1,008.3000	1.0083	798.5900	0.7986	(20.798)	0	0	0
2018/07/19	R035	01/11/2018	8.93	Call	Bond Future	740.3900	0.7404	653.2400	0.6532	(11.771)	0	0	0
2018/07/19	R035	01/11/2018	8.92	Put	Bond Future	5,363.8100	5.3638	5,640.9600	5.6410	5.167	0	0	0
2018/07/19	R035	01/11/2018			Bond Future	9.4866	96.5925	9.5326	96.2300	0.484	0.0000	0.0000	36,299
2018/07/19	R035	01/11/2018	8.94	Call	Bond Future	761.9200	0.7619	672.9600	0.6730	(11.676)	0	0	0
2018/07/19	R035	01/11/2018	8.94	Put	Bond Future	5,236.8800	5.2369	5,510.4300	5.5104	5.224	0	0	0
2018/07/19	R035	01/11/2018	8.93	Put	Bond Future	5,300.0900	5.3001	5,575.4500	5.5754	5.195	0	0	0
2018/07/19	R035	01/11/2018	8.92	Call	Bond Future	719.2700	0.7193	633.9100	0.6339	(11.868)	0	0	0
2018/07/19	R035	07/02/2019	8.98	Call	Bond Future	1,607.9200	1.6079	1,489.0800	1.4891	(7.391)	0	0	0
2018/07/19	R035	07/02/2019			Bond Future	9.5611	98.4644	9.6088	98.0941	0.499	0.0000	0.0000	0
2018/07/19	R035	07/02/2019	8.96	Call	Bond Future	1,553.9100	1.5539	1,437.8000	1.4378	(7.472)	0	0	0
2018/07/19	R035	07/02/2019	8.96	Put	Bond Future	6,410.7200	6.4107	6,664.8900	6.6649	3.965	0	0	0
2018/07/19	R035	07/02/2019	8.98	Put	Bond Future	6,297.2800	6.2973	6,548.7200	6.5487	3.993	0	0	0

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2018/07/19	R035	07/02/2019	8.97	Call	Bond Future	1,580.7800	1.5808	1,463.3000	1.4633	(7.432)	0	0	0
2018/07/19	R035	07/02/2019	8.97	Put	Bond Future	6,353.8100	6.3538	6,606.6100	6.6066	3.979	0	0	0
2018/07/19	R035	02/05/2019	9.74	Put	Bond Future	4,119.7000	4.1197	4,281.1400	4.2811	3.919	0	0	0
2018/07/19	R035	02/05/2019			Bond Future	9.6206	95.6189	9.6696	95.2434	0.509	0.0000	0.0000	0
2018/07/19	R035	02/05/2019	9.74	Call	Bond Future	5,030.5500	5.0306	4,816.4800	4.8165	(4.255)	0	0	0
2018/07/19	R035	02/05/2019	9.75	Call	Bond Future	5,071.7800	5.0718	4,856.7200	4.8567	(4.240)	0	0	0
2018/07/19	R035	02/05/2019	9.75	Put	Bond Future	4,085.2100	4.0852	4,245.6600	4.2457	3.928	0	0	0
2018/07/19	R035	02/05/2019	9.73	Call	Bond Future	4,989.1300	4.9891	4,776.0500	4.7761	(4.271)	0	0	0
2018/07/19	R035	02/05/2019	9.73	Put	Bond Future	4,154.0900	4.1541	4,316.5200	4.3165	3.910	0	0	0
2018/07/19	R186	02/08/2018	9.04	Put	Bond Future	89.7800	0.0898	114.5400	0.1145	27.579	0	0	0
2018/07/19	R186	02/08/2018	8.48	Put	Bond Future	1,509.0500	1.5091	1,744.8500	1.7449	15.626	0	0	0
2018/07/19	R186	02/08/2018	8.25	Call	Bond Future	30.0200	0.0300	15.0000	0.0150	(50.033)	0	0	3,020
2018/07/19	R186	02/08/2018			Bond Future	8.6855	111.9655	8.7351	111.6549	0.572	0.0000	0.0000	85,054
2018/07/19	R186	02/08/2018	8.90	Call	Bond Future	1,554.2200	1.5542	1,300.5700	1.3006	(16.320)	0	0	0
2018/07/19	R186	02/08/2018	8.90	Put	Bond Future	220.4300	0.2204	277.3300	0.2773	25.813	0	0	2,500
2018/07/19	R186	02/08/2018	8.47	Call	Bond Future	197.0900	0.1971	126.1700	0.1262	(35.984)	0	0	0
2018/07/19	R186	02/08/2018	8.47	Put	Bond Future	1,558.5700	1.5586	1,798.2000	1.7982	15.375	0	0	0
2018/07/19	R186	02/08/2018	8.50	Call	Bond Future	241.8200	0.2418	159.0700	0.1591	(34.220)	0	0	0
2018/07/19	R186	02/08/2018	8.50	Put	Bond Future	1,412.4500	1.4125	1,640.2500	1.6403	16.128	0	0	0
2018/07/19	R186	02/08/2018	9.04	Call	Bond Future	2,282.6900	2.2827	1,996.9000	1.9969	(12.520)	0	0	0
2018/07/19	R186	02/08/2018	8.48	Call	Bond Future	211.2300	0.2112	136.4800	0.1365	(35.388)	0	0	0
2018/07/19	R186	02/08/2018	8.25	Put	Bond Future	2,804.2100	2.8042	3,099.7400	3.0997	10.539	0	0	0
2018/07/19	R186	02/08/2018	7.50	Put	Bond Future	7,768.7400	7.7687	8,079.2900	8.0793	3.997	0	0	0
2018/07/19	R186	02/08/2018	8.75	Call	Bond Future	903.8600	0.9039	706.6800	0.7067	(21.815)	0	0	2,500
2018/07/19	R186	02/08/2018	8.75	Put	Bond Future	500.5100	0.5005	613.8800	0.6139	22.651	0	0	2,500
2018/07/19	R186	02/08/2018	8.46	Call	Bond Future	183.6600	0.1837	116.4800	0.1165	(36.578)	0	0	0
2018/07/19	R186	02/08/2018	8.46	Put	Bond Future	1,608.8500	1.6088	1,852.2200	1.8522	15.127	0	0	0
2018/07/19	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/19	R186	01/11/2018	9.14	Call	Bond Future	3,267.9600	3.2680	3,042.6700	3.0427	(6.894)	0	0	0
2018/07/19	R186	01/11/2018	7.96	Put	Bond Future	5,208.5500	5.2086	5,484.3200	5.4843	5.295	0	0	0
2018/07/19	R186	01/11/2018	8.54	Put	Bond Future	2,497.3900	2.4974	2,685.4800	2.6855	7.531	0	0	0
2018/07/19	R186	01/11/2018			Bond Future	8.7499	113.9634	8.8018	113.6474	0.593	0.0000	0.0000	23,199
2018/07/19	R186	01/11/2018	8.46	Put	Bond Future	2,802.8400	2.8028	3,004.8500	3.0049	7.207	0	0	0
2018/07/19	R186	01/11/2018	8.46	Call	Bond Future	1,015.3500	1.0153	901.3500	0.9014	(11.228)	0	0	5,000
2018/07/19	R186	01/11/2018	8.53	Call	Bond Future	1,182.1600	1.1822	1,055.9800	1.0560	(10.674)	0	0	0
2018/07/19	R186	01/11/2018	8.53	Put	Bond Future	2,534.6400	2.5346	2,724.4700	2.7245	7.489	0	0	0
2018/07/19	R186	01/11/2018	9.14	Put	Bond Future	921.7700	0.9218	1,012.4900	1.0125	9.842	0	0	5,000
2018/07/19	R186	01/11/2018	7.96	Call	Bond Future	248.5500	0.2486	208.3100	0.2083	(16.190)	0	0	5,000
2018/07/19	R186	01/11/2018	8.54	Call	Bond Future	1,206.8700	1.2069	1,078.9500	1.0789	(10.599)	0	0	0
2018/07/19	R186	01/11/2018	8.52	Call	Bond Future	1,157.5300	1.1575	1,033.0900	1.0331	(10.750)	0	0	0
2018/07/19	R186	01/11/2018	8.52	Put	Bond Future	2,572.0200	2.5720	2,763.5900	2.7636	7.448	0	0	0
2018/07/19	R186	07/02/2019	8.21	Put	Bond Future	4,742.4800	4.7425	4,972.1000	4.9721	4.842	0	0	0
2018/07/19	R186	07/02/2019	8.20	Call	Bond Future	1,016.6000	1.0166	924.5000	0.9245	(9.060)	0	0	0
2018/07/19	R186	07/02/2019			Bond Future	8.8228	110.8667	8.8774	110.5438	0.620	0.0000	0.0000	0
2018/07/19	R186	07/02/2019	8.21	Call	Bond Future	1,035.6500	1.0356	942.3500	0.9423	(9.009)	0	0	0
2018/07/19	R186	07/02/2019	8.20	Put	Bond Future	4,785.2600	4.7853	5,016.0800	5.0161	4.824	0	0	0
2018/07/19	R186	07/02/2019	8.22	Call	Bond Future	1,054.9200	1.0549	960.4200	0.9604	(8.958)	0	0	0

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2018/07/19	R186	07/02/2019	8.22	Put	Bond Future	4,699.9600	4.7000	4,928.3800	4.9284	4.860	0	0	0
2018/07/19	R186	02/05/2019	9.02	Call	Bond Future	3,645.5400	3.6455	3,461.9300	3.4619	(5.037)	0	0	0
2018/07/19	R186	02/05/2019	9.01	Put	Bond Future	2,904.6400	2.9046	3,049.2700	3.0493	4.979	0	0	0
2018/07/19	R186	02/05/2019			Bond Future	8.8869	112.7274	8.9438	112.4001	0.640	0.0000	0.0000	0
2018/07/19	R186	02/05/2019	9.03	Call	Bond Future	3,680.2200	3.6802	3,495.7000	3.4957	(5.014)	0	0	0
2018/07/19	R186	02/05/2019	9.03	Put	Bond Future	2,859.6600	2.8597	3,002.4600	3.0025	4.994	0	0	0
2018/07/19	R186	02/05/2019	9.02	Put	Bond Future	2,882.0700	2.8821	3,025.7800	3.0258	4.986	0	0	0
2018/07/19	R186	02/05/2019	9.01	Call	Bond Future	3,610.9900	3.6110	3,428.3000	3.4283	(5.059)	0	0	0
2018/07/19	R197	02/08/2018			Bond Future	297.3746	297.3746	296.7156	296.7156	(0.222)	0.0000	0.0000	1,273
2018/07/19	R197	01/11/2018			Bond Future	302.7515	302.7515	302.0810	302.0810	(0.221)	0.0000	0.0000	2,350
2018/07/19	R197	07/02/2019			Bond Future	301.3172	301.3172	300.6308	300.6308	(0.228)	0.0000	0.0000	0
2018/07/19	R197	02/05/2019			Bond Future	306.4284	306.4284	305.7338	305.7338	(0.227)	0.0000	0.0000	0
2018/07/19	R202	02/08/2018			Bond Future	232.7530	232.7530	232.7826	232.7826	0.013	0.0000	0.0000	12,968
2018/07/19	R202	01/11/2018			Bond Future	236.9613	236.9613	236.9920	236.9920	0.013	0.0000	0.0000	9,411
2018/07/19	R202	07/02/2019			Bond Future	237.6892	237.6892	237.7181	237.7181	0.012	0.0000	0.0000	0
2018/07/19	R202	02/05/2019			Bond Future	241.7214	241.7214	241.7536	241.7536	0.013	0.0000	0.0000	0
2018/07/19	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	R204	02/08/2018			Bond Future	6.6366	101.4903	6.6407	101.4888	0.061	0.0000	0.0000	10,270
2018/07/19	R204	02/08/2018	8.98	Call	Bond Future	857.4600	0.8575	855.9800	0.8560	(0.173)	0	0	0
2018/07/19	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	R204	02/08/2018	8.99	Call	Bond Future	861.0900	0.8611	859.6100	0.8596	(0.172)	0	0	0
2018/07/19	R204	02/08/2018	8.97	Call	Bond Future	853.8400	0.8538	852.3600	0.8524	(0.173)	0	0	0
2018/07/19	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	R207	02/08/2018	6.86	Put	Bond Future	713.2400	0.7132	781.5300	0.7815	9.575	0	0	0
2018/07/19	R207	02/08/2018	6.85	Call	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2018/07/19	R207	02/08/2018			Bond Future	7.3897	100.2587	7.4408	100.1903	0.691	0.0000	0.0000	20,062
2018/07/19	R207	02/08/2018	6.86	Call	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	0
2018/07/19	R207	02/08/2018	6.85	Put	Bond Future	726.7500	0.7267	795.0600	0.7951	9.399	0	0	0
2018/07/19	R207	02/08/2018	6.87	Call	Bond Future	0.1400	0.0001	0.0300	0.0000	(78.571)	0	0	0
2018/07/19	R207	02/08/2018	6.87	Put	Bond Future	699.7300	0.6997	768.0100	0.7680	9.758	0	0	0
2018/07/19	R207	01/11/2018	6.76	Put	Bond Future	749.5400	0.7495	814.8000	0.8148	8.707	0	0	0
2018/07/19	R207	01/11/2018			Bond Future	7.4131	102.0477	7.4752	101.9782	0.838	0.0000	0.0000	1,678
2018/07/19	R207	01/11/2018	6.75	Call	Bond Future	13.7500	0.0138	9.6100	0.0096	(30.109)	0	0	0
2018/07/19	R207	01/11/2018	6.75	Put	Bond Future	760.4800	0.7605	825.8500	0.8258	8.596	0	0	0
2018/07/19	R207	01/11/2018	6.76	Call	Bond Future	14.1300	0.0141	9.8800	0.0099	(30.078)	0	0	0
2018/07/19	R207	01/11/2018	6.74	Call	Bond Future	13.4500	0.0135	9.4100	0.0094	(30.037)	0	0	0
2018/07/19	R207	01/11/2018	6.74	Put	Bond Future	771.5000	0.7715	836.9700	0.8370	8.486	0	0	0
2018/07/19	R207	07/02/2019	6.52	Call	Bond Future	15.2400	0.0152	11.0100	0.0110	(27.756)	0	0	0
2018/07/19	R207	07/02/2019	6.51	Put	Bond Future	840.3200	0.8403	907.7500	0.9078	8.024	0	0	0
2018/07/19	R207	07/02/2019			Bond Future	7.4462	100.3802	7.5280	100.3087	1.098	0.0000	0.0000	0
2018/07/19	R207	07/02/2019	6.53	Call	Bond Future	15.6200	0.0156	11.2900	0.0113	(27.721)	0	0	0
2018/07/19	R207	07/02/2019	6.53	Put	Bond Future	823.2500	0.8233	890.5000	0.8905	8.169	0	0	0
2018/07/19	R207	07/02/2019	6.52	Put	Bond Future	831.7400	0.8317	899.0900	0.8991	8.097	0	0	0
2018/07/19	R207	07/02/2019	6.51	Call	Bond Future	14.9500	0.0150	10.8000	0.0108	(27.759)	0	0	0

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2018/07/19	R207	02/05/2019	7.63	Call	Bond Future	316.5100	0.3165	277.7700	0.2778	(12.240)	0	0	0
2018/07/19	R207	02/05/2019			Bond Future	7.4956	102.0650	7.6042	101.9931	1.449	0.0000	0.0000	0
2018/07/19	R207	02/05/2019	7.61	Call	Bond Future	308.2000	0.3082	270.0100	0.2700	(12.391)	0	0	0
2018/07/19	R207	02/05/2019	7.61	Put	Bond Future	232.4700	0.2325	266.1600	0.2662	14.492	0	0	0
2018/07/19	R207	02/05/2019	7.63	Put	Bond Future	227.5500	0.2275	260.6900	0.2607	14.564	0	0	0
2018/07/19	R207	02/05/2019	7.62	Call	Bond Future	312.1700	0.3122	273.7000	0.2737	(12.323)	0	0	0
2018/07/19	R207	02/05/2019	7.62	Put	Bond Future	229.8200	0.2298	263.2300	0.2632	14.537	0	0	0
2018/07/19	R208	02/08/2018	7.14	Call	Bond Future	0.6000	0.0006	0.1800	0.0002	(70.000)	0	0	0
2018/07/19	R208	02/08/2018	7.12	Call	Bond Future	0.5000	0.0005	0.1500	0.0002	(70.000)	0	0	0
2018/07/19	R208	02/08/2018			Bond Future	7.6884	100.1559	7.7387	100.0392	0.653	0.0000	0.0000	14,964
2018/07/19	R208	02/08/2018	7.12	Put	Bond Future	1,332.7100	1.3327	1,449.0300	1.4490	8.728	0	0	0
2018/07/19	R208	02/08/2018	7.14	Put	Bond Future	1,285.5600	1.2856	1,401.8100	1.4018	9.043	0	0	0
2018/07/19	R208	02/08/2018	7.13	Call	Bond Future	0.5500	0.0006	0.1600	0.0002	(70.909)	0	0	0
2018/07/19	R208	02/08/2018	7.13	Put	Bond Future	1,309.1300	1.3091	1,425.4100	1.4254	8.882	0	0	0
2018/07/19	R208	01/11/2018	7.11	Put	Bond Future	1,401.3100	1.4013	1,508.4400	1.5084	7.645	0	0	0
2018/07/19	R208	01/11/2018			Bond Future	7.7411	98.5436	7.7971	98.4250	0.722	0.0000	0.0000	14,364
2018/07/19	R208	01/11/2018	7.11	Call	Bond Future	49.4900	0.0495	37.9600	0.0380	(23.298)	0	0	0
2018/07/19	R208	01/11/2018	7.12	Call	Bond Future	51.1800	0.0512	39.3000	0.0393	(23.212)	0	0	0
2018/07/19	R208	01/11/2018	7.10	Put	Bond Future	1,421.3700	1.4214	1,528.8400	1.5288	7.561	0	0	0
2018/07/19	R208	01/11/2018	7.12	Put	Bond Future	1,381.4000	1.3814	1,488.1800	1.4882	7.730	0	0	0
2018/07/19	R208	01/11/2018	7.10	Call	Bond Future	47.9400	0.0479	36.7500	0.0367	(23.342)	0	0	0
2018/07/19	R208	07/02/2019	7.07	Call	Bond Future	88.0600	0.0881	72.0300	0.0720	(18.203)	0	0	0
2018/07/19	R208	07/02/2019	7.08	Put	Bond Future	1,488.5800	1.4886	1,593.7700	1.5938	7.066	0	0	0
2018/07/19	R208	07/02/2019	7.06	Put	Bond Future	1,520.6800	1.5207	1,626.8100	1.6268	6.979	0	0	0
2018/07/19	R208	07/02/2019			Bond Future	7.8074	100.4532	7.8714	100.3315	0.819	0.0000	0.0000	0
2018/07/19	R208	07/02/2019	7.07	Put	Bond Future	1,504.6600	1.5047	1,610.3200	1.6103	7.022	0	0	0
2018/07/19	R208	07/02/2019	7.08	Call	Bond Future	91.3600	0.0914	74.8600	0.0749	(18.060)	0	0	0
2018/07/19	R208	07/02/2019	7.06	Call	Bond Future	84.6900	0.0847	69.1300	0.0691	(18.373)	0	0	0
2018/07/19	R208	02/05/2019	8.03	Put	Bond Future	710.7100	0.7107	765.0600	0.7651	7.647	0	0	0
2018/07/19	R208	02/05/2019	8.02	Call	Bond Future	980.7000	0.9807	912.6200	0.9126	(6.942)	0	0	0
2018/07/19	R208	02/05/2019			Bond Future	7.8655	98.7393	7.9373	98.6165	0.913	0.0000	0.0000	0
2018/07/19	R208	02/05/2019	8.03	Call	Bond Future	991.7600	0.9918	923.3000	0.9233	(6.903)	0	0	0
2018/07/19	R208	02/05/2019	8.02	Put	Bond Future	716.7100	0.7167	771.4400	0.7714	7.636	0	0	0
2018/07/19	R208	02/05/2019	8.04	Call	Bond Future	1,003.2200	1.0032	934.3700	0.9344	(6.863)	0	0	0
2018/07/19	R208	02/05/2019	8.04	Put	Bond Future	705.1200	0.7051	759.0800	0.7591	7.653	0	0	0
2018/07/19	R209	02/08/2018	9.66	Call	Bond Future	2,010.9900	2.0110	1,726.5000	1.7265	(14.147)	0	0	435
2018/07/19	R209	02/08/2018	8.96	Put	Bond Future	3,099.3300	3.0993	3,410.7800	3.4108	10.049	0	0	0
2018/07/19	R209	02/08/2018	8.49	Call	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	500
2018/07/19	R209	02/08/2018	8.46	Put	Bond Future	6,780.7900	6.7808	7,116.7200	7.1167	4.954	0	0	0
2018/07/19	R209	02/08/2018	10.38	Call	Bond Future	6,271.5600	6.2716	5,935.8200	5.9358	(5.353)	0	0	0
2018/07/19	R209	02/08/2018	9.21	Call	Bond Future	329.5400	0.3295	227.7500	0.2277	(30.889)	0	0	0
2018/07/19	R209	02/08/2018	10.39	Put	Bond Future	1.6100	0.0016	1.8300	0.0018	13.665	0	0	0
2018/07/19	R209	02/08/2018			Bond Future	9.3946	75.3387	9.4442	75.0027	0.528	0.0000	0.0000	89,848
2018/07/19	R209	02/08/2018	10.21	Call	Bond Future	5,254.3800	5.2544	4,919.7100	4.9197	(6.369)	0	0	0
2018/07/19	R209	02/08/2018	10.21	Put	Bond Future	7.5200	0.0075	8.8400	0.0088	17.553	0	0	435
2018/07/19	R209	02/08/2018	8.96	Call	Bond Future	54.9800	0.0550	30.4400	0.0304	(44.634)	0	0	5,000

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
2018/07/19	R209	02/08/2018	9.43	Call	Bond Future	950.7900	0.9508	748.4100	0.7484	(21.285)	0	0	0
2018/07/19	R209	02/08/2018	9.43	Put	Bond Future	710.6400	0.7106	844.2500	0.8442	18.801	0	0	5,000
2018/07/19	R209	02/08/2018	10.84	Call	Bond Future	8,923.9600	8.9240	8,587.9700	8.5880	(3.765)	0	0	0
2018/07/19	R209	02/08/2018	10.84	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	435
2018/07/19	R209	02/08/2018	8.83	Call	Bond Future	15.1300	0.0151	7.1400	0.0071	(52.809)	0	0	0
2018/07/19	R209	02/08/2018	8.83	Put	Bond Future	4,006.1400	4.0061	4,334.1400	4.3341	8.187	0	0	500
2018/07/19	R209	02/08/2018	8.49	Put	Bond Future	6,549.2600	6.5493	6,885.1600	6.8852	5.129	0	0	0
2018/07/19	R209	02/08/2018	9.21	Put	Bond Future	1,600.4300	1.6004	1,834.6300	1.8346	14.634	0	0	500
2018/07/19	R209	02/08/2018	9.66	Put	Bond Future	238.9900	0.2390	290.4900	0.2905	21.549	0	0	0
2018/07/19	R209	02/08/2018	8.46	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	5,000
2018/07/19	R209	02/08/2018	10.38	Put	Bond Future	1.7600	0.0018	2.0100	0.0020	14.205	0	0	0
2018/07/19	R209	02/08/2018	10.39	Call	Bond Future	6,330.8600	6.3309	5,995.0900	5.9951	(5.304)	0	0	0
2018/07/19	R209	02/08/2018	10.40	Call	Bond Future	6,390.0800	6.3901	6,054.2900	6.0543	(5.255)	0	0	0
2018/07/19	R209	02/08/2018	10.40	Put	Bond Future	1.4600	0.0015	1.6600	0.0017	13.699	0	0	0
2018/07/19	R209	01/11/2018	1,016.00	Call	Bond Future	72,647.4700	72.6475	72,305.6300	72.3056	(0.471)	0	0	0
2018/07/19	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	R209	01/11/2018	9.34	Put	Bond Future	2,529.2500	2.5293	2,709.3300	2.7093	7.120	0	0	0
2018/07/19	R209	01/11/2018	9.97	Call	Bond Future	4,297.1400	4.2971	4,038.8200	4.0388	(6.011)	0	0	0
2018/07/19	R209	01/11/2018	9.64	Call	Bond Future	2,842.6000	2.8426	2,629.8600	2.6299	(7.484)	0	0	2,000
2018/07/19	R209	01/11/2018	9.98	Put	Bond Future	923.5200	0.9235	1,005.8700	1.0059	8.917	0	0	2,000
2018/07/19	R209	01/11/2018	10.00	Call	Bond Future	4,439.9200	4.4399	4,178.1400	4.1781	(5.896)	0	0	0
2018/07/19	R209	01/11/2018			Bond Future	9.4527	73.5353	9.5038	73.1935	0.540	0.0000	0.0000	89,063
2018/07/19	R209	01/11/2018	1,016.01	Call	Bond Future	72,647.4700	72.6475	72,305.6300	72.3056	(0.471)	0	0	0
2018/07/19	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	R209	01/11/2018	8.89	Put	Bond Future	4,570.5000	4.5705	4,830.6700	4.8307	5.692	0	0	0
2018/07/19	R209	01/11/2018	8.89	Call	Bond Future	639.3500	0.6394	557.6800	0.5577	(12.774)	0	0	2,000
2018/07/19	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/19	R209	01/11/2018	1,015.99	Call	Bond Future	72,647.4600	72.6475	72,305.6200	72.3056	(0.471)	0	0	0
2018/07/19	R209	01/11/2018	9.34	Call	Bond Future	1,765.5900	1.7656	1,603.8300	1.6038	(9.162)	0	0	0
2018/07/19	R209	01/11/2018	9.97	Put	Bond Future	938.6800	0.9387	1,022.2000	1.0222	8.898	0	0	0
2018/07/19	R209	01/11/2018	9.64	Put	Bond Future	1,599.6500	1.5997	1,728.7500	1.7288	8.071	0	0	0
2018/07/19	R209	01/11/2018	9.98	Call	Bond Future	4,344.6400	4.3446	4,085.1500	4.0851	(5.973)	0	0	0
2018/07/19	R209	01/11/2018	10.00	Put	Bond Future	893.7500	0.8938	973.8100	0.9738	8.958	0	0	5,850
2018/07/19	R209	01/11/2018	9.94	Call	Bond Future	4,155.8200	4.1558	3,901.0700	3.9011	(6.130)	0	0	0
2018/07/19	R209	01/11/2018	9.94	Put	Bond Future	985.8300	0.9858	1,072.9200	1.0729	8.834	0	0	0
2018/07/19	R209	01/11/2018	10.57	Call	Bond Future	7,316.5800	7.3166	7,008.4500	7.0085	(4.211)	0	0	0
2018/07/19	R209	01/11/2018	10.57	Put	Bond Future	342.8900	0.3429	376.6000	0.3766	9.831	0	0	0
2018/07/19	R209	07/02/2019	8.97	Put	Bond Future	5,248.3900	5.2484	5,480.5200	5.4805	4.423	0	0	0
2018/07/19	R209	07/02/2019			Bond Future	9.5167	74.9602	9.5695	74.6112	0.554	0.0000	0.0000	0
2018/07/19	R209	07/02/2019	8.96	Call	Bond Future	1,457.3700	1.4574	1,341.7500	1.3418	(7.933)	0	0	0
2018/07/19	R209	07/02/2019	8.96	Put	Bond Future	5,295.7900	5.2958	5,529.2100	5.5292	4.408	0	0	0
2018/07/19	R209	07/02/2019	8.97	Call	Bond Future	1,481.4900	1.4815	1,364.5800	1.3646	(7.891)	0	0	0
2018/07/19	R209	07/02/2019	8.95	Call	Bond Future	1,433.4900	1.4335	1,319.1400	1.3191	(7.977)	0	0	0
2018/07/19	R209	07/02/2019	8.95	Put	Bond Future	5,343.5300	5.3435	5,578.2200	5.5782	4.392	0	0	0
2018/07/19	R209	02/05/2019	9.70	Put	Bond Future	3,527.4900	3.5275	3,678.7600	3.6788	4.288	0	0	0
2018/07/19	R209	02/05/2019			Bond Future	9.5709	73.0702	9.6250	72.7160	0.565	0.0000	0.0000	0
2018/07/19	R209	02/05/2019	9.69	Call	Bond Future	4,333.8500	4.3338	4,131.8000	4.1318	(4.662)	0	0	0
2018/07/19	R209	02/05/2019	9.69	Put	Bond Future	3,557.1400	3.5571	3,709.3300	3.7093	4.278	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
2018/07/19	R209	02/05/2019	9.70	Call	Bond Future	4,368.8400	4.3688	4,165.8700	4.1659	(4.646)	0	0	0
2018/07/19	R209	02/05/2019	9.68	Call	Bond Future	4,298.7300	4.2987	4,097.6000	4.0976	(4.679)	0	0	0
2018/07/19	R209	02/05/2019	9.68	Put	Bond Future	3,586.7500	3.5868	3,739.8600	3.7399	4.269	0	0	0
2018/07/19	R210	02/08/2018			Bond Future	185.0162	185.0162	184.8842	184.8842	(0.071)	0.0000	0.0000	1,480
2018/07/19	R210	01/11/2018			Bond Future	185.8615	185.8615	185.7272	185.7272	(0.072)	0.0000	0.0000	949
2018/07/19	R210	07/02/2019			Bond Future	189.4969	189.4969	189.3584	189.3584	(0.073)	0.0000	0.0000	0
2018/07/19	R210	02/05/2019			Bond Future	190.1613	190.1613	190.0225	190.0225	(0.073)	0.0000	0.0000	0
2018/07/19	R212	02/08/2018			Bond Future	153.3272	153.3272	153.3454	153.3454	0.012	0.0000	0.0000	4,307
2018/07/19	R212	01/11/2018			Bond Future	156.0996	156.0996	156.1183	156.1183	0.012	0.0000	0.0000	1,526
2018/07/19	R212	07/02/2019			Bond Future	156.9993	156.9993	157.0168	157.0168	0.011	0.0000	0.0000	0
2018/07/19	R212	02/05/2019			Bond Future	159.6625	159.6625	159.6822	159.6822	0.012	0.0000	0.0000	0
2018/07/19	R213	02/08/2018	9.06	Call	Bond Future	438.5400	0.4385	313.0100	0.3130	(28.625)	0	0	0
2018/07/19	R213	02/08/2018	9.05	Put	Bond Future	1,206.7100	1.2067	1,409.6700	1.4097	16.819	0	0	0
2018/07/19	R213	02/08/2018			Bond Future	9.1701	87.0403	9.2197	86.7164	0.541	0.0000	0.0000	28,004
2018/07/19	R213	02/08/2018	9.07	Call	Bond Future	462.6200	0.4626	332.4500	0.3324	(28.138)	0	0	0
2018/07/19	R213	02/08/2018	9.07	Put	Bond Future	1,121.4400	1.1214	1,315.1700	1.3152	17.275	0	0	0
2018/07/19	R213	02/08/2018	9.06	Put	Bond Future	1,163.5800	1.1636	1,361.9500	1.3619	17.048	0	0	0
2018/07/19	R213	02/08/2018	9.05	Call	Bond Future	415.3800	0.4154	294.4400	0.2944	(29.116)	0	0	0
2018/07/19	R213	01/11/2018	8.65	Call	Bond Future	564.3200	0.5643	490.1200	0.4901	(13.149)	0	0	0
2018/07/19	R213	01/11/2018	8.64	Put	Bond Future	4,495.5700	4.4956	4,752.4900	4.7525	5.715	0	0	0
2018/07/19	R213	01/11/2018			Bond Future	9.2334	85.0475	9.2847	84.7179	0.555	0.0000	0.0000	18,903
2018/07/19	R213	01/11/2018	8.66	Call	Bond Future	580.5300	0.5805	504.7900	0.5048	(13.047)	0	0	0
2018/07/19	R213	01/11/2018	8.66	Put	Bond Future	4,390.7500	4.3907	4,644.5800	4.6446	5.781	0	0	0
2018/07/19	R213	01/11/2018	8.65	Put	Bond Future	4,443.0400	4.4430	4,698.4100	4.6984	5.748	0	0	0
2018/07/19	R213	01/11/2018	8.64	Call	Bond Future	548.2800	0.5483	475.6300	0.4756	(13.251)	0	0	0
2018/07/19	R213	07/02/2019	8.68	Call	Bond Future	1,201.4400	1.2014	1,100.3800	1.1004	(8.412)	0	0	0
2018/07/19	R213	07/02/2019			Bond Future	9.3051	86.6956	9.3584	86.3590	0.573	0.0000	0.0000	0
2018/07/19	R213	07/02/2019	8.68	Put	Bond Future	5,291.2400	5.2912	5,526.8000	5.5268	4.452	0	0	0
2018/07/19	R213	07/02/2019	8.69	Call	Bond Future	1,222.8400	1.2228	1,120.5600	1.1206	(8.364)	0	0	0
2018/07/19	R213	07/02/2019	8.70	Put	Bond Future	5,199.0700	5.1991	5,432.1900	5.4322	4.484	0	0	0
2018/07/19	R213	07/02/2019	8.69	Put	Bond Future	5,245.1200	5.2451	5,479.4600	5.4795	4.468	0	0	0
2018/07/19	R213	07/02/2019	8.70	Call	Bond Future	1,244.2400	1.2442	1,140.7400	1.1407	(8.318)	0	0	0
2018/07/19	R213	02/05/2019	9.49	Call	Bond Future	4,093.5000	4.0935	3,899.7800	3.8998	(4.732)	0	0	0
2018/07/19	R213	02/05/2019	9.48	Put	Bond Future	3,327.6900	3.3277	3,476.3500	3.4763	4.467	0	0	0
2018/07/19	R213	02/05/2019			Bond Future	9.3622	84.6030	9.4170	84.2615	0.586	0.0000	0.0000	0
2018/07/19	R213	02/05/2019	9.50	Call	Bond Future	4,128.1200	4.1281	3,933.5000	3.9335	(4.714)	0	0	0
2018/07/19	R213	02/05/2019	9.50	Put	Bond Future	3,273.5000	3.2735	3,420.3500	3.4204	4.486	0	0	0
2018/07/19	R213	02/05/2019	9.49	Put	Bond Future	3,300.5000	3.3005	3,448.2500	3.4482	4.477	0	0	0
2018/07/19	R213	02/05/2019	9.48	Call	Bond Future	4,059.0000	4.0590	3,866.1900	3.8662	(4.750)	0	0	0
2018/07/19	R214	02/08/2018	8.96	Call	Bond Future	10.7500	0.0107	5.1200	0.0051	(52.372)	0	0	0
2018/07/19	R214	02/08/2018			Bond Future	9.5546	74.7389	9.5991	74.4240	0.466	0.0000	0.0000	23,670
2018/07/19	R214	02/08/2018	8.94	Call	Bond Future	8.5100	0.0085	3.9400	0.0039	(53.702)	0	0	0
2018/07/19	R214	02/08/2018	8.94	Put	Bond Future	4,587.2800	4.5873	4,897.6400	4.8976	6.766	0	0	0
2018/07/19	R214	02/08/2018	8.96	Put	Bond Future	4,433.3100	4.4333	4,742.6100	4.7426	6.977	0	0	0

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2018/07/19	R214	02/08/2018	8.95	Call	Bond Future	9.5700	0.0096	4.4900	0.0045	(53.083)	0	0	0
2018/07/19	R214	02/08/2018	8.95	Put	Bond Future	4,510.1700	4.5102	4,820.0200	4.8200	6.870	0	0	0
2018/07/19	R214	01/11/2018	8.99	Put	Bond Future	5,220.1200	5.2201	5,468.5600	5.4686	4.759	0	0	0
2018/07/19	R214	01/11/2018	8.98	Call	Bond Future	600.9300	0.6009	530.4100	0.5304	(11.735)	0	0	0
2018/07/19	R214	01/11/2018			Bond Future	9.6140	72.7798	9.6598	72.4594	0.477	0.0000	0.0000	18,322
2018/07/19	R214	01/11/2018	8.99	Call	Bond Future	618.6400	0.6186	546.6200	0.5466	(11.642)	0	0	0
2018/07/19	R214	01/11/2018	8.98	Put	Bond Future	5,279.9200	5.2799	5,529.8600	5.5299	4.734	0	0	0
2018/07/19	R214	01/11/2018	9.00	Call	Bond Future	636.5700	0.6366	563.0400	0.5630	(11.551)	0	0	0
2018/07/19	R214	01/11/2018	9.00	Put	Bond Future	5,160.6500	5.1607	5,407.5800	5.4076	4.785	0	0	0
2018/07/19	R214	07/02/2019	9.05	Put	Bond Future	5,935.5400	5.9355	6,162.2300	6.1622	3.819	0	0	0
2018/07/19	R214	07/02/2019			Bond Future	9.6805	74.1902	9.7279	73.8630	0.489	0.0000	0.0000	0
2018/07/19	R214	07/02/2019	9.04	Call	Bond Future	1,318.0400	1.3180	1,218.7100	1.2187	(7.536)	0	0	0
2018/07/19	R214	07/02/2019	9.04	Put	Bond Future	5,988.6200	5.9886	6,216.5200	6.2165	3.806	0	0	0
2018/07/19	R214	07/02/2019	9.05	Call	Bond Future	1,341.5600	1.3416	1,241.0200	1.2410	(7.494)	0	0	0
2018/07/19	R214	07/02/2019	9.03	Call	Bond Future	1,294.9500	1.2950	1,196.8300	1.1968	(7.577)	0	0	0
2018/07/19	R214	07/02/2019	9.03	Put	Bond Future	6,042.2500	6.0423	6,271.3600	6.2714	3.792	0	0	0
2018/07/19	R214	02/05/2019	9.87	Call	Bond Future	4,623.5000	4.6235	4,431.0700	4.4311	(4.162)	0	0	0
2018/07/19	R214	02/05/2019	9.85	Call	Bond Future	4,550.2800	4.5503	4,359.5600	4.3596	(4.191)	0	0	0
2018/07/19	R214	02/05/2019			Bond Future	9.7335	72.1411	9.7820	71.8090	0.498	0.0000	0.0000	0
2018/07/19	R214	02/05/2019	9.85	Put	Bond Future	3,756.9100	3.7569	3,898.2300	3.8982	3.762	0	0	0
2018/07/19	R214	02/05/2019	9.87	Put	Bond Future	3,695.4000	3.6954	3,835.0100	3.8350	3.778	0	0	0
2018/07/19	R214	02/05/2019	9.86	Call	Bond Future	4,586.9600	4.5870	4,395.3800	4.3954	(4.177)	0	0	0
2018/07/19	R214	02/05/2019	9.86	Put	Bond Future	3,726.1700	3.7262	3,866.6300	3.8666	3.770	0	0	0
2018/07/19	R248	02/08/2018	8.98	Call	Bond Future	9.1100	0.0091	4.3600	0.0044	(52.141)	0	0	0
2018/07/19	R248	02/08/2018	8.97	Put	Bond Future	5,992.1300	5.9921	6,345.1600	6.3452	5.892	0	0	0
2018/07/19	R248	02/08/2018			Bond Future	9.5947	95.5399	9.6343	95.1826	0.412	0.0000	0.0000	76,267
2018/07/19	R248	02/08/2018	8.99	Call	Bond Future	10.3000	0.0103	5.0000	0.0050	(51.456)	0	0	0
2018/07/19	R248	02/08/2018	8.99	Put	Bond Future	5,792.4400	5.7924	6,144.4100	6.1444	6.076	0	0	0
2018/07/19	R248	02/08/2018	8.98	Put	Bond Future	5,892.1400	5.8921	6,244.6600	6.2447	5.983	0	0	0
2018/07/19	R248	02/08/2018	8.97	Call	Bond Future	8.0400	0.0080	3.8000	0.0038	(52.736)	0	0	0
2018/07/19	R248	01/11/2018	9.03	Call	Bond Future	663.4600	0.6635	587.9400	0.5879	(11.383)	0	0	0
2018/07/19	R248	01/11/2018			Bond Future	9.6551	92.8123	9.6958	92.4487	0.422	0.0000	0.0000	88,308
2018/07/19	R248	01/11/2018	9.01	Call	Bond Future	621.9900	0.6220	549.9700	0.5500	(11.579)	0	0	0
2018/07/19	R248	01/11/2018	9.01	Put	Bond Future	6,738.9800	6.7390	7,030.5500	7.0305	4.327	0	0	0
2018/07/19	R248	01/11/2018	9.03	Put	Bond Future	6,580.2400	6.5802	6,868.3100	6.8683	4.378	0	0	0
2018/07/19	R248	01/11/2018	9.02	Call	Bond Future	642.4300	0.6424	568.6800	0.5687	(11.480)	0	0	0
2018/07/19	R248	01/11/2018	9.02	Put	Bond Future	6,659.2300	6.6592	6,949.0700	6.9491	4.352	0	0	0
2018/07/19	R248	07/02/2019	9.06	Put	Bond Future	7,777.1000	7.7771	8,039.0600	8.0391	3.368	0	0	0
2018/07/19	R248	07/02/2019			Bond Future	9.7226	94.6107	9.7648	94.2396	0.433	0.0000	0.0000	0
2018/07/19	R248	07/02/2019	9.06	Call	Bond Future	1,568.0900	1.5681	1,458.9000	1.4589	(6.963)	0	0	0
2018/07/19	R248	07/02/2019	9.05	Put	Bond Future	7,847.7300	7.8477	8,111.0700	8.1111	3.356	0	0	0
2018/07/19	R248	07/02/2019	9.07	Call	Bond Future	1,597.3200	1.5973	1,486.7300	1.4867	(6.923)	0	0	0
2018/07/19	R248	07/02/2019	9.07	Put	Bond Future	7,707.2100	7.7072	7,967.7700	7.9678	3.381	0	0	0
2018/07/19	R248	07/02/2019	9.05	Call	Bond Future	1,539.4300	1.5394	1,431.6200	1.4316	(7.003)	0	0	0
2018/07/19	R248	02/05/2019	9.90	Put	Bond Future	4,711.7300	4.7117	4,870.1700	4.8702	3.363	0	0	0
2018/07/19	R248	02/05/2019			Bond Future	9.7765	91.7640	9.8197	91.3874	0.442	0.0000	0.0000	0
2018/07/19	R248	02/05/2019	9.90	Call	Bond Future	5,782.1100	5.7821	5,563.9100	5.5639	(3.774)	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
2018/07/19	R248	02/05/2019	9.91	Call	Bond Future	5,828.6000	5.8286	5,609.4300	5.6094	(3.760)	0	0	0
2018/07/19	R248	02/05/2019	9.89	Put	Bond Future	4,751.2100	4.7512	4,910.6300	4.9106	3.355	0	0	0
2018/07/19	R248	02/05/2019	9.91	Put	Bond Future	4,672.5400	4.6725	4,830.0100	4.8300	3.370	0	0	0
2018/07/19	R248	02/05/2019	9.89	Call	Bond Future	5,735.7600	5.7358	5,518.5400	5.5185	(3.787)	0	0	0

Total **1247237**