



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 20/08/2018 TO 20/08/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	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
2018/08/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	2025	01/11/2018			Bond Future	132.9747	132.9747	132.9666	132.9666	(0.006)	0.0000	0.0000	365
2018/08/20	2025	07/02/2019			Bond Future	134.1550	134.1550	134.1453	134.1453	(0.007)	0.0000	0.0000	0
2018/08/20	2025	02/05/2019			Bond Future	136.4104	136.4104	136.4001	136.4001	(0.008)	0.0000	0.0000	0
2018/08/20	2029	01/11/2018			Bond Future	99.4894	99.4894	99.4839	99.4839	(0.006)	0.0000	0.0000	1,600
2018/08/20	2029	07/02/2019			Bond Future	101.4307	101.4307	101.4240	101.4240	(0.007)	0.0000	0.0000	0
2018/08/20	2029	02/05/2019			Bond Future	102.0634	102.0634	102.0563	102.0563	(0.007)	0.0000	0.0000	0
2018/08/20	2030	01/11/2018	8.60	Call	Bond Future	89.6400	0.0896	89.0500	0.0890	(0.658)	0	0	0
2018/08/20	2030	01/11/2018	8.58	Put	Bond Future	6,226.8600	6.2269	6,090.5200	6.0905	(2.190)	0	0	0
2018/08/20	2030	01/11/2018			Bond Future	9.5077	91.8351	9.4863	91.9708	(0.225)	0.0000	0.0000	52,011
2018/08/20	2030	01/11/2018	8.60	Put	Bond Future	6,096.4900	6.0965	5,960.2200	5.9602	(2.235)	0	0	0
2018/08/20	2030	01/11/2018	8.58	Call	Bond Future	81.6600	0.0817	81.0000	0.0810	(0.808)	0	0	0
2018/08/20	2030	01/11/2018	8.59	Put	Bond Future	6,161.5600	6.1616	6,025.2600	6.0253	(2.212)	0	0	0
2018/08/20	2030	01/11/2018	8.59	Call	Bond Future	85.5700	0.0856	84.9500	0.0849	(0.725)	0	0	0
2018/08/20	2030	07/02/2019	8.62	Call	Bond Future	445.5300	0.4455	454.8500	0.4548	2.092	0	0	0
2018/08/20	2030	07/02/2019			Bond Future	9.5924	89.6003	9.5702	89.7377	(0.231)	0.0000	0.0000	167
2018/08/20	2030	07/02/2019	8.63	Call	Bond Future	457.0600	0.4571	466.6200	0.4666	2.092	0	0	0
2018/08/20	2030	07/02/2019	8.62	Put	Bond Future	6,763.2300	6.7632	6,635.1500	6.6351	(1.894)	0	0	0
2018/08/20	2030	07/02/2019	8.63	Put	Bond Future	6,706.8000	6.7068	6,578.9600	6.5790	(1.906)	0	0	0
2018/08/20	2030	07/02/2019	8.64	Call	Bond Future	468.6400	0.4686	478.4600	0.4785	2.095	0	0	0
2018/08/20	2030	07/02/2019	8.64	Put	Bond Future	6,650.4700	6.6505	6,522.8900	6.5229	(1.918)	0	0	0
2018/08/20	2030	07/02/2019	8.70	Put	Bond Future	6,318.9100	6.3189	6,192.9000	6.1929	(1.994)	0	0	0
2018/08/20	2030	07/02/2019	8.70	Call	Bond Future	543.1400	0.5431	554.5300	0.5545	2.097	0	0	920
2018/08/20	2030	07/02/2019	9.40	Put	Bond Future	3,203.2800	3.2033	3,105.0100	3.1050	(3.068)	0	0	0
2018/08/20	2030	07/02/2019	9.40	Call	Bond Future	1,998.9200	1.9989	2,038.0500	2.0381	1.958	0	0	920
2018/08/20	2030	02/05/2019	9.41	Call	Bond Future	2,271.0900	2.2711	2,314.3500	2.3144	1.905	0	0	0
2018/08/20	2030	02/05/2019			Bond Future	9.6707	91.0903	9.6479	91.2292	(0.235)	0.0000	0.0000	0
2018/08/20	2030	02/05/2019	9.39	Call	Bond Future	2,214.9400	2.2149	2,257.3600	2.2574	1.915	0	0	0
2018/08/20	2030	02/05/2019	9.39	Put	Bond Future	3,948.1100	3.9481	3,851.6100	3.8516	(2.444)	0	0	0
2018/08/20	2030	02/05/2019	9.41	Put	Bond Future	3,879.2900	3.8793	3,783.6300	3.7836	(2.466)	0	0	0
2018/08/20	2030	02/05/2019	9.40	Call	Bond Future	2,242.9200	2.2429	2,285.7600	2.2858	1.910	0	0	0
2018/08/20	2030	02/05/2019	9.40	Put	Bond Future	3,913.5800	3.9136	3,817.5000	3.8175	(2.455)	0	0	0
2018/08/20	2032	01/11/2018	8.77	Put	Bond Future	6,648.7800	6.6488	6,534.5700	6.5346	(1.718)	0	0	0
2018/08/20	2032	01/11/2018			Bond Future	9.6799	90.2140	9.6636	90.3256	(0.168)	0.0000	0.0000	38,867
2018/08/20	2032	01/11/2018	8.76	Call	Bond Future	85.9500	0.0860	83.4500	0.0835	(2.909)	0	0	0
2018/08/20	2032	01/11/2018	8.76	Put	Bond Future	6,720.2100	6.7202	6,606.0500	6.6061	(1.699)	0	0	0
2018/08/20	2032	01/11/2018	8.77	Call	Bond Future	90.2900	0.0903	87.7400	0.0877	(2.824)	0	0	0
2018/08/20	2032	01/11/2018	8.75	Call	Bond Future	81.7800	0.0818	79.3200	0.0793	(3.008)	0	0	0
2018/08/20	2032	01/11/2018	8.75	Put	Bond Future	6,791.8900	6.7919	6,677.7700	6.6778	(1.680)	0	0	0
2018/08/20	2032	07/02/2019	8.81	Call	Bond Future	531.7800	0.5318	536.5300	0.5365	0.893	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	2032	07/02/2019	8.80	Put	Bond Future	7,371.7800	7.3718	7,263.4100	7.2634	(1.470)	0	0	0
2018/08/20	2032	07/02/2019			Bond Future	9.7660	91.9570	9.7492	92.0700	(0.172)	0.0000	0.0000	456
2018/08/20	2032	07/02/2019	8.82	Call	Bond Future	545.0900	0.5451	550.0100	0.5500	0.903	0	0	0
2018/08/20	2032	07/02/2019	8.82	Put	Bond Future	7,249.1000	7.2491	7,141.0500	7.1411	(1.491)	0	0	0
2018/08/20	2032	07/02/2019	8.81	Put	Bond Future	7,310.3700	7.3104	7,202.1500	7.2022	(1.480)	0	0	0
2018/08/20	2032	07/02/2019	8.80	Call	Bond Future	518.5300	0.5185	523.1300	0.5231	0.887	0	0	0
2018/08/20	2032	02/05/2019	9.61	Call	Bond Future	2,692.1700	2.6922	2,723.8100	2.7238	1.175	0	0	0
2018/08/20	2032	02/05/2019	9.62	Put	Bond Future	4,207.4700	4.2075	4,125.3800	4.1254	(1.951)	0	0	0
2018/08/20	2032	02/05/2019			Bond Future	9.8413	89.3313	9.8242	89.4453	(0.175)	0.0000	0.0000	0
2018/08/20	2032	02/05/2019	9.61	Put	Bond Future	4,244.4800	4.2445	4,162.0700	4.1621	(1.942)	0	0	0
2018/08/20	2032	02/05/2019	9.62	Call	Bond Future	2,723.0500	2.7231	2,755.0100	2.7550	1.174	0	0	0
2018/08/20	2032	02/05/2019	9.63	Call	Bond Future	2,754.1000	2.7541	2,786.4000	2.7864	1.173	0	0	0
2018/08/20	2032	02/05/2019	9.63	Put	Bond Future	4,170.7100	4.1707	4,088.9600	4.0890	(1.960)	0	0	0
2018/08/20	2033	01/11/2018			Bond Future	102.4918	102.4918	102.4862	102.4862	(0.006)	0.0000	0.0000	5,770
2018/08/20	2033	07/02/2019			Bond Future	104.4918	104.4918	104.4849	104.4849	(0.007)	0.0000	0.0000	0
2018/08/20	2033	02/05/2019			Bond Future	105.1039	105.1039	105.0966	105.0966	(0.007)	0.0000	0.0000	0
2018/08/20	2037	01/11/2018	9.03	Call	Bond Future	165.9600	0.1660	159.2100	0.1592	(4.067)	0	0	0
2018/08/20	2037	01/11/2018			Bond Future	9.8545	90.8721	9.8435	90.9566	(0.112)	0.0000	0.0000	49,471
2018/08/20	2037	01/11/2018	9.01	Call	Bond Future	150.7000	0.1507	144.2700	0.1443	(4.267)	0	0	0
2018/08/20	2037	01/11/2018	9.01	Put	Bond Future	6,993.4000	6.9934	6,902.4900	6.9025	(1.300)	0	0	0
2018/08/20	2037	01/11/2018	9.03	Put	Bond Future	6,837.4600	6.8375	6,746.2300	6.7462	(1.334)	0	0	0
2018/08/20	2037	01/11/2018	9.02	Call	Bond Future	158.1600	0.1582	151.5700	0.1516	(4.167)	0	0	0
2018/08/20	2037	01/11/2018	9.02	Put	Bond Future	6,915.2000	6.9152	6,824.1300	6.8241	(1.317)	0	0	0
2018/08/20	2037	07/02/2019	9.06	Put	Bond Future	7,685.3800	7.6854	7,599.3200	7.5993	(1.120)	0	0	0
2018/08/20	2037	07/02/2019	9.05	Call	Bond Future	683.7900	0.6838	682.9000	0.6829	(0.130)	0	0	0
2018/08/20	2037	07/02/2019			Bond Future	9.9341	88.3680	9.9228	88.4533	(0.114)	0.0000	0.0000	650
2018/08/20	2037	07/02/2019	9.06	Call	Bond Future	700.5000	0.7005	699.6800	0.6997	(0.117)	0	0	0
2018/08/20	2037	07/02/2019	9.05	Put	Bond Future	7,753.3800	7.7534	7,667.2500	7.6673	(1.111)	0	0	0
2018/08/20	2037	07/02/2019	9.07	Call	Bond Future	717.6400	0.7176	716.9000	0.7169	(0.103)	0	0	0
2018/08/20	2037	07/02/2019	9.07	Put	Bond Future	7,617.9300	7.6179	7,531.9500	7.5320	(1.129)	0	0	0
2018/08/20	2037	02/05/2019	9.81	Put	Bond Future	4,603.5900	4.6036	4,535.3300	4.5353	(1.483)	0	0	0
2018/08/20	2037	02/05/2019			Bond Future	10.0065	89.8375	9.9950	89.9234	(0.115)	0.0000	0.0000	0
2018/08/20	2037	02/05/2019	9.80	Call	Bond Future	3,088.0100	3.0880	3,105.3500	3.1054	0.562	0	0	0
2018/08/20	2037	02/05/2019	9.80	Put	Bond Future	4,645.1700	4.6452	4,576.6700	4.5767	(1.475)	0	0	0
2018/08/20	2037	02/05/2019	9.81	Call	Bond Future	3,122.8000	3.1228	3,140.3800	3.1404	0.563	0	0	0
2018/08/20	2037	02/05/2019	9.79	Call	Bond Future	3,053.4300	3.0534	3,070.5300	3.0705	0.560	0	0	0
2018/08/20	2037	02/05/2019	9.79	Put	Bond Future	4,687.0600	4.6871	4,618.3200	4.6183	(1.467)	0	0	0
2018/08/20	2038	01/11/2018			Bond Future	123.5512	123.5512	122.9786	122.9786	(0.463)	0.0000	0.0000	9,641
2018/08/20	2038	07/02/2019			Bond Future	124.3707	124.3707	123.7857	123.7857	(0.470)	0.0000	0.0000	0
2018/08/20	2038	02/05/2019			Bond Future	126.4615	126.4615	125.8663	125.8663	(0.471)	0.0000	0.0000	0
2018/08/20	2040	01/11/2018	9.09	Put	Bond Future	7,432.1800	7.4322	7,374.4200	7.3744	(0.777)	0	0	0
2018/08/20	2040	01/11/2018	9.80	Call	Bond Future	1,676.4100	1.6764	1,655.4000	1.6554	(1.253)	0	0	3,540
2018/08/20	2040	01/11/2018			Bond Future	9.9241	94.2489	9.9182	94.2973	(0.059)	0.0000	0.0000	24,834
2018/08/20	2040	01/11/2018	9.08	Call	Bond Future	142.5400	0.1425	133.4400	0.1334	(6.384)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	2040	01/11/2018	9.08	Put	Bond Future	7,518.1400	7.5181	7,460.6500	7.4607	(0.765)	0	0	0
2018/08/20	2040	01/11/2018	9.20	Put	Bond Future	6,513.9800	6.5140	6,453.1800	6.4532	(0.933)	0	0	0
2018/08/20	2040	01/11/2018	9.20	Call	Bond Future	243.3100	0.2433	230.9000	0.2309	(5.100)	0	0	3,540
2018/08/20	2040	01/11/2018	9.80	Put	Bond Future	2,704.6700	2.7047	2,635.2700	2.6353	(2.566)	0	0	0
2018/08/20	2040	01/11/2018	9.09	Call	Bond Future	149.4000	0.1494	140.0300	0.1400	(6.272)	0	0	0
2018/08/20	2040	01/11/2018	9.10	Put	Bond Future	7,346.6100	7.3466	7,288.5800	7.2886	(0.790)	0	0	0
2018/08/20	2040	01/11/2018	9.07	Call	Bond Future	135.8800	0.1359	127.0400	0.1270	(6.506)	0	0	0
2018/08/20	2040	01/11/2018	9.10	Put	Bond Future	7,604.4500	7.6045	7,547.2200	7.5472	(0.753)	0	0	0
2018/08/20	2040	01/11/2018	9.07	Call	Bond Future	156.5200	0.1565	146.8800	0.1469	(6.159)	0	0	2,950
2018/08/20	2040	01/11/2018	8.50	Put	Bond Future	13,009.5800	13.0096	12,960.1600	12.9602	(0.380)	0	0	0
2018/08/20	2040	01/11/2018	8.50	Call	Bond Future	7.1100	0.0071	6.0800	0.0061	(14.487)	0	0	2,950
2018/08/20	2040	07/02/2019	9.11	Put	Bond Future	8,448.0200	8.4480	8,390.6600	8.3907	(0.679)	0	0	0
2018/08/20	2040	07/02/2019	9.13	Call	Bond Future	772.8000	0.7728	763.7100	0.7637	(1.176)	0	0	0
2018/08/20	2040	07/02/2019			Bond Future	10.0030	91.5595	9.9971	91.6079	(0.060)	0.0000	0.0000	100
2018/08/20	2040	07/02/2019	9.11	Call	Bond Future	736.2900	0.7363	727.3400	0.7273	(1.216)	0	0	0
2018/08/20	2040	07/02/2019	9.13	Put	Bond Future	8,300.6500	8.3007	8,243.1500	8.2432	(0.693)	0	0	0
2018/08/20	2040	07/02/2019	9.12	Put	Bond Future	8,374.0400	8.3740	8,316.6000	8.3166	(0.686)	0	0	0
2018/08/20	2040	07/02/2019	9.12	Call	Bond Future	754.3200	0.7543	745.2900	0.7453	(1.197)	0	0	0
2018/08/20	2040	02/05/2019	9.88	Put	Bond Future	4,964.7900	4.9648	4,914.9900	4.9150	(1.003)	0	0	0
2018/08/20	2040	02/05/2019	9.89	Call	Bond Future	3,425.9300	3.4259	3,424.6100	3.4246	(0.039)	0	0	0
2018/08/20	2040	02/05/2019			Bond Future	10.0747	93.0820	10.0686	93.1304	(0.060)	0.0000	0.0000	0
2018/08/20	2040	02/05/2019	9.90	Call	Bond Future	3,463.9800	3.4640	3,462.7700	3.4628	(0.035)	0	0	0
2018/08/20	2040	02/05/2019	9.90	Put	Bond Future	4,876.6500	4.8767	4,827.0900	4.8271	(1.016)	0	0	0
2018/08/20	2040	02/05/2019	9.88	Call	Bond Future	3,388.1000	3.3881	3,386.6500	3.3867	(0.043)	0	0	0
2018/08/20	2040	02/05/2019	9.89	Put	Bond Future	4,920.5500	4.9206	4,870.8800	4.8709	(1.009)	0	0	0
2018/08/20	2044	01/11/2018	9.12	Call	Bond Future	155.4000	0.1554	145.6900	0.1457	(6.248)	0	0	0
2018/08/20	2044	01/11/2018			Bond Future	9.9521	91.2666	9.9462	91.3154	(0.059)	0.0000	0.0000	38,585
2018/08/20	2044	01/11/2018	9.12	Put	Bond Future	7,565.1000	7.5651	7,506.5800	7.5066	(0.774)	0	0	0
2018/08/20	2044	01/11/2018	9.13	Call	Bond Future	162.8000	0.1628	152.8100	0.1528	(6.136)	0	0	0
2018/08/20	2044	01/11/2018	9.14	Put	Bond Future	7,390.1300	7.3901	7,331.0400	7.3310	(0.800)	0	0	0
2018/08/20	2044	01/11/2018	9.13	Put	Bond Future	7,477.4000	7.4774	7,418.6000	7.4186	(0.786)	0	0	0
2018/08/20	2044	01/11/2018	9.14	Call	Bond Future	170.4700	0.1705	160.1900	0.1602	(6.030)	0	0	0
2018/08/20	2044	07/02/2019	9.18	Put	Bond Future	8,294.1200	8.2941	8,235.6900	8.2357	(0.704)	0	0	0
2018/08/20	2044	07/02/2019			Bond Future	10.0282	88.6448	10.0223	88.6937	(0.059)	0.0000	0.0000	108
2018/08/20	2044	07/02/2019	9.17	Call	Bond Future	821.2800	0.8213	811.7800	0.8118	(1.157)	0	0	0
2018/08/20	2044	07/02/2019	9.17	Put	Bond Future	8,368.6400	8.3686	8,310.2800	8.3103	(0.697)	0	0	0
2018/08/20	2044	07/02/2019	9.18	Call	Bond Future	840.8200	0.8408	831.2500	0.8313	(1.138)	0	0	0
2018/08/20	2044	07/02/2019	9.16	Call	Bond Future	802.0400	0.8020	792.6000	0.7926	(1.177)	0	0	0
2018/08/20	2044	07/02/2019	9.16	Put	Bond Future	8,443.6100	8.4436	8,385.3100	8.3853	(0.690)	0	0	0
2018/08/20	2044	02/05/2019	9.90	Call	Bond Future	3,448.6600	3.4487	3,447.0000	3.4470	(0.048)	0	0	0
2018/08/20	2044	02/05/2019			Bond Future	10.0971	90.1189	10.0911	90.1677	(0.060)	0.0000	0.0000	0
2018/08/20	2044	02/05/2019	9.90	Put	Bond Future	5,072.0100	5.0720	5,021.5100	5.0215	(0.996)	0	0	0
2018/08/20	2044	02/05/2019	9.91	Call	Bond Future	3,487.1700	3.4872	3,485.6400	3.4856	(0.044)	0	0	0
2018/08/20	2044	02/05/2019	9.92	Put	Bond Future	4,981.9400	4.9819	4,931.6900	4.9317	(1.009)	0	0	0
2018/08/20	2044	02/05/2019	9.91	Put	Bond Future	5,026.9500	5.0269	4,976.5800	4.9766	(1.002)	0	0	0
2018/08/20	2044	02/05/2019	9.92	Call	Bond Future	3,525.5900	3.5256	3,524.1800	3.5242	(0.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	2046	01/11/2018			Bond Future	116.6101	116.6101	116.6037	116.6037	(0.006)	0.0000	0.0000	11,966
2018/08/20	2046	07/02/2019			Bond Future	118.8855	118.8855	118.8777	118.8777	(0.007)	0.0000	0.0000	0
2018/08/20	2046	02/05/2019			Bond Future	119.1990	119.1990	119.1907	119.1907	(0.007)	0.0000	0.0000	0
2018/08/20	2050	01/11/2018			Bond Future	122.3425	122.3425	122.3361	122.3361	(0.005)	0.0000	0.0000	9,987
2018/08/20	2050	07/02/2019			Bond Future	122.9584	122.9584	122.9504	122.9504	(0.006)	0.0000	0.0000	0
2018/08/20	2050	02/05/2019			Bond Future	125.0255	125.0255	125.0169	125.0169	(0.007)	0.0000	0.0000	0
2018/08/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	AL37	01/11/2018			Index Future	589.3720	589.3720	589.7520	589.7520	0.064	0.0000	0.0000	0
2018/08/20	AL37	07/02/2019			Index Future	600.7610	600.7610	601.1440	601.1440	0.064	0.0000	0.0000	0
2018/08/20	AL37	02/05/2019			Index Future	610.7560	610.7560	611.1410	611.1410	0.063	0.0000	0.0000	0
2018/08/20	AL7T	01/11/2018			Index Future	681.8290	681.8290	682.7530	682.7530	0.136	0.0000	0.0000	0
2018/08/20	AL7T	07/02/2019			Index Future	695.0040	695.0040	695.9410	695.9410	0.135	0.0000	0.0000	0
2018/08/20	AL7T	02/05/2019			Index Future	706.5670	706.5670	707.5150	707.5150	0.134	0.0000	0.0000	0
2018/08/20	ALBI	01/11/2018			Index Future	618.3190	618.3190	618.9170	618.9170	0.097	0.0000	0.0000	863
2018/08/20	ALBI	07/02/2019			Index Future	630.2670	630.2670	630.8720	630.8720	0.096	0.0000	0.0000	0
2018/08/20	ALBI	02/05/2019			Index Future	640.7530	640.7530	641.3640	641.3640	0.095	0.0000	0.0000	0
2018/08/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/20	ES33	01/11/2018			Bond Future	11.1212	75.0179	11.1095	75.0849	(0.104)	0.0000	0.0000	9,466

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	ES33	07/02/2019			Bond Future	11.2582	76.4674	11.2463	76.5350	(0.106)	0.0000	0.0000	0
2018/08/20	ES33	02/05/2019			Bond Future	11.3754	73.9498	11.3632	74.0178	(0.108)	0.0000	0.0000	0
2018/08/20	ES42	01/11/2018			Bond Future	11.3179	77.2555	11.3114	77.2976	(0.057)	0.0000	0.0000	7,957
2018/08/20	ES42	07/02/2019			Bond Future	11.4461	78.7481	11.4395	78.7902	(0.057)	0.0000	0.0000	0
2018/08/20	ES42	02/05/2019			Bond Future	11.5611	75.7977	11.5544	75.8400	(0.058)	0.0000	0.0000	0
2018/08/20	GOVI	01/11/2018	653.50	Put	GOVI	404,540.0000	40.4540	398,320.0000	39.8320	(1.538)	0	0	0
2018/08/20	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	GOVI	01/11/2018			GOVI	613.0460	613.0460	613.6680	613.6680	0.101	0.0000	0.0000	464
2018/08/20	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	GOVI	01/11/2018	653.49	Put	GOVI	404,440.0000	40.4440	398,220.0000	39.8220	(1.538)	0	0	0
2018/08/20	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	GOVI	01/11/2018	653.51	Put	GOVI	404,640.0000	40.4640	398,420.0000	39.8420	(1.537)	0	0	0
2018/08/20	GOVI	07/02/2019	666.53	Put	GOVI	416,380.0000	41.6380	410,080.0000	41.0080	(1.513)	0	0	0
2018/08/20	GOVI	07/02/2019			GOVI	624.8920	624.8920	625.5220	625.5220	0.101	0.0000	0.0000	0
2018/08/20	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	GOVI	07/02/2019	666.52	Put	GOVI	416,280.0000	41.6280	409,980.0000	40.9980	(1.513)	0	0	0
2018/08/20	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	GOVI	07/02/2019	666.51	Put	GOVI	416,180.0000	41.6180	409,880.0000	40.9880	(1.514)	0	0	0
2018/08/20	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	GOVI	02/05/2019	647.88	Put	GOVI	125,910.0000	12.5910	119,560.0000	11.9560	(5.043)	0	0	0
2018/08/20	GOVI	02/05/2019	647.86	Put	GOVI	125,710.0000	12.5710	119,360.0000	11.9360	(5.051)	0	0	0
2018/08/20	GOVI	02/05/2019			GOVI	635.2890	635.2890	635.9240	635.9240	0.100	0.0000	0.0000	0
2018/08/20	GOVI	02/05/2019	647.87	Put	GOVI	125,810.0000	12.5810	119,460.0000	11.9460	(5.047)	0	0	0
2018/08/20	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/20	IGOV	01/11/2018			Index Future	253.6620	253.6620	253.5030	253.5030	(0.063)	0.0000	0.0000	742
2018/08/20	IGOV	07/02/2019			Index Future	258.6120	258.6120	258.4470	258.4470	(0.064)	0.0000	0.0000	0
2018/08/20	IGOV	02/05/2019			Index Future	262.9600	262.9600	262.7930	262.7930	(0.064)	0.0000	0.0000	0
2018/08/20	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/20	IS01	20/12/2018			Interest Rate Swap	102.2500	102.2500	102.2500	102.2500	0.000	0.0000	0.0000	0
2018/08/20	IS01	22/03/2019			Interest Rate Swap	99.6500	99.6500	99.6400	99.6400	(0.010)	0.0000	0.0000	0
2018/08/20	IS01	20/06/2019			Interest Rate Swap	102.1500	102.1500	102.1400	102.1400	(0.010)	0.0000	0.0000	0
2018/08/20	IS01	19/09/2019			Interest Rate Swap	100.1600	100.1600	100.1300	100.1300	(0.030)	0.0000	0.0000	0
2018/08/20	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/20	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9100	98.9100	(0.010)	0.0000	0.0000	0
2018/08/20	IS02	15/03/2019			Interest Rate Swap	99.3800	99.3800	99.3700	99.3700	(0.010)	0.0000	0.0000	0
2018/08/20	IS02	21/06/2019			Interest Rate Swap	99.8900	99.8900	99.8700	99.8700	(0.020)	0.0000	0.0000	0
2018/08/20	IS02	20/09/2019			Interest Rate Swap	102.1600	102.1600	102.1300	102.1300	(0.029)	0.0000	0.0000	0
2018/08/20	IS02	20/12/2019			Interest Rate Swap	103.2500	103.2500	103.2100	103.2100	(0.039)	0.0000	0.0000	0
2018/08/20	IS02	23/03/2020			Interest Rate Swap	99.4300	99.4300	99.3800	99.3800	(0.050)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	IS02	22/06/2020			Interest Rate Swap	103.1400	103.1400	103.0900	103.0900	(0.048)	0.0000	0.0000	0
2018/08/20	IS02	21/09/2020			Interest Rate Swap	100.2900	100.2900	100.2600	100.2600	(0.030)	0.0000	0.0000	0
2018/08/20	IS05	17/12/2020			Interest Rate Swap	97.2400	97.2400	97.2000	97.2000	(0.041)	0.0000	0.0000	0
2018/08/20	IS05	16/03/2021			Interest Rate Swap	96.5600	96.5600	96.5100	96.5100	(0.052)	0.0000	0.0000	0
2018/08/20	IS05	15/06/2021			Interest Rate Swap	95.8500	95.8500	95.7800	95.7800	(0.073)	0.0000	0.0000	0
2018/08/20	IS05	21/09/2021			Interest Rate Swap	96.1300	96.1300	96.0500	96.0500	(0.083)	0.0000	0.0000	0
2018/08/20	IS05	21/12/2021			Interest Rate Swap	98.4000	98.4000	98.3200	98.3200	(0.081)	0.0000	0.0000	51
2018/08/20	IS05	15/03/2022			Interest Rate Swap	98.6000	98.6000	98.5200	98.5200	(0.081)	0.0000	0.0000	0
2018/08/20	IS05	21/06/2022			Interest Rate Swap	99.8800	99.8800	99.8100	99.8100	(0.070)	0.0000	0.0000	0
2018/08/20	IS05	20/09/2022			Interest Rate Swap	103.8600	103.8600	103.7900	103.7900	(0.067)	0.0000	0.0000	0
2018/08/20	IS05	20/12/2022			Interest Rate Swap	105.1800	105.1800	105.1000	105.1000	(0.076)	0.0000	0.0000	0
2018/08/20	IS05	22/03/2023			Interest Rate Swap	98.7000	98.7000	98.6100	98.6100	(0.091)	0.0000	0.0000	0
2018/08/20	IS05	20/06/2023			Interest Rate Swap	104.7700	104.7700	104.6700	104.6700	(0.095)	0.0000	0.0000	0
2018/08/20	IS05	19/09/2023			Interest Rate Swap	100.3700	100.3700	100.2800	100.2800	(0.090)	0.0000	0.0000	0
2018/08/20	IS10	17/12/2025			Interest Rate Swap	97.5400	97.5400	97.4200	97.4200	(0.123)	0.0000	0.0000	0
2018/08/20	IS10	16/03/2026			Interest Rate Swap	94.6200	94.6200	94.5000	94.5000	(0.127)	0.0000	0.0000	0
2018/08/20	IS10	15/06/2026			Interest Rate Swap	93.4200	93.4200	93.3000	93.3000	(0.128)	0.0000	0.0000	0
2018/08/20	IS10	21/09/2026			Interest Rate Swap	95.6000	95.6000	95.4800	95.4800	(0.126)	0.0000	0.0000	0
2018/08/20	IS10	21/12/2026			Interest Rate Swap	99.3600	99.3600	99.2400	99.2400	(0.121)	0.0000	0.0000	0
2018/08/20	IS10	15/03/2027			Interest Rate Swap	97.9700	97.9700	97.8400	97.8400	(0.133)	0.0000	0.0000	0
2018/08/20	IS10	21/06/2027			Interest Rate Swap	100.0500	100.0500	99.9200	99.9200	(0.130)	0.0000	0.0000	0
2018/08/20	IS10	20/09/2027			Interest Rate Swap	105.4500	105.4500	105.3300	105.3300	(0.114)	0.0000	0.0000	0
2018/08/20	IS10	20/12/2027			Interest Rate Swap	105.8300	105.8300	105.7100	105.7100	(0.113)	0.0000	0.0000	0
2018/08/20	IS10	22/03/2028			Interest Rate Swap	99.4800	99.4800	99.3600	99.3600	(0.121)	0.0000	0.0000	0
2018/08/20	IS10	20/06/2028			Interest Rate Swap	106.5800	106.5800	106.4600	106.4600	(0.113)	0.0000	0.0000	0
2018/08/20	IS10	19/09/2028			Interest Rate Swap	100.2800	100.2800	100.1600	100.1600	(0.120)	0.0000	0.0000	0
2018/08/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/20	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/20	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/20	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/20	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/20	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/20	R023	01/11/2018	10.58	Call	Bond Future	6,808.8100	6.8088	6,866.9100	6.8669	0.853	0	0	0
2018/08/20	R023	01/11/2018	10.57	Put	Bond Future	0.6100	0.0006	0.4300	0.0004	(29.508)	0	0	0
2018/08/20	R023	01/11/2018			Bond Future	8.5397	98.6145	8.5230	98.6727	(0.196)	0.0000	0.0000	38,294
2018/08/20	R023	01/11/2018	10.59	Call	Bond Future	6,840.6800	6.8407	6,898.7800	6.8988	0.849	0	0	0
2018/08/20	R023	01/11/2018	10.59	Put	Bond Future	0.5500	0.0006	0.3800	0.0004	(30.909)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	R023	01/11/2018	10.58	Put	Bond Future	0.5800	0.0006	0.4100	0.0004	(29.310)	0	0	0
2018/08/20	R023	01/11/2018	10.57	Call	Bond Future	6,776.9300	6.7769	6,835.0200	6.8350	0.857	0	0	0
2018/08/20	R023	07/02/2019	10.59	Call	Bond Future	6,203.1500	6.2032	6,256.8000	6.2568	0.865	0	0	0
2018/08/20	R023	07/02/2019			Bond Future	8.6465	100.5201	8.6288	100.5785	(0.205)	0.0000	0.0000	0
2018/08/20	R023	07/02/2019	10.57	Call	Bond Future	6,144.9800	6.1450	6,198.4500	6.1985	0.870	0	0	0
2018/08/20	R023	07/02/2019	10.57	Put	Bond Future	59.8800	0.0599	54.9500	0.0550	(8.233)	0	0	0
2018/08/20	R023	07/02/2019	10.59	Put	Bond Future	57.2800	0.0573	52.5300	0.0525	(8.293)	0	0	0
2018/08/20	R023	07/02/2019	10.58	Call	Bond Future	6,174.0600	6.1741	6,227.6200	6.2276	0.868	0	0	0
2018/08/20	R023	07/02/2019	10.58	Put	Bond Future	58.5700	0.0586	53.7300	0.0537	(8.264)	0	0	0
2018/08/20	R023	02/05/2019	8.45	Call	Bond Future	898.2000	0.8982	914.3000	0.9143	1.792	0	0	0
2018/08/20	R023	02/05/2019	8.44	Put	Bond Future	1,820.1800	1.8202	1,777.5700	1.7776	(2.341)	0	0	0
2018/08/20	R023	02/05/2019			Bond Future	8.7380	98.2648	8.7193	98.3233	(0.214)	0.0000	0.0000	0
2018/08/20	R023	02/05/2019	8.46	Call	Bond Future	913.6100	0.9136	929.9000	0.9299	1.783	0	0	0
2018/08/20	R023	02/05/2019	8.46	Put	Bond Future	1,787.6200	1.7876	1,745.4000	1.7454	(2.362)	0	0	0
2018/08/20	R023	02/05/2019	8.45	Put	Bond Future	1,803.8300	1.8038	1,761.4200	1.7614	(2.351)	0	0	0
2018/08/20	R023	02/05/2019	8.44	Call	Bond Future	882.9300	0.8829	898.8300	0.8988	1.801	0	0	0
2018/08/20	R035	01/11/2018	8.93	Call	Bond Future	124.2900	0.1243	118.6000	0.1186	(4.578)	0	0	0
2018/08/20	R035	01/11/2018	8.92	Put	Bond Future	7,227.0900	7.2271	7,137.4200	7.1374	(1.241)	0	0	0
2018/08/20	R035	01/11/2018			Bond Future	9.8042	94.1285	9.7932	94.2127	(0.113)	0.0000	0.0000	71,191
2018/08/20	R035	01/11/2018	8.94	Call	Bond Future	130.1800	0.1302	124.3500	0.1244	(4.478)	0	0	0
2018/08/20	R035	01/11/2018	8.94	Put	Bond Future	7,069.1300	7.0691	6,979.1800	6.9792	(1.272)	0	0	0
2018/08/20	R035	01/11/2018	8.93	Put	Bond Future	7,147.9800	7.1480	7,058.1700	7.0582	(1.256)	0	0	0
2018/08/20	R035	01/11/2018	8.92	Call	Bond Future	118.5600	0.1186	113.0100	0.1130	(4.681)	0	0	0
2018/08/20	R035	07/02/2019	8.98	Call	Bond Future	686.2200	0.6862	684.9500	0.6850	(0.185)	0	0	0
2018/08/20	R035	07/02/2019			Bond Future	9.8910	95.9475	9.8796	96.0324	(0.115)	0.0000	0.0000	298
2018/08/20	R035	07/02/2019	8.96	Call	Bond Future	654.1400	0.6541	652.7500	0.6528	(0.212)	0	0	0
2018/08/20	R035	07/02/2019	8.96	Put	Bond Future	8,027.8300	8.0278	7,941.5700	7.9416	(1.075)	0	0	0
2018/08/20	R035	07/02/2019	8.98	Put	Bond Future	7,892.4600	7.8925	7,806.3200	7.8063	(1.091)	0	0	0
2018/08/20	R035	07/02/2019	8.97	Call	Bond Future	669.9700	0.6700	668.6300	0.6686	(0.200)	0	0	0
2018/08/20	R035	07/02/2019	8.97	Put	Bond Future	7,959.8800	7.9599	7,873.6700	7.8737	(1.083)	0	0	0
2018/08/20	R035	02/05/2019	9.74	Put	Bond Future	4,637.7200	4.6377	4,569.3200	4.5693	(1.475)	0	0	0
2018/08/20	R035	02/05/2019			Bond Future	9.9623	93.0459	9.9508	93.1313	(0.116)	0.0000	0.0000	0
2018/08/20	R035	02/05/2019	9.74	Call	Bond Future	2,975.5500	2.9756	2,992.5600	2.9926	0.572	0	0	0
2018/08/20	R035	02/05/2019	9.75	Call	Bond Future	3,010.1400	3.0101	3,027.3900	3.0274	0.573	0	0	0
2018/08/20	R035	02/05/2019	9.75	Put	Bond Future	4,596.5900	4.5966	4,528.4300	4.5284	(1.483)	0	0	0
2018/08/20	R035	02/05/2019	9.73	Call	Bond Future	2,941.1600	2.9412	2,957.9400	2.9579	0.571	0	0	0
2018/08/20	R035	02/05/2019	9.73	Put	Bond Future	4,679.1400	4.6791	4,610.5100	4.6105	(1.467)	0	0	0
2018/08/20	R186	01/11/2018	8.54	Put	Bond Future	3,767.1800	3.7672	3,642.8300	3.6428	(3.301)	0	0	0
2018/08/20	R186	01/11/2018	8.90	Call	Bond Future	931.6300	0.9316	952.5800	0.9526	2.249	0	0	0
2018/08/20	R186	01/11/2018	9.14	Call	Bond Future	1,595.3100	1.5953	1,634.1700	1.6342	2.436	0	0	0
2018/08/20	R186	01/11/2018	7.96	Put	Bond Future	7,141.3800	7.1414	7,012.0600	7.0121	(1.811)	0	0	0
2018/08/20	R186	01/11/2018			Bond Future	9.1082	111.8059	9.0866	111.9346	(0.237)	0.0000	0.0000	65,679
2018/08/20	R186	01/11/2018	8.53	Call	Bond Future	307.9400	0.3079	311.9900	0.3120	1.315	0	0	0
2018/08/20	R186	01/11/2018	8.53	Put	Bond Future	3,817.9900	3.8180	3,693.3600	3.6934	(3.264)	0	0	0
2018/08/20	R186	01/11/2018	8.46	Put	Bond Future	4,182.5300	4.1825	4,056.2900	4.0563	(3.018)	0	0	0
2018/08/20	R186	01/11/2018	8.46	Call	Bond Future	237.4700	0.2375	239.9100	0.2399	1.027	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
2018/08/20	R186	01/11/2018	8.54	Call	Bond Future	319.0900	0.3191	323.4200	0.3234	1.357	0	0	0
2018/08/20	R186	01/11/2018	8.90	Put	Bond Future	2,178.7500	2.1788	2,071.0200	2.0710	(4.945)	0	0	2,500
2018/08/20	R186	01/11/2018	9.14	Put	Bond Future	1,406.6900	1.4067	1,316.8700	1.3169	(6.385)	0	0	5,000
2018/08/20	R186	01/11/2018	7.96	Call	Bond Future	23.8100	0.0238	23.1700	0.0232	(2.688)	0	0	5,000
2018/08/20	R186	01/11/2018	8.52	Call	Bond Future	297.0700	0.2971	300.8600	0.3009	1.276	0	0	0
2018/08/20	R186	01/11/2018	8.52	Put	Bond Future	3,869.1300	3.8691	3,744.2400	3.7442	(3.228)	0	0	0
2018/08/20	R186	07/02/2019	8.20	Call	Bond Future	298.9900	0.2990	306.5100	0.3065	2.515	0	0	0
2018/08/20	R186	07/02/2019	8.21	Put	Bond Future	6,218.4400	6.2184	6,096.0800	6.0961	(1.968)	0	0	0
2018/08/20	R186	07/02/2019			Bond Future	9.2003	108.6613	9.1778	108.7914	(0.245)	0.0000	0.0000	719
2018/08/20	R186	07/02/2019	8.20	Put	Bond Future	6,273.0700	6.2731	6,150.5100	6.1505	(1.954)	0	0	0
2018/08/20	R186	07/02/2019	8.30	Put	Bond Future	5,743.2600	5.7433	5,622.9800	5.6230	(2.094)	0	0	0
2018/08/20	R186	07/02/2019	8.21	Call	Bond Future	306.1900	0.3062	313.9100	0.3139	2.521	0	0	0
2018/08/20	R186	07/02/2019	8.22	Call	Bond Future	313.5300	0.3135	321.4600	0.3215	2.529	0	0	0
2018/08/20	R186	07/02/2019	8.22	Put	Bond Future	6,163.9900	6.1640	6,041.8400	6.0418	(1.982)	0	0	0
2018/08/20	R186	07/02/2019	8.30	Call	Bond Future	385.5600	0.3856	395.3600	0.3954	2.542	0	0	210
2018/08/20	R186	02/05/2019	9.01	Put	Bond Future	3,489.4900	3.4895	3,398.6700	3.3987	(2.603)	0	0	0
2018/08/20	R186	02/05/2019	9.02	Call	Bond Future	1,962.9000	1.9629	2,003.7600	2.0038	2.082	0	0	0
2018/08/20	R186	02/05/2019			Bond Future	9.2843	110.4685	9.2609	110.5998	(0.252)	0.0000	0.0000	0
2018/08/20	R186	02/05/2019	9.03	Call	Bond Future	1,989.0600	1.9891	2,030.3400	2.0303	2.075	0	0	0
2018/08/20	R186	02/05/2019	9.03	Put	Bond Future	3,427.4100	3.4274	3,337.4200	3.3374	(2.626)	0	0	0
2018/08/20	R186	02/05/2019	9.01	Call	Bond Future	1,936.9300	1.9369	1,977.3800	1.9774	2.088	0	0	0
2018/08/20	R186	02/05/2019	9.02	Put	Bond Future	3,458.3400	3.4583	3,367.9300	3.3679	(2.614)	0	0	0
2018/08/20	R197	01/11/2018			Bond Future	301.6352	301.6352	301.6166	301.6166	(0.006)	0.0000	0.0000	2,350
2018/08/20	R197	07/02/2019			Bond Future	300.1704	300.1704	300.1480	300.1480	(0.007)	0.0000	0.0000	0
2018/08/20	R197	02/05/2019			Bond Future	305.2163	305.2163	305.1927	305.1927	(0.008)	0.0000	0.0000	0
2018/08/20	R202	01/11/2018			Bond Future	234.9995	234.9995	234.9867	234.9867	(0.005)	0.0000	0.0000	10,129
2018/08/20	R202	07/02/2019			Bond Future	235.6810	235.6810	235.6652	235.6652	(0.007)	0.0000	0.0000	0
2018/08/20	R202	02/05/2019			Bond Future	239.6430	239.6430	239.6264	239.6264	(0.007)	0.0000	0.0000	0
2018/08/20	R207	01/11/2018	6.76	Put	Bond Future	1,121.1100	1.1211	1,106.8500	1.1069	(1.272)	0	0	0
2018/08/20	R207	01/11/2018			Bond Future	7.7561	101.6646	7.7435	101.6787	(0.163)	0.0000	0.0000	19,555
2018/08/20	R207	01/11/2018	6.75	Call	Bond Future	2.4900	0.0025	2.3300	0.0023	(6.426)	0	0	0
2018/08/20	R207	01/11/2018	6.75	Put	Bond Future	1,132.3700	1.1324	1,118.1100	1.1181	(1.259)	0	0	0
2018/08/20	R207	01/11/2018	6.76	Call	Bond Future	2.5500	0.0026	2.3900	0.0024	(6.275)	0	0	0
2018/08/20	R207	01/11/2018	6.74	Call	Bond Future	2.3400	0.0023	2.1900	0.0022	(6.410)	0	0	0
2018/08/20	R207	01/11/2018	6.74	Put	Bond Future	1,143.5400	1.1435	1,129.2900	1.1293	(1.246)	0	0	0
2018/08/20	R207	07/02/2019	6.52	Call	Bond Future	1.2600	0.0013	1.2700	0.0013	0.794	0	0	0
2018/08/20	R207	07/02/2019	6.51	Put	Bond Future	1,222.7300	1.2227	1,209.3700	1.2094	(1.093)	0	0	0
2018/08/20	R207	07/02/2019			Bond Future	7.8999	99.9841	7.8845	99.9975	(0.194)	0.0000	0.0000	0
2018/08/20	R207	07/02/2019	6.53	Call	Bond Future	1.3300	0.0013	1.3400	0.0013	0.752	0	0	0
2018/08/20	R207	07/02/2019	6.53	Put	Bond Future	1,205.1200	1.2051	1,191.7600	1.1918	(1.109)	0	0	0
2018/08/20	R207	07/02/2019	6.52	Put	Bond Future	1,213.9200	1.2139	1,200.5600	1.2006	(1.101)	0	0	0
2018/08/20	R207	07/02/2019	6.51	Call	Bond Future	1.2000	0.0012	1.2100	0.0012	0.833	0	0	0
2018/08/20	R207	02/05/2019	7.63	Call	Bond Future	67.6500	0.0676	69.9300	0.0699	3.370	0	0	0
2018/08/20	R207	02/05/2019			Bond Future	8.1291	101.6470	8.1098	101.6597	(0.238)	0.0000	0.0000	0
2018/08/20	R207	02/05/2019	7.61	Call	Bond Future	63.7200	0.0637	65.8900	0.0659	3.406	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	R207	02/05/2019	7.61	Put	Bond Future	406.0000	0.4060	395.4600	0.3955	(2.596)	0	0	0
2018/08/20	R207	02/05/2019	7.63	Put	Bond Future	396.7000	0.3967	386.2700	0.3863	(2.629)	0	0	0
2018/08/20	R207	02/05/2019	7.62	Call	Bond Future	65.5400	0.0655	67.7600	0.0678	3.387	0	0	0
2018/08/20	R207	02/05/2019	7.62	Put	Bond Future	401.2000	0.4012	390.7100	0.3907	(2.615)	0	0	0
2018/08/20	R208	01/11/2018	7.11	Put	Bond Future	2,045.4700	2.0455	1,997.5100	1.9975	(2.345)	0	0	0
2018/08/20	R208	01/11/2018			Bond Future	8.0649	97.8592	8.0421	97.9072	(0.282)	0.0000	0.0000	28,717
2018/08/20	R208	01/11/2018	7.11	Call	Bond Future	9.2300	0.0092	9.2300	0.0092	0.000	0	0	0
2018/08/20	R208	01/11/2018	7.12	Call	Bond Future	9.7500	0.0098	9.7700	0.0098	0.205	0	0	0
2018/08/20	R208	01/11/2018	7.10	Put	Bond Future	2,066.5800	2.0666	2,018.6200	2.0186	(2.321)	0	0	0
2018/08/20	R208	01/11/2018	7.12	Put	Bond Future	2,024.3900	2.0244	1,976.4500	1.9765	(2.368)	0	0	0
2018/08/20	R208	01/11/2018	7.10	Call	Bond Future	8.7300	0.0087	8.7300	0.0087	0.000	0	0	0
2018/08/20	R208	07/02/2019	7.07	Call	Bond Future	23.3700	0.0234	24.5700	0.0246	5.135	0	0	0
2018/08/20	R208	07/02/2019	7.08	Put	Bond Future	2,124.5400	2.1245	2,077.8600	2.0779	(2.197)	0	0	0
2018/08/20	R208	07/02/2019	7.06	Put	Bond Future	2,161.5700	2.1616	2,114.8100	2.1148	(2.163)	0	0	0
2018/08/20	R208	07/02/2019			Bond Future	8.1785	99.7501	8.1530	99.7980	(0.311)	0.0000	0.0000	0
2018/08/20	R208	07/02/2019	7.07	Put	Bond Future	2,143.0400	2.1430	2,096.3200	2.0963	(2.180)	0	0	0
2018/08/20	R208	07/02/2019	7.08	Call	Bond Future	24.2500	0.0242	25.4900	0.0255	5.113	0	0	0
2018/08/20	R208	07/02/2019	7.06	Call	Bond Future	22.5100	0.0225	23.6700	0.0237	5.153	0	0	0
2018/08/20	R208	02/05/2019	8.03	Put	Bond Future	898.8700	0.8989	866.5100	0.8665	(3.600)	0	0	0
2018/08/20	R208	02/05/2019	8.02	Call	Bond Future	442.3700	0.4424	457.6600	0.4577	3.456	0	0	0
2018/08/20	R208	02/05/2019			Bond Future	8.2938	98.0096	8.2656	98.0574	(0.340)	0.0000	0.0000	0
2018/08/20	R208	02/05/2019	8.03	Call	Bond Future	450.2300	0.4502	465.7100	0.4657	3.438	0	0	0
2018/08/20	R208	02/05/2019	8.02	Put	Bond Future	908.0700	0.9081	875.5200	0.8755	(3.585)	0	0	0
2018/08/20	R208	02/05/2019	8.04	Call	Bond Future	458.4700	0.4585	474.1400	0.4741	3.418	0	0	0
2018/08/20	R208	02/05/2019	8.04	Put	Bond Future	890.0600	0.8901	857.8900	0.8579	(3.614)	0	0	0
2018/08/20	R209	01/11/2018	1,016.00	Call	Bond Future	70,580.7200	70.5807	70,651.5200	70.6515	0.100	0	0	0
2018/08/20	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	R209	01/11/2018	9.34	Put	Bond Future	3,455.5700	3.4556	3,376.5600	3.3766	(2.286)	0	0	0
2018/08/20	R209	01/11/2018	9.97	Call	Bond Future	2,479.5600	2.4796	2,490.7700	2.4908	0.452	0	0	0
2018/08/20	R209	01/11/2018	9.98	Put	Bond Future	1,165.0100	1.1650	1,105.9200	1.1059	(5.072)	0	0	2,000
2018/08/20	R209	01/11/2018	8.98	Call	Bond Future	167.2600	0.1673	161.0300	0.1610	(3.725)	0	0	0
2018/08/20	R209	01/11/2018	10.00	Call	Bond Future	2,600.0700	2.6001	2,612.7800	2.6128	0.489	0	0	0
2018/08/20	R209	01/11/2018	9.64	Call	Bond Future	1,338.6700	1.3387	1,336.0100	1.3360	(0.199)	0	0	2,000
2018/08/20	R209	01/11/2018	9.47	Call	Bond Future	897.8600	0.8979	891.0700	0.8911	(0.756)	0	0	0
2018/08/20	R209	01/11/2018	9.82	Call	Bond Future	1,916.3100	1.9163	1,920.4600	1.9205	0.217	0	0	0
2018/08/20	R209	01/11/2018			Bond Future	9.7668	71.4686	9.7558	71.5394	(0.112)	0.0000	0.0000	127,187
2018/08/20	R209	01/11/2018	1,016.01	Call	Bond Future	70,580.7200	70.5807	70,651.5200	70.6515	0.100	0	0	0
2018/08/20	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	R209	01/11/2018	8.89	Put	Bond Future	6,111.3700	6.1114	6,035.4000	6.0354	(1.243)	0	0	0
2018/08/20	R209	01/11/2018	8.89	Call	Bond Future	113.4700	0.1135	108.3000	0.1083	(4.556)	0	0	2,000
2018/08/20	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/20	R209	01/11/2018	1,015.99	Call	Bond Future	70,580.7100	70.5807	70,651.5100	70.6515	0.100	0	0	0
2018/08/20	R209	01/11/2018	9.34	Call	Bond Future	625.1600	0.6252	616.9500	0.6170	(1.313)	0	0	0
2018/08/20	R209	01/11/2018	9.97	Put	Bond Future	1,187.8500	1.1878	1,128.2600	1.1283	(5.017)	0	0	0
2018/08/20	R209	01/11/2018	9.98	Call	Bond Future	2,519.3800	2.5194	2,531.0900	2.5311	0.465	0	0	0
2018/08/20	R209	01/11/2018	8.98	Put	Bond Future	5,516.0100	5.5160	5,438.9800	5.4390	(1.396)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	R209	01/11/2018	10.00	Put	Bond Future	1,120.6500	1.1206	1,062.5600	1.0626	(5.184)	0	0	5,850
2018/08/20	R209	01/11/2018	9.64	Put	Bond Future	2,162.4700	2.1625	2,089.0100	2.0890	(3.397)	0	0	0
2018/08/20	R209	01/11/2018	9.47	Put	Bond Future	2,848.7300	2.8487	2,771.1400	2.7711	(2.724)	0	0	760
2018/08/20	R209	01/11/2018	9.82	Put	Bond Future	1,574.5700	1.5746	1,507.9200	1.5079	(4.233)	0	0	760
2018/08/20	R209	01/11/2018	9.49	Call	Bond Future	945.4400	0.9454	938.9900	0.9390	(0.682)	0	0	0
2018/08/20	R209	01/11/2018	9.94	Call	Bond Future	2,361.5500	2.3616	2,371.2800	2.3713	0.412	0	0	0
2018/08/20	R209	01/11/2018	9.94	Put	Bond Future	1,258.3100	1.2583	1,197.2400	1.1972	(4.853)	0	0	0
2018/08/20	R209	01/11/2018	10.57	Call	Bond Future	5,272.6500	5.2726	5,312.1800	5.3122	0.750	0	0	0
2018/08/20	R209	01/11/2018	10.57	Put	Bond Future	365.7100	0.3657	334.4400	0.3344	(8.550)	0	0	0
2018/08/20	R209	01/11/2018	9.84	Call	Bond Future	1,987.4900	1.9875	1,992.5300	1.9925	0.254	0	0	0
2018/08/20	R209	01/11/2018	9.84	Put	Bond Future	1,517.9800	1.5180	1,452.2200	1.4522	(4.332)	0	0	0
2018/08/20	R209	01/11/2018	8.99	Put	Bond Future	5,451.3600	5.4514	5,374.2200	5.3742	(1.415)	0	0	0
2018/08/20	R209	01/11/2018	8.99	Call	Bond Future	174.2500	0.1743	167.9100	0.1679	(3.638)	0	0	760
2018/08/20	R209	01/11/2018	9.49	Put	Bond Future	2,762.3600	2.7624	2,685.1100	2.6851	(2.797)	0	0	0
2018/08/20	R209	07/02/2019	8.97	Put	Bond Future	6,514.9000	6.5149	6,442.4400	6.4424	(1.112)	0	0	0
2018/08/20	R209	07/02/2019	10.20	Put	Bond Future	1,836.5000	1.8365	1,788.0100	1.7880	(2.640)	0	0	4,000
2018/08/20	R209	07/02/2019			Bond Future	9.8415	72.8495	9.8303	72.9210	(0.114)	0.0000	0.0000	340
2018/08/20	R209	07/02/2019	8.96	Call	Bond Future	622.7000	0.6227	621.7100	0.6217	(0.159)	0	0	0
2018/08/20	R209	07/02/2019	8.96	Put	Bond Future	6,571.8700	6.5719	6,499.3500	6.4993	(1.103)	0	0	0
2018/08/20	R209	07/02/2019	8.97	Call	Bond Future	637.2500	0.6373	636.3200	0.6363	(0.146)	0	0	0
2018/08/20	R209	07/02/2019	10.20	Call	Bond Future	4,062.7000	4.0627	4,085.7400	4.0857	0.567	0	0	0
2018/08/20	R209	07/02/2019	8.95	Call	Bond Future	608.3700	0.6084	607.3200	0.6073	(0.173)	0	0	0
2018/08/20	R209	07/02/2019	8.95	Put	Bond Future	6,629.1600	6.6292	6,556.5800	6.5566	(1.095)	0	0	0
2018/08/20	R209	07/02/2019	9.54	Put	Bond Future	3,789.4800	3.7895	3,724.5300	3.7245	(1.714)	0	0	0
2018/08/20	R209	07/02/2019	9.54	Call	Bond Future	1,833.1400	1.8331	1,839.7200	1.8397	0.359	0	0	4,000
2018/08/20	R209	07/02/2019	9.04	Put	Bond Future	6,124.9100	6.1249	6,052.9400	6.0529	(1.175)	0	0	0
2018/08/20	R209	07/02/2019	9.04	Call	Bond Future	745.1900	0.7452	744.7500	0.7447	(0.059)	0	0	4,000
2018/08/20	R209	02/05/2019	9.70	Put	Bond Future	3,984.5800	3.9846	3,926.8000	3.9268	(1.450)	0	0	0
2018/08/20	R209	02/05/2019			Bond Future	9.9064	70.9132	9.8950	70.9853	(0.116)	0.0000	0.0000	0
2018/08/20	R209	02/05/2019	9.69	Call	Bond Future	2,639.4400	2.6394	2,653.5700	2.6536	0.535	0	0	0
2018/08/20	R209	02/05/2019	9.69	Put	Bond Future	4,019.7200	4.0197	3,961.7500	3.9618	(1.442)	0	0	0
2018/08/20	R209	02/05/2019	9.70	Call	Bond Future	2,668.9400	2.6689	2,683.2600	2.6833	0.537	0	0	0
2018/08/20	R209	02/05/2019	9.68	Call	Bond Future	2,610.3400	2.6103	2,624.2700	2.6243	0.534	0	0	0
2018/08/20	R209	02/05/2019	9.68	Put	Bond Future	4,055.3500	4.0554	3,997.1800	3.9972	(1.434)	0	0	0
2018/08/20	R210	01/11/2018			Bond Future	185.0747	185.0747	184.9081	184.9081	(0.090)	0.0000	0.0000	2,149
2018/08/20	R210	07/02/2019			Bond Future	188.6861	188.6861	188.5142	188.5142	(0.091)	0.0000	0.0000	0
2018/08/20	R210	02/05/2019			Bond Future	189.3033	189.3033	189.1279	189.1279	(0.093)	0.0000	0.0000	0
2018/08/20	R212	01/11/2018			Bond Future	155.5397	155.5397	155.5296	155.5296	(0.006)	0.0000	0.0000	3,476
2018/08/20	R212	07/02/2019			Bond Future	156.4197	156.4197	156.4077	156.4077	(0.008)	0.0000	0.0000	0
2018/08/20	R212	02/05/2019			Bond Future	159.0492	159.0492	159.0366	159.0366	(0.008)	0.0000	0.0000	0
2018/08/20	R213	01/11/2018	8.65	Call	Bond Future	85.5600	0.0856	82.9600	0.0830	(3.039)	0	0	0
2018/08/20	R213	01/11/2018	8.64	Put	Bond Future	6,276.7800	6.2768	6,173.5300	6.1735	(1.645)	0	0	0
2018/08/20	R213	01/11/2018			Bond Future	9.5885	82.7998	9.5723	82.9005	(0.169)	0.0000	0.0000	32,893
2018/08/20	R213	01/11/2018	8.66	Call	Bond Future	89.5200	0.0895	86.8700	0.0869	(2.960)	0	0	0
2018/08/20	R213	01/11/2018	8.66	Put	Bond Future	6,147.4700	6.1475	6,044.1300	6.0441	(1.681)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	R213	01/11/2018	8.65	Put	Bond Future	6,212.0100	6.2120	6,108.7200	6.1087	(1.663)	0	0	0
2018/08/20	R213	01/11/2018	8.64	Call	Bond Future	81.7600	0.0818	79.2000	0.0792	(3.131)	0	0	0
2018/08/20	R213	07/02/2019	8.68	Call	Bond Future	400.3500	0.4003	404.0200	0.4040	0.917	0	0	0
2018/08/20	R213	07/02/2019			Bond Future	9.6743	84.3998	9.6577	84.5017	(0.172)	0.0000	0.0000	112
2018/08/20	R213	07/02/2019	8.68	Put	Bond Future	6,785.9400	6.7859	6,687.7600	6.6878	(1.447)	0	0	0
2018/08/20	R213	07/02/2019	8.69	Call	Bond Future	409.1400	0.4091	412.9400	0.4129	0.929	0	0	0
2018/08/20	R213	07/02/2019	8.70	Put	Bond Future	6,668.7000	6.6687	6,570.7800	6.5708	(1.468)	0	0	0
2018/08/20	R213	07/02/2019	8.69	Put	Bond Future	6,727.2100	6.7272	6,629.1600	6.6292	(1.458)	0	0	0
2018/08/20	R213	07/02/2019	8.70	Call	Bond Future	418.0800	0.4181	422.0100	0.4220	0.940	0	0	0
2018/08/20	R213	02/05/2019	9.49	Call	Bond Future	2,298.1400	2.2981	2,326.0300	2.3260	1.214	0	0	0
2018/08/20	R213	02/05/2019	9.48	Put	Bond Future	3,885.3100	3.8853	3,810.1200	3.8101	(1.935)	0	0	0
2018/08/20	R213	02/05/2019			Bond Future	9.7452	82.2564	9.7282	82.3591	(0.175)	0.0000	0.0000	0
2018/08/20	R213	02/05/2019	9.50	Call	Bond Future	2,326.2100	2.3262	2,354.4000	2.3544	1.212	0	0	0
2018/08/20	R213	02/05/2019	9.50	Put	Bond Future	3,818.2300	3.8182	3,743.6400	3.7436	(1.954)	0	0	0
2018/08/20	R213	02/05/2019	9.49	Put	Bond Future	3,851.7800	3.8518	3,776.8900	3.7769	(1.944)	0	0	0
2018/08/20	R213	02/05/2019	9.48	Call	Bond Future	2,269.9800	2.2700	2,297.5700	2.2976	1.215	0	0	0
2018/08/20	R214	01/11/2018	8.99	Put	Bond Future	6,718.3000	6.7183	6,672.0100	6.6720	(0.689)	0	0	0
2018/08/20	R214	01/11/2018	8.98	Call	Bond Future	101.5100	0.1015	94.4000	0.0944	(7.004)	0	0	0
2018/08/20	R214	01/11/2018			Bond Future	9.9071	70.7694	9.9013	70.8083	(0.059)	0.0000	0.0000	28,498
2018/08/20	R214	01/11/2018	8.99	Call	Bond Future	106.3500	0.1063	99.0300	0.0990	(6.883)	0	0	0
2018/08/20	R214	01/11/2018	8.98	Put	Bond Future	6,790.9700	6.7910	6,744.8900	6.7449	(0.679)	0	0	0
2018/08/20	R214	01/11/2018	9.00	Call	Bond Future	111.4100	0.1114	103.8700	0.1039	(6.768)	0	0	0
2018/08/20	R214	01/11/2018	9.00	Put	Bond Future	6,645.9600	6.6460	6,599.4500	6.5995	(0.700)	0	0	0
2018/08/20	R214	07/02/2019	9.05	Put	Bond Future	7,219.9700	7.2200	7,173.4200	7.1734	(0.645)	0	0	0
2018/08/20	R214	07/02/2019			Bond Future	9.9836	72.1369	9.9777	72.1760	(0.059)	0.0000	0.0000	0
2018/08/20	R214	07/02/2019	9.04	Call	Bond Future	558.7300	0.5587	551.3100	0.5513	(1.328)	0	0	0
2018/08/20	R214	07/02/2019	9.04	Put	Bond Future	7,282.5900	7.2826	7,236.1100	7.2361	(0.638)	0	0	0
2018/08/20	R214	07/02/2019	9.05	Call	Bond Future	572.7100	0.5727	565.2200	0.5652	(1.308)	0	0	0
2018/08/20	R214	07/02/2019	9.03	Call	Bond Future	544.9900	0.5450	537.6300	0.5376	(1.350)	0	0	0
2018/08/20	R214	07/02/2019	9.03	Put	Bond Future	7,345.5700	7.3456	7,299.1500	7.2991	(0.632)	0	0	0
2018/08/20	R214	02/05/2019	9.87	Call	Bond Future	2,889.6400	2.8896	2,888.1800	2.8882	(0.051)	0	0	0
2018/08/20	R214	02/05/2019	9.85	Call	Bond Future	2,827.5700	2.8276	2,825.9200	2.8259	(0.058)	0	0	0
2018/08/20	R214	02/05/2019			Bond Future	10.0463	70.0428	10.0404	70.0819	(0.059)	0.0000	0.0000	0
2018/08/20	R214	02/05/2019	9.85	Put	Bond Future	4,132.4600	4.1325	4,091.7100	4.0917	(0.986)	0	0	0
2018/08/20	R214	02/05/2019	9.87	Put	Bond Future	4,059.8000	4.0598	4,019.2400	4.0192	(0.999)	0	0	0
2018/08/20	R214	02/05/2019	9.86	Call	Bond Future	2,858.5200	2.8585	2,856.9700	2.8570	(0.054)	0	0	0
2018/08/20	R214	02/05/2019	9.86	Put	Bond Future	4,095.9900	4.0960	4,055.3400	4.0553	(0.992)	0	0	0
2018/08/20	R248	01/11/2018	9.03	Call	Bond Future	106.8200	0.1068	99.0800	0.0991	(7.246)	0	0	0
2018/08/20	R248	01/11/2018			Bond Future	9.9378	90.3385	9.9320	90.3883	(0.059)	0.0000	0.0000	97,212
2018/08/20	R248	01/11/2018	9.01	Call	Bond Future	96.3200	0.0963	89.1000	0.0891	(7.496)	0	0	0
2018/08/20	R248	01/11/2018	9.01	Put	Bond Future	8,687.1100	8.6871	8,630.0700	8.6301	(0.657)	0	0	0
2018/08/20	R248	01/11/2018	9.03	Put	Bond Future	8,497.4000	8.4974	8,439.8400	8.4398	(0.677)	0	0	0
2018/08/20	R248	01/11/2018	9.02	Call	Bond Future	101.4800	0.1015	94.0000	0.0940	(7.371)	0	0	0
2018/08/20	R248	01/11/2018	9.02	Put	Bond Future	8,592.0800	8.5921	8,534.7800	8.5348	(0.667)	0	0	0
2018/08/20	R248	07/02/2019	9.06	Put	Bond Future	9,385.5800	9.3856	9,326.7900	9.3268	(0.626)	0	0	0
2018/08/20	R248	07/02/2019			Bond Future	10.0154	92.0842	10.0095	92.1340	(0.059)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/20	R248	07/02/2019	9.06	Call	Bond Future	650.0200	0.6500	641.0800	0.6411	(1.375)	0	0	0
2018/08/20	R248	07/02/2019	9.05	Put	Bond Future	9,468.0800	9.4681	9,409.3800	9.4094	(0.620)	0	0	0
2018/08/20	R248	07/02/2019	9.07	Call	Bond Future	666.9500	0.6669	657.9200	0.6579	(1.354)	0	0	0
2018/08/20	R248	07/02/2019	9.07	Put	Bond Future	9,303.3900	9.3034	9,244.5100	9.2445	(0.633)	0	0	0
2018/08/20	R248	07/02/2019	9.05	Call	Bond Future	633.2300	0.6332	624.3800	0.6244	(1.398)	0	0	0
2018/08/20	R248	02/05/2019	9.90	Put	Bond Future	5,110.3400	5.1103	5,058.9300	5.0589	(1.006)	0	0	0
2018/08/20	R248	02/05/2019			Bond Future	10.0790	89.1816	10.0730	89.2316	(0.060)	0.0000	0.0000	0
2018/08/20	R248	02/05/2019	9.90	Call	Bond Future	3,598.3200	3.5983	3,596.8600	3.5969	(0.041)	0	0	0
2018/08/20	R248	02/05/2019	9.91	Call	Bond Future	3,638.0800	3.6381	3,636.7500	3.6368	(0.037)	0	0	0
2018/08/20	R248	02/05/2019	9.89	Put	Bond Future	5,156.6100	5.1566	5,105.0800	5.1051	(0.999)	0	0	0
2018/08/20	R248	02/05/2019	9.91	Put	Bond Future	5,064.4200	5.0644	5,013.1400	5.0131	(1.013)	0	0	0
2018/08/20	R248	02/05/2019	9.89	Call	Bond Future	3,558.7600	3.5588	3,557.1800	3.5572	(0.044)	0	0	0
Total													886580