



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 28/08/2018 TO 28/08/2018

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
2018/08/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	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
2018/08/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	2025	01/11/2018			Bond Future	132.3603	132.3603	132.3527	132.3527	(0.006)	0.0000	0.0000	365
2018/08/28	2025	07/02/2019			Bond Future	133.5261	133.5261	133.5189	133.5189	(0.005)	0.0000	0.0000	0
2018/08/28	2025	02/05/2019			Bond Future	135.7692	135.7692	135.7606	135.7606	(0.006)	0.0000	0.0000	0
2018/08/28	2029	01/11/2018			Bond Future	99.6825	99.6825	99.7241	99.7241	0.042	0.0000	0.0000	1,600
2018/08/28	2029	07/02/2019			Bond Future	101.6256	101.6256	101.6684	101.6684	0.042	0.0000	0.0000	0
2018/08/28	2029	02/05/2019			Bond Future	102.2602	102.2602	102.3029	102.3029	0.042	0.0000	0.0000	0
2018/08/28	2030	01/11/2018	8.60	Call	Bond Future	144.3900	0.1444	143.5400	0.1435	(0.589)	0	0	0
2018/08/28	2030	01/11/2018	8.58	Put	Bond Future	5,086.9600	5.0870	5,047.9800	5.0480	(0.766)	0	0	0
2018/08/28	2030	01/11/2018			Bond Future	9.3214	93.0259	9.3155	93.0640	(0.063)	0.0000	0.0000	52,508
2018/08/28	2030	01/11/2018	8.60	Put	Bond Future	4,960.4600	4.9605	4,921.4900	4.9215	(0.786)	0	0	0
2018/08/28	2030	01/11/2018	8.58	Call	Bond Future	132.5400	0.1325	131.6800	0.1317	(0.649)	0	0	0
2018/08/28	2030	01/11/2018	8.59	Put	Bond Future	5,023.5700	5.0236	4,984.6000	4.9846	(0.776)	0	0	0
2018/08/28	2030	01/11/2018	8.59	Call	Bond Future	138.3600	0.1384	137.5100	0.1375	(0.614)	0	0	0
2018/08/28	2030	07/02/2019	8.62	Call	Bond Future	702.6800	0.7027	705.6700	0.7057	0.426	0	0	0
2018/08/28	2030	07/02/2019			Bond Future	9.3989	90.8115	9.3927	90.8505	(0.066)	0.0000	0.0000	167
2018/08/28	2030	07/02/2019	8.63	Call	Bond Future	718.4900	0.7185	721.5500	0.7216	0.426	0	0	0
2018/08/28	2030	07/02/2019	8.62	Put	Bond Future	5,809.1300	5.8091	5,773.1900	5.7732	(0.619)	0	0	0
2018/08/28	2030	07/02/2019	8.63	Put	Bond Future	5,756.9800	5.7570	5,721.1100	5.7211	(0.623)	0	0	0
2018/08/28	2030	07/02/2019	8.64	Call	Bond Future	734.3500	0.7344	737.4900	0.7375	0.428	0	0	0
2018/08/28	2030	07/02/2019	8.64	Put	Bond Future	5,704.9300	5.7049	5,669.1400	5.6691	(0.627)	0	0	0
2018/08/28	2030	07/02/2019	8.70	Put	Bond Future	5,399.6800	5.3997	5,364.4000	5.3644	(0.653)	0	0	0
2018/08/28	2030	07/02/2019	8.70	Call	Bond Future	835.1600	0.8352	838.8100	0.8388	0.437	0	0	920
2018/08/28	2030	07/02/2019	9.40	Put	Bond Future	2,618.6100	2.6186	2,591.7600	2.5918	(1.025)	0	0	0
2018/08/28	2030	07/02/2019	9.40	Call	Bond Future	2,625.5000	2.6255	2,637.5800	2.6376	0.460	0	0	920
2018/08/28	2030	02/05/2019	9.41	Call	Bond Future	3,010.8600	3.0109	3,023.6400	3.0236	0.424	0	0	0
2018/08/28	2030	02/05/2019			Bond Future	9.4707	92.3205	9.4645	92.3590	(0.065)	0.0000	0.0000	0
2018/08/28	2030	02/05/2019	9.39	Call	Bond Future	2,947.1900	2.9472	2,959.7400	2.9597	0.426	0	0	0
2018/08/28	2030	02/05/2019	9.39	Put	Bond Future	3,450.0900	3.4501	3,424.1400	3.4241	(0.752)	0	0	0
2018/08/28	2030	02/05/2019	9.41	Put	Bond Future	3,388.7900	3.3888	3,363.0700	3.3631	(0.759)	0	0	0
2018/08/28	2030	02/05/2019	9.40	Call	Bond Future	2,978.9400	2.9789	2,991.6100	2.9916	0.425	0	0	0
2018/08/28	2030	02/05/2019	9.40	Put	Bond Future	3,419.3300	3.4193	3,393.5000	3.3935	(0.755)	0	0	0
2018/08/28	2032	01/11/2018	8.77	Put	Bond Future	5,450.7000	5.4507	5,440.9800	5.4410	(0.178)	0	0	0
2018/08/28	2032	01/11/2018			Bond Future	9.4986	91.4694	9.4978	91.4751	(0.009)	0.0000	0.0000	39,287
2018/08/28	2032	01/11/2018	8.76	Call	Bond Future	141.3000	0.1413	137.4300	0.1374	(2.739)	0	0	0
2018/08/28	2032	01/11/2018	8.76	Put	Bond Future	5,520.1500	5.5201	5,510.5400	5.5105	(0.174)	0	0	0
2018/08/28	2032	01/11/2018	8.77	Call	Bond Future	147.6200	0.1476	143.6400	0.1436	(2.696)	0	0	0
2018/08/28	2032	01/11/2018	8.75	Call	Bond Future	135.1500	0.1352	131.3800	0.1314	(2.789)	0	0	0
2018/08/28	2032	01/11/2018	8.75	Put	Bond Future	5,589.8500	5.5899	5,580.3400	5.5803	(0.170)	0	0	0
2018/08/28	2032	07/02/2019	8.81	Call	Bond Future	806.3400	0.8063	801.6700	0.8017	(0.579)	0	0	0

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2018/08/28	2032	07/02/2019	8.80	Put	Bond Future	6,364.6100	6.3646	6,354.0700	6.3541	(0.166)	0	0	0
2018/08/28	2032	07/02/2019			Bond Future	9.5782	93.2343	9.5773	93.2402	(0.009)	0.0000	0.0000	456
2018/08/28	2032	07/02/2019	8.82	Call	Bond Future	824.1300	0.8241	819.4100	0.8194	(0.573)	0	0	0
2018/08/28	2032	07/02/2019	8.82	Put	Bond Future	6,250.8700	6.2509	6,240.2400	6.2402	(0.170)	0	0	0
2018/08/28	2032	07/02/2019	8.81	Put	Bond Future	6,307.6600	6.3077	6,297.0800	6.2971	(0.168)	0	0	0
2018/08/28	2032	07/02/2019	8.80	Call	Bond Future	788.6300	0.7886	784.0000	0.7840	(0.587)	0	0	0
2018/08/28	2032	02/05/2019	9.61	Call	Bond Future	3,388.5800	3.3886	3,384.0100	3.3840	(0.135)	0	0	0
2018/08/28	2032	02/05/2019	9.62	Put	Bond Future	3,610.3400	3.6103	3,600.8300	3.6008	(0.263)	0	0	0
2018/08/28	2032	02/05/2019			Bond Future	9.6476	90.6285	9.6469	90.6335	(0.008)	0.0000	0.0000	0
2018/08/28	2032	02/05/2019	9.61	Put	Bond Future	3,643.5900	3.6436	3,634.0800	3.6341	(0.261)	0	0	0
2018/08/28	2032	02/05/2019	9.62	Call	Bond Future	3,423.2200	3.4232	3,418.6500	3.4187	(0.134)	0	0	0
2018/08/28	2032	02/05/2019	9.63	Call	Bond Future	3,458.0200	3.4580	3,453.4700	3.4535	(0.132)	0	0	0
2018/08/28	2032	02/05/2019	9.63	Put	Bond Future	3,577.3300	3.5773	3,567.8400	3.5678	(0.265)	0	0	0
2018/08/28	2033	01/11/2018			Bond Future	101.8153	101.8153	101.8099	101.8099	(0.005)	0.0000	0.0000	5,770
2018/08/28	2033	07/02/2019			Bond Future	103.8001	103.8001	103.7950	103.7950	(0.005)	0.0000	0.0000	0
2018/08/28	2033	02/05/2019			Bond Future	104.3991	104.3991	104.3931	104.3931	(0.006)	0.0000	0.0000	0
2018/08/28	2037	01/11/2018	9.03	Call	Bond Future	238.9000	0.2389	233.2300	0.2332	(2.373)	0	0	0
2018/08/28	2037	01/11/2018			Bond Future	9.6845	92.1882	9.6838	92.1940	(0.008)	0.0000	0.0000	51,781
2018/08/28	2037	01/11/2018	9.01	Call	Bond Future	217.7100	0.2177	212.3400	0.2123	(2.467)	0	0	0
2018/08/28	2037	01/11/2018	9.01	Put	Bond Future	5,744.2900	5.7443	5,733.1300	5.7331	(0.194)	0	0	0
2018/08/28	2037	01/11/2018	9.03	Put	Bond Future	5,594.2800	5.5943	5,582.8200	5.5828	(0.205)	0	0	0
2018/08/28	2037	01/11/2018	9.02	Call	Bond Future	228.1200	0.2281	222.6000	0.2226	(2.420)	0	0	0
2018/08/28	2037	01/11/2018	9.02	Put	Bond Future	5,669.0400	5.6690	5,657.7300	5.6577	(0.200)	0	0	0
2018/08/28	2037	07/02/2019	9.06	Put	Bond Future	6,679.3800	6.6794	6,667.6500	6.6676	(0.176)	0	0	0
2018/08/28	2037	07/02/2019	9.05	Call	Bond Future	1,011.7700	1.0118	1,006.1700	1.0062	(0.553)	0	0	0
2018/08/28	2037	07/02/2019			Bond Future	9.7585	89.7070	9.7577	89.7131	(0.008)	0.0000	0.0000	650
2018/08/28	2037	07/02/2019	9.06	Call	Bond Future	1,033.5300	1.0335	1,027.8900	1.0279	(0.546)	0	0	0
2018/08/28	2037	07/02/2019	9.05	Put	Bond Future	6,742.3300	6.7423	6,730.6400	6.7306	(0.173)	0	0	0
2018/08/28	2037	07/02/2019	9.07	Call	Bond Future	1,055.7800	1.0558	1,050.0900	1.0501	(0.539)	0	0	0
2018/08/28	2037	07/02/2019	9.07	Put	Bond Future	6,617.0400	6.6170	6,605.2600	6.6053	(0.178)	0	0	0
2018/08/28	2037	02/05/2019	9.81	Put	Bond Future	4,009.4800	4.0095	3,999.0900	3.9991	(0.259)	0	0	0
2018/08/28	2037	02/05/2019			Bond Future	9.8258	91.1976	9.8252	91.2027	(0.007)	0.0000	0.0000	0
2018/08/28	2037	02/05/2019	9.80	Call	Bond Future	3,849.4500	3.8494	3,844.0700	3.8441	(0.140)	0	0	0
2018/08/28	2037	02/05/2019	9.80	Put	Bond Future	4,046.5100	4.0465	4,036.1000	4.0361	(0.257)	0	0	0
2018/08/28	2037	02/05/2019	9.81	Call	Bond Future	3,888.7900	3.8888	3,883.4300	3.8834	(0.138)	0	0	0
2018/08/28	2037	02/05/2019	9.79	Call	Bond Future	3,810.2900	3.8103	3,804.9000	3.8049	(0.141)	0	0	0
2018/08/28	2037	02/05/2019	9.79	Put	Bond Future	4,083.8200	4.0838	4,073.4000	4.0734	(0.255)	0	0	0
2018/08/28	2038	01/11/2018			Bond Future	122.9333	122.9333	122.9267	122.9267	(0.005)	0.0000	0.0000	9,705
2018/08/28	2038	07/02/2019			Bond Future	123.7384	123.7384	123.7323	123.7323	(0.005)	0.0000	0.0000	0
2018/08/28	2038	02/05/2019			Bond Future	125.8170	125.8170	125.8096	125.8096	(0.006)	0.0000	0.0000	0
2018/08/28	2040	01/11/2018	9.09	Put	Bond Future	6,098.1100	6.0981	6,086.2400	6.0862	(0.195)	0	0	0
2018/08/28	2040	01/11/2018	9.80	Call	Bond Future	2,210.3700	2.2104	2,198.4900	2.1985	(0.537)	0	0	3,540
2018/08/28	2040	01/11/2018			Bond Future	9.7542	95.6617	9.7534	95.6680	(0.008)	0.0000	0.0000	24,834
2018/08/28	2040	01/11/2018	9.08	Call	Bond Future	218.6100	0.2186	213.1100	0.2131	(2.516)	0	0	0

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2018/08/28	2040	01/11/2018	9.08	Put	Bond Future	6,181.3800	6.1814	6,169.6500	6.1697	(0.190)	0	0	0
2018/08/28	2040	01/11/2018	9.20	Put	Bond Future	5,213.8300	5.2138	5,200.4000	5.2004	(0.258)	0	0	0
2018/08/28	2040	01/11/2018	9.20	Call	Bond Future	355.9900	0.3560	348.7900	0.3488	(2.023)	0	0	3,540
2018/08/28	2040	01/11/2018	9.80	Put	Bond Future	1,825.8000	1.8258	1,807.6900	1.8077	(0.992)	0	0	0
2018/08/28	2040	01/11/2018	9.09	Call	Bond Future	228.1600	0.2282	222.5200	0.2225	(2.472)	0	0	0
2018/08/28	2040	01/11/2018	9.10	Put	Bond Future	6,015.2900	6.0153	6,003.2800	6.0033	(0.200)	0	0	0
2018/08/28	2040	01/11/2018	9.07	Call	Bond Future	209.4600	0.2095	204.0900	0.2041	(2.564)	0	0	0
2018/08/28	2040	01/11/2018	9.10	Put	Bond Future	6,265.2000	6.2652	6,253.6000	6.2536	(0.185)	0	0	0
2018/08/28	2040	01/11/2018	9.10	Call	Bond Future	238.0300	0.2380	232.2500	0.2323	(2.428)	0	0	2,950
2018/08/28	2040	01/11/2018	8.50	Put	Bond Future	11,601.0600	11.6011	11,594.1600	11.5942	(0.059)	0	0	0
2018/08/28	2040	01/11/2018	8.50	Call	Bond Future	11.4200	0.0114	10.7500	0.0107	(5.867)	0	0	2,950
2018/08/28	2040	07/02/2019	9.11	Put	Bond Future	7,356.0600	7.3561	7,343.5200	7.3435	(0.170)	0	0	0
2018/08/28	2040	07/02/2019	9.13	Call	Bond Future	1,129.1600	1.1292	1,122.9900	1.1230	(0.546)	0	0	0
2018/08/28	2040	07/02/2019			Bond Future	9.8276	92.9970	9.8268	93.0035	(0.008)	0.0000	0.0000	100
2018/08/28	2040	07/02/2019	9.11	Call	Bond Future	1,081.8500	1.0819	1,075.7800	1.0758	(0.561)	0	0	0
2018/08/28	2040	07/02/2019	9.13	Put	Bond Future	7,219.4900	7.2195	7,206.8500	7.2068	(0.175)	0	0	0
2018/08/28	2040	07/02/2019	9.12	Put	Bond Future	7,287.4500	7.2875	7,274.8600	7.2749	(0.173)	0	0	0
2018/08/28	2040	07/02/2019	9.12	Call	Bond Future	1,105.2500	1.1053	1,099.1300	1.0991	(0.554)	0	0	0
2018/08/28	2040	02/05/2019	9.88	Put	Bond Future	4,324.3300	4.3243	4,313.1200	4.3131	(0.259)	0	0	0
2018/08/28	2040	02/05/2019	9.89	Call	Bond Future	4,250.2800	4.2503	4,244.4900	4.2445	(0.136)	0	0	0
2018/08/28	2040	02/05/2019			Bond Future	9.8942	94.5423	9.8935	94.5477	(0.007)	0.0000	0.0000	0
2018/08/28	2040	02/05/2019	9.90	Call	Bond Future	4,292.8300	4.2928	4,287.0700	4.2871	(0.134)	0	0	0
2018/08/28	2040	02/05/2019	9.90	Put	Bond Future	4,245.2300	4.2452	4,234.0600	4.2341	(0.263)	0	0	0
2018/08/28	2040	02/05/2019	9.88	Call	Bond Future	4,207.9100	4.2079	4,202.1100	4.2021	(0.138)	0	0	0
2018/08/28	2040	02/05/2019	9.89	Put	Bond Future	4,284.6300	4.2846	4,273.4300	4.2734	(0.261)	0	0	0
2018/08/28	2044	01/11/2018	9.12	Call	Bond Future	234.3400	0.2343	228.5300	0.2285	(2.479)	0	0	0
2018/08/28	2044	01/11/2018			Bond Future	9.7824	92.6981	9.7817	92.7041	(0.007)	0.0000	0.0000	38,549
2018/08/28	2044	01/11/2018	9.12	Put	Bond Future	6,212.5900	6.2126	6,200.7100	6.2007	(0.191)	0	0	0
2018/08/28	2044	01/11/2018	9.13	Call	Bond Future	244.5400	0.2445	238.5900	0.2386	(2.433)	0	0	0
2018/08/28	2044	01/11/2018	9.14	Put	Bond Future	6,043.2200	6.0432	6,031.0500	6.0311	(0.201)	0	0	0
2018/08/28	2044	01/11/2018	9.13	Put	Bond Future	6,127.6900	6.1277	6,115.6700	6.1157	(0.196)	0	0	0
2018/08/28	2044	01/11/2018	9.14	Call	Bond Future	255.0100	0.2550	248.9100	0.2489	(2.392)	0	0	0
2018/08/28	2044	07/02/2019	9.18	Put	Bond Future	7,214.8900	7.2149	7,202.0500	7.2021	(0.178)	0	0	0
2018/08/28	2044	07/02/2019			Bond Future	9.8532	90.1014	9.8525	90.1077	(0.008)	0.0000	0.0000	108
2018/08/28	2044	07/02/2019	9.17	Call	Bond Future	1,193.0500	1.1931	1,186.5900	1.1866	(0.541)	0	0	0
2018/08/28	2044	07/02/2019	9.17	Put	Bond Future	7,283.8500	7.2838	7,271.0600	7.2711	(0.176)	0	0	0
2018/08/28	2044	07/02/2019	9.18	Call	Bond Future	1,218.1500	1.2181	1,211.6400	1.2116	(0.534)	0	0	0
2018/08/28	2044	07/02/2019	9.16	Call	Bond Future	1,168.0800	1.1681	1,161.6700	1.1617	(0.549)	0	0	0
2018/08/28	2044	07/02/2019	9.16	Put	Bond Future	7,353.0900	7.3531	7,340.3500	7.3403	(0.173)	0	0	0
2018/08/28	2044	02/05/2019	9.90	Call	Bond Future	4,280.1700	4.2802	4,274.1200	4.2741	(0.141)	0	0	0
2018/08/28	2044	02/05/2019			Bond Future	9.9172	91.5986	9.9166	91.6039	(0.006)	0.0000	0.0000	0
2018/08/28	2044	02/05/2019	9.90	Put	Bond Future	4,423.8200	4.4238	4,412.5200	4.4125	(0.255)	0	0	0
2018/08/28	2044	02/05/2019	9.91	Call	Bond Future	4,323.2700	4.3233	4,317.2400	4.3172	(0.139)	0	0	0
2018/08/28	2044	02/05/2019	9.92	Put	Bond Future	4,342.9100	4.3429	4,331.6300	4.3316	(0.260)	0	0	0
2018/08/28	2044	02/05/2019	9.91	Put	Bond Future	4,383.3500	4.3833	4,372.0700	4.3721	(0.257)	0	0	0
2018/08/28	2044	02/05/2019	9.92	Call	Bond Future	4,366.2600	4.3663	4,360.2300	4.3602	(0.138)	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
2018/08/28	2046	01/11/2018			Bond Future	116.2243	116.2243	116.2181	116.2181	(0.005)	0.0000	0.0000	12,067
2018/08/28	2046	07/02/2019			Bond Future	118.4899	118.4899	118.4841	118.4841	(0.005)	0.0000	0.0000	0
2018/08/28	2046	02/05/2019			Bond Future	118.7951	118.7951	118.7882	118.7882	(0.006)	0.0000	0.0000	0
2018/08/28	2050	01/11/2018			Bond Future	122.2919	122.2919	122.2855	122.2855	(0.005)	0.0000	0.0000	9,987
2018/08/28	2050	07/02/2019			Bond Future	122.9043	122.9043	122.8982	122.8982	(0.005)	0.0000	0.0000	0
2018/08/28	2050	02/05/2019			Bond Future	124.9691	124.9691	124.9616	124.9616	(0.006)	0.0000	0.0000	0
2018/08/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	AL37	01/11/2018			Index Future	593.1760	593.1760	593.1960	593.1960	0.003	0.0000	0.0000	0
2018/08/28	AL37	07/02/2019			Index Future	604.6240	604.6240	604.6450	604.6450	0.003	0.0000	0.0000	0
2018/08/28	AL37	02/05/2019			Index Future	614.6770	614.6770	614.6900	614.6900	0.002	0.0000	0.0000	0
2018/08/28	AL7T	01/11/2018			Index Future	689.3450	689.3450	689.4500	689.4500	0.015	0.0000	0.0000	0
2018/08/28	AL7T	07/02/2019			Index Future	702.6490	702.6490	702.7570	702.7570	0.015	0.0000	0.0000	0
2018/08/28	AL7T	02/05/2019			Index Future	714.3310	714.3310	714.4320	714.4320	0.014	0.0000	0.0000	0
2018/08/28	ALBI	01/11/2018			Index Future	626.0120	626.0120	626.0620	626.0620	0.008	0.0000	0.0000	863
2018/08/28	ALBI	07/02/2019			Index Future	638.0930	638.0930	638.1460	638.1460	0.008	0.0000	0.0000	0
2018/08/28	ALBI	02/05/2019			Index Future	648.7020	648.7020	648.7480	648.7480	0.007	0.0000	0.0000	0
2018/08/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	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
2018/08/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/28	ES33	01/11/2018			Bond Future	10.9411	76.0677	10.9398	76.0753	(0.012)	0.0000	0.0000	9,466

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
2018/08/28	ES33	07/02/2019			Bond Future	11.0713	77.5355	11.0700	77.5433	(0.012)	0.0000	0.0000	0
2018/08/28	ES33	02/05/2019			Bond Future	11.1824	75.0347	11.1812	75.0416	(0.011)	0.0000	0.0000	0
2018/08/28	ES42	01/11/2018			Bond Future	11.1431	78.4153	11.1419	78.4237	(0.011)	0.0000	0.0000	7,957
2018/08/28	ES42	07/02/2019			Bond Future	11.2648	79.9282	11.2635	79.9368	(0.012)	0.0000	0.0000	0
2018/08/28	ES42	02/05/2019			Bond Future	11.3737	76.9965	11.3725	77.0043	(0.011)	0.0000	0.0000	0
2018/08/28	GOVI	01/11/2018	653.50	Put	GOVI	323,760.0000	32.3760	323,210.0000	32.3210	(0.170)	0	0	0
2018/08/28	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	GOVI	01/11/2018			GOVI	621.1240	621.1240	621.1790	621.1790	0.009	0.0000	0.0000	465
2018/08/28	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	GOVI	01/11/2018	653.49	Put	GOVI	323,660.0000	32.3660	323,110.0000	32.3110	(0.170)	0	0	0
2018/08/28	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	GOVI	01/11/2018	653.51	Put	GOVI	323,860.0000	32.3860	323,310.0000	32.3310	(0.170)	0	0	0
2018/08/28	GOVI	07/02/2019	666.53	Put	GOVI	334,190.0000	33.4190	333,620.0000	33.3620	(0.171)	0	0	0
2018/08/28	GOVI	07/02/2019			GOVI	633.1110	633.1110	633.1680	633.1680	0.009	0.0000	0.0000	0
2018/08/28	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	GOVI	07/02/2019	666.52	Put	GOVI	334,090.0000	33.4090	333,520.0000	33.3520	(0.171)	0	0	0
2018/08/28	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	GOVI	07/02/2019	666.51	Put	GOVI	333,990.0000	33.3990	333,420.0000	33.3420	(0.171)	0	0	0
2018/08/28	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	GOVI	02/05/2019	647.88	Put	GOVI	42,430.0000	4.2430	41,930.0000	4.1930	(1.178)	0	0	0
2018/08/28	GOVI	02/05/2019	647.86	Put	GOVI	42,230.0000	4.2230	41,730.0000	4.1730	(1.184)	0	0	0
2018/08/28	GOVI	02/05/2019			GOVI	643.6370	643.6370	643.6870	643.6870	0.008	0.0000	0.0000	0
2018/08/28	GOVI	02/05/2019	647.87	Put	GOVI	42,330.0000	4.2330	41,830.0000	4.1830	(1.181)	0	0	0
2018/08/28	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/28	IGOV	01/11/2018			Index Future	252.9970	252.9970	253.0310	253.0310	0.013	0.0000	0.0000	746
2018/08/28	IGOV	07/02/2019			Index Future	257.9300	257.9300	257.9650	257.9650	0.014	0.0000	0.0000	0
2018/08/28	IGOV	02/05/2019			Index Future	262.2640	262.2640	262.2980	262.2980	0.013	0.0000	0.0000	0
2018/08/28	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/28	IS01	20/12/2018			Interest Rate Swap	102.2500	102.2500	102.2500	102.2500	0.000	0.0000	0.0000	0
2018/08/28	IS01	22/03/2019			Interest Rate Swap	99.6100	99.6100	99.6100	99.6100	0.000	0.0000	0.0000	0
2018/08/28	IS01	20/06/2019			Interest Rate Swap	102.0900	102.0900	102.0800	102.0800	(0.010)	0.0000	0.0000	0
2018/08/28	IS01	19/09/2019			Interest Rate Swap	100.0700	100.0700	100.0500	100.0500	(0.020)	0.0000	0.0000	0
2018/08/28	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/28	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/08/28	IS02	15/03/2019			Interest Rate Swap	99.3500	99.3500	99.3500	99.3500	0.000	0.0000	0.0000	0
2018/08/28	IS02	21/06/2019			Interest Rate Swap	99.8200	99.8200	99.8100	99.8100	(0.010)	0.0000	0.0000	0
2018/08/28	IS02	20/09/2019			Interest Rate Swap	102.0700	102.0700	102.0500	102.0500	(0.020)	0.0000	0.0000	0
2018/08/28	IS02	20/12/2019			Interest Rate Swap	103.1100	103.1100	103.0800	103.0800	(0.029)	0.0000	0.0000	0
2018/08/28	IS02	23/03/2020			Interest Rate Swap	99.2500	99.2500	99.2100	99.2100	(0.040)	0.0000	0.0000	0

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2018/08/28	IS02	22/06/2020			Interest Rate Swap	102.9500	102.9500	102.9100	102.9100	(0.039)	0.0000	0.0000	0
2018/08/28	IS02	21/09/2020			Interest Rate Swap	100.1600	100.1600	100.1400	100.1400	(0.020)	0.0000	0.0000	0
2018/08/28	IS05	17/12/2020			Interest Rate Swap	97.0800	97.0800	97.0600	97.0600	(0.021)	0.0000	0.0000	0
2018/08/28	IS05	16/03/2021			Interest Rate Swap	96.3100	96.3100	96.2900	96.2900	(0.021)	0.0000	0.0000	0
2018/08/28	IS05	15/06/2021			Interest Rate Swap	95.5000	95.5000	95.4700	95.4700	(0.031)	0.0000	0.0000	0
2018/08/28	IS05	21/09/2021			Interest Rate Swap	95.7100	95.7100	95.6700	95.6700	(0.042)	0.0000	0.0000	0
2018/08/28	IS05	21/12/2021			Interest Rate Swap	97.9500	97.9500	97.9100	97.9100	(0.041)	0.0000	0.0000	51
2018/08/28	IS05	15/03/2022			Interest Rate Swap	98.1300	98.1300	98.0900	98.0900	(0.041)	0.0000	0.0000	0
2018/08/28	IS05	21/06/2022			Interest Rate Swap	99.3800	99.3800	99.3500	99.3500	(0.030)	0.0000	0.0000	0
2018/08/28	IS05	20/09/2022			Interest Rate Swap	103.3400	103.3400	103.3000	103.3000	(0.039)	0.0000	0.0000	0
2018/08/28	IS05	20/12/2022			Interest Rate Swap	104.6400	104.6400	104.5900	104.5900	(0.048)	0.0000	0.0000	0
2018/08/28	IS05	22/03/2023			Interest Rate Swap	98.1100	98.1100	98.0600	98.0600	(0.051)	0.0000	0.0000	0
2018/08/28	IS05	20/06/2023			Interest Rate Swap	104.1600	104.1600	104.1100	104.1100	(0.048)	0.0000	0.0000	0
2018/08/28	IS05	19/09/2023			Interest Rate Swap	99.7400	99.7400	99.6700	99.6700	(0.070)	0.0000	0.0000	0
2018/08/28	IS10	17/12/2025			Interest Rate Swap	96.7400	96.7400	96.6600	96.6600	(0.083)	0.0000	0.0000	0
2018/08/28	IS10	16/03/2026			Interest Rate Swap	93.7900	93.7900	93.7100	93.7100	(0.085)	0.0000	0.0000	0
2018/08/28	IS10	15/06/2026			Interest Rate Swap	92.5800	92.5800	92.4900	92.4900	(0.097)	0.0000	0.0000	0
2018/08/28	IS10	21/09/2026			Interest Rate Swap	94.7500	94.7500	94.6500	94.6500	(0.106)	0.0000	0.0000	0
2018/08/28	IS10	21/12/2026			Interest Rate Swap	98.5200	98.5200	98.4100	98.4100	(0.112)	0.0000	0.0000	0
2018/08/28	IS10	15/03/2027			Interest Rate Swap	97.1100	97.1100	96.9900	96.9900	(0.124)	0.0000	0.0000	0
2018/08/28	IS10	21/06/2027			Interest Rate Swap	99.1800	99.1800	99.0500	99.0500	(0.131)	0.0000	0.0000	0
2018/08/28	IS10	20/09/2027			Interest Rate Swap	104.5900	104.5900	104.4600	104.4600	(0.124)	0.0000	0.0000	0
2018/08/28	IS10	20/12/2027			Interest Rate Swap	104.9500	104.9500	104.8300	104.8300	(0.114)	0.0000	0.0000	0
2018/08/28	IS10	22/03/2028			Interest Rate Swap	98.5400	98.5400	98.4300	98.4300	(0.112)	0.0000	0.0000	0
2018/08/28	IS10	20/06/2028			Interest Rate Swap	105.6400	105.6400	105.5500	105.5500	(0.085)	0.0000	0.0000	0
2018/08/28	IS10	19/09/2028			Interest Rate Swap	99.2800	99.2800	99.1900	99.1900	(0.091)	0.0000	0.0000	0
2018/08/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/28	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/28	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/28	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/28	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/28	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/28	R023	01/11/2018	10.58	Call	Bond Future	7,459.4600	7.4595	7,462.2500	7.4623	0.037	0	0	0
2018/08/28	R023	01/11/2018	10.57	Put	Bond Future	0.1800	0.0002	0.1600	0.0002	(11.111)	0	0	0
2018/08/28	R023	01/11/2018			Bond Future	8.3538	99.2655	8.3530	99.2683	(0.010)	0.0000	0.0000	38,272
2018/08/28	R023	01/11/2018	10.59	Call	Bond Future	7,491.3500	7.4913	7,494.1400	7.4941	0.037	0	0	0
2018/08/28	R023	01/11/2018	10.59	Put	Bond Future	0.1600	0.0002	0.1400	0.0001	(12.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/28	R023	01/11/2018	10.58	Put	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	0
2018/08/28	R023	01/11/2018	10.57	Call	Bond Future	7,427.5600	7.4276	7,430.3500	7.4303	0.038	0	0	0
2018/08/28	R023	07/02/2019	10.59	Call	Bond Future	6,850.4400	6.8504	6,852.5400	6.8525	0.031	0	0	0
2018/08/28	R023	07/02/2019			Bond Future	8.4465	101.1811	8.4456	101.1840	(0.011)	0.0000	0.0000	0
2018/08/28	R023	07/02/2019	10.57	Call	Bond Future	6,791.6600	6.7917	6,793.7300	6.7937	0.030	0	0	0
2018/08/28	R023	07/02/2019	10.57	Put	Bond Future	45.6400	0.0456	44.7600	0.0448	(1.928)	0	0	0
2018/08/28	R023	07/02/2019	10.59	Put	Bond Future	43.6500	0.0437	42.8000	0.0428	(1.947)	0	0	0
2018/08/28	R023	07/02/2019	10.58	Call	Bond Future	6,821.0500	6.8211	6,823.1300	6.8231	0.030	0	0	0
2018/08/28	R023	07/02/2019	10.58	Put	Bond Future	44.6400	0.0446	43.7700	0.0438	(1.949)	0	0	0
2018/08/28	R023	02/05/2019	8.45	Call	Bond Future	1,283.5900	1.2836	1,281.6400	1.2816	(0.152)	0	0	0
2018/08/28	R023	02/05/2019	8.44	Put	Bond Future	1,532.2900	1.5323	1,528.5500	1.5285	(0.244)	0	0	0
2018/08/28	R023	02/05/2019			Bond Future	8.5244	98.9354	8.5239	98.9372	(0.007)	0.0000	0.0000	0
2018/08/28	R023	02/05/2019	8.46	Call	Bond Future	1,301.6400	1.3016	1,299.6900	1.2997	(0.150)	0	0	0
2018/08/28	R023	02/05/2019	8.46	Put	Bond Future	1,505.0400	1.5050	1,501.2900	1.5013	(0.249)	0	0	0
2018/08/28	R023	02/05/2019	8.45	Put	Bond Future	1,518.6100	1.5186	1,514.8600	1.5149	(0.247)	0	0	0
2018/08/28	R023	02/05/2019	8.44	Call	Bond Future	1,265.6500	1.2656	1,263.7100	1.2637	(0.153)	0	0	0
2018/08/28	R035	01/11/2018	8.93	Call	Bond Future	182.1000	0.1821	177.3200	0.1773	(2.625)	0	0	0
2018/08/28	R035	01/11/2018	8.92	Put	Bond Future	6,013.3100	6.0133	6,002.7400	6.0027	(0.176)	0	0	0
2018/08/28	R035	01/11/2018			Bond Future	9.6390	95.3982	9.6383	95.4041	(0.008)	0.0000	0.0000	72,900
2018/08/28	R035	01/11/2018	8.94	Call	Bond Future	190.0600	0.1901	185.1500	0.1852	(2.583)	0	0	0
2018/08/28	R035	01/11/2018	8.94	Put	Bond Future	5,859.3800	5.8594	5,848.5600	5.8486	(0.185)	0	0	0
2018/08/28	R035	01/11/2018	8.93	Put	Bond Future	5,936.1600	5.9362	5,925.4700	5.9255	(0.180)	0	0	0
2018/08/28	R035	01/11/2018	8.92	Call	Bond Future	174.4100	0.1744	169.7500	0.1698	(2.672)	0	0	0
2018/08/28	R035	07/02/2019	8.98	Call	Bond Future	997.7100	0.9977	992.0800	0.9921	(0.564)	0	0	0
2018/08/28	R035	07/02/2019			Bond Future	9.7200	97.2390	9.7192	97.2451	(0.008)	0.0000	0.0000	298
2018/08/28	R035	07/02/2019	8.96	Call	Bond Future	956.2600	0.9563	950.7200	0.9507	(0.579)	0	0	0
2018/08/28	R035	07/02/2019	8.96	Put	Bond Future	7,038.3900	7.0384	7,026.7400	7.0267	(0.166)	0	0	0
2018/08/28	R035	07/02/2019	8.98	Put	Bond Future	6,912.3900	6.9124	6,900.6500	6.9007	(0.170)	0	0	0
2018/08/28	R035	07/02/2019	8.97	Call	Bond Future	976.7500	0.9767	971.1600	0.9712	(0.572)	0	0	0
2018/08/28	R035	07/02/2019	8.97	Put	Bond Future	6,975.1000	6.9751	6,963.4000	6.9634	(0.168)	0	0	0
2018/08/28	R035	02/05/2019	9.74	Put	Bond Future	4,058.4100	4.0584	4,048.0600	4.0481	(0.255)	0	0	0
2018/08/28	R035	02/05/2019			Bond Future	9.7864	94.3576	9.7857	94.3628	(0.007)	0.0000	0.0000	0
2018/08/28	R035	02/05/2019	9.74	Call	Bond Future	3,708.0000	3.7080	3,702.7800	3.7028	(0.141)	0	0	0
2018/08/28	R035	02/05/2019	9.75	Call	Bond Future	3,746.7500	3.7468	3,741.5400	3.7415	(0.139)	0	0	0
2018/08/28	R035	02/05/2019	9.75	Put	Bond Future	4,021.4400	4.0214	4,011.1000	4.0111	(0.257)	0	0	0
2018/08/28	R035	02/05/2019	9.73	Call	Bond Future	3,669.4400	3.6694	3,664.2100	3.6642	(0.143)	0	0	0
2018/08/28	R035	02/05/2019	9.73	Put	Bond Future	4,095.6600	4.0957	4,085.3000	4.0853	(0.253)	0	0	0
2018/08/28	R186	01/11/2018	8.54	Put	Bond Future	2,804.8900	2.8049	2,793.1600	2.7932	(0.418)	0	0	0
2018/08/28	R186	01/11/2018	8.90	Call	Bond Future	1,323.3200	1.3233	1,315.2800	1.3153	(0.608)	0	0	0
2018/08/28	R186	01/11/2018	9.14	Call	Bond Future	2,163.8900	2.1639	2,157.1500	2.1572	(0.311)	0	0	0
2018/08/28	R186	01/11/2018	7.96	Put	Bond Future	6,032.0400	6.0320	6,025.4400	6.0254	(0.109)	0	0	0
2018/08/28	R186	01/11/2018			Bond Future	8.9200	112.9325	8.9192	112.9375	(0.009)	0.0000	0.0000	63,776
2018/08/28	R186	01/11/2018	8.53	Call	Bond Future	467.2200	0.4672	460.5800	0.4606	(1.421)	0	0	0
2018/08/28	R186	01/11/2018	8.53	Put	Bond Future	2,850.6900	2.8507	2,839.0500	2.8390	(0.408)	0	0	0
2018/08/28	R186	01/11/2018	8.46	Put	Bond Future	3,183.5000	3.1835	3,172.5000	3.1725	(0.346)	0	0	0
2018/08/28	R186	01/11/2018	8.46	Call	Bond Future	365.0200	0.3650	359.0200	0.3590	(1.644)	0	0	5,000

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2018/08/28	R186	01/11/2018	8.54	Call	Bond Future	483.3800	0.4834	476.6500	0.4766	(1.392)	0	0	0
2018/08/28	R186	01/11/2018	8.90	Put	Bond Future	1,443.8600	1.4439	1,430.8200	1.4308	(0.903)	0	0	2,500
2018/08/28	R186	01/11/2018	9.14	Put	Bond Future	848.6900	0.8487	836.9500	0.8369	(1.383)	0	0	5,000
2018/08/28	R186	01/11/2018	7.96	Call	Bond Future	41.0500	0.0411	39.4500	0.0394	(3.898)	0	0	5,000
2018/08/28	R186	01/11/2018	8.52	Call	Bond Future	451.5900	0.4516	445.0300	0.4450	(1.453)	0	0	0
2018/08/28	R186	01/11/2018	8.52	Put	Bond Future	2,897.0700	2.8971	2,885.5100	2.8855	(0.399)	0	0	0
2018/08/28	R186	07/02/2019	8.20	Call	Bond Future	514.1600	0.5142	510.9200	0.5109	(0.630)	0	0	0
2018/08/28	R186	07/02/2019	8.21	Put	Bond Future	5,291.8700	5.2919	5,283.3500	5.2834	(0.161)	0	0	0
2018/08/28	R186	07/02/2019			Bond Future	9.0030	109.8067	9.0021	109.8119	(0.010)	0.0000	0.0000	719
2018/08/28	R186	07/02/2019	8.20	Put	Bond Future	5,342.8700	5.3429	5,334.3700	5.3344	(0.159)	0	0	0
2018/08/28	R186	07/02/2019	8.30	Put	Bond Future	4,852.9900	4.8530	4,844.2000	4.8442	(0.181)	0	0	0
2018/08/28	R186	07/02/2019	8.21	Call	Bond Future	524.9900	0.5250	521.7300	0.5217	(0.621)	0	0	0
2018/08/28	R186	07/02/2019	8.22	Call	Bond Future	536.0100	0.5360	532.7100	0.5327	(0.616)	0	0	0
2018/08/28	R186	07/02/2019	8.22	Put	Bond Future	5,241.1000	5.2411	5,232.5400	5.2325	(0.163)	0	0	0
2018/08/28	R186	07/02/2019	8.30	Call	Bond Future	640.6600	0.6407	637.1300	0.6371	(0.551)	0	0	210
2018/08/28	R186	02/05/2019	9.01	Put	Bond Future	2,956.3700	2.9564	2,948.7800	2.9488	(0.257)	0	0	0
2018/08/28	R186	02/05/2019	9.02	Call	Bond Future	2,596.7500	2.5968	2,593.1500	2.5931	(0.139)	0	0	0
2018/08/28	R186	02/05/2019			Bond Future	9.0783	111.6315	9.0776	111.6355	(0.008)	0.0000	0.0000	0
2018/08/28	R186	02/05/2019	9.03	Call	Bond Future	2,626.9000	2.6269	2,623.3100	2.6233	(0.137)	0	0	0
2018/08/28	R186	02/05/2019	9.03	Put	Bond Future	2,902.2800	2.9023	2,894.7100	2.8947	(0.261)	0	0	0
2018/08/28	R186	02/05/2019	9.01	Call	Bond Future	2,566.7800	2.5668	2,563.1700	2.5632	(0.141)	0	0	0
2018/08/28	R186	02/05/2019	9.02	Put	Bond Future	2,929.2200	2.9292	2,921.6400	2.9216	(0.259)	0	0	0
2018/08/28	R197	01/11/2018			Bond Future	301.2840	301.2840	301.2658	301.2658	(0.006)	0.0000	0.0000	2,353
2018/08/28	R197	07/02/2019			Bond Future	299.8064	299.8064	299.7890	299.7890	(0.006)	0.0000	0.0000	0
2018/08/28	R197	02/05/2019			Bond Future	304.8424	304.8424	304.8221	304.8221	(0.007)	0.0000	0.0000	0
2018/08/28	R202	01/11/2018			Bond Future	234.6233	234.6233	234.6108	234.6108	(0.005)	0.0000	0.0000	10,129
2018/08/28	R202	07/02/2019			Bond Future	235.2926	235.2926	235.2810	235.2810	(0.005)	0.0000	0.0000	0
2018/08/28	R202	02/05/2019			Bond Future	239.2452	239.2452	239.2311	239.2311	(0.006)	0.0000	0.0000	0
2018/08/28	R207	01/11/2018	6.76	Put	Bond Future	915.1100	0.9151	914.0200	0.9140	(0.119)	0	0	0
2018/08/28	R207	01/11/2018			Bond Future	7.5678	101.8747	7.5671	101.8755	(0.010)	0.0000	0.0000	19,671
2018/08/28	R207	01/11/2018	6.75	Call	Bond Future	6.4900	0.0065	6.2400	0.0062	(3.852)	0	0	0
2018/08/28	R207	01/11/2018	6.75	Put	Bond Future	926.2800	0.9263	925.1900	0.9252	(0.118)	0	0	0
2018/08/28	R207	01/11/2018	6.76	Call	Bond Future	6.6400	0.0066	6.3900	0.0064	(3.765)	0	0	0
2018/08/28	R207	01/11/2018	6.74	Call	Bond Future	6.1300	0.0061	5.8900	0.0059	(3.915)	0	0	0
2018/08/28	R207	01/11/2018	6.74	Put	Bond Future	937.2400	0.9372	936.1600	0.9362	(0.115)	0	0	0
2018/08/28	R207	07/02/2019	6.52	Call	Bond Future	3.8400	0.0038	3.7800	0.0038	(1.563)	0	0	0
2018/08/28	R207	07/02/2019	6.51	Put	Bond Future	1,013.8000	1.0138	1,012.7700	1.0128	(0.102)	0	0	0
2018/08/28	R207	07/02/2019			Bond Future	7.6575	100.1955	7.6563	100.1965	(0.014)	0.0000	0.0000	0
2018/08/28	R207	07/02/2019	6.53	Call	Bond Future	4.0300	0.0040	3.9700	0.0040	(1.489)	0	0	0
2018/08/28	R207	07/02/2019	6.53	Put	Bond Future	996.4300	0.9964	995.4000	0.9954	(0.103)	0	0	0
2018/08/28	R207	07/02/2019	6.52	Put	Bond Future	1,005.1100	1.0051	1,004.0800	1.0041	(0.102)	0	0	0
2018/08/28	R207	07/02/2019	6.51	Call	Bond Future	3.6600	0.0037	3.6000	0.0036	(1.639)	0	0	0
2018/08/28	R207	02/05/2019	7.63	Call	Bond Future	170.2200	0.1702	169.6700	0.1697	(0.323)	0	0	0
2018/08/28	R207	02/05/2019			Bond Future	7.8048	101.8606	7.8052	101.8603	0.005	0.0000	0.0000	0
2018/08/28	R207	02/05/2019	7.61	Call	Bond Future	163.4600	0.1635	162.9100	0.1629	(0.336)	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
2018/08/28	R207	02/05/2019	7.61	Put	Bond Future	292.1400	0.2921	291.8600	0.2919	(0.096)	0	0	0
2018/08/28	R207	02/05/2019	7.63	Put	Bond Future	285.6700	0.2857	285.3900	0.2854	(0.098)	0	0	0
2018/08/28	R207	02/05/2019	7.62	Call	Bond Future	166.8200	0.1668	166.2700	0.1663	(0.330)	0	0	0
2018/08/28	R207	02/05/2019	7.62	Put	Bond Future	288.8800	0.2889	288.6000	0.2886	(0.097)	0	0	0
2018/08/28	R208	01/11/2018	7.11	Put	Bond Future	1,637.2600	1.6373	1,634.9200	1.6349	(0.143)	0	0	0
2018/08/28	R208	01/11/2018			Bond Future	7.8672	98.2765	7.8663	98.2782	(0.010)	0.0000	0.0000	29,489
2018/08/28	R208	01/11/2018	7.11	Call	Bond Future	18.2900	0.0183	17.6700	0.0177	(3.390)	0	0	0
2018/08/28	R208	01/11/2018	7.12	Call	Bond Future	18.8400	0.0188	18.2000	0.0182	(3.397)	0	0	0
2018/08/28	R208	01/11/2018	7.10	Put	Bond Future	1,658.3800	1.6584	1,656.0500	1.6560	(0.140)	0	0	0
2018/08/28	R208	01/11/2018	7.12	Put	Bond Future	1,616.2100	1.6162	1,613.8500	1.6138	(0.146)	0	0	0
2018/08/28	R208	01/11/2018	7.10	Call	Bond Future	17.8000	0.0178	17.1900	0.0172	(3.427)	0	0	0
2018/08/28	R208	07/02/2019	7.07	Call	Bond Future	46.4900	0.0465	46.0700	0.0461	(0.903)	0	0	0
2018/08/28	R208	07/02/2019	7.08	Put	Bond Future	1,725.7000	1.7257	1,723.4200	1.7234	(0.132)	0	0	0
2018/08/28	R208	07/02/2019	7.06	Put	Bond Future	1,761.2900	1.7613	1,759.0200	1.7590	(0.129)	0	0	0
2018/08/28	R208	07/02/2019			Bond Future	7.9550	100.1728	7.9540	100.1747	(0.012)	0.0000	0.0000	0
2018/08/28	R208	07/02/2019	7.07	Put	Bond Future	1,743.4700	1.7435	1,741.1900	1.7412	(0.131)	0	0	0
2018/08/28	R208	07/02/2019	7.08	Call	Bond Future	48.1000	0.0481	47.6800	0.0477	(0.873)	0	0	0
2018/08/28	R208	07/02/2019	7.06	Call	Bond Future	44.9200	0.0449	44.5100	0.0445	(0.913)	0	0	0
2018/08/28	R208	02/05/2019	8.03	Put	Bond Future	703.9300	0.7039	702.1900	0.7022	(0.247)	0	0	0
2018/08/28	R208	02/05/2019	8.02	Call	Bond Future	674.0500	0.6741	672.9900	0.6730	(0.157)	0	0	0
2018/08/28	R208	02/05/2019			Bond Future	8.0419	98.4380	8.0415	98.4387	(0.005)	0.0000	0.0000	0
2018/08/28	R208	02/05/2019	8.03	Call	Bond Future	683.7100	0.6837	682.6500	0.6827	(0.155)	0	0	0
2018/08/28	R208	02/05/2019	8.02	Put	Bond Future	711.3300	0.7113	709.5900	0.7096	(0.245)	0	0	0
2018/08/28	R208	02/05/2019	8.04	Call	Bond Future	693.7500	0.6938	692.6800	0.6927	(0.154)	0	0	0
2018/08/28	R208	02/05/2019	8.04	Put	Bond Future	696.9200	0.6969	695.1700	0.6952	(0.251)	0	0	0
2018/08/28	R209	01/11/2018	1,016.00	Call	Bond Future	71,719.8700	71.7199	71,724.6200	71.7246	0.007	0	0	0
2018/08/28	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	R209	01/11/2018	9.34	Put	Bond Future	2,556.4300	2.5564	2,542.4500	2.5425	(0.547)	0	0	0
2018/08/28	R209	01/11/2018	9.97	Call	Bond Future	3,146.1600	3.1462	3,139.0600	3.1391	(0.226)	0	0	0
2018/08/28	R209	01/11/2018	9.98	Put	Bond Future	698.9900	0.6990	687.2500	0.6872	(1.680)	0	0	2,000
2018/08/28	R209	01/11/2018	8.98	Call	Bond Future	246.7300	0.2467	241.3300	0.2413	(2.189)	0	0	0
2018/08/28	R209	01/11/2018	10.00	Call	Bond Future	3,285.8900	3.2859	3,279.1200	3.2791	(0.206)	0	0	0
2018/08/28	R209	01/11/2018	9.64	Call	Bond Future	1,777.7200	1.7777	1,768.0500	1.7681	(0.544)	0	0	2,000
2018/08/28	R209	01/11/2018	9.47	Call	Bond Future	1,220.0900	1.2201	1,210.2600	1.2103	(0.806)	0	0	0
2018/08/28	R209	01/11/2018	9.82	Call	Bond Future	2,482.0700	2.4821	2,473.5200	2.4735	(0.344)	0	0	0
2018/08/28	R209	01/11/2018			Bond Future	9.5920	72.6077	9.5913	72.6125	(0.008)	0.0000	0.0000	127,865
2018/08/28	R209	01/11/2018	1,016.01	Call	Bond Future	71,719.8700	71.7199	71,724.6200	71.7246	0.007	0	0	0
2018/08/28	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	R209	01/11/2018	8.89	Put	Bond Future	5,031.4000	5.0314	5,022.2400	5.0222	(0.182)	0	0	0
2018/08/28	R209	01/11/2018	8.89	Call	Bond Future	172.6500	0.1727	168.2400	0.1682	(2.554)	0	0	2,000
2018/08/28	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/28	R209	01/11/2018	1,015.99	Call	Bond Future	71,719.8600	71.7199	71,724.6100	71.7246	0.007	0	0	0
2018/08/28	R209	01/11/2018	9.34	Call	Bond Future	865.1700	0.8652	855.9400	0.8559	(1.067)	0	0	0
2018/08/28	R209	01/11/2018	9.97	Put	Bond Future	715.3000	0.7153	703.4500	0.7034	(1.657)	0	0	0
2018/08/28	R209	01/11/2018	9.98	Call	Bond Future	3,192.5100	3.1925	3,185.5200	3.1855	(0.219)	0	0	0
2018/08/28	R209	01/11/2018	8.98	Put	Bond Future	4,456.3300	4.4563	4,446.1800	4.4462	(0.228)	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
2018/08/28	R209	01/11/2018	10.00	Put	Bond Future	667.3200	0.6673	655.8000	0.6558	(1.726)	0	0	5,850
2018/08/28	R209	01/11/2018	9.64	Put	Bond Future	1,462.3700	1.4624	1,447.9500	1.4479	(0.986)	0	0	0
2018/08/28	R209	01/11/2018	9.47	Put	Bond Future	2,031.8100	2.0318	2,017.2300	2.0172	(0.718)	0	0	760
2018/08/28	R209	01/11/2018	9.82	Put	Bond Future	1,001.1800	1.0012	987.8800	0.9879	(1.328)	0	0	760
2018/08/28	R209	01/11/2018	9.49	Call	Bond Future	1,281.0800	1.2811	1,271.2200	1.2712	(0.770)	0	0	0
2018/08/28	R209	01/11/2018	9.94	Call	Bond Future	3,008.4800	3.0085	3,001.0600	3.0011	(0.247)	0	0	0
2018/08/28	R209	01/11/2018	9.94	Put	Bond Future	766.0900	0.7661	753.9200	0.7539	(1.589)	0	0	0
2018/08/28	R209	01/11/2018	10.57	Call	Bond Future	6,226.1000	6.2261	6,225.1100	6.2251	(0.016)	0	0	0
2018/08/28	R209	01/11/2018	10.57	Put	Bond Future	180.0100	0.1800	174.2700	0.1743	(3.189)	0	0	0
2018/08/28	R209	01/11/2018	9.84	Call	Bond Future	2,566.9600	2.5670	2,558.5800	2.5586	(0.326)	0	0	0
2018/08/28	R209	01/11/2018	9.84	Put	Bond Future	958.3000	0.9583	945.1700	0.9452	(1.370)	0	0	0
2018/08/28	R209	01/11/2018	8.99	Put	Bond Future	4,394.2500	4.3943	4,383.9900	4.3840	(0.233)	0	0	0
2018/08/28	R209	01/11/2018	8.99	Call	Bond Future	256.2900	0.2563	250.7800	0.2508	(2.150)	0	0	760
2018/08/28	R209	01/11/2018	9.49	Put	Bond Future	1,958.8500	1.9588	1,944.2400	1.9442	(0.746)	0	0	0
2018/08/28	R209	07/02/2019	8.97	Put	Bond Future	5,654.4000	5.6544	5,644.4500	5.6445	(0.176)	0	0	0
2018/08/28	R209	07/02/2019	10.20	Put	Bond Future	1,492.8200	1.4928	1,483.5000	1.4835	(0.624)	0	0	4,000
2018/08/28	R209	07/02/2019			Bond Future	9.6614	74.0087	9.6606	74.0136	(0.008)	0.0000	0.0000	340
2018/08/28	R209	07/02/2019	8.96	Call	Bond Future	917.1300	0.9171	912.1100	0.9121	(0.547)	0	0	0
2018/08/28	R209	07/02/2019	8.96	Put	Bond Future	5,707.0400	5.7070	5,697.1300	5.6971	(0.174)	0	0	0
2018/08/28	R209	07/02/2019	8.97	Call	Bond Future	936.0100	0.9360	930.9500	0.9309	(0.541)	0	0	0
2018/08/28	R209	07/02/2019	10.20	Call	Bond Future	4,878.2800	4.8783	4,873.8500	4.8738	(0.091)	0	0	0
2018/08/28	R209	07/02/2019	8.95	Call	Bond Future	898.5000	0.8985	893.5200	0.8935	(0.554)	0	0	0
2018/08/28	R209	07/02/2019	8.95	Put	Bond Future	5,760.0300	5.7600	5,750.1600	5.7502	(0.171)	0	0	0
2018/08/28	R209	07/02/2019	9.54	Put	Bond Future	3,185.3000	3.1853	3,174.3300	3.1743	(0.344)	0	0	0
2018/08/28	R209	07/02/2019	9.54	Call	Bond Future	2,388.2200	2.3882	2,382.1400	2.3821	(0.255)	0	0	4,000
2018/08/28	R209	07/02/2019	9.04	Put	Bond Future	5,294.9400	5.2949	5,284.7300	5.2847	(0.193)	0	0	0
2018/08/28	R209	07/02/2019	9.04	Call	Bond Future	1,074.4800	1.0745	1,069.1600	1.0692	(0.495)	0	0	4,000
2018/08/28	R209	02/05/2019	9.70	Put	Bond Future	3,472.6600	3.4727	3,463.8400	3.4638	(0.254)	0	0	0
2018/08/28	R209	02/05/2019			Bond Future	9.7214	72.0908	9.7208	72.0949	(0.006)	0.0000	0.0000	0
2018/08/28	R209	02/05/2019	9.69	Call	Bond Future	3,301.4700	3.3015	3,296.7000	3.2967	(0.144)	0	0	0
2018/08/28	R209	02/05/2019	9.69	Put	Bond Future	3,504.1700	3.5042	3,495.3400	3.4953	(0.252)	0	0	0
2018/08/28	R209	02/05/2019	9.70	Call	Bond Future	3,334.6000	3.3346	3,329.8400	3.3298	(0.143)	0	0	0
2018/08/28	R209	02/05/2019	9.68	Call	Bond Future	3,268.5000	3.2685	3,263.7200	3.2637	(0.146)	0	0	0
2018/08/28	R209	02/05/2019	9.68	Put	Bond Future	3,535.9300	3.5359	3,527.0900	3.5271	(0.250)	0	0	0
2018/08/28	R210	01/11/2018			Bond Future	183.9072	183.9072	184.2067	184.2067	0.163	0.0000	0.0000	2,414
2018/08/28	R210	07/02/2019			Bond Future	187.4921	187.4921	187.7982	187.7982	0.163	0.0000	0.0000	0
2018/08/28	R210	02/05/2019			Bond Future	188.0870	188.0870	188.3964	188.3964	0.165	0.0000	0.0000	0
2018/08/28	R212	01/11/2018			Bond Future	155.5625	155.5625	155.5525	155.5525	(0.006)	0.0000	0.0000	3,476
2018/08/28	R212	07/02/2019			Bond Future	156.4398	156.4398	156.4302	156.4302	(0.006)	0.0000	0.0000	0
2018/08/28	R212	02/05/2019			Bond Future	159.0676	159.0676	159.0566	159.0566	(0.007)	0.0000	0.0000	0
2018/08/28	R213	01/11/2018	8.65	Call	Bond Future	130.8900	0.1309	127.2500	0.1272	(2.781)	0	0	0
2018/08/28	R213	01/11/2018	8.64	Put	Bond Future	5,187.4100	5.1874	5,179.1700	5.1792	(0.159)	0	0	0
2018/08/28	R213	01/11/2018			Bond Future	9.4078	83.9328	9.4071	83.9375	(0.008)	0.0000	0.0000	32,893
2018/08/28	R213	01/11/2018	8.66	Call	Bond Future	136.5400	0.1365	132.8000	0.1328	(2.739)	0	0	0
2018/08/28	R213	01/11/2018	8.66	Put	Bond Future	5,061.4400	5.0614	5,053.0100	5.0530	(0.167)	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
2018/08/28	R213	01/11/2018	8.65	Put	Bond Future	5,124.2900	5.1243	5,115.9600	5.1160	(0.163)	0	0	0
2018/08/28	R213	01/11/2018	8.64	Call	Bond Future	125.4400	0.1254	121.8900	0.1219	(2.830)	0	0	0
2018/08/28	R213	07/02/2019	8.68	Call	Bond Future	676.5300	0.6765	672.3200	0.6723	(0.622)	0	0	0
2018/08/28	R213	07/02/2019			Bond Future	9.4872	85.5525	9.4864	85.5573	(0.008)	0.0000	0.0000	112
2018/08/28	R213	07/02/2019	8.68	Put	Bond Future	5,909.4800	5.9095	5,900.4100	5.9004	(0.153)	0	0	0
2018/08/28	R213	07/02/2019	8.69	Call	Bond Future	691.6500	0.6917	687.4000	0.6874	(0.614)	0	0	0
2018/08/28	R213	07/02/2019	8.70	Put	Bond Future	5,805.1300	5.8051	5,795.9800	5.7960	(0.158)	0	0	0
2018/08/28	R213	07/02/2019	8.69	Put	Bond Future	5,857.0800	5.8571	5,847.9700	5.8480	(0.156)	0	0	0
2018/08/28	R213	07/02/2019	8.70	Call	Bond Future	707.1500	0.7072	702.8600	0.7029	(0.607)	0	0	0
2018/08/28	R213	02/05/2019	9.49	Call	Bond Future	2,936.7800	2.9368	2,932.4400	2.9324	(0.148)	0	0	0
2018/08/28	R213	02/05/2019	9.48	Put	Bond Future	3,349.6700	3.3497	3,341.4000	3.3414	(0.247)	0	0	0
2018/08/28	R213	02/05/2019			Bond Future	9.5523	83.4271	9.5517	83.4310	(0.007)	0.0000	0.0000	0
2018/08/28	R213	02/05/2019	9.50	Call	Bond Future	2,968.9000	2.9689	2,964.5700	2.9646	(0.146)	0	0	0
2018/08/28	R213	02/05/2019	9.50	Put	Bond Future	3,290.1700	3.2902	3,281.9200	3.2819	(0.251)	0	0	0
2018/08/28	R213	02/05/2019	9.49	Put	Bond Future	3,319.6700	3.3197	3,311.4100	3.3114	(0.249)	0	0	0
2018/08/28	R213	02/05/2019	9.48	Call	Bond Future	2,905.0900	2.9051	2,900.7400	2.9007	(0.150)	0	0	0
2018/08/28	R214	01/11/2018	8.99	Put	Bond Future	5,614.1100	5.6141	5,605.2400	5.6052	(0.158)	0	0	0
2018/08/28	R214	01/11/2018	8.98	Call	Bond Future	145.0100	0.1450	140.9300	0.1409	(2.814)	0	0	0
2018/08/28	R214	01/11/2018			Bond Future	9.7379	71.9187	9.7372	71.9233	(0.007)	0.0000	0.0000	28,493
2018/08/28	R214	01/11/2018	8.99	Call	Bond Future	151.4600	0.1515	147.2700	0.1473	(2.766)	0	0	0
2018/08/28	R214	01/11/2018	8.98	Put	Bond Future	5,685.1700	5.6852	5,676.4100	5.6764	(0.154)	0	0	0
2018/08/28	R214	01/11/2018	9.00	Call	Bond Future	158.0900	0.1581	153.7900	0.1538	(2.720)	0	0	0
2018/08/28	R214	01/11/2018	9.00	Put	Bond Future	5,543.3400	5.5433	5,534.3600	5.5344	(0.162)	0	0	0
2018/08/28	R214	07/02/2019	9.05	Put	Bond Future	6,322.2500	6.3223	6,312.3700	6.3124	(0.156)	0	0	0
2018/08/28	R214	07/02/2019			Bond Future	9.8092	73.3065	9.8085	73.3113	(0.007)	0.0000	0.0000	0
2018/08/28	R214	07/02/2019	9.04	Call	Bond Future	826.2700	0.8263	821.2600	0.8213	(0.606)	0	0	0
2018/08/28	R214	07/02/2019	9.04	Put	Bond Future	6,380.5900	6.3806	6,370.7600	6.3708	(0.154)	0	0	0
2018/08/28	R214	07/02/2019	9.05	Call	Bond Future	844.5300	0.8445	839.4700	0.8395	(0.599)	0	0	0
2018/08/28	R214	07/02/2019	9.03	Call	Bond Future	808.4200	0.8084	803.4500	0.8034	(0.615)	0	0	0
2018/08/28	R214	07/02/2019	9.03	Put	Bond Future	6,439.4600	6.4395	6,429.6700	6.4297	(0.152)	0	0	0
2018/08/28	R214	02/05/2019	9.87	Call	Bond Future	3,572.2600	3.5723	3,567.1600	3.5672	(0.143)	0	0	0
2018/08/28	R214	02/05/2019	9.85	Call	Bond Future	3,502.9400	3.5029	3,497.8300	3.4978	(0.146)	0	0	0
2018/08/28	R214	02/05/2019			Bond Future	9.8673	71.2309	9.8667	71.2349	(0.006)	0.0000	0.0000	0
2018/08/28	R214	02/05/2019	9.85	Put	Bond Future	3,619.7100	3.6197	3,610.6300	3.6106	(0.251)	0	0	0
2018/08/28	R214	02/05/2019	9.87	Put	Bond Future	3,554.3000	3.5543	3,545.2300	3.5452	(0.255)	0	0	0
2018/08/28	R214	02/05/2019	9.86	Call	Bond Future	3,537.5200	3.5375	3,532.4200	3.5324	(0.144)	0	0	0
2018/08/28	R214	02/05/2019	9.86	Put	Bond Future	3,586.8700	3.5869	3,577.8000	3.5778	(0.253)	0	0	0
2018/08/28	R248	01/11/2018	9.03	Call	Bond Future	168.2200	0.1682	163.4100	0.1634	(2.859)	0	0	0
2018/08/28	R248	01/11/2018			Bond Future	9.7684	91.8062	9.7677	91.8122	(0.007)	0.0000	0.0000	97,089
2018/08/28	R248	01/11/2018	9.01	Call	Bond Future	153.2400	0.1532	148.7100	0.1487	(2.956)	0	0	0
2018/08/28	R248	01/11/2018	9.01	Put	Bond Future	7,276.3200	7.2763	7,265.7200	7.2657	(0.146)	0	0	0
2018/08/28	R248	01/11/2018	9.03	Put	Bond Future	7,091.0900	7.0911	7,080.2100	7.0802	(0.153)	0	0	0
2018/08/28	R248	01/11/2018	9.02	Call	Bond Future	160.5600	0.1606	155.8900	0.1559	(2.909)	0	0	0
2018/08/28	R248	01/11/2018	9.02	Put	Bond Future	7,183.4500	7.1835	7,172.7100	7.1727	(0.150)	0	0	0
2018/08/28	R248	07/02/2019	9.06	Put	Bond Future	8,213.9900	8.2140	8,201.6700	8.2017	(0.150)	0	0	0
2018/08/28	R248	07/02/2019			Bond Future	9.8406	93.5778	9.8399	93.5840	(0.007)	0.0000	0.0000	0

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2018/08/28	R248	07/02/2019	9.06	Call	Bond Future	972.0400	0.9720	965.9600	0.9660	(0.625)	0	0	0
2018/08/28	R248	07/02/2019	9.05	Put	Bond Future	8,291.0500	8.2911	8,278.8000	8.2788	(0.148)	0	0	0
2018/08/28	R248	07/02/2019	9.07	Call	Bond Future	994.6000	0.9946	988.4700	0.9885	(0.616)	0	0	0
2018/08/28	R248	07/02/2019	9.07	Put	Bond Future	8,137.4300	8.1374	8,125.0600	8.1251	(0.152)	0	0	0
2018/08/28	R248	07/02/2019	9.05	Call	Bond Future	949.8100	0.9498	943.8000	0.9438	(0.633)	0	0	0
2018/08/28	R248	02/05/2019	9.90	Put	Bond Future	4,456.3800	4.4564	4,444.9000	4.4449	(0.258)	0	0	0
2018/08/28	R248	02/05/2019			Bond Future	9.8994	90.6989	9.8988	90.7041	(0.006)	0.0000	0.0000	0
2018/08/28	R248	02/05/2019	9.90	Call	Bond Future	4,461.6100	4.4616	4,455.3600	4.4554	(0.140)	0	0	0
2018/08/28	R248	02/05/2019	9.91	Call	Bond Future	4,506.0600	4.5061	4,499.8300	4.4998	(0.138)	0	0	0
2018/08/28	R248	02/05/2019	9.89	Put	Bond Future	4,497.9400	4.4979	4,486.4600	4.4865	(0.255)	0	0	0
2018/08/28	R248	02/05/2019	9.91	Put	Bond Future	4,415.1500	4.4151	4,403.6900	4.4037	(0.260)	0	0	0
2018/08/28	R248	02/05/2019	9.89	Call	Bond Future	4,417.3400	4.4173	4,411.0900	4.4111	(0.141)	0	0	0

Total

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