



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/09/2018 TO 19/09/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	2025	01/11/2018			Bond Future	132.5207	132.5207	132.5638	132.5638	0.033	0.0000	0.0000	365
2018/09/19	2025	07/02/2019			Bond Future	133.6873	133.6873	133.7314	133.7314	0.033	0.0000	0.0000	0
2018/09/19	2025	02/05/2019			Bond Future	135.9306	135.9306	135.9767	135.9767	0.034	0.0000	0.0000	0
2018/09/19	2029	01/11/2018			Bond Future	100.3989	100.3989	100.3086	100.3086	(0.090)	0.0000	0.0000	2,938
2018/09/19	2029	07/02/2019			Bond Future	102.3542	102.3542	102.2623	102.2623	(0.090)	0.0000	0.0000	0
2018/09/19	2029	02/05/2019			Bond Future	102.9992	102.9992	102.9068	102.9068	(0.090)	0.0000	0.0000	0
2018/09/19	2030	01/11/2018	8.60	Call	Bond Future	9.2900	0.0093	18.5200	0.0185	99.354	0	0	0
2018/09/19	2030	01/11/2018	8.58	Put	Bond Future	6,991.1700	6.9912	6,337.6300	6.3376	(9.348)	0	0	0
2018/09/19	2030	01/11/2018	9.60	Put	Bond Future	1,374.1000	1.3741	1,024.7700	1.0248	(25.422)	0	0	0
2018/09/19	2030	01/11/2018			Bond Future	9.6408	90.9973	9.5356	91.6590	(1.092)	0.0000	0.0000	54,904
2018/09/19	2030	01/11/2018	8.60	Put	Bond Future	6,854.0000	6.8540	6,201.4800	6.2015	(9.520)	0	0	0
2018/09/19	2030	01/11/2018	8.58	Call	Bond Future	8.1100	0.0081	16.3200	0.0163	101.233	0	0	0
2018/09/19	2030	01/11/2018	8.90	Put	Bond Future	4,861.3900	4.8614	4,239.4800	4.2395	(12.793)	0	0	0
2018/09/19	2030	01/11/2018	8.90	Call	Bond Future	60.1300	0.0601	99.9700	0.1000	66.256	0	0	0
2018/09/19	2030	01/11/2018	8.59	Put	Bond Future	6,922.5300	6.9225	6,269.4900	6.2695	(9.434)	0	0	0
2018/09/19	2030	01/11/2018	9.60	Call	Bond Future	1,118.1800	1.1182	1,430.6000	1.4306	27.940	0	0	0
2018/09/19	2030	01/11/2018	8.59	Call	Bond Future	8.6800	0.0087	17.3900	0.0174	100.346	0	0	0
2018/09/19	2030	07/02/2019	8.62	Call	Bond Future	245.1500	0.2452	304.6600	0.3047	24.275	0	0	0
2018/09/19	2030	07/02/2019			Bond Future	9.7318	88.7405	9.6223	89.4149	(1.126)	0.0000	0.0000	167
2018/09/19	2030	07/02/2019	8.62	Put	Bond Future	7,422.5900	7.4226	6,807.7000	6.8077	(8.284)	0	0	0
2018/09/19	2030	07/02/2019	8.63	Call	Bond Future	251.3600	0.2514	312.1900	0.3122	24.200	0	0	0
2018/09/19	2030	07/02/2019	8.90	Call	Bond Future	502.7500	0.5027	609.7600	0.6098	21.285	0	0	1,920
2018/09/19	2030	07/02/2019	8.63	Put	Bond Future	7,360.8400	7.3608	6,747.2700	6.7473	(8.336)	0	0	0
2018/09/19	2030	07/02/2019	8.64	Call	Bond Future	257.7000	0.2577	319.8700	0.3199	24.125	0	0	0
2018/09/19	2030	07/02/2019	8.64	Put	Bond Future	7,299.2700	7.2993	6,687.0400	6.6870	(8.388)	0	0	0
2018/09/19	2030	07/02/2019	9.60	Put	Bond Future	2,771.8900	2.7719	2,386.0700	2.3861	(13.919)	0	0	0
2018/09/19	2030	07/02/2019	9.60	Call	Bond Future	1,959.6000	1.9596	2,248.1800	2.2482	14.726	0	0	1,920
2018/09/19	2030	07/02/2019	8.90	Put	Bond Future	5,801.2200	5.8012	5,233.8300	5.2338	(9.781)	0	0	0
2018/09/19	2030	07/02/2019	9.40	Put	Bond Future	3,490.3900	3.4904	3,048.7800	3.0488	(12.652)	0	0	0
2018/09/19	2030	07/02/2019	9.40	Call	Bond Future	1,426.2900	1.4263	1,659.0800	1.6591	16.321	0	0	0
2018/09/19	2030	07/02/2019	8.70	Put	Bond Future	6,934.0400	6.9340	6,330.3100	6.3303	(8.707)	0	0	0
2018/09/19	2030	07/02/2019	8.70	Call	Bond Future	298.5300	0.2985	369.2000	0.3692	23.673	0	0	0
2018/09/19	2030	02/05/2019	9.41	Call	Bond Future	1,805.0900	1.8051	2,059.8100	2.0598	14.111	0	0	0
2018/09/19	2030	02/05/2019			Bond Future	9.8155	90.2139	9.7019	90.9004	(1.157)	0.0000	0.0000	0
2018/09/19	2030	02/05/2019	9.39	Call	Bond Future	1,755.7500	1.7557	2,005.8500	2.0059	14.245	0	0	0
2018/09/19	2030	02/05/2019	9.39	Put	Bond Future	4,365.3300	4.3653	3,928.9000	3.9289	(9.998)	0	0	0
2018/09/19	2030	02/05/2019	9.41	Put	Bond Future	4,289.7000	4.2897	3,857.8900	3.8579	(10.066)	0	0	0
2018/09/19	2030	02/05/2019	9.40	Call	Bond Future	1,780.3200	1.7803	2,032.7300	2.0327	14.178	0	0	0
2018/09/19	2030	02/05/2019	9.40	Put	Bond Future	4,327.3900	4.3274	3,893.2700	3.8933	(10.032)	0	0	0

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2018/09/19	2032	01/11/2018	8.77	Put	Bond Future	7,600.0200	7.6000	6,931.0800	6.9311	(8.802)	0	0	0
2018/09/19	2032	01/11/2018			Bond Future	9.8317	89.1817	9.7316	89.8606	(1.018)	0.0000	0.0000	40,844
2018/09/19	2032	01/11/2018	8.76	Call	Bond Future	8.6100	0.0086	18.0600	0.0181	109.756	0	0	0
2018/09/19	2032	01/11/2018	8.76	Put	Bond Future	7,675.1300	7.6751	7,005.7000	7.0057	(8.722)	0	0	0
2018/09/19	2032	01/11/2018	8.77	Call	Bond Future	9.2700	0.0093	19.2100	0.0192	107.228	0	0	0
2018/09/19	2032	01/11/2018	8.75	Call	Bond Future	8.0000	0.0080	16.9600	0.0170	112.000	0	0	0
2018/09/19	2032	01/11/2018	8.75	Put	Bond Future	7,750.3700	7.7504	7,080.4500	7.0804	(8.644)	0	0	0
2018/09/19	2032	07/02/2019	8.81	Call	Bond Future	291.8900	0.2919	338.3700	0.3384	15.924	0	0	0
2018/09/19	2032	07/02/2019	8.80	Put	Bond Future	8,195.7800	8.1958	7,549.2300	7.5492	(7.889)	0	0	0
2018/09/19	2032	07/02/2019			Bond Future	9.9243	90.8994	9.8204	91.5913	(1.047)	0.0000	0.0000	456
2018/09/19	2032	07/02/2019	8.82	Call	Bond Future	299.0500	0.2991	346.6500	0.3466	15.917	0	0	0
2018/09/19	2032	07/02/2019	8.82	Put	Bond Future	8,060.7200	8.0607	7,416.4000	7.4164	(7.993)	0	0	0
2018/09/19	2032	07/02/2019	8.81	Put	Bond Future	8,128.1400	8.1281	7,482.7000	7.4827	(7.941)	0	0	0
2018/09/19	2032	07/02/2019	8.80	Call	Bond Future	284.8700	0.2849	330.2400	0.3302	15.927	0	0	0
2018/09/19	2032	02/05/2019	9.62	Put	Bond Future	4,637.5600	4.6376	4,166.1500	4.1662	(10.165)	0	0	0
2018/09/19	2032	02/05/2019	9.61	Call	Bond Future	2,048.7500	2.0488	2,278.7600	2.2788	11.227	0	0	0
2018/09/19	2032	02/05/2019			Bond Future	10.0053	88.2537	9.8978	88.9579	(1.074)	0.0000	0.0000	0
2018/09/19	2032	02/05/2019	9.62	Call	Bond Future	2,075.5900	2.0756	2,308.4000	2.3084	11.217	0	0	0
2018/09/19	2032	02/05/2019	9.61	Put	Bond Future	4,678.6100	4.6786	4,204.4000	4.2044	(10.136)	0	0	0
2018/09/19	2032	02/05/2019	9.63	Call	Bond Future	2,102.6200	2.1026	2,338.2500	2.3382	11.206	0	0	0
2018/09/19	2032	02/05/2019	9.63	Put	Bond Future	4,596.7800	4.5968	4,128.1900	4.1282	(10.194)	0	0	0
2018/09/19	2033	01/11/2018			Bond Future	102.7158	102.7158	102.7210	102.7210	0.005	0.0000	0.0000	6,373
2018/09/19	2033	07/02/2019			Bond Future	104.7163	104.7163	104.7217	104.7217	0.005	0.0000	0.0000	0
2018/09/19	2033	02/05/2019			Bond Future	105.3288	105.3288	105.3354	105.3354	0.006	0.0000	0.0000	0
2018/09/19	2037	01/11/2018	9.03	Call	Bond Future	15.7500	0.0157	33.0200	0.0330	109.651	0	0	0
2018/09/19	2037	01/11/2018			Bond Future	10.0292	89.5507	9.9192	90.3793	(1.097)	0.0000	0.0000	52,674
2018/09/19	2037	01/11/2018	9.01	Call	Bond Future	13.6600	0.0137	29.2800	0.0293	114.348	0	0	0
2018/09/19	2037	01/11/2018	9.01	Put	Bond Future	8,177.7400	8.1777	7,364.7600	7.3648	(9.941)	0	0	0
2018/09/19	2037	01/11/2018	9.03	Put	Bond Future	8,008.6300	8.0086	7,197.3000	7.1973	(10.131)	0	0	0
2018/09/19	2037	01/11/2018	9.02	Call	Bond Future	14.6700	0.0147	31.0900	0.0311	111.929	0	0	0
2018/09/19	2037	01/11/2018	9.02	Put	Bond Future	8,093.0900	8.0931	7,280.9100	7.2809	(10.035)	0	0	0
2018/09/19	2037	07/02/2019	9.06	Put	Bond Future	8,728.0800	8.7281	7,953.2100	7.9532	(8.878)	0	0	0
2018/09/19	2037	07/02/2019	9.05	Call	Bond Future	379.7100	0.3797	447.5400	0.4475	17.864	0	0	0
2018/09/19	2037	07/02/2019			Bond Future	10.1157	87.0156	10.0018	87.8600	(1.126)	0.0000	0.0000	1,188
2018/09/19	2037	07/02/2019	9.06	Call	Bond Future	390.7300	0.3907	460.3600	0.4604	17.820	0	0	0
2018/09/19	2037	07/02/2019	9.05	Put	Bond Future	8,801.7700	8.8018	8,025.1000	8.0251	(8.824)	0	0	0
2018/09/19	2037	07/02/2019	9.07	Call	Bond Future	401.8600	0.4019	473.3000	0.4733	17.777	0	0	0
2018/09/19	2037	07/02/2019	9.07	Put	Bond Future	8,654.6200	8.6546	7,881.5600	7.8816	(8.932)	0	0	0
2018/09/19	2037	02/05/2019	9.81	Put	Bond Future	5,180.2000	5.1802	4,609.6000	4.6096	(11.015)	0	0	0
2018/09/19	2037	02/05/2019			Bond Future	10.1939	88.4602	10.0765	89.3195	(1.152)	0.0000	0.0000	0
2018/09/19	2037	02/05/2019	9.80	Call	Bond Future	2,291.8000	2.2918	2,577.4600	2.5775	12.464	0	0	0
2018/09/19	2037	02/05/2019	9.80	Put	Bond Future	5,226.2900	5.2263	4,652.6200	4.6526	(10.977)	0	0	0
2018/09/19	2037	02/05/2019	9.81	Call	Bond Future	2,322.0800	2.3221	2,610.8100	2.6108	12.434	0	0	0
2018/09/19	2037	02/05/2019	9.79	Call	Bond Future	2,262.0100	2.2620	2,544.3300	2.5443	12.481	0	0	0
2018/09/19	2037	02/05/2019	9.79	Put	Bond Future	5,272.9700	5.2730	4,695.9600	4.6960	(10.943)	0	0	0

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2018/09/19	2038	01/11/2018			Bond Future	122.7607	122.7607	122.9535	122.9535	0.157	0.0000	0.0000	9,904
2018/09/19	2038	07/02/2019			Bond Future	123.5605	123.5605	123.7571	123.7571	0.159	0.0000	0.0000	0
2018/09/19	2038	02/05/2019			Bond Future	125.6337	125.6337	125.8349	125.8349	0.160	0.0000	0.0000	0
2018/09/19	2040	01/11/2018	9.09	Put	Bond Future	8,796.3000	8.7963	8,006.1500	8.0062	(8.983)	0	0	0
2018/09/19	2040	01/11/2018	9.80	Call	Bond Future	686.2100	0.6862	907.5900	0.9076	32.261	0	0	1,770
2018/09/19	2040	01/11/2018	10.00	Put	Bond Future	2,149.9700	2.1500	1,689.4000	1.6894	(21.422)	0	0	0
2018/09/19	2040	01/11/2018			Bond Future	10.1090	92.7500	10.0092	93.5541	(0.987)	0.0000	0.0000	25,862
2018/09/19	2040	01/11/2018	9.08	Call	Bond Future	13.5700	0.0136	26.8100	0.0268	97.568	0	0	0
2018/09/19	2040	01/11/2018	9.08	Put	Bond Future	8,888.1000	8.8881	8,097.2500	8.0973	(8.898)	0	0	0
2018/09/19	2040	01/11/2018	9.20	Put	Bond Future	7,800.7100	7.8007	7,020.3800	7.0204	(10.003)	0	0	0
2018/09/19	2040	01/11/2018	9.20	Call	Bond Future	31.1100	0.0311	54.8700	0.0549	76.374	0	0	3,940
2018/09/19	2040	01/11/2018	9.80	Put	Bond Future	3,213.4000	3.2134	2,630.6900	2.6307	(18.134)	0	0	0
2018/09/19	2040	01/11/2018	9.60	Put	Bond Future	0.0000	0.0000	3,849.9300	3.8499	100.000	0	0	0
2018/09/19	2040	01/11/2018	9.60	Call	Bond Future	0.0000	0.0000	430.0500	0.4301	100.000	0	0	0
2018/09/19	2040	01/11/2018	9.09	Call	Bond Future	14.5900	0.0146	28.5300	0.0285	95.545	0	0	0
2018/09/19	2040	01/11/2018	9.10	Put	Bond Future	8,704.7000	8.7047	7,915.2800	7.9153	(9.069)	0	0	0
2018/09/19	2040	01/11/2018	10.00	Call	Bond Future	1,271.1900	1.2712	1,614.7100	1.6147	27.023	0	0	3,940
2018/09/19	2040	01/11/2018	9.07	Call	Bond Future	12.6100	0.0126	25.1800	0.0252	99.683	0	0	0
2018/09/19	2040	01/11/2018	9.07	Put	Bond Future	8,980.1100	8.9801	8,188.5900	8.1886	(8.814)	0	0	0
2018/09/19	2040	01/11/2018	9.10	Call	Bond Future	15.6800	0.0157	30.3500	0.0304	93.559	0	0	2,950
2018/09/19	2040	01/11/2018	8.50	Put	Bond Future	14,501.5000	14.5015	13,697.6200	13.6976	(5.543)	0	0	0
2018/09/19	2040	01/11/2018	8.50	Call	Bond Future	0.1000	0.0001	0.3100	0.0003	210.000	0	0	2,950
2018/09/19	2040	07/02/2019	9.13	Call	Bond Future	391.3800	0.3914	449.6100	0.4496	14.878	0	0	0
2018/09/19	2040	07/02/2019	9.11	Put	Bond Future	9,618.3100	9.6183	8,854.2300	8.8542	(7.944)	0	0	0
2018/09/19	2040	07/02/2019			Bond Future	10.1952	90.0258	10.0919	90.8453	(1.013)	0.0000	0.0000	100
2018/09/19	2040	07/02/2019	9.13	Put	Bond Future	9,452.9300	9.4529	8,691.6500	8.6916	(8.053)	0	0	0
2018/09/19	2040	07/02/2019	9.11	Call	Bond Future	372.8800	0.3729	428.3100	0.4283	14.865	0	0	0
2018/09/19	2040	07/02/2019	9.12	Put	Bond Future	9,535.4600	9.5355	8,772.7700	8.7728	(7.998)	0	0	0
2018/09/19	2040	07/02/2019	9.12	Call	Bond Future	382.0400	0.3820	438.8600	0.4389	14.873	0	0	0
2018/09/19	2040	02/05/2019	9.89	Call	Bond Future	2,510.6800	2.5107	2,788.8900	2.7889	11.081	0	0	0
2018/09/19	2040	02/05/2019	9.88	Put	Bond Future	5,616.5400	5.6165	5,057.5100	5.0575	(9.953)	0	0	0
2018/09/19	2040	02/05/2019			Bond Future	10.2729	91.5204	10.1663	92.3544	(1.037)	0.0000	0.0000	0
2018/09/19	2040	02/05/2019	9.90	Call	Bond Future	2,543.3300	2.5433	2,824.8200	2.8248	11.068	0	0	0
2018/09/19	2040	02/05/2019	9.90	Put	Bond Future	5,517.6000	5.5176	4,965.1100	4.9651	(10.013)	0	0	0
2018/09/19	2040	02/05/2019	9.89	Put	Bond Future	5,566.9000	5.5669	5,011.1300	5.0111	(9.983)	0	0	0
2018/09/19	2040	02/05/2019	9.88	Call	Bond Future	2,478.2500	2.4782	2,753.2000	2.7532	11.095	0	0	0
2018/09/19	2044	01/11/2018	9.12	Call	Bond Future	13.4600	0.0135	27.6500	0.0277	105.423	0	0	0
2018/09/19	2044	01/11/2018			Bond Future	10.1428	89.7022	10.0431	90.5139	(0.983)	0.0000	0.0000	38,111
2018/09/19	2044	01/11/2018	9.12	Put	Bond Future	8,987.5300	8.9875	8,190.0600	8.1901	(8.873)	0	0	0
2018/09/19	2044	01/11/2018	9.13	Call	Bond Future	14.4100	0.0144	29.4400	0.0294	104.303	0	0	0
2018/09/19	2044	01/11/2018	9.14	Put	Bond Future	8,799.4500	8.7995	8,003.6900	8.0037	(9.043)	0	0	0
2018/09/19	2044	01/11/2018	9.13	Put	Bond Future	8,893.3800	8.8934	8,096.7500	8.0967	(8.958)	0	0	0
2018/09/19	2044	01/11/2018	9.14	Call	Bond Future	15.4200	0.0154	31.3200	0.0313	103.113	0	0	0
2018/09/19	2044	07/02/2019	9.18	Put	Bond Future	9,465.3600	9.4654	8,699.9000	8.6999	(8.087)	0	0	0
2018/09/19	2044	07/02/2019			Bond Future	10.2262	87.0446	10.1231	87.8718	(1.008)	0.0000	0.0000	108
2018/09/19	2044	07/02/2019	9.17	Call	Bond Future	402.0100	0.4020	462.2800	0.4623	14.992	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
2018/09/19	2044	07/02/2019	9.17	Put	Bond Future	9,549.5900	9.5496	8,782.6400	8.7826	(8.031)	0	0	0
2018/09/19	2044	07/02/2019	9.18	Call	Bond Future	411.8400	0.4118	473.6000	0.4736	14.996	0	0	0
2018/09/19	2044	07/02/2019	9.16	Call	Bond Future	392.3600	0.3924	451.1700	0.4512	14.989	0	0	0
2018/09/19	2044	07/02/2019	9.16	Put	Bond Future	9,634.1500	9.6341	8,865.7400	8.8657	(7.976)	0	0	0
2018/09/19	2044	02/05/2019	9.90	Call	Bond Future	2,496.0500	2.4960	2,770.3400	2.7703	10.989	0	0	0
2018/09/19	2044	02/05/2019			Bond Future	10.3012	88.4897	10.1950	89.3316	(1.032)	0.0000	0.0000	0
2018/09/19	2044	02/05/2019	9.90	Put	Bond Future	5,748.5800	5.7486	5,181.0000	5.1810	(9.873)	0	0	0
2018/09/19	2044	02/05/2019	9.91	Call	Bond Future	2,528.8800	2.5289	2,806.4400	2.8064	10.976	0	0	0
2018/09/19	2044	02/05/2019	9.92	Put	Bond Future	5,647.2100	5.6472	5,086.1700	5.0862	(9.935)	0	0	0
2018/09/19	2044	02/05/2019	9.91	Put	Bond Future	5,697.8400	5.6978	5,133.5300	5.1335	(9.904)	0	0	0
2018/09/19	2044	02/05/2019	9.92	Call	Bond Future	2,561.6800	2.5617	2,842.5100	2.8425	10.963	0	0	0
2018/09/19	2046	01/11/2018			Bond Future	116.5776	116.5776	116.8081	116.8081	0.198	0.0000	0.0000	12,067
2018/09/19	2046	07/02/2019			Bond Future	118.8482	118.8482	119.0831	119.0831	0.198	0.0000	0.0000	0
2018/09/19	2046	02/05/2019			Bond Future	119.1572	119.1572	119.3974	119.3974	0.202	0.0000	0.0000	0
2018/09/19	2050	01/11/2018			Bond Future	122.3090	122.3090	122.5732	122.5732	0.216	0.0000	0.0000	9,987
2018/09/19	2050	07/02/2019			Bond Future	122.9198	122.9198	123.1891	123.1891	0.219	0.0000	0.0000	0
2018/09/19	2050	02/05/2019			Bond Future	124.9823	124.9823	125.2574	125.2574	0.220	0.0000	0.0000	0
2018/09/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	AL37	01/11/2018			Index Future	585.9660	585.9660	588.0240	588.0240	0.351	0.0000	0.0000	0
2018/09/19	AL37	07/02/2019			Index Future	597.2540	597.2540	599.3490	599.3490	0.351	0.0000	0.0000	0
2018/09/19	AL37	02/05/2019			Index Future	607.1740	607.1740	609.3080	609.3080	0.351	0.0000	0.0000	0
2018/09/19	AL7T	01/11/2018			Index Future	676.5190	676.5190	680.6770	680.6770	0.615	0.0000	0.0000	0
2018/09/19	AL7T	07/02/2019			Index Future	689.5510	689.5510	693.7860	693.7860	0.614	0.0000	0.0000	0
2018/09/19	AL7T	02/05/2019			Index Future	701.0050	701.0050	705.3150	705.3150	0.615	0.0000	0.0000	0
2018/09/19	ALBI	01/11/2018			Index Future	611.2440	611.2440	615.5560	615.5560	0.705	0.0000	0.0000	865
2018/09/19	ALBI	07/02/2019			Index Future	623.0180	623.0180	627.4100	627.4100	0.705	0.0000	0.0000	57
2018/09/19	ALBI	02/05/2019			Index Future	633.3670	633.3670	637.8360	637.8360	0.706	0.0000	0.0000	0
2018/09/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/19	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/19	ES33	01/11/2018			Bond Future	11.2543		74.2558	11.1470	74.8692	(0.953)	0.0000	0.0000	9,466
2018/09/19	ES33	07/02/2019			Bond Future	11.3975		75.6861	11.2859	76.3112	(0.979)	0.0000	0.0000	0
2018/09/19	ES33	02/05/2019			Bond Future	11.5198		73.1535	11.4043	73.7897	(1.003)	0.0000	0.0000	0
2018/09/19	ES42	01/11/2018			Bond Future	11.4929		76.1231	11.3907	76.7809	(0.889)	0.0000	0.0000	7,957
2018/09/19	ES42	07/02/2019			Bond Future	11.6288		77.5891	11.5225	78.2595	(0.914)	0.0000	0.0000	0
2018/09/19	ES42	02/05/2019			Bond Future	11.7505		74.6175	11.6404	75.2997	(0.937)	0.0000	0.0000	0
2018/09/19	GOVI	01/11/2018	653.50	Put	GOVI	480,640.0000		48.0640	434,670.0000	43.4670	(9.564)	0	0	0
2018/09/19	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	GOVI	01/11/2018			GOVI	605.4360		605.4360	610.0330	610.0330	0.759	0.0000	0.0000	463
2018/09/19	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	GOVI	01/11/2018	653.49	Put	GOVI	480,540.0000		48.0540	434,570.0000	43.4570	(9.566)	0	0	0
2018/09/19	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	GOVI	01/11/2018	653.51	Put	GOVI	480,740.0000		48.0740	434,770.0000	43.4770	(9.562)	0	0	0
2018/09/19	GOVI	07/02/2019	666.53	Put	GOVI	494,310.0000		49.4310	447,490.0000	44.7490	(9.472)	0	0	0
2018/09/19	GOVI	07/02/2019			GOVI	617.0990		617.0990	621.7810	621.7810	0.759	0.0000	0.0000	0
2018/09/19	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	GOVI	07/02/2019	666.52	Put	GOVI	494,210.0000		49.4210	447,390.0000	44.7390	(9.474)	0	0	0
2018/09/19	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	GOVI	07/02/2019	666.51	Put	GOVI	494,110.0000		49.4110	447,290.0000	44.7290	(9.476)	0	0	0
2018/09/19	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	GOVI	02/05/2019	647.88	Put	GOVI	205,310.0000		20.5310	157,670.0000	15.7670	(23.204)	0	0	0
2018/09/19	GOVI	02/05/2019	647.86	Put	GOVI	205,110.0000		20.5110	157,470.0000	15.7470	(23.227)	0	0	0
2018/09/19	GOVI	02/05/2019			GOVI	627.3490		627.3490	632.1130	632.1130	0.759	0.0000	0.0000	0
2018/09/19	GOVI	02/05/2019	647.87	Put	GOVI	205,210.0000		20.5210	157,570.0000	15.7570	(23.215)	0	0	0
2018/09/19	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/19	IGOV	01/11/2018			Index Future	253.3900		253.3900	253.5240	253.5240	0.053	0.0000	0.0000	746
2018/09/19	IGOV	07/02/2019			Index Future	258.3260		258.3260	258.4620	258.4620	0.053	0.0000	0.0000	0
2018/09/19	IGOV	02/05/2019			Index Future	262.6620		262.6620	262.8010	262.8010	0.053	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/19	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/19	IS01	20/12/2018			Interest Rate Swap	102.2500	102.2500	102.2500	102.2500	0.000	0.0000	0.0000	0
2018/09/19	IS01	22/03/2019			Interest Rate Swap	99.6500	99.6500	99.6200	99.6200	(0.030)	0.0000	0.0000	0
2018/09/19	IS01	20/06/2019			Interest Rate Swap	102.1500	102.1500	102.0900	102.0900	(0.059)	0.0000	0.0000	0
2018/09/19	IS01	19/09/2019			Interest Rate Swap	100.1500	100.1500	100.0700	100.0700	(0.080)	0.0000	0.0000	0
2018/09/19	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/19	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/09/19	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3400	99.3400	(0.030)	0.0000	0.0000	0
2018/09/19	IS02	21/06/2019			Interest Rate Swap	99.8900	99.8900	99.8300	99.8300	(0.060)	0.0000	0.0000	0
2018/09/19	IS02	20/09/2019			Interest Rate Swap	102.1500	102.1500	102.0700	102.0700	(0.078)	0.0000	0.0000	0
2018/09/19	IS02	20/12/2019			Interest Rate Swap	103.2600	103.2600	103.1500	103.1500	(0.107)	0.0000	0.0000	0
2018/09/19	IS02	23/03/2020			Interest Rate Swap	99.4700	99.4700	99.3300	99.3300	(0.141)	0.0000	0.0000	0
2018/09/19	IS02	22/06/2020			Interest Rate Swap	103.2000	103.2000	103.0400	103.0400	(0.155)	0.0000	0.0000	0
2018/09/19	IS02	21/09/2020			Interest Rate Swap	100.3900	100.3900	100.1900	100.1900	(0.199)	0.0000	0.0000	0
2018/09/19	IS05	17/12/2020			Interest Rate Swap	97.3700	97.3700	97.1500	97.1500	(0.226)	0.0000	0.0000	0
2018/09/19	IS05	16/03/2021			Interest Rate Swap	96.7400	96.7400	96.4900	96.4900	(0.258)	0.0000	0.0000	0
2018/09/19	IS05	15/06/2021			Interest Rate Swap	96.0700	96.0700	95.8000	95.8000	(0.281)	0.0000	0.0000	0
2018/09/19	IS05	21/09/2021			Interest Rate Swap	96.4000	96.4000	96.1000	96.1000	(0.311)	0.0000	0.0000	0
2018/09/19	IS05	21/12/2021			Interest Rate Swap	98.7200	98.7200	98.3800	98.3800	(0.344)	0.0000	0.0000	51
2018/09/19	IS05	15/03/2022			Interest Rate Swap	98.9600	98.9600	98.5900	98.5900	(0.374)	0.0000	0.0000	0
2018/09/19	IS05	21/06/2022			Interest Rate Swap	100.2900	100.2900	99.8800	99.8800	(0.409)	0.0000	0.0000	0
2018/09/19	IS05	20/09/2022			Interest Rate Swap	104.3000	104.3000	103.8700	103.8700	(0.412)	0.0000	0.0000	0
2018/09/19	IS05	20/12/2022			Interest Rate Swap	105.6600	105.6600	105.2000	105.2000	(0.435)	0.0000	0.0000	0
2018/09/19	IS05	22/03/2023			Interest Rate Swap	99.2200	99.2200	98.7300	98.7300	(0.494)	0.0000	0.0000	0
2018/09/19	IS05	20/06/2023			Interest Rate Swap	105.3100	105.3100	104.8100	104.8100	(0.475)	0.0000	0.0000	0
2018/09/19	IS05	19/09/2023			Interest Rate Swap	100.9600	100.9600	100.4300	100.4300	(0.525)	0.0000	0.0000	0
2018/09/19	IS10	17/12/2025			Interest Rate Swap	98.4400	98.4400	97.7900	97.7900	(0.660)	0.0000	0.0000	0
2018/09/19	IS10	16/03/2026			Interest Rate Swap	95.5900	95.5900	94.9000	94.9000	(0.722)	0.0000	0.0000	0
2018/09/19	IS10	15/06/2026			Interest Rate Swap	94.4500	94.4500	93.7400	93.7400	(0.752)	0.0000	0.0000	0
2018/09/19	IS10	21/09/2026			Interest Rate Swap	96.6700	96.6700	95.9500	95.9500	(0.745)	0.0000	0.0000	0
2018/09/19	IS10	21/12/2026			Interest Rate Swap	100.4600	100.4600	99.7400	99.7400	(0.717)	0.0000	0.0000	0
2018/09/19	IS10	15/03/2027			Interest Rate Swap	99.1100	99.1100	98.3800	98.3800	(0.737)	0.0000	0.0000	0
2018/09/19	IS10	21/06/2027			Interest Rate Swap	101.2100	101.2100	100.4800	100.4800	(0.721)	0.0000	0.0000	0
2018/09/19	IS10	20/09/2027			Interest Rate Swap	106.6300	106.6300	105.8900	105.8900	(0.694)	0.0000	0.0000	0
2018/09/19	IS10	20/12/2027			Interest Rate Swap	107.0300	107.0300	106.2800	106.2800	(0.701)	0.0000	0.0000	0
2018/09/19	IS10	22/03/2028			Interest Rate Swap	100.7400	100.7400	99.9500	99.9500	(0.784)	0.0000	0.0000	0
2018/09/19	IS10	20/06/2028			Interest Rate Swap	107.8200	107.8200	107.0300	107.0300	(0.733)	0.0000	0.0000	0
2018/09/19	IS10	19/09/2028			Interest Rate Swap	101.5700	101.5700	100.7400	100.7400	(0.817)	0.0000	0.0000	0
2018/09/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/19	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/19	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/19	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/19	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/19	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/19	R023	01/11/2018	10.58	Call	Bond Future	6,243.1700	6.2432	6,599.4600	6.5995	5.707	0	0	0
2018/09/19	R023	01/11/2018	10.57	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2018/09/19	R023	01/11/2018			Bond Future	8.7023	98.0493	8.5997	98.4056	(1.180)	0.0000	0.0000	38,252
2018/09/19	R023	01/11/2018	10.59	Call	Bond Future	6,275.0700	6.2751	6,631.3500	6.6313	5.678	0	0	0
2018/09/19	R023	01/11/2018	10.59	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2018/09/19	R023	01/11/2018	10.58	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2018/09/19	R023	01/11/2018	10.57	Call	Bond Future	6,211.2700	6.2113	6,567.5500	6.5675	5.736	0	0	0
2018/09/19	R023	07/02/2019	10.59	Call	Bond Future	5,627.3400	5.6273	5,972.0600	5.9721	6.126	0	0	0
2018/09/19	R023	07/02/2019			Bond Future	8.8241	99.9378	8.7132	100.3009	(1.257)	0.0000	0.0000	0
2018/09/19	R023	07/02/2019	10.57	Call	Bond Future	5,569.5600	5.5696	5,913.5500	5.9136	6.176	0	0	0
2018/09/19	R023	07/02/2019	10.57	Put	Bond Future	66.7700	0.0668	47.6400	0.0476	(28.651)	0	0	0
2018/09/19	R023	07/02/2019	10.59	Put	Bond Future	63.7800	0.0638	45.3800	0.0454	(28.849)	0	0	0
2018/09/19	R023	07/02/2019	10.58	Call	Bond Future	5,598.4400	5.5984	5,942.8000	5.9428	6.151	0	0	0
2018/09/19	R023	07/02/2019	10.58	Put	Bond Future	65.2600	0.0653	46.5000	0.0465	(28.747)	0	0	0
2018/09/19	R023	02/05/2019	8.45	Call	Bond Future	659.7700	0.6598	718.2100	0.7182	8.858	0	0	0
2018/09/19	R023	02/05/2019	8.44	Put	Bond Future	2,178.8100	2.1788	1,866.4700	1.8665	(14.335)	0	0	0
2018/09/19	R023	02/05/2019			Bond Future	8.9290	97.6701	8.8100	98.0402	(1.333)	0.0000	0.0000	0
2018/09/19	R023	02/05/2019	8.46	Call	Bond Future	672.7900	0.6728	731.8700	0.7319	8.781	0	0	0
2018/09/19	R023	02/05/2019	8.46	Put	Bond Future	2,141.4600	2.1415	1,830.4100	1.8304	(14.525)	0	0	0
2018/09/19	R023	02/05/2019	8.45	Put	Bond Future	2,160.0600	2.1601	1,848.3700	1.8484	(14.430)	0	0	0
2018/09/19	R023	02/05/2019	8.44	Call	Bond Future	646.9000	0.6469	704.6900	0.7047	8.933	0	0	0
2018/09/19	R035	01/11/2018	8.93	Call	Bond Future	12.5000	0.0125	27.1300	0.0271	117.040	0	0	0
2018/09/19	R035	01/11/2018	8.92	Put	Bond Future	8,272.4200	8.2724	7,457.0500	7.4571	(9.856)	0	0	0
2018/09/19	R035	01/11/2018			Bond Future	9.9571	92.9764	9.8468	93.8055	(1.108)	0.0000	0.0000	73,872
2018/09/19	R035	01/11/2018	8.94	Call	Bond Future	13.3700	0.0134	28.8400	0.0288	115.707	0	0	0
2018/09/19	R035	01/11/2018	8.94	Put	Bond Future	8,104.5200	8.1045	7,290.8000	7.2908	(10.040)	0	0	0
2018/09/19	R035	01/11/2018	8.93	Put	Bond Future	8,188.3900	8.1884	7,373.8300	7.3738	(9.948)	0	0	0
2018/09/19	R035	01/11/2018	8.92	Call	Bond Future	11.6900	0.0117	25.5100	0.0255	118.221	0	0	0
2018/09/19	R035	07/02/2019	8.98	Call	Bond Future	357.8300	0.3578	422.1700	0.4222	17.981	0	0	0
2018/09/19	R035	07/02/2019			Bond Future	10.0503	94.7672	9.9359	95.6123	(1.138)	0.0000	0.0000	298
2018/09/19	R035	07/02/2019	8.96	Call	Bond Future	340.9700	0.3410	402.3400	0.4023	17.999	0	0	0
2018/09/19	R035	07/02/2019	8.96	Put	Bond Future	8,894.9600	8.8950	8,111.2100	8.1112	(8.811)	0	0	0
2018/09/19	R035	07/02/2019	8.98	Put	Bond Future	8,744.3700	8.7444	7,963.5900	7.9636	(8.929)	0	0	0
2018/09/19	R035	07/02/2019	8.97	Call	Bond Future	349.3200	0.3493	412.1600	0.4122	17.989	0	0	0
2018/09/19	R035	07/02/2019	8.97	Put	Bond Future	8,819.5300	8.8195	8,037.2500	8.0373	(8.870)	0	0	0
2018/09/19	R035	02/05/2019	9.74	Put	Bond Future	5,130.9900	5.1310	4,549.1400	4.5491	(11.340)	0	0	0
2018/09/19	R035	02/05/2019			Bond Future	10.1270	91.8434	10.0089	92.7035	(1.166)	0.0000	0.0000	0
2018/09/19	R035	02/05/2019	9.74	Call	Bond Future	2,266.3600	2.2664	2,544.5600	2.5446	12.275	0	0	0
2018/09/19	R035	02/05/2019	9.75	Call	Bond Future	2,296.6800	2.2967	2,578.5500	2.5786	12.273	0	0	0

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2018/09/19	R035	02/05/2019	9.75	Put	Bond Future	5,085.5900	5.0856	4,507.4100	4.5074	(11.369)	0	0	0
2018/09/19	R035	02/05/2019	9.73	Call	Bond Future	2,235.9800	2.2360	2,510.8000	2.5108	12.291	0	0	0
2018/09/19	R035	02/05/2019	9.73	Put	Bond Future	5,176.4200	5.1764	4,591.1900	4.5912	(11.306)	0	0	0
2018/09/19	R186	01/11/2018	8.54	Put	Bond Future	4,347.4300	4.3474	3,726.3800	3.7264	(14.285)	0	0	0
2018/09/19	R186	01/11/2018	8.90	Call	Bond Future	356.4500	0.3565	500.7200	0.5007	40.474	0	0	0
2018/09/19	R186	01/11/2018	9.14	Call	Bond Future	824.3700	0.8244	1,092.9500	1.0930	32.580	0	0	0
2018/09/19	R186	01/11/2018	7.96	Put	Bond Future	7,958.2300	7.9582	7,302.2900	7.3023	(8.242)	0	0	0
2018/09/19	R186	01/11/2018			Bond Future	9.2502	110.9663	9.1390	111.6234	(1.203)	0.0000	0.0000	68,234
2018/09/19	R186	01/11/2018	8.53	Call	Bond Future	56.2400	0.0562	90.6300	0.0906	61.149	0	0	0
2018/09/19	R186	01/11/2018	8.53	Put	Bond Future	4,405.9200	4.4059	3,783.1900	3.7832	(14.134)	0	0	0
2018/09/19	R186	01/11/2018	8.46	Put	Bond Future	4,821.5300	4.8215	4,189.2700	4.1893	(13.113)	0	0	0
2018/09/19	R186	01/11/2018	8.46	Call	Bond Future	36.8400	0.0368	61.7000	0.0617	67.481	0	0	5,000
2018/09/19	R186	01/11/2018	8.54	Call	Bond Future	59.7100	0.0597	95.7800	0.0958	60.409	0	0	0
2018/09/19	R186	01/11/2018	8.90	Put	Bond Future	2,443.2000	2.4432	1,930.3500	1.9303	(20.991)	0	0	2,500
2018/09/19	R186	01/11/2018	9.14	Put	Bond Future	1,475.3800	1.4754	1,086.8400	1.0868	(26.335)	0	0	5,000
2018/09/19	R186	01/11/2018	7.96	Call	Bond Future	1.0300	0.0010	2.2100	0.0022	114.563	0	0	5,000
2018/09/19	R186	01/11/2018	8.52	Call	Bond Future	52.8900	0.0529	85.7000	0.0857	62.034	0	0	0
2018/09/19	R186	01/11/2018	8.52	Put	Bond Future	4,464.5800	4.4646	3,840.2700	3.8403	(13.984)	0	0	0
2018/09/19	R186	07/02/2019	8.20	Call	Bond Future	167.5800	0.1676	227.4700	0.2275	35.738	0	0	0
2018/09/19	R186	07/02/2019	8.50	Call	Bond Future	398.3900	0.3984	516.6200	0.5166	29.677	0	0	1,000
2018/09/19	R186	07/02/2019	9.10	Put	Bond Future	2,877.6700	2.8777	2,488.1800	2.4882	(13.535)	0	0	1,000
2018/09/19	R186	07/02/2019	8.21	Put	Bond Future	6,947.0700	6.9471	6,338.6400	6.3386	(8.758)	0	0	0
2018/09/19	R186	07/02/2019	9.92	Put	Bond Future	1,002.0900	1.0021	824.7100	0.8247	(17.701)	0	0	1,170
2018/09/19	R186	07/02/2019			Bond Future	9.3508	107.7987	9.2339	108.4684	(1.251)	0.0000	0.0000	719
2018/09/19	R186	07/02/2019	8.20	Put	Bond Future	7,004.2500	7.0042	6,394.4600	6.3945	(8.706)	0	0	0
2018/09/19	R186	07/02/2019	8.50	Put	Bond Future	5,398.9200	5.3989	4,847.4700	4.8475	(10.214)	0	0	0
2018/09/19	R186	07/02/2019	9.10	Call	Bond Future	1,434.6300	1.4346	1,714.8200	1.7148	19.530	0	0	0
2018/09/19	R186	07/02/2019	8.21	Call	Bond Future	172.2300	0.1722	233.4800	0.2335	35.563	0	0	0
2018/09/19	R186	07/02/2019	9.92	Call	Bond Future	4,184.4400	4.1844	4,676.7400	4.6767	11.765	0	0	0
2018/09/19	R186	07/02/2019	8.30	Put	Bond Future	6,444.9200	6.4449	5,851.1000	5.8511	(9.214)	0	0	0
2018/09/19	R186	07/02/2019	8.22	Call	Bond Future	176.9900	0.1770	239.6300	0.2396	35.392	0	0	0
2018/09/19	R186	07/02/2019	8.22	Put	Bond Future	6,890.0400	6.8900	6,283.0000	6.2830	(8.810)	0	0	0
2018/09/19	R186	07/02/2019	9.27	Put	Bond Future	2,339.9800	2.3400	2,000.4600	2.0005	(14.510)	0	0	0
2018/09/19	R186	07/02/2019	9.27	Call	Bond Future	1,877.8500	1.8778	2,208.0100	2.2080	17.582	0	0	1,170
2018/09/19	R186	07/02/2019	8.30	Call	Bond Future	224.6300	0.2246	300.4900	0.3005	33.771	0	0	210
2018/09/19	R186	07/02/2019	8.77	Put	Bond Future	4,145.3500	4.1454	3,662.8100	3.6628	(11.641)	0	0	0
2018/09/19	R186	07/02/2019	8.77	Call	Bond Future	764.3400	0.7643	951.4800	0.9515	24.484	0	0	1,170
2018/09/19	R186	07/02/2019	9.90	Call	Bond Future	4,102.0100	4.1020	4,590.1100	4.5901	11.899	0	0	0
2018/09/19	R186	07/02/2019	9.90	Put	Bond Future	1,029.3400	1.0293	847.7600	0.8478	(17.640)	0	0	1,000
2018/09/19	R186	02/05/2019	9.01	Put	Bond Future	3,870.1800	3.8702	3,467.4200	3.4674	(10.407)	0	0	0
2018/09/19	R186	02/05/2019	9.02	Call	Bond Future	1,460.2900	1.4603	1,741.6500	1.7416	19.267	0	0	0
2018/09/19	R186	02/05/2019			Bond Future	9.4420	109.5886	9.3196	110.2705	(1.296)	0.0000	0.0000	0
2018/09/19	R186	02/05/2019	9.03	Call	Bond Future	1,483.0500	1.4831	1,766.2800	1.7663	19.098	0	0	0
2018/09/19	R186	02/05/2019	9.03	Put	Bond Future	3,801.2800	3.8013	3,402.6100	3.4026	(10.488)	0	0	0
2018/09/19	R186	02/05/2019	9.01	Call	Bond Future	1,437.7400	1.4377	1,716.8800	1.7169	19.415	0	0	0
2018/09/19	R186	02/05/2019	9.02	Put	Bond Future	3,835.6100	3.8356	3,435.0700	3.4351	(10.443)	0	0	0

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2018/09/19	R197	01/11/2018			Bond Future	301.2754	301.2754	301.1466	301.1466	(0.043)	0.0000	0.0000	2,353
2018/09/19	R197	07/02/2019			Bond Future	299.7929	299.7929	299.6617	299.6617	(0.044)	0.0000	0.0000	0
2018/09/19	R197	02/05/2019			Bond Future	304.8232	304.8232	304.6927	304.6927	(0.043)	0.0000	0.0000	0
2018/09/19	R202	01/11/2018			Bond Future	234.6530	234.6530	234.6647	234.6647	0.005	0.0000	0.0000	10,129
2018/09/19	R202	07/02/2019			Bond Future	235.3190	235.3190	235.3312	235.3312	0.005	0.0000	0.0000	0
2018/09/19	R202	02/05/2019			Bond Future	239.2676	239.2676	239.2822	239.2822	0.006	0.0000	0.0000	0
2018/09/19	R207	01/11/2018	6.76	Put	Bond Future	1,258.5100	1.2585	1,190.8500	1.1908	(5.376)	0	0	0
2018/09/19	R207	01/11/2018			Bond Future	7.8817	101.5248	7.8211	101.5923	(0.770)	0.0000	0.0000	18,869
2018/09/19	R207	01/11/2018	6.75	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/09/19	R207	01/11/2018	6.75	Put	Bond Future	1,269.8100	1.2698	1,202.1700	1.2022	(5.327)	0	0	0
2018/09/19	R207	01/11/2018	6.76	Call	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/09/19	R207	01/11/2018	6.74	Call	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/09/19	R207	01/11/2018	6.74	Put	Bond Future	1,281.1200	1.2811	1,213.4900	1.2135	(5.279)	0	0	0
2018/09/19	R207	07/02/2019	6.52	Call	Bond Future	0.3400	0.0003	0.3100	0.0003	(8.824)	0	0	0
2018/09/19	R207	07/02/2019	6.51	Put	Bond Future	1,370.6800	1.3707	1,301.9100	1.3019	(5.017)	0	0	0
2018/09/19	R207	07/02/2019			Bond Future	8.0710	99.8353	7.9919	99.9040	(0.980)	0.0000	0.0000	0
2018/09/19	R207	07/02/2019	6.53	Call	Bond Future	0.3600	0.0004	0.3300	0.0003	(8.333)	0	0	0
2018/09/19	R207	07/02/2019	6.53	Put	Bond Future	1,352.9800	1.3530	1,284.2100	1.2842	(5.083)	0	0	0
2018/09/19	R207	07/02/2019	6.52	Put	Bond Future	1,361.8300	1.3618	1,293.0600	1.2931	(5.050)	0	0	0
2018/09/19	R207	07/02/2019	6.51	Call	Bond Future	0.3200	0.0003	0.2900	0.0003	(9.375)	0	0	0
2018/09/19	R207	02/05/2019	7.63	Call	Bond Future	44.6900	0.0447	37.1000	0.0371	(16.984)	0	0	0
2018/09/19	R207	02/05/2019			Bond Future	8.3637	101.4930	8.2557	101.5638	(1.291)	0.0000	0.0000	0
2018/09/19	R207	02/05/2019	7.61	Call	Bond Future	41.9400	0.0419	34.9800	0.0350	(16.595)	0	0	0
2018/09/19	R207	02/05/2019	7.61	Put	Bond Future	538.2600	0.5383	460.4500	0.4605	(14.456)	0	0	0
2018/09/19	R207	02/05/2019	7.63	Put	Bond Future	527.7800	0.5278	449.3400	0.4493	(14.862)	0	0	0
2018/09/19	R207	02/05/2019	7.62	Call	Bond Future	43.2000	0.0432	36.0300	0.0360	(16.597)	0	0	0
2018/09/19	R207	02/05/2019	7.62	Put	Bond Future	532.9000	0.5329	454.8800	0.4549	(14.641)	0	0	0
2018/09/19	R208	01/11/2018	7.11	Put	Bond Future	2,219.8800	2.2199	2,082.3600	2.0824	(6.195)	0	0	0
2018/09/19	R208	01/11/2018			Bond Future	8.1517	97.6767	8.0841	97.8187	(0.829)	0.0000	0.0000	29,548
2018/09/19	R208	01/11/2018	7.11	Call	Bond Future	1.1200	0.0011	5.6100	0.0056	400.893	0	0	0
2018/09/19	R208	01/11/2018	7.12	Call	Bond Future	1.2200	0.0012	5.9700	0.0060	389.344	0	0	0
2018/09/19	R208	01/11/2018	7.10	Put	Bond Future	2,241.4000	2.2414	2,103.6400	2.1036	(6.146)	0	0	0
2018/09/19	R208	01/11/2018	7.12	Put	Bond Future	2,198.3800	2.1984	2,061.1200	2.0611	(6.244)	0	0	0
2018/09/19	R208	01/11/2018	7.10	Call	Bond Future	1.0300	0.0010	5.2800	0.0053	412.621	0	0	0
2018/09/19	R208	07/02/2019	7.07	Call	Bond Future	10.5000	0.0105	11.7700	0.0118	12.095	0	0	0
2018/09/19	R208	07/02/2019	7.08	Put	Bond Future	2,303.3200	2.3033	2,159.9900	2.1600	(6.223)	0	0	0
2018/09/19	R208	07/02/2019	7.06	Put	Bond Future	2,341.1700	2.3412	2,197.7200	2.1977	(6.127)	0	0	0
2018/09/19	R208	07/02/2019			Bond Future	8.2804	99.5581	8.2036	99.7027	(0.928)	0.0000	0.0000	0
2018/09/19	R208	07/02/2019	7.07	Put	Bond Future	2,322.2300	2.3222	2,178.8400	2.1788	(6.175)	0	0	0
2018/09/19	R208	07/02/2019	7.08	Call	Bond Future	10.9700	0.0110	12.3000	0.0123	12.124	0	0	0
2018/09/19	R208	07/02/2019	7.06	Call	Bond Future	10.0500	0.0100	11.2600	0.0113	12.040	0	0	0
2018/09/19	R208	02/05/2019	8.03	Put	Bond Future	1,027.7700	1.0278	831.6700	0.8317	(19.080)	0	0	0
2018/09/19	R208	02/05/2019	8.02	Call	Bond Future	374.2800	0.3743	325.4100	0.3254	(13.057)	0	0	0
2018/09/19	R208	02/05/2019			Bond Future	8.4107	97.8117	8.3233	97.9597	(1.040)	0.0000	0.0000	0
2018/09/19	R208	02/05/2019	8.03	Call	Bond Future	381.2400	0.3812	333.1500	0.3331	(12.614)	0	0	0

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2018/09/19	R208	02/05/2019	8.02	Put	Bond Future	1,037.8700	1.0379	840.9900	0.8410	(18.970)	0	0	0
2018/09/19	R208	02/05/2019	8.04	Call	Bond Future	388.5700	0.3886	340.7000	0.3407	(12.320)	0	0	0
2018/09/19	R208	02/05/2019	8.04	Put	Bond Future	1,018.0500	1.0181	822.1700	0.8222	(19.241)	0	0	0
2018/09/19	R209	01/11/2018	1,016.00	Call	Bond Future	69,626.3400	69.6263	70,291.0200	70.2910	0.955	0	0	0
2018/09/19	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	R209	01/11/2018	9.34	Put	Bond Future	3,948.7800	3.9488	3,361.6900	3.3617	(14.868)	0	0	0
2018/09/19	R209	01/11/2018	9.97	Call	Bond Future	1,479.1000	1.4791	1,842.8000	1.8428	24.589	0	0	0
2018/09/19	R209	01/11/2018	9.98	Put	Bond Future	1,114.0300	1.1140	818.1100	0.8181	(26.563)	0	0	2,000
2018/09/19	R209	01/11/2018	8.98	Call	Bond Future	21.5900	0.0216	39.8700	0.0399	84.669	0	0	0
2018/09/19	R209	01/11/2018	10.00	Call	Bond Future	1,585.0300	1.5850	1,964.1200	1.9641	23.917	0	0	0
2018/09/19	R209	01/11/2018	9.64	Call	Bond Future	576.2700	0.5763	766.6800	0.7667	33.042	0	0	2,000
2018/09/19	R209	01/11/2018	9.47	Call	Bond Future	299.1300	0.2991	415.3700	0.4154	38.859	0	0	0
2018/09/19	R209	01/11/2018	9.82	Call	Bond Future	1,009.0100	1.0090	1,293.0600	1.2931	28.151	0	0	0
2018/09/19	R209	01/11/2018			Bond Future	9.9164	70.5142	9.8119	71.1789	(1.054)	0.0000	0.0000	124,661
2018/09/19	R209	01/11/2018	1,016.01	Call	Bond Future	69,626.3400	69.6263	70,291.0200	70.2910	0.955	0	0	0
2018/09/19	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	R209	01/11/2018	8.89	Put	Bond Future	6,964.5100	6.9645	6,311.0900	6.3111	(9.382)	0	0	0
2018/09/19	R209	01/11/2018	8.89	Call	Bond Future	12.2300	0.0122	23.4900	0.0235	92.069	0	0	2,000
2018/09/19	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/19	R209	01/11/2018	1,015.99	Call	Bond Future	69,626.3300	69.6263	70,291.0100	70.2910	0.955	0	0	0
2018/09/19	R209	01/11/2018	9.34	Call	Bond Future	163.9900	0.1640	241.5800	0.2416	47.314	0	0	0
2018/09/19	R209	01/11/2018	9.97	Put	Bond Future	1,141.7700	1.1418	840.7900	0.8408	(26.361)	0	0	0
2018/09/19	R209	01/11/2018	9.98	Call	Bond Future	1,514.0200	1.5140	1,882.7800	1.8828	24.356	0	0	0
2018/09/19	R209	01/11/2018	8.98	Put	Bond Future	6,324.7200	6.3247	5,678.3200	5.6783	(10.220)	0	0	0
2018/09/19	R209	01/11/2018	10.00	Put	Bond Future	1,059.9900	1.0600	774.4000	0.7744	(26.943)	0	0	5,850
2018/09/19	R209	01/11/2018	9.64	Put	Bond Future	2,354.4500	2.3544	1,880.1800	1.8802	(20.144)	0	0	0
2018/09/19	R209	01/11/2018	9.47	Put	Bond Future	3,204.3800	3.2044	2,655.9400	2.6559	(17.115)	0	0	760
2018/09/19	R209	01/11/2018	9.82	Put	Bond Future	1,621.6500	1.6216	1,241.0200	1.2410	(23.472)	0	0	760
2018/09/19	R209	01/11/2018	9.49	Call	Bond Future	325.4900	0.3255	448.4700	0.4485	37.783	0	0	0
2018/09/19	R209	01/11/2018	9.94	Call	Bond Future	1,377.0300	1.3770	1,725.0100	1.7250	25.270	0	0	0
2018/09/19	R209	01/11/2018	9.94	Put	Bond Future	1,228.1700	1.2282	911.4700	0.9115	(25.786)	0	0	0
2018/09/19	R209	01/11/2018	10.57	Call	Bond Future	4,167.0400	4.1670	4,753.8900	4.7539	14.083	0	0	0
2018/09/19	R209	01/11/2018	10.57	Put	Bond Future	214.4800	0.2145	136.6500	0.1366	(36.288)	0	0	0
2018/09/19	R209	01/11/2018	9.84	Call	Bond Future	1,065.7700	1.0658	1,360.4900	1.3605	27.653	0	0	0
2018/09/19	R209	01/11/2018	9.84	Put	Bond Future	1,550.6400	1.5506	1,180.6800	1.1807	(23.859)	0	0	0
2018/09/19	R209	01/11/2018	8.99	Put	Bond Future	6,254.4300	6.2544	5,609.0000	5.6090	(10.320)	0	0	0
2018/09/19	R209	01/11/2018	8.99	Call	Bond Future	22.9400	0.0229	42.1900	0.0422	83.915	0	0	760
2018/09/19	R209	01/11/2018	9.49	Put	Bond Future	3,096.7900	3.0968	2,555.0900	2.5551	(17.492)	0	0	0
2018/09/19	R209	07/02/2019	8.97	Put	Bond Future	7,191.4400	7.1914	6,581.8100	6.5818	(8.477)	0	0	0
2018/09/19	R209	07/02/2019	10.20	Put	Bond Future	1,925.2500	1.9253	1,621.5700	1.6216	(15.774)	0	0	4,000
2018/09/19	R209	07/02/2019			Bond Future	9.9968	71.8724	9.8888	72.5498	(1.080)	0.0000	0.0000	340
2018/09/19	R209	07/02/2019	8.96	Call	Bond Future	328.8300	0.3288	395.1700	0.3952	20.175	0	0	0
2018/09/19	R209	07/02/2019	8.96	Put	Bond Future	7,255.1000	7.2551	6,644.0400	6.6440	(8.422)	0	0	0
2018/09/19	R209	07/02/2019	8.97	Call	Bond Future	336.6900	0.3367	404.4600	0.4045	20.128	0	0	0
2018/09/19	R209	07/02/2019	10.20	Call	Bond Future	3,174.3500	3.1744	3,548.0700	3.5481	11.773	0	0	0
2018/09/19	R209	07/02/2019	8.95	Call	Bond Future	321.1200	0.3211	386.0400	0.3860	20.217	0	0	0
2018/09/19	R209	07/02/2019	8.95	Put	Bond Future	7,319.0100	7.3190	6,706.5300	6.7065	(8.368)	0	0	0

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2018/09/19	R209	07/02/2019	9.54	Put	Bond Future	4,162.9300	4.1629	3,678.8800	3.6789	(11.628)	0	0	0
2018/09/19	R209	07/02/2019	9.54	Call	Bond Future	1,229.4900	1.2295	1,422.8400	1.4228	15.726	0	0	4,000
2018/09/19	R209	07/02/2019	9.04	Put	Bond Future	6,759.8500	6.7599	6,161.7600	6.1618	(8.848)	0	0	0
2018/09/19	R209	07/02/2019	9.04	Call	Bond Future	403.0300	0.4030	482.3400	0.4823	19.678	0	0	4,000
2018/09/19	R209	02/05/2019	9.70	Put	Bond Future	4,348.4100	4.3484	3,916.9800	3.9170	(9.922)	0	0	0
2018/09/19	R209	02/05/2019			Bond Future	10.0664	69.9180	9.9552	70.6074	(1.104)	0.0000	0.0000	0
2018/09/19	R209	02/05/2019	9.69	Call	Bond Future	2,011.3000	2.0113	2,266.7500	2.2668	12.701	0	0	0
2018/09/19	R209	02/05/2019	9.69	Put	Bond Future	4,386.8400	4.3868	3,952.9100	3.9529	(9.892)	0	0	0
2018/09/19	R209	02/05/2019	9.70	Call	Bond Future	2,037.5100	2.0375	2,295.4600	2.2955	12.660	0	0	0
2018/09/19	R209	02/05/2019	9.68	Call	Bond Future	1,985.2700	1.9853	2,238.2400	2.2382	12.742	0	0	0
2018/09/19	R209	02/05/2019	9.68	Put	Bond Future	4,425.5400	4.4255	3,989.1300	3.9891	(9.861)	0	0	0
2018/09/19	R210	01/11/2018			Bond Future	185.4736	185.4736	185.6358	185.6358	0.087	0.0000	0.0000	2,675
2018/09/19	R210	07/02/2019			Bond Future	189.0861	189.0861	189.2515	189.2515	0.087	0.0000	0.0000	0
2018/09/19	R210	02/05/2019			Bond Future	189.7041	189.7041	189.8743	189.8743	0.090	0.0000	0.0000	0
2018/09/19	R212	01/11/2018			Bond Future	155.4962	155.4962	155.4977	155.4977	0.001	0.0000	0.0000	3,476
2018/09/19	R212	07/02/2019			Bond Future	156.3697	156.3697	156.3712	156.3712	0.001	0.0000	0.0000	0
2018/09/19	R212	02/05/2019			Bond Future	158.9934	158.9934	158.9965	158.9965	0.002	0.0000	0.0000	0
2018/09/19	R213	01/11/2018	8.65	Call	Bond Future	7.4000	0.0074	13.8500	0.0139	87.162	0	0	0
2018/09/19	R213	01/11/2018	8.64	Put	Bond Future	7,115.9500	7.1160	6,505.7800	6.5058	(8.575)	0	0	0
2018/09/19	R213	01/11/2018			Bond Future	9.7367	81.8857	9.6365	82.5020	(1.029)	0.0000	0.0000	32,893
2018/09/19	R213	01/11/2018	8.66	Call	Bond Future	7.9300	0.0079	14.7700	0.0148	86.255	0	0	0
2018/09/19	R213	01/11/2018	8.66	Put	Bond Future	6,979.9000	6.9799	6,370.5000	6.3705	(8.731)	0	0	0
2018/09/19	R213	01/11/2018	8.65	Put	Bond Future	7,047.8700	7.0479	6,438.0800	6.4381	(8.652)	0	0	0
2018/09/19	R213	01/11/2018	8.64	Call	Bond Future	6.9100	0.0069	12.9800	0.0130	87.844	0	0	0
2018/09/19	R213	07/02/2019	8.68	Call	Bond Future	221.9400	0.2219	276.8000	0.2768	24.718	0	0	0
2018/09/19	R213	07/02/2019			Bond Future	9.8291	83.4630	9.7251	84.0910	(1.058)	0.0000	0.0000	112
2018/09/19	R213	07/02/2019	8.68	Put	Bond Future	7,544.3300	7.5443	6,971.2000	6.9712	(7.597)	0	0	0
2018/09/19	R213	07/02/2019	8.69	Call	Bond Future	227.6500	0.2277	283.7300	0.2837	24.634	0	0	0
2018/09/19	R213	07/02/2019	8.70	Put	Bond Future	7,420.9100	7.4209	6,850.2200	6.8502	(7.690)	0	0	0
2018/09/19	R213	07/02/2019	8.69	Put	Bond Future	7,482.5200	7.4825	6,910.6100	6.9106	(7.643)	0	0	0
2018/09/19	R213	07/02/2019	8.70	Call	Bond Future	233.4900	0.2335	290.7900	0.2908	24.541	0	0	0
2018/09/19	R213	02/05/2019	9.49	Call	Bond Future	1,719.8100	1.7198	1,963.1600	1.9632	14.150	0	0	0
2018/09/19	R213	02/05/2019	9.48	Put	Bond Future	4,264.9800	4.2650	3,867.3500	3.8674	(9.323)	0	0	0
2018/09/19	R213	02/05/2019			Bond Future	9.9054	81.3017	9.7979	81.9410	(1.085)	0.0000	0.0000	0
2018/09/19	R213	02/05/2019	9.50	Call	Bond Future	1,744.5500	1.7446	1,990.1200	1.9901	14.076	0	0	0
2018/09/19	R213	02/05/2019	9.50	Put	Bond Future	4,191.1900	4.1912	3,797.5100	3.7975	(9.393)	0	0	0
2018/09/19	R213	02/05/2019	9.49	Put	Bond Future	4,228.0700	4.2281	3,832.1700	3.8322	(9.364)	0	0	0
2018/09/19	R213	02/05/2019	9.48	Call	Bond Future	1,695.0300	1.6950	1,936.6500	1.9366	14.255	0	0	0
2018/09/19	R214	01/11/2018	8.99	Put	Bond Future	7,880.4600	7.8805	7,234.5600	7.2346	(8.196)	0	0	0
2018/09/19	R214	01/11/2018	8.98	Call	Bond Future	7.0800	0.0071	14.3700	0.0144	102.966	0	0	0
2018/09/19	R214	01/11/2018			Bond Future	10.0980	69.5084	9.9983	70.1621	(0.987)	0.0000	0.0000	28,473
2018/09/19	R214	01/11/2018	8.99	Call	Bond Future	7.5900	0.0076	15.3200	0.0153	101.845	0	0	0
2018/09/19	R214	01/11/2018	8.98	Put	Bond Future	7,957.4600	7.9575	7,311.1200	7.3111	(8.122)	0	0	0
2018/09/19	R214	01/11/2018	9.00	Call	Bond Future	8.1300	0.0081	16.3300	0.0163	100.861	0	0	0

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2018/09/19	R214	01/11/2018	9.00	Put	Bond Future	7,803.6000	7.8036	7,158.1700	7.1582	(8.271)	0	0	0
2018/09/19	R214	07/02/2019	9.05	Put	Bond Future	8,225.4100	8.2254	7,604.7300	7.6047	(7.546)	0	0	0
2018/09/19	R214	07/02/2019			Bond Future	10.1815	70.8473	10.0786	71.5134	(1.011)	0.0000	0.0000	0
2018/09/19	R214	07/02/2019	9.04	Call	Bond Future	281.5100	0.2815	325.9200	0.3259	15.776	0	0	0
2018/09/19	R214	07/02/2019	9.04	Put	Bond Future	8,295.0300	8.2950	7,673.2700	7.6733	(7.496)	0	0	0
2018/09/19	R214	07/02/2019	9.05	Call	Bond Future	288.4900	0.2885	333.9800	0.3340	15.768	0	0	0
2018/09/19	R214	07/02/2019	9.03	Call	Bond Future	274.6600	0.2747	318.0100	0.3180	15.783	0	0	0
2018/09/19	R214	07/02/2019	9.03	Put	Bond Future	8,364.9000	8.3649	7,742.0800	7.7421	(7.446)	0	0	0
2018/09/19	R214	02/05/2019	9.87	Call	Bond Future	2,112.8700	2.1129	2,344.6600	2.3447	10.970	0	0	0
2018/09/19	R214	02/05/2019	9.85	Call	Bond Future	2,059.5700	2.0596	2,286.1600	2.2862	11.002	0	0	0
2018/09/19	R214	02/05/2019			Bond Future	10.2500	68.7298	10.1440	69.4078	(1.034)	0.0000	0.0000	0
2018/09/19	R214	02/05/2019	9.85	Put	Bond Future	4,677.4400	4.6774	4,226.0900	4.2261	(9.650)	0	0	0
2018/09/19	R214	02/05/2019	9.87	Put	Bond Future	4,596.0100	4.5960	4,149.8600	4.1499	(9.707)	0	0	0
2018/09/19	R214	02/05/2019	9.86	Call	Bond Future	2,086.0300	2.0860	2,315.2100	2.3152	10.986	0	0	0
2018/09/19	R214	02/05/2019	9.86	Put	Bond Future	4,636.4800	4.6365	4,187.7200	4.1877	(9.679)	0	0	0
2018/09/19	R248	01/11/2018	9.03	Call	Bond Future	7.6400	0.0076	16.4200	0.0164	114.921	0	0	0
2018/09/19	R248	01/11/2018			Bond Future	10.1285	88.7355	10.0288	89.5675	(0.985)	0.0000	0.0000	99,873
2018/09/19	R248	01/11/2018	9.01	Call	Bond Future	6.5900	0.0066	14.3300	0.0143	117.451	0	0	0
2018/09/19	R248	01/11/2018	9.01	Put	Bond Future	10,200.3100	10.2003	9,376.0400	9.3760	(8.081)	0	0	0
2018/09/19	R248	01/11/2018	9.03	Put	Bond Future	10,001.1500	10.0012	9,177.9200	9.1779	(8.231)	0	0	0
2018/09/19	R248	01/11/2018	9.02	Call	Bond Future	7.1000	0.0071	15.3400	0.0153	116.056	0	0	0
2018/09/19	R248	01/11/2018	9.02	Put	Bond Future	10,100.6300	10.1006	9,276.8600	9.2769	(8.156)	0	0	0
2018/09/19	R248	07/02/2019	9.06	Put	Bond Future	10,689.3300	10.6893	9,887.9600	9.8880	(7.497)	0	0	0
2018/09/19	R248	07/02/2019			Bond Future	10.2134	90.4447	10.1102	91.2926	(1.011)	0.0000	0.0000	0
2018/09/19	R248	07/02/2019	9.06	Call	Bond Future	314.2800	0.3143	360.8600	0.3609	14.821	0	0	0
2018/09/19	R248	07/02/2019	9.05	Put	Bond Future	10,780.5500	10.7806	9,977.9400	9.9779	(7.445)	0	0	0
2018/09/19	R248	07/02/2019	9.07	Call	Bond Future	322.5300	0.3225	370.3700	0.3704	14.833	0	0	0
2018/09/19	R248	07/02/2019	9.07	Put	Bond Future	10,598.4600	10.5985	9,798.3500	9.7984	(7.549)	0	0	0
2018/09/19	R248	07/02/2019	9.05	Call	Bond Future	306.2100	0.3062	351.5500	0.3516	14.807	0	0	0
2018/09/19	R248	02/05/2019	9.90	Put	Bond Future	5,785.5600	5.7856	5,208.5100	5.2085	(9.974)	0	0	0
2018/09/19	R248	02/05/2019			Bond Future	10.2830	87.5125	10.1766	88.3754	(1.034)	0.0000	0.0000	0
2018/09/19	R248	02/05/2019	9.90	Call	Bond Future	2,604.4400	2.6044	2,890.2600	2.8903	10.974	0	0	0
2018/09/19	R248	02/05/2019	9.91	Call	Bond Future	2,638.3900	2.6384	2,927.5600	2.9276	10.960	0	0	0
2018/09/19	R248	02/05/2019	9.89	Put	Bond Future	5,837.6700	5.8377	5,257.2700	5.2573	(9.942)	0	0	0
2018/09/19	R248	02/05/2019	9.91	Put	Bond Future	5,733.8300	5.7338	5,160.1300	5.1601	(10.006)	0	0	0
2018/09/19	R248	02/05/2019	9.89	Call	Bond Future	2,570.7200	2.5707	2,853.1900	2.8532	10.988	0	0	0

Total

915170