



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 05/07/2018 TO 05/07/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	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
2018/07/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2025	02/08/2018			Bond Future	130.7967	130.7967	130.7336	130.7336	(0.048)	0.0000	0.0000	864
2018/07/05	2025	02/08/2018	136.65	Put	Bond Future	5,853.3400	5.8533	5,916.4300	5.9164	1.078	0	0	0
2018/07/05	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2025	02/08/2018	136.67	Put	Bond Future	5,873.3400	5.8733	5,936.4300	5.9364	1.074	0	0	0
2018/07/05	2025	02/08/2018	136.66	Put	Bond Future	5,863.3400	5.8633	5,926.4300	5.9264	1.076	0	0	0
2018/07/05	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2025	01/11/2018			Bond Future	133.1593	133.1593	133.0946	133.0946	(0.049)	0.0000	0.0000	0
2018/07/05	2025	07/02/2019			Bond Future	134.3534	134.3534	134.2867	134.2867	(0.050)	0.0000	0.0000	0
2018/07/05	2029	02/08/2018			Bond Future	99.9827	99.9827	100.2810	100.2810	0.298	0.0000	0.0000	1,370
2018/07/05	2029	01/11/2018			Bond Future	100.7391	100.7391	101.0425	101.0425	0.301	0.0000	0.0000	0
2018/07/05	2029	07/02/2019			Bond Future	102.7119	102.7119	103.0206	103.0206	0.301	0.0000	0.0000	0
2018/07/05	2030	02/08/2018	8.51	Call	Bond Future	55.3200	0.0553	57.7300	0.0577	4.356	0	0	7,850
2018/07/05	2030	02/08/2018	8.91	Call	Bond Future	474.4800	0.4745	498.2000	0.4982	4.999	0	0	7,850
2018/07/05	2030	02/08/2018	9.46	Put	Bond Future	430.5800	0.4306	382.2700	0.3823	(11.220)	0	0	0
2018/07/05	2030	02/08/2018			Bond Future	9.1567	92.0356	9.1357	92.1748	(0.229)	0.0000	0.0000	50,452
2018/07/05	2030	02/08/2018	8.51	Put	Bond Future	4,477.9200	4.4779	4,341.0800	4.3411	(3.056)	0	0	0
2018/07/05	2030	02/08/2018	9.46	Call	Bond Future	2,410.1300	2.4101	2,501.0700	2.5011	3.773	0	0	0
2018/07/05	2030	02/08/2018	8.91	Put	Bond Future	2,128.8300	2.1288	2,013.3000	2.0133	(5.427)	0	0	0
2018/07/05	2030	02/08/2018	9.50	Call	Bond Future	2,609.3100	2.6093	2,704.7700	2.7048	3.658	0	0	0
2018/07/05	2030	02/08/2018	9.47	Call	Bond Future	2,459.4000	2.4594	2,551.4800	2.5515	3.744	0	0	0
2018/07/05	2030	02/08/2018	9.45	Put	Bond Future	446.0500	0.4460	396.5700	0.3966	(11.093)	0	0	0
2018/07/05	2030	02/08/2018	9.50	Put	Bond Future	372.9800	0.3730	329.1900	0.3292	(11.741)	0	0	7,850
2018/07/05	2030	02/08/2018	9.47	Put	Bond Future	415.5600	0.4156	368.3900	0.3684	(11.351)	0	0	0
2018/07/05	2030	02/08/2018	9.45	Call	Bond Future	2,361.2600	2.3613	2,451.0300	2.4510	3.802	0	0	0
2018/07/05	2030	01/11/2018	8.60	Call	Bond Future	708.2900	0.7083	734.6300	0.7346	3.719	0	0	0
2018/07/05	2030	01/11/2018	8.58	Put	Bond Future	4,976.5300	4.9765	4,861.0300	4.8610	(2.321)	0	0	0
2018/07/05	2030	01/11/2018			Bond Future	9.2208	93.6776	9.1992	93.8185	(0.234)	0.0000	0.0000	0
2018/07/05	2030	01/11/2018	8.60	Put	Bond Future	4,872.6500	4.8726	4,758.1600	4.7582	(2.350)	0	0	0
2018/07/05	2030	01/11/2018	8.58	Call	Bond Future	673.8200	0.6738	699.1500	0.6992	3.759	0	0	0
2018/07/05	2030	01/11/2018	8.59	Put	Bond Future	4,924.4100	4.9244	4,809.4200	4.8094	(2.335)	0	0	0
2018/07/05	2030	01/11/2018	8.59	Call	Bond Future	690.9100	0.6909	716.7500	0.7167	3.740	0	0	0
2018/07/05	2030	07/02/2019	8.62	Call	Bond Future	1,267.9700	1.2680	1,304.3200	1.3043	2.867	0	0	0
2018/07/05	2030	07/02/2019			Bond Future	9.2929	91.4845	9.2704	91.6284	(0.242)	0.0000	0.0000	0
2018/07/05	2030	07/02/2019	8.62	Put	Bond Future	5,701.4400	5.7014	5,593.9200	5.5939	(1.886)	0	0	0
2018/07/05	2030	07/02/2019	8.63	Call	Bond Future	1,289.3400	1.2893	1,326.1400	1.3261	2.854	0	0	0
2018/07/05	2030	07/02/2019	8.63	Put	Bond Future	5,654.8500	5.6549	5,547.7800	5.5478	(1.893)	0	0	0
2018/07/05	2030	07/02/2019	8.64	Call	Bond Future	1,310.9300	1.3109	1,348.1700	1.3482	2.841	0	0	0
2018/07/05	2030	07/02/2019	8.64	Put	Bond Future	5,608.5300	5.6085	5,501.9000	5.5019	(1.901)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	2032	02/08/2018	9.67	Call	Bond Future	2,811.2500	2.8113	2,884.4400	2.8844	2.603	0	0	0
2018/07/05	2032	02/08/2018	9.66	Put	Bond Future	436.5600	0.4366	394.5300	0.3945	(9.628)	0	0	0
2018/07/05	2032	02/08/2018			Bond Future	9.3310	94.6399	9.3151	94.7542	(0.170)	0.0000	0.0000	36,365
2018/07/05	2032	02/08/2018	9.68	Call	Bond Future	2,865.6500	2.8656	2,939.8000	2.9398	2.588	0	0	0
2018/07/05	2032	02/08/2018	9.68	Put	Bond Future	406.5100	0.4065	366.4200	0.3664	(9.862)	0	0	0
2018/07/05	2032	02/08/2018	9.67	Put	Bond Future	421.2700	0.4213	380.2200	0.3802	(9.744)	0	0	0
2018/07/05	2032	02/08/2018	9.66	Call	Bond Future	2,757.3000	2.7573	2,829.5100	2.8295	2.619	0	0	0
2018/07/05	2032	01/11/2018	8.77	Put	Bond Future	5,345.9800	5.3460	5,249.9500	5.2500	(1.796)	0	0	0
2018/07/05	2032	01/11/2018			Bond Future	9.3984	92.1736	9.3821	92.2889	(0.173)	0.0000	0.0000	0
2018/07/05	2032	01/11/2018	8.76	Call	Bond Future	727.9800	0.7280	746.8900	0.7469	2.598	0	0	0
2018/07/05	2032	01/11/2018	8.76	Put	Bond Future	5,402.6300	5.4026	5,306.2000	5.3062	(1.785)	0	0	0
2018/07/05	2032	01/11/2018	8.77	Call	Bond Future	747.1000	0.7471	766.4100	0.7664	2.585	0	0	0
2018/07/05	2032	01/11/2018	8.75	Call	Bond Future	709.3300	0.7093	727.8500	0.7278	2.611	0	0	0
2018/07/05	2032	01/11/2018	8.75	Put	Bond Future	5,459.8300	5.4598	5,363.0100	5.3630	(1.773)	0	0	0
2018/07/05	2032	07/02/2019	8.81	Call	Bond Future	1,526.0500	1.5260	1,555.3200	1.5553	1.918	0	0	0
2018/07/05	2032	07/02/2019	8.80	Put	Bond Future	6,351.7900	6.3518	6,262.7700	6.2628	(1.401)	0	0	0
2018/07/05	2032	07/02/2019			Bond Future	9.4731	93.9605	9.4561	94.0785	(0.179)	0.0000	0.0000	0
2018/07/05	2032	07/02/2019	8.82	Call	Bond Future	1,550.0300	1.5500	1,579.6500	1.5797	1.911	0	0	0
2018/07/05	2032	07/02/2019	8.82	Put	Bond Future	6,250.5500	6.2505	6,162.2200	6.1622	(1.413)	0	0	0
2018/07/05	2032	07/02/2019	8.81	Put	Bond Future	6,301.1500	6.3012	6,212.4700	6.2125	(1.407)	0	0	0
2018/07/05	2032	07/02/2019	8.80	Call	Bond Future	1,502.0300	1.5020	1,530.9600	1.5310	1.926	0	0	0
2018/07/05	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2033	02/08/2018			Bond Future	102.4723	102.4723	102.4854	102.4854	0.013	0.0000	0.0000	11,819
2018/07/05	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2033	02/08/2018	109.92	Put	Bond Future	7,447.7500	7.4477	7,434.6000	7.4346	(0.177)	0	0	0
2018/07/05	2033	02/08/2018	109.94	Put	Bond Future	7,467.7500	7.4677	7,454.6000	7.4546	(0.176)	0	0	0
2018/07/05	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2033	02/08/2018	109.93	Put	Bond Future	7,457.7500	7.4577	7,444.6000	7.4446	(0.176)	0	0	0
2018/07/05	2033	01/11/2018			Bond Future	103.2022	103.2022	103.2152	103.2152	0.013	0.0000	0.0000	0
2018/07/05	2033	07/02/2019			Bond Future	105.2232	105.2232	105.2359	105.2359	0.012	0.0000	0.0000	0
2018/07/05	2037	02/08/2018	9.96	Put	Bond Future	345.3200	0.3453	314.7500	0.3148	(8.853)	0	0	0
2018/07/05	2037	02/08/2018	9.95	Call	Bond Future	3,585.5600	3.5856	3,641.3100	3.6413	1.555	0	0	0
2018/07/05	2037	02/08/2018			Bond Future	9.5363	91.2342	9.5254	91.3213	(0.114)	0.0000	0.0000	56,287
2018/07/05	2037	02/08/2018	9.96	Call	Bond Future	3,648.3100	3.6483	3,704.8100	3.7048	1.549	0	0	0
2018/07/05	2037	02/08/2018	9.95	Put	Bond Future	358.3700	0.3584	327.0500	0.3270	(8.740)	0	0	0
2018/07/05	2037	02/08/2018	9.97	Call	Bond Future	3,711.3700	3.7114	3,768.6100	3.7686	1.542	0	0	0
2018/07/05	2037	02/08/2018	9.97	Put	Bond Future	332.6800	0.3327	302.8500	0.3029	(8.967)	0	0	0
2018/07/05	2037	01/11/2018	9.03	Call	Bond Future	955.9400	0.9559	969.5400	0.9695	1.423	0	0	0
2018/07/05	2037	01/11/2018			Bond Future	9.5989	92.8620	9.5878	92.9497	(0.115)	0.0000	0.0000	0
2018/07/05	2037	01/11/2018	9.01	Call	Bond Future	909.3000	0.9093	922.3200	0.9223	1.432	0	0	0
2018/07/05	2037	01/11/2018	9.01	Put	Bond Future	5,762.1200	5.7621	5,687.4200	5.6874	(1.296)	0	0	0
2018/07/05	2037	01/11/2018	9.03	Put	Bond Future	5,637.5600	5.6376	5,563.4400	5.5634	(1.315)	0	0	0
2018/07/05	2037	01/11/2018	9.02	Call	Bond Future	932.4400	0.9324	945.7500	0.9458	1.427	0	0	0
2018/07/05	2037	01/11/2018	9.02	Put	Bond Future	5,699.6000	5.6996	5,625.1900	5.6252	(1.306)	0	0	0
2018/07/05	2037	07/02/2019	9.06	Put	Bond Future	6,807.6700	6.8077	6,739.1500	6.7391	(1.007)	0	0	0
2018/07/05	2037	07/02/2019	9.05	Call	Bond Future	1,828.8700	1.8289	1,849.9200	1.8499	1.151	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	2037	07/02/2019			Bond Future	9.6689	90.4024	9.6574	90.4922	(0.119)	0.0000	0.0000	0
2018/07/05	2037	07/02/2019	9.06	Call	Bond Future	1,857.1700	1.8572	1,878.4800	1.8785	1.147	0	0	0
2018/07/05	2037	07/02/2019	9.05	Put	Bond Future	6,864.0800	6.8641	6,795.3000	6.7953	(1.002)	0	0	0
2018/07/05	2037	07/02/2019	9.07	Call	Bond Future	1,885.4700	1.8855	1,907.0400	1.9070	1.144	0	0	0
2018/07/05	2037	07/02/2019	9.07	Put	Bond Future	6,751.3800	6.7514	6,683.1200	6.6831	(1.011)	0	0	0
2018/07/05	2038	02/08/2018	134.55	Put	Bond Future	12,668.6900	12.6687	12,369.9700	12.3700	(2.358)	0	0	0
2018/07/05	2038	02/08/2018			Bond Future	121.8813	121.8813	122.1800	122.1800	0.245	0.0000	0.0000	9,150
2018/07/05	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2038	02/08/2018	134.54	Put	Bond Future	12,658.6900	12.6587	12,359.9700	12.3600	(2.360)	0	0	0
2018/07/05	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2038	02/08/2018	134.53	Put	Bond Future	12,648.6900	12.6487	12,349.9700	12.3500	(2.362)	0	0	0
2018/07/05	2038	01/11/2018			Bond Future	124.0829	124.0829	124.3866	124.3866	0.245	0.0000	0.0000	280
2018/07/05	2038	07/02/2019			Bond Future	124.9226	124.9226	125.2314	125.2314	0.247	0.0000	0.0000	0
2018/07/05	2040	02/08/2018	10.04	Call	Bond Future	4,028.5600	4.0286	4,090.2300	4.0902	1.531	0	0	0
2018/07/05	2040	02/08/2018	10.03	Put	Bond Future	371.2400	0.3712	338.4000	0.3384	(8.846)	0	0	0
2018/07/05	2040	02/08/2018			Bond Future	9.6011	94.7419	9.5902	94.8357	(0.113)	0.0000	0.0000	22,929
2018/07/05	2040	02/08/2018	10.05	Call	Bond Future	4,096.8500	4.0969	4,159.2800	4.1593	1.524	0	0	0
2018/07/05	2040	02/08/2018	10.05	Put	Bond Future	345.6200	0.3456	314.3100	0.3143	(9.059)	0	0	0
2018/07/05	2040	02/08/2018	10.04	Put	Bond Future	358.2600	0.3583	326.1900	0.3262	(8.952)	0	0	0
2018/07/05	2040	02/08/2018	10.03	Call	Bond Future	3,960.5000	3.9605	4,021.4000	4.0214	1.538	0	0	0
2018/07/05	2040	01/11/2018	9.80	Call	Bond Future	3,709.1300	3.7091	3,750.8700	3.7509	1.125	0	0	3,540
2018/07/05	2040	01/11/2018	9.09	Put	Bond Future	6,138.0000	6.1380	6,058.1600	6.0582	(1.301)	0	0	0
2018/07/05	2040	01/11/2018			Bond Future	9.6632	96.4323	9.6522	96.5267	(0.114)	0.0000	0.0000	0
2018/07/05	2040	01/11/2018	9.20	Put	Bond Future	5,432.5600	5.4326	5,356.3500	5.3563	(1.403)	0	0	0
2018/07/05	2040	01/11/2018	9.20	Call	Bond Future	1,345.3300	1.3453	1,363.5300	1.3635	1.353	0	0	3,540
2018/07/05	2040	01/11/2018	9.80	Put	Bond Future	2,553.9500	2.5540	2,501.2800	2.5013	(2.062)	0	0	0
2018/07/05	2040	01/11/2018	9.08	Call	Bond Future	1,013.2400	1.0132	1,027.4900	1.0275	1.406	0	0	0
2018/07/05	2040	01/11/2018	9.08	Put	Bond Future	6,205.4000	6.2054	6,125.2400	6.1252	(1.292)	0	0	0
2018/07/05	2040	01/11/2018	9.10	Put	Bond Future	6,071.3100	6.0713	5,991.7900	5.9918	(1.310)	0	0	0
2018/07/05	2040	01/11/2018	9.09	Call	Bond Future	1,038.6600	1.0387	1,053.2300	1.0532	1.403	0	0	0
2018/07/05	2040	01/11/2018	9.10	Call	Bond Future	1,064.6600	1.0647	1,079.5500	1.0795	1.399	0	0	2,950
2018/07/05	2040	01/11/2018	8.50	Put	Bond Future	11,013.7000	11.0137	10,922.0500	10.9220	(0.832)	0	0	0
2018/07/05	2040	01/11/2018	8.50	Call	Bond Future	194.6700	0.1947	197.4300	0.1974	1.418	0	0	2,950
2018/07/05	2040	01/11/2018	9.07	Call	Bond Future	988.2000	0.9882	1,002.1400	1.0021	1.411	0	0	0
2018/07/05	2040	01/11/2018	9.07	Put	Bond Future	6,273.3300	6.2733	6,192.8600	6.1929	(1.283)	0	0	0
2018/07/05	2040	07/02/2019	9.11	Put	Bond Future	7,465.5400	7.4655	7,391.5100	7.3915	(0.992)	0	0	0
2018/07/05	2040	07/02/2019	9.13	Call	Bond Future	2,047.1600	2.0472	2,070.3400	2.0703	1.132	0	0	0
2018/07/05	2040	07/02/2019			Bond Future	9.7325	93.7914	9.7211	93.8881	(0.118)	0.0000	0.0000	0
2018/07/05	2040	07/02/2019	9.11	Call	Bond Future	1,985.7600	1.9858	2,008.3800	2.0084	1.139	0	0	0
2018/07/05	2040	07/02/2019	9.13	Put	Bond Future	7,343.0600	7.3431	7,269.5900	7.2696	(1.001)	0	0	0
2018/07/05	2040	07/02/2019	9.12	Put	Bond Future	7,403.9700	7.4040	7,330.2200	7.3302	(0.996)	0	0	0
2018/07/05	2040	07/02/2019	9.12	Call	Bond Future	2,016.2000	2.0162	2,039.1000	2.0391	1.136	0	0	0
2018/07/05	2044	02/08/2018	10.07	Call	Bond Future	4,170.9900	4.1710	4,159.1900	4.1592	(0.283)	0	0	0
2018/07/05	2044	02/08/2018			Bond Future	9.6202	91.9421	9.6195	91.9485	(0.008)	0.0000	0.0000	36,268

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
2018/07/05	2044	02/08/2018	10.05	Call	Bond Future	4,033.2600		4.0333	4,020.7800	4.0208	(0.309)	0	0	0
2018/07/05	2044	02/08/2018	10.05	Put	Bond Future	381.7000		0.3817	362.8000	0.3628	(4.952)	0	0	0
2018/07/05	2044	02/08/2018	10.07	Put	Bond Future	355.5100		0.3555	337.2900	0.3373	(5.125)	0	0	0
2018/07/05	2044	02/08/2018	10.06	Call	Bond Future	4,101.9800		4.1020	4,089.8400	4.0898	(0.296)	0	0	0
2018/07/05	2044	02/08/2018	10.06	Put	Bond Future	368.4000		0.3684	349.8400	0.3498	(5.038)	0	0	0
2018/07/05	2044	01/11/2018	9.12	Call	Bond Future	1,100.9200		1.1009	1,092.5100	1.0925	(0.764)	0	0	0
2018/07/05	2044	01/11/2018			Bond Future	9.6799		93.5825	9.6792	93.5881	(0.007)	0.0000	0.0000	0
2018/07/05	2044	01/11/2018	9.12	Put	Bond Future	6,194.6800		6.1947	6,180.7100	6.1807	(0.226)	0	0	0
2018/07/05	2044	01/11/2018	9.13	Call	Bond Future	1,128.0800		1.1281	1,119.5900	1.1196	(0.753)	0	0	0
2018/07/05	2044	01/11/2018	9.14	Put	Bond Future	6,059.1800		6.0592	6,045.0500	6.0450	(0.233)	0	0	0
2018/07/05	2044	01/11/2018	9.13	Put	Bond Future	6,126.7400		6.1267	6,112.6900	6.1127	(0.229)	0	0	0
2018/07/05	2044	01/11/2018	9.14	Call	Bond Future	1,155.4600		1.1555	1,146.8900	1.1469	(0.742)	0	0	0
2018/07/05	2044	07/02/2019	9.18	Put	Bond Future	7,297.7700		7.2978	7,285.0200	7.2850	(0.175)	0	0	0
2018/07/05	2044	07/02/2019			Bond Future	9.7463		91.0116	9.7456	91.0176	(0.007)	0.0000	0.0000	0
2018/07/05	2044	07/02/2019	9.17	Call	Bond Future	2,178.5300		2.1785	2,171.8000	2.1718	(0.309)	0	0	0
2018/07/05	2044	07/02/2019	9.17	Put	Bond Future	7,359.1000		7.3591	7,346.3700	7.3464	(0.173)	0	0	0
2018/07/05	2044	07/02/2019	9.18	Call	Bond Future	2,211.2600		2.2113	2,204.5100	2.2045	(0.305)	0	0	0
2018/07/05	2044	07/02/2019	9.16	Call	Bond Future	2,146.0600		2.1461	2,139.3600	2.1394	(0.312)	0	0	0
2018/07/05	2044	07/02/2019	9.16	Put	Bond Future	7,420.8400		7.4208	7,408.1400	7.4081	(0.171)	0	0	0
2018/07/05	2046	02/08/2018	128.78	Put	Bond Future	11,837.3800		11.8374	12,604.9700	12.6050	6.484	0	0	0
2018/07/05	2046	02/08/2018			Bond Future	116.9426		116.9426	116.1750	116.1750	(0.656)	0.0000	0.0000	11,876
2018/07/05	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2046	02/08/2018	128.77	Put	Bond Future	11,827.3800		11.8274	12,594.9700	12.5950	6.490	0	0	0
2018/07/05	2046	02/08/2018	128.79	Put	Bond Future	11,847.3800		11.8474	12,614.9700	12.6150	6.479	0	0	0
2018/07/05	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2046	01/11/2018			Bond Future	117.4057		117.4057	116.6239	116.6239	(0.666)	0.0000	0.0000	140
2018/07/05	2046	07/02/2019			Bond Future	119.7047		119.7047	118.9070	118.9070	(0.666)	0.0000	0.0000	0
2018/07/05	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2050	02/08/2018	137.54	Put	Bond Future	16,312.0700		16.3121	16,425.4600	16.4255	0.695	0	0	0
2018/07/05	2050	02/08/2018	137.52	Put	Bond Future	16,292.0700		16.2921	16,405.4600	16.4055	0.696	0	0	0
2018/07/05	2050	02/08/2018			Bond Future	121.2279		121.2279	121.1145	121.1145	(0.094)	0.0000	0.0000	9,701
2018/07/05	2050	02/08/2018	137.53	Put	Bond Future	16,302.0700		16.3021	16,415.4600	16.4155	0.696	0	0	0
2018/07/05	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	2050	01/11/2018			Bond Future	123.4177		123.4177	123.3018	123.3018	(0.094)	0.0000	0.0000	135
2018/07/05	2050	07/02/2019			Bond Future	124.0630		124.0630	123.9442	123.9442	(0.096)	0.0000	0.0000	0
2018/07/05	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	AL37	02/08/2018			Index Future	585.4460		585.4460	585.5730	585.5730	0.022	0.0000	0.0000	0
2018/07/05	AL37	01/11/2018			Index Future	595.8920		595.8920	596.0160	596.0160	0.021	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	AL37	07/02/2019			Index Future	607.4470	607.4470	607.5750	607.5750	0.021	0.0000	0.0000	0
2018/07/05	AL7T	02/08/2018			Index Future	680.9880	680.9880	681.7080	681.7080	0.106	0.0000	0.0000	0
2018/07/05	AL7T	01/11/2018			Index Future	693.1390	693.1390	693.8650	693.8650	0.105	0.0000	0.0000	0
2018/07/05	AL7T	07/02/2019			Index Future	706.5800	706.5800	707.3220	707.3220	0.105	0.0000	0.0000	0
2018/07/05	ALBI	02/08/2018			Index Future	619.1110	619.1110	619.5710	619.5710	0.074	0.0000	0.0000	864
2018/07/05	ALBI	01/11/2018			Index Future	630.1570	630.1570	630.6200	630.6200	0.073	0.0000	0.0000	0
2018/07/05	ALBI	07/02/2019			Index Future	642.3770	642.3770	642.8510	642.8510	0.074	0.0000	0.0000	0
2018/07/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C208	31/03/2021			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
2018/07/05	C209	31/03/2036			Price Contribution		6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/07/05	C210	31/03/2028			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C212	31/01/2022			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C213	28/02/2031			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C214	28/02/2041			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C223	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C226	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C303	14/08/2015			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C303	28/02/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C333	15/09/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C442	25/04/2042			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	C446	31/03/2046			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	CS23	25/01/2023			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	CS26	02/04/2026			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	CS33	15/09/2033			Price Contribution		100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/05	EL28	02/08/2018	134.95	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	EL28	02/08/2018			Bond Future		128.5283	128.5283	128.5469	128.5469	0.014	0.0000	0.0000	0
2018/07/05	EL28	02/08/2018	134.93	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	EL28	02/08/2018	134.93	Put	Bond Future		6,401.7000	6.4017	6,383.1200	6.3831	(0.290)	0	0	0
2018/07/05	EL28	02/08/2018	134.95	Put	Bond Future		6,421.7000	6.4217	6,403.1200	6.4031	(0.289)	0	0	0
2018/07/05	EL28	02/08/2018	134.94	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	EL28	02/08/2018	134.94	Put	Bond Future		6,411.7000	6.4117	6,393.1200	6.3931	(0.290)	0	0	0
2018/07/05	ES33	02/08/2018	11.15	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	ES33	02/08/2018	11.14	Call	Bond Future		2,037.0400	2.0370	2,135.5700	2.1356	4.837	0	0	0
2018/07/05	ES33	02/08/2018			Bond Future		10.7946	78.6536	10.7782	78.7521	(0.152)	0.0000	0.0000	9,466
2018/07/05	ES33	02/08/2018	11.15	Call	Bond Future		2,094.7900	2.0948	2,193.3200	2.1933	4.704	0	0	0
2018/07/05	ES33	02/08/2018	11.14	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	ES33	02/08/2018	11.16	Call	Bond Future		2,152.4800	2.1525	2,251.0100	2.2510	4.578	0	0	0
2018/07/05	ES33	02/08/2018	11.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	ES33	01/11/2018			Bond Future		10.9070	76.2686	10.8902	76.3681	(0.154)	0.0000	0.0000	0
2018/07/05	ES33	07/02/2019			Bond Future		11.0347	77.7473	11.0172	77.8491	(0.159)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	ES42	02/08/2018			Bond Future	10.9835	81.5670	10.9773	81.6098	(0.057)	0.0000	0.0000	7,957
2018/07/05	ES42	01/11/2018			Bond Future	11.0917	78.7623	11.0854	78.8052	(0.057)	0.0000	0.0000	0
2018/07/05	ES42	07/02/2019			Bond Future	11.2103	80.2891	11.2037	80.3331	(0.059)	0.0000	0.0000	0
2018/07/05	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	GOVI	02/08/2018			GOVI	614.7260	614.7260	615.2030	615.2030	0.078	0.0000	0.0000	475
2018/07/05	GOVI	02/08/2018	605.71	Call	GOVI	90,160.0000	9.0160	94,930.0000	9.4930	5.291	0	0	0
2018/07/05	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	GOVI	02/08/2018	605.72	Call	GOVI	90,060.0000	9.0060	94,830.0000	9.4830	5.296	0	0	0
2018/07/05	GOVI	02/08/2018	605.70	Call	GOVI	90,260.0000	9.0260	95,030.0000	9.5030	5.285	0	0	0
2018/07/05	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	GOVI	01/11/2018	653.50	Put	GOVI	278,050.0000	27.8050	273,270.0000	27.3270	(1.719)	0	0	0
2018/07/05	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	GOVI	01/11/2018			GOVI	625.6950	625.6950	626.1730	626.1730	0.076	0.0000	0.0000	0
2018/07/05	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	GOVI	01/11/2018	653.49	Put	GOVI	277,950.0000	27.7950	273,170.0000	27.3170	(1.720)	0	0	0
2018/07/05	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	GOVI	01/11/2018	653.51	Put	GOVI	278,150.0000	27.8150	273,370.0000	27.3370	(1.718)	0	0	0
2018/07/05	GOVI	07/02/2019	666.53	Put	GOVI	287,030.0000	28.7030	282,120.0000	28.2120	(1.711)	0	0	0
2018/07/05	GOVI	07/02/2019			GOVI	637.8270	637.8270	638.3180	638.3180	0.077	0.0000	0.0000	0
2018/07/05	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	GOVI	07/02/2019	666.52	Put	GOVI	286,930.0000	28.6930	282,020.0000	28.2020	(1.711)	0	0	0
2018/07/05	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	GOVI	07/02/2019	666.51	Put	GOVI	286,830.0000	28.6830	281,920.0000	28.1920	(1.712)	0	0	0
2018/07/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/05	IGOV	02/08/2018			Index Future	250.8480	250.8480	250.8540	250.8540	0.002	0.0000	0.0000	852
2018/07/05	IGOV	01/11/2018			Index Future	255.3790	255.3790	255.3840	255.3840	0.002	0.0000	0.0000	227
2018/07/05	IGOV	07/02/2019			Index Future	260.3810	260.3810	260.3840	260.3840	0.001	0.0000	0.0000	0
2018/07/05	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/05	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2300	102.2300	(0.010)	0.0000	0.0000	0
2018/07/05	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5700	99.5700	(0.010)	0.0000	0.0000	0
2018/07/05	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0000	102.0000	(0.020)	0.0000	0.0000	0
2018/07/05	IS01	19/09/2019			Interest Rate Swap	99.9300	99.9300	99.9100	99.9100	(0.020)	0.0000	0.0000	0
2018/07/05	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/05	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/07/05	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3100	99.3100	(0.010)	0.0000	0.0000	0
2018/07/05	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.7500	99.7500	(0.010)	0.0000	0.0000	0
2018/07/05	IS02	20/09/2019			Interest Rate Swap	101.9300	101.9300	101.9100	101.9100	(0.020)	0.0000	0.0000	0
2018/07/05	IS02	20/12/2019			Interest Rate Swap	102.9300	102.9300	102.9100	102.9100	(0.019)	0.0000	0.0000	0
2018/07/05	IS02	23/03/2020			Interest Rate Swap	99.0200	99.0200	98.9900	98.9900	(0.030)	0.0000	0.0000	0
2018/07/05	IS02	22/06/2020			Interest Rate Swap	102.7100	102.7100	102.6300	102.6300	(0.078)	0.0000	0.0000	0
2018/07/05	IS02	21/09/2020			Interest Rate Swap	99.8100	99.8100	99.7200	99.7200	(0.090)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	IS05	17/12/2020			Interest Rate Swap	96.6900	96.6900	96.6000	96.6000	(0.093)	0.0000	0.0000	0
2018/07/05	IS05	16/03/2021			Interest Rate Swap	95.9200	95.9200	95.8700	95.8700	(0.052)	0.0000	0.0000	0
2018/07/05	IS05	15/06/2021			Interest Rate Swap	95.1300	95.1300	95.0900	95.0900	(0.042)	0.0000	0.0000	0
2018/07/05	IS05	21/09/2021			Interest Rate Swap	95.3400	95.3400	95.3100	95.3100	(0.031)	0.0000	0.0000	0
2018/07/05	IS05	21/12/2021			Interest Rate Swap	97.5600	97.5600	97.5200	97.5200	(0.041)	0.0000	0.0000	51
2018/07/05	IS05	15/03/2022			Interest Rate Swap	97.7100	97.7100	97.6700	97.6700	(0.041)	0.0000	0.0000	0
2018/07/05	IS05	21/06/2022			Interest Rate Swap	98.9400	98.9400	98.9000	98.9000	(0.040)	0.0000	0.0000	0
2018/07/05	IS05	20/09/2022			Interest Rate Swap	102.8800	102.8800	102.8400	102.8400	(0.039)	0.0000	0.0000	0
2018/07/05	IS05	20/12/2022			Interest Rate Swap	104.1700	104.1700	104.1200	104.1200	(0.048)	0.0000	0.0000	0
2018/07/05	IS05	22/03/2023			Interest Rate Swap	97.6300	97.6300	97.5600	97.5600	(0.072)	0.0000	0.0000	0
2018/07/05	IS05	20/06/2023			Interest Rate Swap	103.6800	103.6800	103.6100	103.6100	(0.068)	0.0000	0.0000	0
2018/07/05	IS05	19/09/2023			Interest Rate Swap	99.2400	99.2400	99.1700	99.1700	(0.071)	0.0000	0.0000	0
2018/07/05	IS10	17/12/2025			Interest Rate Swap	96.1300	96.1300	96.0300	96.0300	(0.104)	0.0000	0.0000	0
2018/07/05	IS10	16/03/2026			Interest Rate Swap	93.1700	93.1700	93.0600	93.0600	(0.118)	0.0000	0.0000	0
2018/07/05	IS10	15/06/2026			Interest Rate Swap	91.9400	91.9400	91.8200	91.8200	(0.131)	0.0000	0.0000	0
2018/07/05	IS10	21/09/2026			Interest Rate Swap	94.0900	94.0900	93.9900	93.9900	(0.106)	0.0000	0.0000	0
2018/07/05	IS10	21/12/2026			Interest Rate Swap	97.8500	97.8500	97.7600	97.7600	(0.092)	0.0000	0.0000	0
2018/07/05	IS10	15/03/2027			Interest Rate Swap	96.4100	96.4100	96.3400	96.3400	(0.073)	0.0000	0.0000	0
2018/07/05	IS10	21/06/2027			Interest Rate Swap	98.4700	98.4700	98.4200	98.4200	(0.051)	0.0000	0.0000	0
2018/07/05	IS10	20/09/2027			Interest Rate Swap	103.8800	103.8800	103.8300	103.8300	(0.048)	0.0000	0.0000	0
2018/07/05	IS10	20/12/2027			Interest Rate Swap	104.2300	104.2300	104.1900	104.1900	(0.038)	0.0000	0.0000	0
2018/07/05	IS10	22/03/2028			Interest Rate Swap	97.8000	97.8000	97.7600	97.7600	(0.041)	0.0000	0.0000	0
2018/07/05	IS10	20/06/2028			Interest Rate Swap	104.9300	104.9300	104.8900	104.8900	(0.038)	0.0000	0.0000	0
2018/07/05	IS10	19/09/2028			Interest Rate Swap	98.5500	98.5500	98.5100	98.5100	(0.041)	0.0000	0.0000	0
2018/07/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/05	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/05	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/05	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/05	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/05	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	R023	02/08/2018			Bond Future	8.1432	101.8863	8.1374	101.9077	(0.071)	0.0000	0.0000	41,874
2018/07/05	R023	02/08/2018	10.40	Call	Bond Future	7,968.9300	7.9689	7,990.3100	7.9903	0.268	0	0	0
2018/07/05	R023	02/08/2018	10.41	Call	Bond Future	8,002.4400	8.0024	8,023.8200	8.0238	0.267	0	0	0
2018/07/05	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	R023	02/08/2018	10.39	Call	Bond Future	7,935.4000	7.9354	7,956.7800	7.9568	0.269	0	0	0
2018/07/05	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	R023	01/11/2018	10.58	Call	Bond Future	7,974.6500	7.9747	7,995.2300	7.9952	0.258	0	0	0
2018/07/05	R023	01/11/2018	10.57	Put	Bond Future	2.7000	0.0027	2.5300	0.0025	(6.296)	0	0	0
2018/07/05	R023	01/11/2018			Bond Future	8.2085	99.7783	8.2026	99.7990	(0.071)	0.0000	0.0000	0
2018/07/05	R023	01/11/2018	10.59	Call	Bond Future	8,006.4500	8.0064	8,027.0300	8.0270	0.257	0	0	0
2018/07/05	R023	01/11/2018	10.59	Put	Bond Future	2.5000	0.0025	2.3400	0.0023	(6.400)	0	0	0
2018/07/05	R023	01/11/2018	10.58	Put	Bond Future	2.6000	0.0026	2.4400	0.0024	(6.154)	0	0	0
2018/07/05	R023	01/11/2018	10.57	Call	Bond Future	7,942.8400	7.9428	7,963.4100	7.9634	0.259	0	0	0
2018/07/05	R023	07/02/2019	10.59	Call	Bond Future	7,390.2600	7.3903	7,410.4100	7.4104	0.273	0	0	0
2018/07/05	R023	07/02/2019			Bond Future	8.2868	101.7129	8.2804	101.7344	(0.078)	0.0000	0.0000	0
2018/07/05	R023	07/02/2019	10.57	Call	Bond Future	7,331.6300	7.3316	7,351.7300	7.3517	0.274	0	0	0
2018/07/05	R023	07/02/2019	10.57	Put	Bond Future	53.7800	0.0538	52.3900	0.0524	(2.585)	0	0	0
2018/07/05	R023	07/02/2019	10.59	Put	Bond Future	51.6400	0.0516	50.3000	0.0503	(2.595)	0	0	0
2018/07/05	R023	07/02/2019	10.58	Call	Bond Future	7,360.9400	7.3609	7,381.0700	7.3811	0.273	0	0	0
2018/07/05	R023	07/02/2019	10.58	Put	Bond Future	52.7000	0.0527	51.3400	0.0513	(2.581)	0	0	0
2018/07/05	R035	02/08/2018	9.42	Call	Bond Future	1,202.0400	1.2020	1,218.0900	1.2181	1.335	0	0	0
2018/07/05	R035	02/08/2018			Bond Future	9.4706	98.9158	9.4598	99.0022	(0.114)	0.0000	0.0000	68,489
2018/07/05	R035	02/08/2018	9.42	Put	Bond Future	1,606.9800	1.6070	1,536.6900	1.5367	(4.374)	0	0	0
2018/07/05	R035	02/08/2018	9.43	Call	Bond Future	1,239.8000	1.2398	1,256.5800	1.2566	1.353	0	0	0
2018/07/05	R035	02/08/2018	9.44	Put	Bond Future	1,522.8900	1.5229	1,454.0700	1.4541	(4.519)	0	0	0
2018/07/05	R035	02/08/2018	9.43	Put	Bond Future	1,564.5400	1.5645	1,494.9800	1.4950	(4.446)	0	0	0
2018/07/05	R035	02/08/2018	9.44	Call	Bond Future	1,278.2500	1.2783	1,295.7700	1.2958	1.371	0	0	0
2018/07/05	R035	01/11/2018	8.93	Call	Bond Future	834.0900	0.8341	846.3000	0.8463	1.464	0	0	0
2018/07/05	R035	01/11/2018	8.92	Put	Bond Future	5,865.3600	5.8654	5,790.4500	5.7904	(1.277)	0	0	0
2018/07/05	R035	01/11/2018			Bond Future	9.5383	96.1849	9.5273	96.2717	(0.116)	0.0000	0.0000	0
2018/07/05	R035	01/11/2018	8.94	Call	Bond Future	855.1900	0.8552	867.6700	0.8677	1.459	0	0	0
2018/07/05	R035	01/11/2018	8.94	Put	Bond Future	5,737.8000	5.7378	5,663.4300	5.6634	(1.296)	0	0	0
2018/07/05	R035	01/11/2018	8.93	Put	Bond Future	5,801.4400	5.8014	5,726.8000	5.7268	(1.287)	0	0	0
2018/07/05	R035	01/11/2018	8.92	Call	Bond Future	813.1700	0.8132	825.1100	0.8251	1.468	0	0	0
2018/07/05	R035	07/02/2019	8.98	Call	Bond Future	1,729.3000	1.7293	1,749.5500	1.7496	1.171	0	0	0
2018/07/05	R035	07/02/2019			Bond Future	9.6146	98.0498	9.6030	98.1388	(0.120)	0.0000	0.0000	0
2018/07/05	R035	07/02/2019	8.96	Call	Bond Future	1,674.6100	1.6746	1,694.3600	1.6944	1.179	0	0	0
2018/07/05	R035	07/02/2019	8.96	Put	Bond Future	6,946.0300	6.9460	6,876.7700	6.8768	(0.997)	0	0	0
2018/07/05	R035	07/02/2019	8.98	Put	Bond Future	6,833.2700	6.8333	6,764.5100	6.7645	(1.006)	0	0	0
2018/07/05	R035	07/02/2019	8.97	Call	Bond Future	1,701.7000	1.7017	1,721.6900	1.7217	1.175	0	0	0
2018/07/05	R035	07/02/2019	8.97	Put	Bond Future	6,889.3400	6.8893	6,820.3200	6.8203	(1.002)	0	0	0
2018/07/05	R186	02/08/2018	9.04	Put	Bond Future	398.1800	0.3982	359.8300	0.3598	(9.631)	0	0	0
2018/07/05	R186	02/08/2018	8.48	Put	Bond Future	2,103.1400	2.1031	2,015.0100	2.0150	(4.190)	0	0	0
2018/07/05	R186	02/08/2018	8.25	Call	Bond Future	109.7000	0.1097	112.1900	0.1122	2.270	0	0	3,020
2018/07/05	R186	02/08/2018			Bond Future	8.7558	111.5262	8.7398	111.6256	(0.182)	0.0000	0.0000	108,197
2018/07/05	R186	02/08/2018	8.90	Call	Bond Future	0.0000	0.0000	1,592.4900	1.5925	100.000	0	0	0
2018/07/05	R186	02/08/2018	8.90	Put	Bond Future	0.0000	0.0000	598.5900	0.5986	100.000	0	0	2,500
2018/07/05	R186	02/08/2018	8.47	Call	Bond Future	349.8400	0.3498	360.5300	0.3605	3.056	0	0	0
2018/07/05	R186	02/08/2018	8.47	Put	Bond Future	2,150.5900	2.1506	2,061.9000	2.0619	(4.124)	0	0	0
2018/07/05	R186	02/08/2018	8.50	Call	Bond Future	399.9600	0.4000	412.3900	0.4124	3.108	0	0	0
2018/07/05	R186	02/08/2018	8.50	Put	Bond Future	2,009.8600	2.0099	1,922.9100	1.9229	(4.326)	0	0	0
2018/07/05	R186	02/08/2018	9.04	Call	Bond Future	2,151.8200	2.1518	2,212.8500	2.2128	2.836	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	R186	02/08/2018	8.48	Call	Bond Future	366.0500		0.3660	377.3000	0.3773	3.073	0	0	0
2018/07/05	R186	02/08/2018	8.25	Put	Bond Future	3,323.1600		3.3232	3,226.2700	3.2263	(2.916)	0	0	0
2018/07/05	R186	02/08/2018	7.50	Put	Bond Future	8,208.2700		8.2083	8,108.8700	8.1089	(1.211)	0	0	0
2018/07/05	R186	02/08/2018	8.75	Call	Bond Future	1,006.9000		1.0069	1,039.4400	1.0394	3.232	0	0	2,500
2018/07/05	R186	02/08/2018	8.75	Put	Bond Future	1,042.8200		1.0428	975.9800	0.9760	(6.410)	0	0	0
2018/07/05	R186	02/08/2018	8.46	Call	Bond Future	334.1400		0.3341	344.2800	0.3443	3.035	0	0	0
2018/07/05	R186	02/08/2018	8.46	Put	Bond Future	2,198.6000		2.1986	2,109.3600	2.1094	(4.059)	0	0	0
2018/07/05	R186	02/08/2018	7.50	Call	Bond Future	0.2600		0.0003	0.2400	0.0002	(7.692)	0	0	3,020
2018/07/05	R186	01/11/2018	9.14	Call	Bond Future	3,155.5800		3.1556	3,213.0500	3.2131	1.821	0	0	0
2018/07/05	R186	01/11/2018	7.96	Put	Bond Future	5,712.0700		5.7121	5,621.3000	5.6213	(1.589)	0	0	0
2018/07/05	R186	01/11/2018	8.54	Put	Bond Future	2,972.9900		2.9730	2,902.6800	2.9027	(2.365)	0	0	0
2018/07/05	R186	01/11/2018			Bond Future	8.8235		113.5161	8.8070	113.6161	(0.187)	0.0000	0.0000	0
2018/07/05	R186	01/11/2018	8.46	Put	Bond Future	3,285.3900		3.2854	3,211.5900	3.2116	(2.246)	0	0	0
2018/07/05	R186	01/11/2018	8.46	Call	Bond Future	1,050.6000		1.0506	1,076.8000	1.0768	2.494	0	0	5,000
2018/07/05	R186	01/11/2018	8.53	Call	Bond Future	1,211.3400		1.2113	1,240.5900	1.2406	2.415	0	0	0
2018/07/05	R186	01/11/2018	8.53	Put	Bond Future	3,011.1200		3.0111	2,940.3700	2.9404	(2.350)	0	0	0
2018/07/05	R186	01/11/2018	9.14	Put	Bond Future	1,256.6900		1.2567	1,214.1600	1.2142	(3.384)	0	0	5,000
2018/07/05	R186	01/11/2018	7.96	Call	Bond Future	304.7700		0.3048	314.0000	0.3140	3.029	0	0	5,000
2018/07/05	R186	01/11/2018	8.54	Call	Bond Future	1,235.1700		1.2352	1,264.8600	1.2649	2.404	0	0	0
2018/07/05	R186	01/11/2018	8.52	Call	Bond Future	1,187.5500		1.1875	1,216.3500	1.2164	2.425	0	0	0
2018/07/05	R186	01/11/2018	8.52	Put	Bond Future	3,049.3400		3.0493	2,978.1400	2.9781	(2.335)	0	0	0
2018/07/05	R186	07/02/2019	8.21	Put	Bond Future	5,194.0300		5.1940	5,114.8100	5.1148	(1.525)	0	0	0
2018/07/05	R186	07/02/2019	8.20	Call	Bond Future	1,014.1200		1.0141	1,036.9000	1.0369	2.246	0	0	0
2018/07/05	R186	07/02/2019			Bond Future	8.8998		110.4120	8.8825	110.5143	(0.195)	0.0000	0.0000	0
2018/07/05	R186	07/02/2019	8.21	Call	Bond Future	1,032.4300		1.0324	1,055.5300	1.0555	2.237	0	0	0
2018/07/05	R186	07/02/2019	8.20	Put	Bond Future	5,237.5500		5.2375	5,158.0100	5.1580	(1.519)	0	0	0
2018/07/05	R186	07/02/2019	8.22	Call	Bond Future	1,050.9600		1.0510	1,074.3700	1.0744	2.227	0	0	0
2018/07/05	R186	07/02/2019	8.22	Put	Bond Future	5,150.7700		5.1508	5,071.8600	5.0719	(1.532)	0	0	0
2018/07/05	R197	02/08/2018			Bond Future	298.1396		298.1396	298.7387	298.7387	0.201	0.0000	0.0000	2,350
2018/07/05	R197	01/11/2018			Bond Future	303.5251		303.5251	304.1339	304.1339	0.201	0.0000	0.0000	0
2018/07/05	R197	07/02/2019			Bond Future	302.1125		302.1125	302.7317	302.7317	0.205	0.0000	0.0000	0
2018/07/05	R202	02/08/2018			Bond Future	233.4542		233.4542	233.4839	233.4839	0.013	0.0000	0.0000	22,040
2018/07/05	R202	01/11/2018			Bond Future	237.6711		237.6711	237.7007	237.7007	0.012	0.0000	0.0000	0
2018/07/05	R202	07/02/2019			Bond Future	238.4182		238.4182	238.4469	238.4469	0.012	0.0000	0.0000	0
2018/07/05	R204	02/08/2018	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	R204	02/08/2018			Bond Future	6.5990		101.5042	6.5910	101.5072	(0.122)	0.0000	0.0000	10,270
2018/07/05	R204	02/08/2018	8.98	Call	Bond Future	871.3600		0.8714	874.3200	0.8743	0.340	0	0	0
2018/07/05	R204	02/08/2018	8.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	R204	02/08/2018	8.99	Call	Bond Future	874.9900		0.8750	877.9500	0.8780	0.338	0	0	0
2018/07/05	R204	02/08/2018	8.97	Call	Bond Future	867.7400		0.8677	870.7000	0.8707	0.341	0	0	0
2018/07/05	R204	02/08/2018	8.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	R207	02/08/2018	6.86	Put	Bond Future	775.7100		0.7757	767.8000	0.7678	(1.020)	0	0	0
2018/07/05	R207	02/08/2018	6.85	Call	Bond Future	0.1300		0.0001	0.1200	0.0001	(7.692)	0	0	0
2018/07/05	R207	02/08/2018			Bond Future	7.4363		100.1963	7.4304	100.2042	(0.079)	0.0000	0.0000	21,440

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	R207	02/08/2018	6.86	Call	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	0
2018/07/05	R207	02/08/2018	6.85	Put	Bond Future	789.2200	0.7892	781.3100	0.7813	(1.002)	0	0	0
2018/07/05	R207	02/08/2018	6.87	Call	Bond Future	0.1700	0.0002	0.1600	0.0002	(5.882)	0	0	0
2018/07/05	R207	02/08/2018	6.87	Put	Bond Future	762.2100	0.7622	754.3000	0.7543	(1.038)	0	0	0
2018/07/05	R207	01/11/2018	6.76	Put	Bond Future	810.4100	0.8104	803.5600	0.8036	(0.845)	0	0	0
2018/07/05	R207	01/11/2018			Bond Future	7.4700	101.9841	7.4638	101.9910	(0.084)	0.0000	0.0000	0
2018/07/05	R207	01/11/2018	6.75	Call	Bond Future	10.9600	0.0110	11.1000	0.0111	1.277	0	0	0
2018/07/05	R207	01/11/2018	6.75	Put	Bond Future	821.3900	0.8214	814.5300	0.8145	(0.835)	0	0	0
2018/07/05	R207	01/11/2018	6.76	Call	Bond Future	11.3000	0.0113	11.4500	0.0115	1.327	0	0	0
2018/07/05	R207	01/11/2018	6.74	Call	Bond Future	10.7500	0.0107	10.8900	0.0109	1.302	0	0	0
2018/07/05	R207	01/11/2018	6.74	Put	Bond Future	832.5000	0.8325	825.6400	0.8256	(0.824)	0	0	0
2018/07/05	R207	07/02/2019	6.52	Call	Bond Future	15.8500	0.0159	16.1600	0.0162	1.956	0	0	0
2018/07/05	R207	07/02/2019	6.51	Put	Bond Future	904.5100	0.9045	897.2800	0.8973	(0.799)	0	0	0
2018/07/05	R207	07/02/2019			Bond Future	7.5191	100.3164	7.5105	100.3239	(0.114)	0.0000	0.0000	0
2018/07/05	R207	07/02/2019	6.53	Call	Bond Future	16.4100	0.0164	16.7400	0.0167	2.011	0	0	0
2018/07/05	R207	07/02/2019	6.53	Put	Bond Future	887.8800	0.8879	880.6800	0.8807	(0.811)	0	0	0
2018/07/05	R207	07/02/2019	6.52	Put	Bond Future	896.1900	0.8962	888.9700	0.8890	(0.806)	0	0	0
2018/07/05	R207	07/02/2019	6.51	Call	Bond Future	15.3000	0.0153	15.6000	0.0156	1.961	0	0	0
2018/07/05	R208	02/08/2018	7.14	Call	Bond Future	4.2700	0.0043	4.0100	0.0040	(6.089)	0	0	0
2018/07/05	R208	02/08/2018	7.12	Call	Bond Future	3.8200	0.0038	3.5800	0.0036	(6.283)	0	0	0
2018/07/05	R208	02/08/2018			Bond Future	7.7316	100.0557	7.7258	100.0690	(0.074)	0.0000	0.0000	29,288
2018/07/05	R208	02/08/2018	7.12	Put	Bond Future	1,436.2500	1.4363	1,422.6600	1.4227	(0.946)	0	0	0
2018/07/05	R208	02/08/2018	7.14	Put	Bond Future	1,389.4500	1.3894	1,375.8400	1.3758	(0.980)	0	0	0
2018/07/05	R208	02/08/2018	7.13	Call	Bond Future	4.0500	0.0041	3.7900	0.0038	(6.420)	0	0	0
2018/07/05	R208	02/08/2018	7.13	Put	Bond Future	1,412.8500	1.4128	1,399.2400	1.3992	(0.963)	0	0	0
2018/07/05	R208	01/11/2018	7.11	Put	Bond Future	1,515.4900	1.5155	1,503.3900	1.5034	(0.798)	0	0	0
2018/07/05	R208	01/11/2018			Bond Future	7.7893	98.4415	7.7834	98.4540	(0.076)	0.0000	0.0000	0
2018/07/05	R208	01/11/2018	7.11	Call	Bond Future	61.4900	0.0615	61.9600	0.0620	0.764	0	0	0
2018/07/05	R208	01/11/2018	7.12	Call	Bond Future	62.9900	0.0630	63.4700	0.0635	0.762	0	0	0
2018/07/05	R208	01/11/2018	7.10	Put	Bond Future	1,535.5500	1.5356	1,523.4200	1.5234	(0.790)	0	0	0
2018/07/05	R208	01/11/2018	7.12	Put	Bond Future	1,495.3900	1.4954	1,483.3000	1.4833	(0.808)	0	0	0
2018/07/05	R208	01/11/2018	7.10	Call	Bond Future	59.9400	0.0599	60.3800	0.0604	0.734	0	0	0
2018/07/05	R208	07/02/2019	7.07	Call	Bond Future	82.3500	0.0823	83.4000	0.0834	1.275	0	0	0
2018/07/05	R208	07/02/2019	7.08	Put	Bond Future	1,585.1400	1.5851	1,573.0400	1.5730	(0.763)	0	0	0
2018/07/05	R208	07/02/2019	7.06	Put	Bond Future	1,618.9500	1.6190	1,606.7800	1.6068	(0.752)	0	0	0
2018/07/05	R208	07/02/2019			Bond Future	7.8616	100.3500	7.8547	100.3632	(0.088)	0.0000	0.0000	0
2018/07/05	R208	07/02/2019	7.07	Put	Bond Future	1,602.0900	1.6021	1,589.9500	1.5900	(0.758)	0	0	0
2018/07/05	R208	07/02/2019	7.08	Call	Bond Future	84.7800	0.0848	85.8700	0.0859	1.286	0	0	0
2018/07/05	R208	07/02/2019	7.06	Call	Bond Future	79.8200	0.0798	80.8400	0.0808	1.278	0	0	0
2018/07/05	R209	02/08/2018	9.66	Call	Bond Future	2,044.9700	2.0450	2,100.0300	2.1000	2.692	0	0	435
2018/07/05	R209	02/08/2018	8.96	Put	Bond Future	3,576.3900	3.5764	3,472.8800	3.4729	(2.894)	0	0	0
2018/07/05	R209	02/08/2018	8.49	Call	Bond Future	7.2900	0.0073	7.1000	0.0071	(2.606)	0	0	500
2018/07/05	R209	02/08/2018	8.46	Put	Bond Future	7,153.2400	7.1532	7,046.3900	7.0464	(1.494)	0	0	0
2018/07/05	R209	02/08/2018	10.38	Call	Bond Future	5,949.5400	5.9495	6,048.6000	6.0486	1.665	0	0	0
2018/07/05	R209	02/08/2018	9.21	Call	Bond Future	535.7500	0.5358	550.1500	0.5502	2.688	0	0	0
2018/07/05	R209	02/08/2018	10.39	Put	Bond Future	44.6500	0.0446	37.2800	0.0373	(16.506)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2018/07/05	R209	02/08/2018			Bond Future		9.4487	74.9719	9.4329	75.0786	(0.167)	0.0000	0.0000	125,373
2018/07/05	R209	02/08/2018	10.21	Call	Bond Future	4,971.6300		4.9716	5,065.2300	5.0652	1.883	0	0	0
2018/07/05	R209	02/08/2018	10.21	Put	Bond Future		91.5400	0.0915	78.4700	0.0785	(14.278)	0	0	435
2018/07/05	R209	02/08/2018	8.96	Call	Bond Future	165.2700		0.1653	168.4300	0.1684	1.912	0	0	5,000
2018/07/05	R209	02/08/2018	9.43	Call	Bond Future	1,134.4900		1.1345	1,166.8200	1.1668	2.850	0	0	0
2018/07/05	R209	02/08/2018	9.43	Put	Bond Future	1,261.1100		1.2611	1,186.7700	1.1868	(5.895)	0	0	5,000
2018/07/05	R209	02/08/2018	10.84	Call	Bond Future	8,561.6300		8.5616	8,667.2600	8.6673	1.234	0	0	0
2018/07/05	R209	02/08/2018	10.84	Put	Bond Future		4.4500	0.0045	3.4100	0.0034	(23.371)	0	0	435
2018/07/05	R209	02/08/2018	8.83	Call	Bond Future	77.1900		0.0772	78.0500	0.0780	1.114	0	0	0
2018/07/05	R209	02/08/2018	8.83	Put	Bond Future	4,434.9700		4.4350	4,329.1600	4.3292	(2.386)	0	0	500
2018/07/05	R209	02/08/2018	8.49	Put	Bond Future	6,923.1900		6.9232	6,816.3300	6.8163	(1.544)	0	0	0
2018/07/05	R209	02/08/2018	9.21	Put	Bond Future	2,173.4100		2.1734	2,081.1400	2.0811	(4.245)	0	0	500
2018/07/05	R209	02/08/2018	9.66	Put	Bond Future	639.7400		0.6397	588.1300	0.5881	(8.067)	0	0	0
2018/07/05	R209	02/08/2018	8.46	Call	Bond Future		5.7600	0.0058	5.5800	0.0056	(3.125)	0	0	5,000
2018/07/05	R209	02/08/2018	10.38	Put	Bond Future	46.5100		0.0465	38.9000	0.0389	(16.362)	0	0	0
2018/07/05	R209	02/08/2018	10.39	Call	Bond Future	6,007.1300		6.0071	6,106.4300	6.1064	1.653	0	0	0
2018/07/05	R209	02/08/2018	10.40	Call	Bond Future	6,064.7000		6.0647	6,164.2500	6.1642	1.641	0	0	0
2018/07/05	R209	02/08/2018	10.40	Put	Bond Future		42.8500	0.0429	35.7300	0.0357	(16.616)	0	0	0
2018/07/05	R209	01/11/2018	1,016.00	Call	Bond Future	72,274.0700		72.2741	72,381.7900	72.3818	0.149	0	0	0
2018/07/05	R209	01/11/2018	1,015.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	R209	01/11/2018	9.34	Put	Bond Future	3,044.6500		3.0446	2,974.9400	2.9749	(2.290)	0	0	0
2018/07/05	R209	01/11/2018	9.97	Call	Bond Future	4,304.8300		4.3048	4,370.7200	4.3707	1.531	0	0	0
2018/07/05	R209	01/11/2018	9.64	Call	Bond Future	2,931.5700		2.9316	2,983.4200	2.9834	1.769	0	0	2,000
2018/07/05	R209	01/11/2018	9.98	Put	Bond Future	1,301.9300		1.3019	1,260.4900	1.2605	(3.183)	0	0	2,000
2018/07/05	R209	01/11/2018	10.00	Call	Bond Future	4,439.6900		4.4397	4,506.7400	4.5067	1.510	0	0	0
2018/07/05	R209	01/11/2018			Bond Future		9.5085	73.1619	9.4924	73.2697	(0.170)	0.0000	0.0000	0
2018/07/05	R209	01/11/2018	1,016.01	Call	Bond Future	72,274.0700		72.2741	72,381.7900	72.3818	0.149	0	0	0
2018/07/05	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	R209	01/11/2018	8.89	Put	Bond Future	5,089.6900		5.0897	5,000.9300	5.0009	(1.744)	0	0	0
2018/07/05	R209	01/11/2018	8.89	Call	Bond Future	785.1400		0.7851	804.1000	0.8041	2.415	0	0	2,000
2018/07/05	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/05	R209	01/11/2018	1,015.99	Call	Bond Future	72,274.0600		72.2741	72,381.7800	72.3818	0.149	0	0	0
2018/07/05	R209	01/11/2018	9.34	Call	Bond Future	1,907.5900		1.9076	1,945.6000	1.9456	1.993	0	0	0
2018/07/05	R209	01/11/2018	9.97	Put	Bond Future	1,319.7700		1.3198	1,277.9400	1.2779	(3.169)	0	0	0
2018/07/05	R209	01/11/2018	9.64	Put	Bond Future	2,062.0200		2.0620	2,006.1500	2.0062	(2.709)	0	0	0
2018/07/05	R209	01/11/2018	9.98	Call	Bond Future	4,349.6500		4.3496	4,415.9300	4.4159	1.524	0	0	0
2018/07/05	R209	01/11/2018	10.00	Put	Bond Future	1,266.9200		1.2669	1,226.2500	1.2263	(3.210)	0	0	5,850
2018/07/05	R209	01/11/2018	9.94	Call	Bond Future	4,171.4100		4.1714	4,236.1200	4.2361	1.551	0	0	0
2018/07/05	R209	01/11/2018	9.94	Put	Bond Future	1,374.8200		1.3748	1,331.8100	1.3318	(3.128)	0	0	0
2018/07/05	R209	01/11/2018	10.57	Call	Bond Future	7,172.0600		7.1721	7,257.0300	7.2570	1.185	0	0	0
2018/07/05	R209	01/11/2018	10.57	Put	Bond Future	571.7700		0.5718	549.0200	0.5490	(3.979)	0	0	0
2018/07/05	R209	07/02/2019	8.97	Put	Bond Future	5,717.2400		5.7172	5,636.3900	5.6364	(1.414)	0	0	0
2018/07/05	R209	07/02/2019			Bond Future		9.5741	74.5803	9.5574	74.6905	(0.174)	0.0000	0.0000	0
2018/07/05	R209	07/02/2019	8.96	Call	Bond Future	1,546.3800		1.5464	1,575.3700	1.5754	1.875	0	0	0
2018/07/05	R209	07/02/2019	8.96	Put	Bond Future	5,764.6900		5.7647	5,683.5100	5.6835	(1.408)	0	0	0
2018/07/05	R209	07/02/2019	8.97	Call	Bond Future	1,570.4500		1.5704	1,599.7700	1.5998	1.867	0	0	0
2018/07/05	R209	07/02/2019	8.95	Call	Bond Future	1,522.3300		1.5223	1,550.9800	1.5510	1.882	0	0	0
2018/07/05	R209	07/02/2019	8.95	Put	Bond Future	5,812.2600		5.8123	5,730.7400	5.7307	(1.403)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	R210	02/08/2018			Bond Future	186.8887	186.8887	186.9119	186.9119	0.012	0.0000	0.0000	2,179
2018/07/05	R210	01/11/2018			Bond Future	187.7646	187.7646	187.7875	187.7875	0.012	0.0000	0.0000	0
2018/07/05	R210	07/02/2019			Bond Future	191.4414	191.4414	191.4637	191.4637	0.012	0.0000	0.0000	0
2018/07/05	R212	02/08/2018			Bond Future	153.3798	153.3798	153.3463	153.3463	(0.022)	0.0000	0.0000	4,777
2018/07/05	R212	01/11/2018			Bond Future	156.1503	156.1503	156.1157	156.1157	(0.022)	0.0000	0.0000	0
2018/07/05	R212	07/02/2019			Bond Future	157.0544	157.0544	157.0182	157.0182	(0.023)	0.0000	0.0000	0
2018/07/05	R213	02/08/2018	9.06	Call	Bond Future	625.0100	0.6250	654.7100	0.6547	4.752	0	0	0
2018/07/05	R213	02/08/2018	9.05	Put	Bond Future	1,848.9300	1.8489	1,741.6000	1.7416	(5.805)	0	0	0
2018/07/05	R213	02/08/2018			Bond Future	9.2398	86.5851	9.2189	86.7211	(0.226)	0.0000	0.0000	33,503
2018/07/05	R213	02/08/2018	9.07	Call	Bond Future	648.2900	0.6483	679.0400	0.6790	4.743	0	0	0
2018/07/05	R213	02/08/2018	9.07	Put	Bond Future	1,762.3300	1.7623	1,657.0700	1.6571	(5.973)	0	0	0
2018/07/05	R213	02/08/2018	9.06	Put	Bond Future	1,805.2700	1.8053	1,698.9600	1.6990	(5.889)	0	0	0
2018/07/05	R213	02/08/2018	9.05	Call	Bond Future	602.3800	0.6024	631.0600	0.6311	4.761	0	0	0
2018/07/05	R213	01/11/2018	8.65	Call	Bond Future	621.0400	0.6210	644.8200	0.6448	3.829	0	0	0
2018/07/05	R213	01/11/2018	8.64	Put	Bond Future	5,016.5500	5.0165	4,902.2900	4.9023	(2.278)	0	0	0
2018/07/05	R213	01/11/2018			Bond Future	9.3056	84.5840	9.2841	84.7215	(0.231)	0.0000	0.0000	0
2018/07/05	R213	01/11/2018	8.66	Call	Bond Future	636.4800	0.6365	660.7400	0.6607	3.812	0	0	0
2018/07/05	R213	01/11/2018	8.66	Put	Bond Future	4,910.2400	4.9102	4,796.9400	4.7969	(2.307)	0	0	0
2018/07/05	R213	01/11/2018	8.65	Put	Bond Future	4,963.3000	4.9633	4,849.5200	4.8495	(2.292)	0	0	0
2018/07/05	R213	01/11/2018	8.64	Call	Bond Future	605.7200	0.6057	629.0200	0.6290	3.847	0	0	0
2018/07/05	R213	07/02/2019	8.68	Call	Bond Future	1,233.6200	1.2336	1,268.3400	1.2683	2.814	0	0	0
2018/07/05	R213	07/02/2019			Bond Future	9.3798	86.2240	9.3575	86.3645	(0.238)	0.0000	0.0000	0
2018/07/05	R213	07/02/2019	8.68	Put	Bond Future	5,795.0400	5.7950	5,689.2200	5.6892	(1.826)	0	0	0
2018/07/05	R213	07/02/2019	8.69	Call	Bond Future	1,254.4500	1.2544	1,289.6000	1.2896	2.802	0	0	0
2018/07/05	R213	07/02/2019	8.70	Put	Bond Future	5,701.9400	5.7019	5,596.9800	5.5970	(1.841)	0	0	0
2018/07/05	R213	07/02/2019	8.69	Put	Bond Future	5,748.3500	5.7484	5,642.9600	5.6430	(1.833)	0	0	0
2018/07/05	R213	07/02/2019	8.70	Call	Bond Future	1,275.4900	1.2755	1,311.0700	1.3111	2.790	0	0	0
2018/07/05	R214	02/08/2018	8.96	Call	Bond Future	78.9100	0.0789	75.2200	0.0752	(4.676)	0	0	0
2018/07/05	R214	02/08/2018			Bond Future	9.5784	74.5701	9.5727	74.6102	(0.059)	0.0000	0.0000	32,496
2018/07/05	R214	02/08/2018	8.94	Call	Bond Future	70.0900	0.0701	66.6400	0.0666	(4.922)	0	0	0
2018/07/05	R214	02/08/2018	8.94	Put	Bond Future	4,817.7000	4.8177	4,774.1000	4.7741	(0.905)	0	0	0
2018/07/05	R214	02/08/2018	8.96	Put	Bond Future	4,670.3100	4.6703	4,626.4700	4.6265	(0.939)	0	0	0
2018/07/05	R214	02/08/2018	8.95	Call	Bond Future	74.3900	0.0744	70.8200	0.0708	(4.799)	0	0	0
2018/07/05	R214	02/08/2018	8.95	Put	Bond Future	4,743.8300	4.7438	4,700.1100	4.7001	(0.922)	0	0	0
2018/07/05	R214	01/11/2018	8.99	Put	Bond Future	5,506.2800	5.5063	5,467.9000	5.4679	(0.697)	0	0	0
2018/07/05	R214	01/11/2018	8.98	Call	Bond Future	714.7400	0.7147	716.4200	0.7164	0.235	0	0	0
2018/07/05	R214	01/11/2018			Bond Future	9.6386	72.6078	9.6328	72.6480	(0.060)	0.0000	0.0000	0
2018/07/05	R214	01/11/2018	8.99	Call	Bond Future	732.7800	0.7328	734.5400	0.7345	0.240	0	0	0
2018/07/05	R214	01/11/2018	8.98	Put	Bond Future	5,565.7500	5.5658	5,527.2900	5.5273	(0.691)	0	0	0
2018/07/05	R214	01/11/2018	9.00	Call	Bond Future	751.2400	0.7512	753.0800	0.7531	0.245	0	0	0
2018/07/05	R214	01/11/2018	9.00	Put	Bond Future	5,447.3400	5.4473	5,409.0400	5.4090	(0.703)	0	0	0
2018/07/05	R214	07/02/2019	9.05	Put	Bond Future	6,356.6200	6.3566	6,321.4000	6.3214	(0.554)	0	0	0
2018/07/05	R214	07/02/2019			Bond Future	9.7057	74.0156	9.6998	74.0568	(0.062)	0.0000	0.0000	0
2018/07/05	R214	07/02/2019	9.04	Call	Bond Future	1,563.4200	1.5634	1,569.3500	1.5694	0.379	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/05	R214	07/02/2019	9.04	Put	Bond Future	6,408.6500	6.4087	6,373.3300	6.3733	(0.551)	0	0	0
2018/07/05	R214	07/02/2019	9.05	Call	Bond Future	1,587.9900	1.5880	1,594.0200	1.5940	0.380	0	0	0
2018/07/05	R214	07/02/2019	9.03	Call	Bond Future	1,539.2700	1.5393	1,545.1100	1.5451	0.379	0	0	0
2018/07/05	R214	07/02/2019	9.03	Put	Bond Future	6,461.2200	6.4612	6,425.8100	6.4258	(0.548)	0	0	0
2018/07/05	R248	02/08/2018	8.98	Call	Bond Future	80.4100	0.0804	74.0400	0.0740	(7.922)	0	0	0
2018/07/05	R248	02/08/2018	8.97	Put	Bond Future	6,231.2700	6.2313	6,219.3000	6.2193	(0.192)	0	0	0
2018/07/05	R248	02/08/2018			Bond Future	9.6137	95.3682	9.6130	95.3741	(0.007)	0.0000	0.0000	103,131
2018/07/05	R248	02/08/2018	8.99	Call	Bond Future	85.5800	0.0856	78.9300	0.0789	(7.771)	0	0	0
2018/07/05	R248	02/08/2018	8.99	Put	Bond Future	6,039.4300	6.0394	6,026.9000	6.0269	(0.207)	0	0	0
2018/07/05	R248	02/08/2018	8.98	Put	Bond Future	6,135.1500	6.1351	6,122.9000	6.1229	(0.200)	0	0	0
2018/07/05	R248	02/08/2018	8.97	Call	Bond Future	75.4700	0.0755	69.3800	0.0694	(8.069)	0	0	0
2018/07/05	R248	01/11/2018	9.03	Call	Bond Future	904.4200	0.9044	896.4300	0.8964	(0.883)	0	0	0
2018/07/05	R248	01/11/2018			Bond Future	9.6746	92.6373	9.6741	92.6423	(0.006)	0.0000	0.0000	0
2018/07/05	R248	01/11/2018	9.01	Call	Bond Future	856.9800	0.8570	849.1800	0.8492	(0.910)	0	0	0
2018/07/05	R248	01/11/2018	9.01	Put	Bond Future	7,148.9800	7.1490	7,136.0900	7.1361	(0.180)	0	0	0
2018/07/05	R248	01/11/2018	9.03	Put	Bond Future	6,996.2100	6.9962	6,983.1300	6.9831	(0.187)	0	0	0
2018/07/05	R248	01/11/2018	9.02	Call	Bond Future	880.4200	0.8804	872.5200	0.8725	(0.897)	0	0	0
2018/07/05	R248	01/11/2018	9.02	Put	Bond Future	7,072.2300	7.0722	7,059.2400	7.0592	(0.184)	0	0	0
2018/07/05	R248	07/02/2019	9.06	Put	Bond Future	8,267.4600	8.2675	8,255.2200	8.2552	(0.148)	0	0	0
2018/07/05	R248	07/02/2019			Bond Future	9.7427	94.4334	9.7421	94.4389	(0.006)	0.0000	0.0000	0
2018/07/05	R248	07/02/2019	9.06	Call	Bond Future	1,881.1400	1.8811	1,874.3600	1.8744	(0.360)	0	0	0
2018/07/05	R248	07/02/2019	9.05	Put	Bond Future	8,336.4800	8.3365	8,324.2800	8.3243	(0.146)	0	0	0
2018/07/05	R248	07/02/2019	9.07	Call	Bond Future	1,911.9400	1.9119	1,905.1300	1.9051	(0.356)	0	0	0
2018/07/05	R248	07/02/2019	9.07	Put	Bond Future	8,199.1400	8.1991	8,186.8700	8.1869	(0.150)	0	0	0
2018/07/05	R248	07/02/2019	9.05	Call	Bond Future	1,850.8700	1.8509	1,844.1300	1.8441	(0.364)	0	0	0

Total

1000160