



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 10/07/2018 TO 10/07/2018

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
2018/07/10	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	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
2018/07/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2025	02/08/2018			Bond Future	130.6865	130.6865	130.6233	130.6233	(0.048)	0.0000	0.0000	864
2018/07/10	2025	02/08/2018	136.65	Put	Bond Future	5,963.4800	5.9635	6,026.6700	6.0267	1.060	0	0	0
2018/07/10	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2025	02/08/2018	136.67	Put	Bond Future	5,983.4800	5.9835	6,046.6700	6.0467	1.056	0	0	0
2018/07/10	2025	02/08/2018	136.66	Put	Bond Future	5,973.4800	5.9735	6,036.6700	6.0367	1.058	0	0	0
2018/07/10	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2025	01/11/2018			Bond Future	133.0468	133.0468	132.9838	132.9838	(0.047)	0.0000	0.0000	21
2018/07/10	2025	07/02/2019			Bond Future	134.2369	134.2369	134.1705	134.1705	(0.050)	0.0000	0.0000	0
2018/07/10	2029	02/08/2018			Bond Future	100.1154	100.1154	99.8903	99.8903	(0.225)	0.0000	0.0000	1,370
2018/07/10	2029	01/11/2018			Bond Future	100.8740	100.8740	100.6459	100.6459	(0.226)	0.0000	0.0000	0
2018/07/10	2029	07/02/2019			Bond Future	102.8479	102.8479	102.6137	102.6137	(0.228)	0.0000	0.0000	0
2018/07/10	2030	02/08/2018	8.51	Call	Bond Future	79.3900	0.0794	51.9800	0.0520	(34.526)	0	0	7,850
2018/07/10	2030	02/08/2018	8.91	Call	Bond Future	666.3300	0.6663	527.8900	0.5279	(20.776)	0	0	7,850
2018/07/10	2030	02/08/2018	9.46	Put	Bond Future	195.3900	0.1954	232.6500	0.2327	19.070	0	0	0
2018/07/10	2030	02/08/2018			Bond Future	9.0282	92.8926	9.0780	92.5593	0.552	0.0000	0.0000	46,087
2018/07/10	2030	02/08/2018	8.51	Put	Bond Future	3,644.9900	3.6450	3,950.8300	3.9508	8.391	0	0	0
2018/07/10	2030	02/08/2018	9.46	Call	Bond Future	3,031.9400	3.0319	2,735.9500	2.7360	(9.762)	0	0	0
2018/07/10	2030	02/08/2018	8.91	Put	Bond Future	1,463.6800	1.4637	1,658.4900	1.6585	13.310	0	0	0
2018/07/10	2030	02/08/2018	9.50	Call	Bond Future	3,256.2900	3.2563	2,954.5100	2.9545	(9.268)	0	0	0
2018/07/10	2030	02/08/2018	9.47	Call	Bond Future	3,087.6500	3.0876	2,790.1500	2.7901	(9.635)	0	0	0
2018/07/10	2030	02/08/2018	9.45	Put	Bond Future	204.3000	0.2043	243.1300	0.2431	19.006	0	0	0
2018/07/10	2030	02/08/2018	9.50	Put	Bond Future	162.9600	0.1630	194.4300	0.1944	19.311	0	0	7,850
2018/07/10	2030	02/08/2018	9.47	Put	Bond Future	186.8100	0.1868	222.5600	0.2226	19.137	0	0	0
2018/07/10	2030	02/08/2018	9.45	Call	Bond Future	2,976.5100	2.9765	2,682.0900	2.6821	(9.891)	0	0	0
2018/07/10	2030	01/11/2018	8.60	Call	Bond Future	894.8200	0.8948	796.0200	0.7960	(11.041)	0	0	0
2018/07/10	2030	01/11/2018	8.58	Put	Bond Future	4,284.6700	4.2847	4,527.9400	4.5279	5.678	0	0	0
2018/07/10	2030	01/11/2018			Bond Future	9.0878	94.5492	9.1393	94.2103	0.567	0.0000	0.0000	15,774
2018/07/10	2030	01/11/2018	8.60	Put	Bond Future	4,187.5900	4.1876	4,427.6600	4.4277	5.733	0	0	0
2018/07/10	2030	01/11/2018	8.58	Call	Bond Future	853.5500	0.8536	757.9500	0.7580	(11.200)	0	0	0
2018/07/10	2030	01/11/2018	8.59	Put	Bond Future	4,235.9400	4.2359	4,477.6100	4.4776	5.705	0	0	0
2018/07/10	2030	01/11/2018	8.59	Call	Bond Future	874.0300	0.8740	776.8300	0.7768	(11.121)	0	0	0
2018/07/10	2030	07/02/2019	8.62	Call	Bond Future	1,513.0000	1.5130	1,395.6700	1.3957	(7.755)	0	0	0
2018/07/10	2030	07/02/2019			Bond Future	9.1548	92.3720	9.2084	92.0259	0.586	0.0000	0.0000	0
2018/07/10	2030	07/02/2019	8.62	Put	Bond Future	5,058.9500	5.0589	5,287.7300	5.2877	4.522	0	0	0
2018/07/10	2030	07/02/2019	8.63	Call	Bond Future	1,537.2300	1.5372	1,418.6600	1.4187	(7.713)	0	0	0
2018/07/10	2030	07/02/2019	8.63	Put	Bond Future	5,015.2200	5.0152	5,242.7600	5.2428	4.537	0	0	0
2018/07/10	2030	07/02/2019	8.64	Call	Bond Future	1,561.7000	1.5617	1,441.8800	1.4419	(7.672)	0	0	0
2018/07/10	2030	07/02/2019	8.64	Put	Bond Future	4,971.7800	4.9718	5,198.0700	5.1981	4.551	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
2018/07/10	2032	02/08/2018	9.67	Call	Bond Future	3,409.3100	3.4093	3,085.9600	3.0860	(9.484)	0	0	0
2018/07/10	2032	02/08/2018	9.66	Put	Bond Future	210.3800	0.2104	249.7800	0.2498	18.728	0	0	0
2018/07/10	2032	02/08/2018			Bond Future	9.2178	95.4580	9.2676	95.0969	0.540	0.0000	0.0000	33,718
2018/07/10	2032	02/08/2018	9.68	Call	Bond Future	3,469.7200	3.4697	3,144.8300	3.1448	(9.364)	0	0	0
2018/07/10	2032	02/08/2018	9.68	Put	Bond Future	192.4800	0.1925	228.7500	0.2288	18.844	0	0	0
2018/07/10	2032	02/08/2018	9.67	Put	Bond Future	201.2300	0.2012	239.0400	0.2390	18.789	0	0	0
2018/07/10	2032	02/08/2018	9.66	Call	Bond Future	3,349.2200	3.3492	3,027.4600	3.0275	(9.607)	0	0	0
2018/07/10	2032	01/11/2018	8.77	Put	Bond Future	4,682.1400	4.6821	4,946.3900	4.9464	5.644	0	0	0
2018/07/10	2032	01/11/2018			Bond Future	9.2815	93.0056	9.3329	92.6383	0.554	0.0000	0.0000	11,178
2018/07/10	2032	01/11/2018	8.76	Call	Bond Future	892.9400	0.8929	791.6400	0.7916	(11.345)	0	0	0
2018/07/10	2032	01/11/2018	8.76	Put	Bond Future	4,735.5600	4.7356	5,001.5600	5.0016	5.617	0	0	0
2018/07/10	2032	01/11/2018	8.77	Call	Bond Future	915.2900	0.9153	812.2400	0.8122	(11.259)	0	0	0
2018/07/10	2032	01/11/2018	8.75	Call	Bond Future	871.0900	0.8711	771.5400	0.7715	(11.428)	0	0	0
2018/07/10	2032	01/11/2018	8.75	Put	Bond Future	4,789.5600	4.7896	5,057.3100	5.0573	5.590	0	0	0
2018/07/10	2032	07/02/2019	8.81	Call	Bond Future	1,762.3800	1.7624	1,632.2200	1.6322	(7.385)	0	0	0
2018/07/10	2032	07/02/2019	8.80	Put	Bond Future	5,738.1700	5.7382	5,984.4700	5.9845	4.292	0	0	0
2018/07/10	2032	07/02/2019			Bond Future	9.3519	94.8079	9.4054	94.4327	0.572	0.0000	0.0000	0
2018/07/10	2032	07/02/2019	8.82	Call	Bond Future	1,788.9900	1.7890	1,657.5300	1.6575	(7.348)	0	0	0
2018/07/10	2032	07/02/2019	8.82	Put	Bond Future	5,642.1900	5.6422	5,885.8800	5.8859	4.319	0	0	0
2018/07/10	2032	07/02/2019	8.81	Put	Bond Future	5,690.1600	5.6902	5,935.1500	5.9351	4.306	0	0	0
2018/07/10	2032	07/02/2019	8.80	Call	Bond Future	1,735.7300	1.7357	1,606.8800	1.6069	(7.423)	0	0	0
2018/07/10	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2033	02/08/2018			Bond Future	102.5112	102.5112	102.2701	102.2701	(0.235)	0.0000	0.0000	10,369
2018/07/10	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2033	02/08/2018	109.92	Put	Bond Future	7,408.8000	7.4088	7,649.9400	7.6499	3.255	0	0	0
2018/07/10	2033	02/08/2018	109.94	Put	Bond Future	7,428.8000	7.4288	7,669.9400	7.6699	3.246	0	0	0
2018/07/10	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2033	02/08/2018	109.93	Put	Bond Future	7,418.8000	7.4188	7,659.9400	7.6599	3.250	0	0	0
2018/07/10	2033	01/11/2018			Bond Future	103.2416	103.2416	102.9971	102.9971	(0.237)	0.0000	0.0000	5,770
2018/07/10	2033	07/02/2019			Bond Future	105.2620	105.2620	105.0110	105.0110	(0.238)	0.0000	0.0000	0
2018/07/10	2037	02/08/2018	9.96	Put	Bond Future	161.0000	0.1610	186.9500	0.1870	16.118	0	0	0
2018/07/10	2037	02/08/2018	9.95	Call	Bond Future	4,228.3500	4.2283	3,893.2000	3.8932	(7.926)	0	0	0
2018/07/10	2037	02/08/2018			Bond Future	9.4331	92.0668	9.4778	91.7045	0.474	0.0000	0.0000	48,709
2018/07/10	2037	02/08/2018	9.96	Call	Bond Future	4,296.6000	4.2966	3,960.2600	3.9603	(7.828)	0	0	0
2018/07/10	2037	02/08/2018	9.95	Put	Bond Future	168.5500	0.1686	195.6900	0.1957	16.102	0	0	0
2018/07/10	2037	02/08/2018	9.97	Call	Bond Future	4,365.0400	4.3650	4,027.5600	4.0276	(7.731)	0	0	0
2018/07/10	2037	02/08/2018	9.97	Put	Bond Future	153.7400	0.1537	178.5500	0.1786	16.138	0	0	0
2018/07/10	2037	01/11/2018	9.03	Call	Bond Future	1,140.5500	1.1406	1,027.3800	1.0274	(9.922)	0	0	0
2018/07/10	2037	01/11/2018			Bond Future	9.4927	93.7088	9.5388	93.3404	0.485	0.0000	0.0000	13,273
2018/07/10	2037	01/11/2018	9.01	Call	Bond Future	1,087.1100	1.0871	977.5900	0.9776	(10.074)	0	0	0
2018/07/10	2037	01/11/2018	9.01	Put	Bond Future	5,093.1100	5.0931	5,352.0200	5.3520	5.084	0	0	0
2018/07/10	2037	01/11/2018	9.03	Put	Bond Future	4,975.3500	4.9754	5,230.6100	5.2306	5.130	0	0	0
2018/07/10	2037	01/11/2018	9.02	Call	Bond Future	1,113.6400	1.1136	1,002.2900	1.0023	(9.999)	0	0	0
2018/07/10	2037	01/11/2018	9.02	Put	Bond Future	5,033.9800	5.0340	5,291.0600	5.2911	5.107	0	0	0
2018/07/10	2037	07/02/2019	9.06	Put	Bond Future	6,196.5400	6.1965	6,434.7500	6.4348	3.844	0	0	0
2018/07/10	2037	07/02/2019	9.05	Call	Bond Future	2,077.3900	2.0774	1,940.6600	1.9407	(6.582)	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
2018/07/10	2037	07/02/2019			Bond Future	9.5592	91.2648	9.6069	90.8885	0.499	0.0000	0.0000	0
2018/07/10	2037	07/02/2019	9.06	Call	Bond Future	2,108.4100	2.1084	1,970.3500	1.9703	(6.548)	0	0	0
2018/07/10	2037	07/02/2019	9.05	Put	Bond Future	6,250.2300	6.2502	6,489.7700	6.4898	3.832	0	0	0
2018/07/10	2037	07/02/2019	9.07	Call	Bond Future	2,139.4200	2.1394	2,000.0300	2.0000	(6.515)	0	0	0
2018/07/10	2037	07/02/2019	9.07	Put	Bond Future	6,142.9600	6.1430	6,379.8400	6.3798	3.856	0	0	0
2018/07/10	2038	02/08/2018	134.55	Put	Bond Future	12,338.4400	12.3384	12,322.6700	12.3227	(0.128)	0	0	0
2018/07/10	2038	02/08/2018			Bond Future	122.2216	122.2216	122.2273	122.2273	0.013	0.0000	0.0000	5,995
2018/07/10	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2038	02/08/2018	134.54	Put	Bond Future	12,328.4400	12.3284	12,312.6700	12.3127	(0.128)	0	0	0
2018/07/10	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2038	02/08/2018	134.53	Put	Bond Future	12,318.4400	12.3184	12,302.6700	12.3027	(0.128)	0	0	0
2018/07/10	2038	01/11/2018			Bond Future	124.4187	124.4187	124.4360	124.4360	0.014	0.0000	0.0000	3,385
2018/07/10	2038	07/02/2019			Bond Future	125.2633	125.2633	125.2787	125.2787	0.012	0.0000	0.0000	0
2018/07/10	2040	02/08/2018	10.04	Call	Bond Future	4,653.2000	4.6532	4,330.0700	4.3301	(6.944)	0	0	0
2018/07/10	2040	02/08/2018	10.03	Put	Bond Future	182.3400	0.1823	206.1400	0.2061	13.053	0	0	0
2018/07/10	2040	02/08/2018			Bond Future	9.5081	95.5503	9.5477	95.2044	0.417	0.0000	0.0000	20,865
2018/07/10	2040	02/08/2018	10.05	Call	Bond Future	4,726.6300	4.7266	4,402.4900	4.4025	(6.858)	0	0	0
2018/07/10	2040	02/08/2018	10.05	Put	Bond Future	167.0700	0.1671	188.8200	0.1888	13.018	0	0	0
2018/07/10	2040	02/08/2018	10.04	Put	Bond Future	174.5700	0.1746	197.3300	0.1973	13.038	0	0	0
2018/07/10	2040	02/08/2018	10.03	Call	Bond Future	4,579.9300	4.5799	4,257.8400	4.2578	(7.033)	0	0	0
2018/07/10	2040	01/11/2018	9.80	Call	Bond Future	4,135.2600	4.1353	3,908.2500	3.9082	(5.490)	0	0	3,540
2018/07/10	2040	01/11/2018	9.09	Put	Bond Future	5,488.3800	5.4884	5,732.0400	5.7320	4.440	0	0	0
2018/07/10	2040	01/11/2018			Bond Future	9.5675	97.2543	9.6083	96.9026	0.426	0.0000	0.0000	9,921
2018/07/10	2040	01/11/2018	9.20	Put	Bond Future	4,819.8800	4.8199	5,044.0300	5.0440	4.651	0	0	0
2018/07/10	2040	01/11/2018	9.20	Call	Bond Future	1,554.6600	1.5547	1,427.0900	1.4271	(8.206)	0	0	3,540
2018/07/10	2040	01/11/2018	9.80	Put	Bond Future	2,158.0700	2.1581	2,282.7800	2.2828	5.779	0	0	0
2018/07/10	2040	01/11/2018	9.08	Call	Bond Future	1,182.3900	1.1824	1,076.0700	1.0761	(8.992)	0	0	0
2018/07/10	2040	01/11/2018	9.08	Put	Bond Future	5,552.5400	5.5525	5,797.9400	5.7979	4.420	0	0	0
2018/07/10	2040	01/11/2018	9.10	Put	Bond Future	5,424.9600	5.4250	5,666.8600	5.6669	4.459	0	0	0
2018/07/10	2040	01/11/2018	9.09	Call	Bond Future	1,211.0500	1.2111	1,102.9900	1.1030	(8.923)	0	0	0
2018/07/10	2040	01/11/2018	9.10	Call	Bond Future	1,240.3200	1.2403	1,130.5000	1.1305	(8.854)	0	0	2,950
2018/07/10	2040	01/11/2018	8.50	Put	Bond Future	10,232.6100	10.2326	10,553.4200	10.5534	3.135	0	0	0
2018/07/10	2040	01/11/2018	8.50	Call	Bond Future	235.5900	0.2356	204.6800	0.2047	(13.120)	0	0	2,950
2018/07/10	2040	01/11/2018	9.07	Call	Bond Future	1,154.1400	1.1541	1,049.5600	1.0496	(9.061)	0	0	0
2018/07/10	2040	01/11/2018	9.07	Put	Bond Future	5,617.2600	5.6173	5,864.4000	5.8644	4.400	0	0	0
2018/07/10	2040	07/02/2019	9.11	Put	Bond Future	6,864.3000	6.8643	7,092.7600	7.0928	3.328	0	0	0
2018/07/10	2040	07/02/2019	9.13	Call	Bond Future	2,288.1600	2.2882	2,154.7700	2.1548	(5.830)	0	0	0
2018/07/10	2040	07/02/2019			Bond Future	9.6337	94.6284	9.6760	94.2691	0.438	0.0000	0.0000	0
2018/07/10	2040	07/02/2019	9.11	Call	Bond Future	2,221.5400	2.2215	2,090.6900	2.0907	(5.890)	0	0	0
2018/07/10	2040	07/02/2019	9.13	Put	Bond Future	6,747.0400	6.7470	6,972.9600	6.9730	3.348	0	0	0
2018/07/10	2040	07/02/2019	9.12	Put	Bond Future	6,805.3300	6.8053	7,032.5300	7.0325	3.339	0	0	0
2018/07/10	2040	07/02/2019	9.12	Call	Bond Future	2,254.5800	2.2546	2,122.4700	2.1225	(5.860)	0	0	0
2018/07/10	2044	02/08/2018	10.07	Call	Bond Future	4,729.9300	4.7299	4,361.6200	4.3616	(7.787)	0	0	0
2018/07/10	2044	02/08/2018			Bond Future	9.5374	92.6751	9.5821	92.2782	0.469	0.0000	0.0000	34,512

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
2018/07/10	2044	02/08/2018	10.05	Call	Bond Future	4,582.3700		4.5824	4,216.6200	4.2166	(7.982)	0	0	0
2018/07/10	2044	02/08/2018	10.05	Put	Bond Future	197.7900		0.1978	228.9300	0.2289	15.744	0	0	0
2018/07/10	2044	02/08/2018	10.07	Put	Bond Future	181.4300		0.1814	210.0100	0.2100	15.753	0	0	0
2018/07/10	2044	02/08/2018	10.06	Call	Bond Future	4,656.0500		4.6561	4,289.0000	4.2890	(7.883)	0	0	0
2018/07/10	2044	02/08/2018	10.06	Put	Bond Future	189.4500		0.1895	219.2900	0.2193	15.751	0	0	0
2018/07/10	2044	01/11/2018	9.12	Call	Bond Future	1,254.4500		1.2544	1,131.0000	1.1310	(9.841)	0	0	0
2018/07/10	2044	01/11/2018			Bond Future	9.5947		94.3279	9.6407	93.9242	0.479	0.0000	0.0000	11,691
2018/07/10	2044	01/11/2018	9.12	Put	Bond Future	5,602.8400		5.6028	5,883.0600	5.8831	5.001	0	0	0
2018/07/10	2044	01/11/2018	9.13	Call	Bond Future	1,284.5300		1.2845	1,159.0800	1.1591	(9.766)	0	0	0
2018/07/10	2044	01/11/2018	9.14	Put	Bond Future	5,473.2000		5.4732	5,749.4100	5.7494	5.047	0	0	0
2018/07/10	2044	01/11/2018	9.13	Put	Bond Future	5,537.8200		5.5378	5,816.0400	5.8160	5.024	0	0	0
2018/07/10	2044	01/11/2018	9.14	Call	Bond Future	1,314.8500		1.3149	1,187.3900	1.1874	(9.694)	0	0	0
2018/07/10	2044	07/02/2019	9.18	Put	Bond Future	6,760.3600		6.7604	7,016.7000	7.0167	3.792	0	0	0
2018/07/10	2044	07/02/2019			Bond Future	9.6585		91.7705	9.7060	91.3584	0.492	0.0000	0.0000	0
2018/07/10	2044	07/02/2019	9.17	Call	Bond Future	2,397.6300		2.3976	2,243.3500	2.2434	(6.435)	0	0	0
2018/07/10	2044	07/02/2019	9.17	Put	Bond Future	6,819.3100		6.8193	7,077.1200	7.0771	3.781	0	0	0
2018/07/10	2044	07/02/2019	9.18	Call	Bond Future	2,432.7400		2.4327	2,276.9900	2.2770	(6.402)	0	0	0
2018/07/10	2044	07/02/2019	9.16	Call	Bond Future	2,362.8000		2.3628	2,209.9800	2.2100	(6.468)	0	0	0
2018/07/10	2044	07/02/2019	9.16	Put	Bond Future	6,878.6900		6.8787	7,137.9600	7.1380	3.769	0	0	0
2018/07/10	2046	02/08/2018	128.78	Put	Bond Future	12,575.0500		12.5751	13,004.3400	13.0043	3.414	0	0	0
2018/07/10	2046	02/08/2018			Bond Future	116.2050		116.2050	115.7757	115.7757	(0.369)	0.0000	0.0000	11,611
2018/07/10	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2046	02/08/2018	128.77	Put	Bond Future	12,565.0500		12.5651	12,994.3400	12.9943	3.417	0	0	0
2018/07/10	2046	02/08/2018	128.79	Put	Bond Future	12,585.0500		12.5851	13,014.3400	13.0143	3.411	0	0	0
2018/07/10	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2046	01/11/2018			Bond Future	116.6544		116.6544	116.2187	116.2187	(0.373)	0.0000	0.0000	355
2018/07/10	2046	07/02/2019			Bond Future	118.9373		118.9373	118.4909	118.4909	(0.375)	0.0000	0.0000	0
2018/07/10	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2050	02/08/2018	137.54	Put	Bond Future	16,780.6700		16.7807	17,277.9500	17.2780	2.963	0	0	0
2018/07/10	2050	02/08/2018	137.52	Put	Bond Future	16,760.6700		16.7607	17,257.9500	17.2580	2.967	0	0	0
2018/07/10	2050	02/08/2018			Bond Future	120.7593		120.7593	120.2620	120.2620	(0.412)	0.0000	0.0000	7,829
2018/07/10	2050	02/08/2018	137.53	Put	Bond Future	16,770.6700		16.7707	17,267.9500	17.2680	2.965	0	0	0
2018/07/10	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	2050	01/11/2018			Bond Future	122.9402		122.9402	122.4353	122.4353	(0.411)	0.0000	0.0000	2,072
2018/07/10	2050	07/02/2019			Bond Future	123.5746		123.5746	123.0577	123.0577	(0.418)	0.0000	0.0000	0
2018/07/10	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	AL37	02/08/2018			Index Future	587.3650		587.3650	586.3070	586.3070	(0.180)	0.0000	0.0000	0
2018/07/10	AL37	01/11/2018			Index Future	597.8420		597.8420	596.7670	596.7670	(0.180)	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
2018/07/10	AL37	07/02/2019			Index Future	609.4300	609.4300	608.3300	608.3300	(0.180)	0.0000	0.0000	0
2018/07/10	AL7T	02/08/2018			Index Future	686.1720	686.1720	684.2660	684.2660	(0.278)	0.0000	0.0000	0
2018/07/10	AL7T	01/11/2018			Index Future	698.4110	698.4110	696.4740	696.4740	(0.277)	0.0000	0.0000	0
2018/07/10	AL7T	07/02/2019			Index Future	711.9490	711.9490	709.9690	709.9690	(0.278)	0.0000	0.0000	0
2018/07/10	ALBI	02/08/2018			Index Future	623.7310	623.7310	621.7060	621.7060	(0.325)	0.0000	0.0000	863
2018/07/10	ALBI	01/11/2018			Index Future	634.8560	634.8560	632.7980	632.7980	(0.324)	0.0000	0.0000	237
2018/07/10	ALBI	07/02/2019			Index Future	647.1620	647.1620	645.0590	645.0590	(0.325)	0.0000	0.0000	0
2018/07/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/07/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/10	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	EL28	02/08/2018			Bond Future	128.1482	128.1482	127.9497	127.9497	(0.155)	0.0000	0.0000	0
2018/07/10	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	EL28	02/08/2018	134.93	Put	Bond Future	6,781.7700	6.7818	6,980.2900	6.9803	2.927	0	0	0
2018/07/10	EL28	02/08/2018	134.95	Put	Bond Future	6,801.7700	6.8018	7,000.2900	7.0003	2.919	0	0	0
2018/07/10	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	EL28	02/08/2018	134.94	Put	Bond Future	6,791.7700	6.7918	6,990.2900	6.9903	2.923	0	0	0
2018/07/10	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	ES33	02/08/2018	11.14	Call	Bond Future	2,700.6000	2.7006	2,431.3200	2.4313	(9.971)	0	0	0
2018/07/10	ES33	02/08/2018			Bond Future	10.6850	79.3171	10.7293	79.0478	0.415	0.0000	0.0000	7,466
2018/07/10	ES33	02/08/2018	11.15	Call	Bond Future	2,758.3500	2.7583	2,489.0700	2.4891	(9.762)	0	0	0
2018/07/10	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	ES33	02/08/2018	11.16	Call	Bond Future	2,816.0400	2.8160	2,546.7600	2.5468	(9.562)	0	0	0
2018/07/10	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	ES33	01/11/2018			Bond Future	10.7936	76.9435	10.8395	76.6697	0.425	0.0000	0.0000	2,000
2018/07/10	ES33	07/02/2019			Bond Future	10.9170	78.4345	10.9647	78.1548	0.437	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
2018/07/10	ES42	02/08/2018			Bond Future	10.8942	82.1864	10.9386	81.8778	0.407	0.0000	0.0000	0
2018/07/10	ES42	01/11/2018			Bond Future	10.9993	79.3922	11.0452	79.0784	0.417	0.0000	0.0000	7,957
2018/07/10	ES42	07/02/2019			Bond Future	11.1146	80.9305	11.1623	80.6100	0.429	0.0000	0.0000	0
2018/07/10	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	GOVI	02/08/2018			GOVI	619.5940	619.5940	617.4540	617.4540	(0.345)	0.0000	0.0000	475
2018/07/10	GOVI	02/08/2018	605.71	Call	GOVI	138,840.0000	13.8840	117,440.0000	11.7440	(15.413)	0	0	0
2018/07/10	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	GOVI	02/08/2018	605.72	Call	GOVI	138,740.0000	13.8740	117,340.0000	11.7340	(15.425)	0	0	0
2018/07/10	GOVI	02/08/2018	605.70	Call	GOVI	138,940.0000	13.8940	117,540.0000	11.7540	(15.402)	0	0	0
2018/07/10	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	GOVI	01/11/2018	653.50	Put	GOVI	228,540.0000	22.8540	250,310.0000	25.0310	9.526	0	0	0
2018/07/10	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	GOVI	01/11/2018			GOVI	630.6460	630.6460	628.4690	628.4690	(0.345)	0.0000	0.0000	0
2018/07/10	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	GOVI	01/11/2018	653.49	Put	GOVI	228,440.0000	22.8440	250,210.0000	25.0210	9.530	0	0	0
2018/07/10	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	GOVI	01/11/2018	653.51	Put	GOVI	228,640.0000	22.8640	250,410.0000	25.0410	9.522	0	0	0
2018/07/10	GOVI	07/02/2019	666.53	Put	GOVI	236,600.0000	23.6600	258,830.0000	25.8830	9.396	0	0	0
2018/07/10	GOVI	07/02/2019			GOVI	642.8700	642.8700	640.6470	640.6470	(0.346)	0.0000	0.0000	0
2018/07/10	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	GOVI	07/02/2019	666.52	Put	GOVI	236,500.0000	23.6500	258,730.0000	25.8730	9.400	0	0	0
2018/07/10	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	GOVI	07/02/2019	666.51	Put	GOVI	236,400.0000	23.6400	258,630.0000	25.8630	9.404	0	0	0
2018/07/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/10	IGOV	02/08/2018			Index Future	250.6930	250.6930	250.2480	250.2480	(0.178)	0.0000	0.0000	852
2018/07/10	IGOV	01/11/2018			Index Future	255.2220	255.2220	254.7710	254.7710	(0.177)	0.0000	0.0000	227
2018/07/10	IGOV	07/02/2019			Index Future	260.2170	260.2170	259.7530	259.7530	(0.178)	0.0000	0.0000	0
2018/07/10	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/10	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2300	102.2300	0.000	0.0000	0.0000	0
2018/07/10	IS01	22/03/2019			Interest Rate Swap	99.5600	99.5600	99.5700	99.5700	0.010	0.0000	0.0000	0
2018/07/10	IS01	20/06/2019			Interest Rate Swap	101.9900	101.9900	102.0000	102.0000	0.010	0.0000	0.0000	0
2018/07/10	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.9100	99.9100	0.030	0.0000	0.0000	0
2018/07/10	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/10	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/07/10	IS02	15/03/2019			Interest Rate Swap	99.3000	99.3000	99.3100	99.3100	0.010	0.0000	0.0000	0
2018/07/10	IS02	21/06/2019			Interest Rate Swap	99.7300	99.7300	99.7400	99.7400	0.010	0.0000	0.0000	0
2018/07/10	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.9000	101.9000	0.020	0.0000	0.0000	0
2018/07/10	IS02	20/12/2019			Interest Rate Swap	102.8600	102.8600	102.8900	102.8900	0.029	0.0000	0.0000	0
2018/07/10	IS02	23/03/2020			Interest Rate Swap	98.9300	98.9300	98.9700	98.9700	0.040	0.0000	0.0000	0
2018/07/10	IS02	22/06/2020			Interest Rate Swap	102.5500	102.5500	102.5900	102.5900	0.039	0.0000	0.0000	0
2018/07/10	IS02	21/09/2020			Interest Rate Swap	99.6100	99.6100	99.6500	99.6500	0.040	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
2018/07/10	IS05	17/12/2020			Interest Rate Swap	96.4700	96.4700	96.5200	96.5200	0.052	0.0000	0.0000	0
2018/07/10	IS05	16/03/2021			Interest Rate Swap	95.7000	95.7000	95.7700	95.7700	0.073	0.0000	0.0000	0
2018/07/10	IS05	15/06/2021			Interest Rate Swap	94.8900	94.8900	94.9800	94.9800	0.095	0.0000	0.0000	0
2018/07/10	IS05	21/09/2021			Interest Rate Swap	95.0700	95.0700	95.1800	95.1800	0.116	0.0000	0.0000	0
2018/07/10	IS05	21/12/2021			Interest Rate Swap	97.2600	97.2600	97.3900	97.3900	0.134	0.0000	0.0000	51
2018/07/10	IS05	15/03/2022			Interest Rate Swap	97.3900	97.3900	97.5300	97.5300	0.144	0.0000	0.0000	0
2018/07/10	IS05	21/06/2022			Interest Rate Swap	98.5900	98.5900	98.7500	98.7500	0.162	0.0000	0.0000	0
2018/07/10	IS05	20/09/2022			Interest Rate Swap	102.5000	102.5000	102.6700	102.6700	0.166	0.0000	0.0000	0
2018/07/10	IS05	20/12/2022			Interest Rate Swap	103.7600	103.7600	103.9200	103.9200	0.154	0.0000	0.0000	0
2018/07/10	IS05	22/03/2023			Interest Rate Swap	97.1800	97.1800	97.3400	97.3400	0.165	0.0000	0.0000	0
2018/07/10	IS05	20/06/2023			Interest Rate Swap	103.2100	103.2100	103.3700	103.3700	0.155	0.0000	0.0000	0
2018/07/10	IS05	19/09/2023			Interest Rate Swap	98.7400	98.7400	98.9100	98.9100	0.172	0.0000	0.0000	0
2018/07/10	IS10	17/12/2025			Interest Rate Swap	95.5000	95.5000	95.7700	95.7700	0.283	0.0000	0.0000	0
2018/07/10	IS10	16/03/2026			Interest Rate Swap	92.5100	92.5100	92.7900	92.7900	0.303	0.0000	0.0000	0
2018/07/10	IS10	15/06/2026			Interest Rate Swap	91.2500	91.2500	91.5500	91.5500	0.329	0.0000	0.0000	0
2018/07/10	IS10	21/09/2026			Interest Rate Swap	93.4000	93.4000	93.7100	93.7100	0.332	0.0000	0.0000	0
2018/07/10	IS10	21/12/2026			Interest Rate Swap	97.1700	97.1700	97.4800	97.4800	0.319	0.0000	0.0000	0
2018/07/10	IS10	15/03/2027			Interest Rate Swap	95.7400	95.7400	96.0400	96.0400	0.313	0.0000	0.0000	0
2018/07/10	IS10	21/06/2027			Interest Rate Swap	97.8000	97.8000	98.1100	98.1100	0.317	0.0000	0.0000	0
2018/07/10	IS10	20/09/2027			Interest Rate Swap	103.2200	103.2200	103.5100	103.5100	0.281	0.0000	0.0000	0
2018/07/10	IS10	20/12/2027			Interest Rate Swap	103.5600	103.5600	103.8500	103.8500	0.280	0.0000	0.0000	0
2018/07/10	IS10	22/03/2028			Interest Rate Swap	97.1000	97.1000	97.3900	97.3900	0.299	0.0000	0.0000	0
2018/07/10	IS10	20/06/2028			Interest Rate Swap	104.2300	104.2300	104.5200	104.5200	0.278	0.0000	0.0000	0
2018/07/10	IS10	19/09/2028			Interest Rate Swap	97.8200	97.8200	98.1200	98.1200	0.307	0.0000	0.0000	0
2018/07/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/10	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/10	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/10	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/10	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	R023	02/08/2018			Bond Future	8.0548	102.2156	8.1052	102.0277	0.625	0.0000	0.0000	39,520
2018/07/10	R023	02/08/2018	10.40	Call	Bond Future	8,298.1600	8.2982	8,110.3400	8.1103	(2.263)	0	0	0
2018/07/10	R023	02/08/2018	10.41	Call	Bond Future	8,331.6700	8.3317	8,143.8500	8.1438	(2.254)	0	0	0
2018/07/10	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	R023	02/08/2018	10.39	Call	Bond Future	8,264.6300	8.2646	8,076.8100	8.0768	(2.273)	0	0	0
2018/07/10	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/10	R023	01/11/2018	10.58	Call	Bond Future	8,307.8200	8.3078	8,117.2700	8.1173	(2.294)	0	0	0
2018/07/10	R023	01/11/2018	10.57	Put	Bond Future	1.4800	0.0015	1.7600	0.0018	18.919	0	0	0
2018/07/10	R023	01/11/2018			Bond Future	8.1142	100.1126	8.1679	99.9218	0.663	0.0000	0.0000	15,273
2018/07/10	R023	01/11/2018	10.59	Call	Bond Future	8,339.6700	8.3397	8,149.1000	8.1491	(2.285)	0	0	0
2018/07/10	R023	01/11/2018	10.59	Put	Bond Future	1.3700	0.0014	1.6200	0.0016	18.248	0	0	0
2018/07/10	R023	01/11/2018	10.58	Put	Bond Future	1.4200	0.0014	1.6900	0.0017	19.014	0	0	0
2018/07/10	R023	01/11/2018	10.57	Call	Bond Future	8,275.9700	8.2760	8,085.4300	8.0854	(2.302)	0	0	0
2018/07/10	R023	07/02/2019	10.59	Call	Bond Future	7,717.4900	7.7175	7,526.7200	7.5267	(2.472)	0	0	0
2018/07/10	R023	07/02/2019			Bond Future	8.1853	102.0527	8.2436	101.8575	0.712	0.0000	0.0000	0
2018/07/10	R023	07/02/2019	10.57	Call	Bond Future	7,658.4100	7.6584	7,467.8100	7.4678	(2.489)	0	0	0
2018/07/10	R023	07/02/2019	10.57	Put	Bond Future	40.7100	0.0407	45.4000	0.0454	11.521	0	0	0
2018/07/10	R023	07/02/2019	10.59	Put	Bond Future	39.0200	0.0390	43.5400	0.0435	11.584	0	0	0
2018/07/10	R023	07/02/2019	10.58	Call	Bond Future	7,687.9500	7.6879	7,497.2600	7.4973	(2.480)	0	0	0
2018/07/10	R023	07/02/2019	10.58	Put	Bond Future	39.8600	0.0399	44.4600	0.0445	11.540	0	0	0
2018/07/10	R035	02/08/2018	9.42	Call	Bond Future	1,542.5000	1.5425	1,318.5000	1.3185	(14.522)	0	0	0
2018/07/10	R035	02/08/2018			Bond Future	9.3575	99.8242	9.4023	99.4633	0.478	0.0000	0.0000	61,221
2018/07/10	R035	02/08/2018	9.42	Put	Bond Future	1,039.1300	1.0391	1,175.9700	1.1760	13.169	0	0	0
2018/07/10	R035	02/08/2018	9.43	Call	Bond Future	1,588.9100	1.5889	1,361.3600	1.3614	(14.321)	0	0	0
2018/07/10	R035	02/08/2018	9.44	Put	Bond Future	972.3800	0.9724	1,102.1400	1.1021	13.345	0	0	0
2018/07/10	R035	02/08/2018	9.43	Put	Bond Future	1,005.3400	1.0053	1,138.6300	1.1386	13.258	0	0	0
2018/07/10	R035	02/08/2018	9.44	Call	Bond Future	1,636.0500	1.6360	1,404.9700	1.4050	(14.124)	0	0	0
2018/07/10	R035	01/11/2018	8.93	Call	Bond Future	1,025.0300	1.0250	919.0900	0.9191	(10.335)	0	0	0
2018/07/10	R035	01/11/2018	8.92	Put	Bond Future	5,128.8400	5.1288	5,391.7000	5.3917	5.125	0	0	0
2018/07/10	R035	01/11/2018			Bond Future	9.4217	97.1087	9.4678	96.7417	0.490	0.0000	0.0000	7,228
2018/07/10	R035	01/11/2018	8.94	Call	Bond Future	1,049.7900	1.0498	942.0700	0.9421	(10.261)	0	0	0
2018/07/10	R035	01/11/2018	8.94	Put	Bond Future	5,008.5900	5.0086	5,267.8900	5.2679	5.177	0	0	0
2018/07/10	R035	01/11/2018	8.93	Put	Bond Future	5,068.5700	5.0686	5,329.6500	5.3297	5.151	0	0	0
2018/07/10	R035	01/11/2018	8.92	Call	Bond Future	1,000.4600	1.0005	896.3000	0.8963	(10.411)	0	0	0
2018/07/10	R035	07/02/2019	8.98	Call	Bond Future	1,998.4200	1.9984	1,864.4800	1.8645	(6.702)	0	0	0
2018/07/10	R035	07/02/2019			Bond Future	9.4938	98.9906	9.5417	98.6157	0.504	0.0000	0.0000	0
2018/07/10	R035	07/02/2019	8.96	Call	Bond Future	1,937.7400	1.9377	1,806.4900	1.8065	(6.773)	0	0	0
2018/07/10	R035	07/02/2019	8.96	Put	Bond Future	6,268.3600	6.2684	6,511.9300	6.5119	3.886	0	0	0
2018/07/10	R035	07/02/2019	8.98	Put	Bond Future	6,161.5900	6.1616	6,402.4700	6.4025	3.909	0	0	0
2018/07/10	R035	07/02/2019	8.97	Call	Bond Future	1,967.8100	1.9678	1,835.2200	1.8352	(6.738)	0	0	0
2018/07/10	R035	07/02/2019	8.97	Put	Bond Future	6,214.6500	6.2147	6,456.8800	6.4569	3.898	0	0	0
2018/07/10	R186	02/08/2018	9.04	Put	Bond Future	181.2300	0.1812	212.8300	0.2128	17.436	0	0	0
2018/07/10	R186	02/08/2018	8.48	Put	Bond Future	1,477.8800	1.4779	1,653.3700	1.6534	11.874	0	0	0
2018/07/10	R186	02/08/2018	8.25	Call	Bond Future	157.3700	0.1574	112.7400	0.1127	(28.360)	0	0	3,020
2018/07/10	R186	02/08/2018			Bond Future	8.6322	112.3003	8.6771	112.0182	0.520	0.0000	0.0000	87,225
2018/07/10	R186	02/08/2018	8.90	Call	Bond Future	2,005.8200	2.0058	1,779.3300	1.7793	(11.292)	0	0	0
2018/07/10	R186	02/08/2018	8.90	Put	Bond Future	337.1800	0.3372	392.8100	0.3928	16.499	0	0	2,500
2018/07/10	R186	02/08/2018	8.47	Call	Bond Future	492.8200	0.4928	389.3000	0.3893	(21.006)	0	0	0
2018/07/10	R186	02/08/2018	8.47	Put	Bond Future	1,519.4500	1.5194	1,698.0500	1.6981	11.754	0	0	0
2018/07/10	R186	02/08/2018	8.50	Call	Bond Future	560.9400	0.5609	448.0300	0.4480	(20.129)	0	0	0
2018/07/10	R186	02/08/2018	8.50	Put	Bond Future	1,396.7200	1.3967	1,565.9300	1.5659	12.115	0	0	0
2018/07/10	R186	02/08/2018	9.04	Call	Bond Future	2,708.9900	2.7090	2,458.4700	2.4585	(9.248)	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
2018/07/10	R186	02/08/2018	8.48	Call	Bond Future	514.9100	0.5149	408.2800	0.4083	(20.708)	0	0	0
2018/07/10	R186	02/08/2018	8.25	Put	Bond Future	2,596.7100	2.5967	2,834.2000	2.8342	9.146	0	0	0
2018/07/10	R186	02/08/2018	7.50	Put	Bond Future	7,434.1500	7.4341	7,716.1200	7.7161	3.793	0	0	0
2018/07/10	R186	02/08/2018	8.75	Call	Bond Future	1,350.5500	1.3506	1,160.7100	1.1607	(14.056)	0	0	2,500
2018/07/10	R186	02/08/2018	8.75	Put	Bond Future	612.3500	0.6123	704.6300	0.7046	15.070	0	0	2,500
2018/07/10	R186	02/08/2018	8.46	Call	Bond Future	471.3800	0.4714	370.9500	0.3709	(21.306)	0	0	0
2018/07/10	R186	02/08/2018	8.46	Put	Bond Future	1,561.7200	1.5617	1,743.4100	1.7434	11.634	0	0	0
2018/07/10	R186	02/08/2018	7.50	Call	Bond Future	0.2600	0.0003	0.1100	0.0001	(57.692)	0	0	3,020
2018/07/10	R186	01/11/2018	9.14	Call	Bond Future	3,651.5200	3.6515	3,443.1300	3.4431	(5.707)	0	0	0
2018/07/10	R186	01/11/2018	7.96	Put	Bond Future	5,019.5500	5.0195	5,256.0400	5.2560	4.711	0	0	0
2018/07/10	R186	01/11/2018	8.54	Put	Bond Future	2,461.2900	2.4613	2,619.5000	2.6195	6.428	0	0	0
2018/07/10	R186	01/11/2018			Bond Future	8.6944	114.3032	8.7413	114.0164	0.539	0.0000	0.0000	20,737
2018/07/10	R186	01/11/2018	8.46	Put	Bond Future	2,744.2200	2.7442	2,914.3100	2.9143	6.198	0	0	0
2018/07/10	R186	01/11/2018	8.46	Call	Bond Future	1,296.4700	1.2965	1,179.7900	1.1798	(9.000)	0	0	5,000
2018/07/10	R186	01/11/2018	8.53	Call	Bond Future	1,482.9600	1.4830	1,355.8900	1.3559	(8.569)	0	0	0
2018/07/10	R186	01/11/2018	8.53	Put	Bond Future	2,495.7000	2.4957	2,655.4000	2.6554	6.399	0	0	0
2018/07/10	R186	01/11/2018	9.14	Put	Bond Future	965.5900	0.9656	1,043.9700	1.0440	8.117	0	0	5,000
2018/07/10	R186	01/11/2018	7.96	Call	Bond Future	399.2900	0.3993	349.0100	0.3490	(12.592)	0	0	5,000
2018/07/10	R186	01/11/2018	8.54	Call	Bond Future	1,510.5100	1.5105	1,381.9500	1.3819	(8.511)	0	0	0
2018/07/10	R186	01/11/2018	8.52	Call	Bond Future	1,455.4600	1.4555	1,329.8700	1.3299	(8.629)	0	0	0
2018/07/10	R186	01/11/2018	8.52	Put	Bond Future	2,530.2100	2.5302	2,691.3900	2.6914	6.370	0	0	0
2018/07/10	R186	07/02/2019	8.21	Put	Bond Future	4,600.7100	4.6007	4,799.7000	4.7997	4.325	0	0	0
2018/07/10	R186	07/02/2019	8.20	Call	Bond Future	1,219.4000	1.2194	1,126.3000	1.1263	(7.635)	0	0	0
2018/07/10	R186	07/02/2019			Bond Future	8.7644	111.2132	8.8138	110.9200	0.564	0.0000	0.0000	0
2018/07/10	R186	07/02/2019	8.21	Call	Bond Future	1,240.3300	1.2403	1,146.1600	1.1462	(7.592)	0	0	0
2018/07/10	R186	07/02/2019	8.20	Put	Bond Future	4,641.6100	4.6416	4,841.6700	4.8417	4.310	0	0	0
2018/07/10	R186	07/02/2019	8.22	Call	Bond Future	1,261.4800	1.2615	1,166.2200	1.1662	(7.551)	0	0	0
2018/07/10	R186	07/02/2019	8.22	Put	Bond Future	4,560.0700	4.5601	4,757.9700	4.7580	4.340	0	0	0
2018/07/10	R197	02/08/2018			Bond Future	298.3855	298.3855	297.9986	297.9986	(0.130)	0.0000	0.0000	1,400
2018/07/10	R197	01/11/2018			Bond Future	303.7745	303.7745	303.3837	303.3837	(0.129)	0.0000	0.0000	950
2018/07/10	R197	07/02/2019			Bond Future	302.3627	302.3627	301.9593	301.9593	(0.133)	0.0000	0.0000	0
2018/07/10	R202	02/08/2018			Bond Future	233.5425	233.5425	233.0135	233.0135	(0.227)	0.0000	0.0000	20,572
2018/07/10	R202	01/11/2018			Bond Future	237.7605	237.7605	237.2243	237.2243	(0.226)	0.0000	0.0000	1,552
2018/07/10	R202	07/02/2019			Bond Future	238.5059	238.5059	237.9552	237.9552	(0.231)	0.0000	0.0000	0
2018/07/10	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	R204	02/08/2018			Bond Future	6.5885	101.5081	6.5991	101.5042	0.161	0.0000	0.0000	10,270
2018/07/10	R204	02/08/2018	8.98	Call	Bond Future	875.2400	0.8752	871.3200	0.8713	(0.448)	0	0	0
2018/07/10	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	R204	02/08/2018	8.99	Call	Bond Future	878.8700	0.8789	874.9500	0.8750	(0.446)	0	0	0
2018/07/10	R204	02/08/2018	8.97	Call	Bond Future	871.6200	0.8716	867.7000	0.8677	(0.450)	0	0	0
2018/07/10	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	R207	02/08/2018	6.86	Put	Bond Future	668.1500	0.6681	730.8400	0.7308	9.383	0	0	0
2018/07/10	R207	02/08/2018	6.85	Call	Bond Future	0.2000	0.0002	0.0600	0.0001	(70.000)	0	0	0
2018/07/10	R207	02/08/2018			Bond Future	7.3560	100.3039	7.4029	100.2410	0.638	0.0000	0.0000	20,070

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
2018/07/10	R207	02/08/2018	6.86	Call	Bond Future	0.2300	0.0002	0.0700	0.0001	(69.565)	0	0	0
2018/07/10	R207	02/08/2018	6.85	Put	Bond Future	681.6500	0.6817	744.3600	0.7444	9.200	0	0	0
2018/07/10	R207	02/08/2018	6.87	Call	Bond Future	0.2600	0.0003	0.0900	0.0001	(65.385)	0	0	0
2018/07/10	R207	02/08/2018	6.87	Put	Bond Future	654.6600	0.6547	717.3400	0.7173	9.574	0	0	0
2018/07/10	R207	01/11/2018	6.76	Put	Bond Future	707.4500	0.7075	766.4200	0.7664	8.336	0	0	0
2018/07/10	R207	01/11/2018			Bond Future	7.3729	102.0928	7.4297	102.0292	0.770	0.0000	0.0000	1,678
2018/07/10	R207	01/11/2018	6.75	Call	Bond Future	16.5600	0.0166	12.0400	0.0120	(27.295)	0	0	0
2018/07/10	R207	01/11/2018	6.75	Put	Bond Future	718.2300	0.7182	777.3400	0.7773	8.230	0	0	0
2018/07/10	R207	01/11/2018	6.76	Call	Bond Future	17.1000	0.0171	12.4400	0.0124	(27.251)	0	0	0
2018/07/10	R207	01/11/2018	6.74	Call	Bond Future	16.2100	0.0162	11.7900	0.0118	(27.267)	0	0	0
2018/07/10	R207	01/11/2018	6.74	Put	Bond Future	729.2000	0.7292	788.4100	0.7884	8.120	0	0	0
2018/07/10	R207	07/02/2019	6.52	Call	Bond Future	23.2100	0.0232	17.7900	0.0178	(23.352)	0	0	0
2018/07/10	R207	07/02/2019	6.51	Put	Bond Future	801.7300	0.8017	862.1100	0.8621	7.531	0	0	0
2018/07/10	R207	07/02/2019			Bond Future	7.3936	100.4263	7.4686	100.3607	1.013	0.0000	0.0000	0
2018/07/10	R207	07/02/2019	6.53	Call	Bond Future	24.0000	0.0240	18.4200	0.0184	(23.250)	0	0	0
2018/07/10	R207	07/02/2019	6.53	Put	Bond Future	785.5500	0.7856	845.6200	0.8456	7.647	0	0	0
2018/07/10	R207	07/02/2019	6.52	Put	Bond Future	793.6300	0.7936	853.8600	0.8539	7.589	0	0	0
2018/07/10	R207	07/02/2019	6.51	Call	Bond Future	22.4400	0.0224	17.1700	0.0172	(23.485)	0	0	0
2018/07/10	R208	02/08/2018	7.14	Call	Bond Future	5.3600	0.0054	2.8200	0.0028	(47.388)	0	0	0
2018/07/10	R208	02/08/2018	7.12	Call	Bond Future	4.7100	0.0047	2.4600	0.0025	(47.771)	0	0	0
2018/07/10	R208	02/08/2018			Bond Future	7.6476	100.2508	7.6935	100.1441	0.600	0.0000	0.0000	14,964
2018/07/10	R208	02/08/2018	7.12	Put	Bond Future	1,242.0500	1.2420	1,346.4800	1.3465	8.408	0	0	0
2018/07/10	R208	02/08/2018	7.14	Put	Bond Future	1,195.4500	1.1955	1,299.5900	1.2996	8.711	0	0	0
2018/07/10	R208	02/08/2018	7.13	Call	Bond Future	5.0300	0.0050	2.6400	0.0026	(47.515)	0	0	0
2018/07/10	R208	02/08/2018	7.13	Put	Bond Future	1,218.7400	1.2187	1,323.0300	1.3230	8.557	0	0	0
2018/07/10	R208	01/11/2018	7.11	Put	Bond Future	1,337.1900	1.3372	1,430.4500	1.4304	6.974	0	0	0
2018/07/10	R208	01/11/2018			Bond Future	7.6961	98.6393	7.7471	98.5310	0.662	0.0000	0.0000	14,322
2018/07/10	R208	01/11/2018	7.11	Call	Bond Future	80.9800	0.0810	65.9900	0.0660	(18.511)	0	0	0
2018/07/10	R208	01/11/2018	7.12	Call	Bond Future	82.9800	0.0830	67.6500	0.0676	(18.474)	0	0	0
2018/07/10	R208	01/11/2018	7.10	Put	Bond Future	1,356.7300	1.3567	1,450.3300	1.4503	6.899	0	0	0
2018/07/10	R208	01/11/2018	7.12	Put	Bond Future	1,317.5900	1.3176	1,410.5100	1.4105	7.052	0	0	0
2018/07/10	R208	01/11/2018	7.10	Call	Bond Future	78.9100	0.0789	64.2600	0.0643	(18.565)	0	0	0
2018/07/10	R208	07/02/2019	7.07	Call	Bond Future	107.4600	0.1075	90.3100	0.0903	(15.959)	0	0	0
2018/07/10	R208	07/02/2019	7.08	Put	Bond Future	1,410.1800	1.4102	1,503.7200	1.5037	6.633	0	0	0
2018/07/10	R208	07/02/2019	7.06	Put	Bond Future	1,442.7500	1.4428	1,537.0800	1.5371	6.538	0	0	0
2018/07/10	R208	07/02/2019			Bond Future	7.7562	100.5507	7.8145	100.4397	0.752	0.0000	0.0000	0
2018/07/10	R208	07/02/2019	7.07	Put	Bond Future	1,426.5200	1.4265	1,520.4500	1.5204	6.585	0	0	0
2018/07/10	R208	07/02/2019	7.08	Call	Bond Future	110.5000	0.1105	92.9600	0.0930	(15.873)	0	0	0
2018/07/10	R208	07/02/2019	7.06	Call	Bond Future	104.3000	0.1043	87.5500	0.0876	(16.059)	0	0	0
2018/07/10	R209	02/08/2018	9.66	Call	Bond Future	2,492.1200	2.4921	2,238.7800	2.2388	(10.166)	0	0	435
2018/07/10	R209	02/08/2018	8.96	Put	Bond Future	2,888.9700	2.8890	3,139.1500	3.1392	8.660	0	0	0
2018/07/10	R209	02/08/2018	8.49	Call	Bond Future	7.8200	0.0078	4.4600	0.0045	(42.967)	0	0	500
2018/07/10	R209	02/08/2018	8.46	Put	Bond Future	6,420.9000	6.4209	6,723.8300	6.7238	4.718	0	0	0
2018/07/10	R209	02/08/2018	10.38	Call	Bond Future	6,649.6500	6.6497	6,345.9200	6.3459	(4.568)	0	0	0
2018/07/10	R209	02/08/2018	9.21	Call	Bond Future	684.2300	0.6842	555.6300	0.5556	(18.795)	0	0	0
2018/07/10	R209	02/08/2018	10.39	Put	Bond Future	13.3000	0.0133	15.0600	0.0151	13.233	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
2018/07/10	R209	02/08/2018			Bond Future	9.3410		75.7045	9.3857	75.3989	0.479	0.0000	0.0000	116,825
2018/07/10	R209	02/08/2018	10.21	Call	Bond Future	5,644.9200		5.6449	5,343.9600	5.3440	(5.332)	0	0	0
2018/07/10	R209	02/08/2018	10.21	Put	Bond Future	32.2000		0.0322	36.8300	0.0368	14.379	0	0	435
2018/07/10	R209	02/08/2018	8.96	Call	Bond Future	210.4800		0.2105	155.0700	0.1551	(26.326)	0	0	5,000
2018/07/10	R209	02/08/2018	9.43	Call	Bond Future	1,423.6200		1.4236	1,225.7300	1.2257	(13.900)	0	0	0
2018/07/10	R209	02/08/2018	9.43	Put	Bond Future	817.6100		0.8176	925.3100	0.9253	13.173	0	0	5,000
2018/07/10	R209	02/08/2018	10.84	Call	Bond Future	9,290.5700		9.2906	8,985.0500	8.9850	(3.288)	0	0	0
2018/07/10	R209	02/08/2018	10.84	Put	Bond Future	0.7600		0.0008	0.8300	0.0008	9.211	0	0	435
2018/07/10	R209	02/08/2018	8.83	Call	Bond Future	96.2700		0.0963	66.5400	0.0665	(30.882)	0	0	0
2018/07/10	R209	02/08/2018	8.83	Put	Bond Future	3,721.4200		3.7214	3,997.2800	3.9973	7.413	0	0	500
2018/07/10	R209	02/08/2018	8.49	Put	Bond Future	6,191.0900		6.1911	6,493.3200	6.4933	4.882	0	0	0
2018/07/10	R209	02/08/2018	9.21	Put	Bond Future	1,589.2600		1.5893	1,766.2500	1.7663	11.137	0	0	500
2018/07/10	R209	02/08/2018	9.66	Put	Bond Future	354.2600		0.3543	406.5100	0.4065	14.749	0	0	0
2018/07/10	R209	02/08/2018	8.46	Call	Bond Future	6.0500		0.0061	3.3900	0.0034	(43.967)	0	0	5,000
2018/07/10	R209	02/08/2018	10.38	Put	Bond Future	13.9900		0.0140	15.8500	0.0159	13.295	0	0	0
2018/07/10	R209	02/08/2018	10.39	Call	Bond Future	6,708.4100		6.7084	6,404.5800	6.4046	(4.529)	0	0	0
2018/07/10	R209	02/08/2018	10.40	Call	Bond Future	6,767.1300		6.7671	6,463.1900	6.4632	(4.491)	0	0	0
2018/07/10	R209	02/08/2018	10.40	Put	Bond Future	12.6500		0.0126	14.3000	0.0143	13.043	0	0	0
2018/07/10	R209	01/11/2018	1,016.00	Call	Bond Future	73,019.1700		73.0192	72,708.3400	72.7083	(0.426)	0	0	0
2018/07/10	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	R209	01/11/2018	9.34	Put	Bond Future	2,595.9200		2.5959	2,747.2800	2.7473	5.831	0	0	0
2018/07/10	R209	01/11/2018	9.97	Call	Bond Future	4,793.0400		4.7930	4,556.5800	4.5566	(4.933)	0	0	0
2018/07/10	R209	01/11/2018	9.64	Call	Bond Future	3,324.9200		3.3249	3,124.7600	3.1248	(6.020)	0	0	2,000
2018/07/10	R209	01/11/2018	9.98	Put	Bond Future	1,047.6100		1.0476	1,121.0500	1.1211	7.010	0	0	2,000
2018/07/10	R209	01/11/2018	10.00	Call	Bond Future	4,935.5600		4.9356	4,696.3300	4.6963	(4.847)	0	0	0
2018/07/10	R209	01/11/2018			Bond Future	9.3976		73.9070	9.4437	73.5962	0.490	0.0000	0.0000	8,553
2018/07/10	R209	01/11/2018	1,016.01	Call	Bond Future	73,019.1700		73.0192	72,708.3400	72.7083	(0.426)	0	0	0
2018/07/10	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	R209	01/11/2018	8.89	Put	Bond Future	4,500.3000		4.5003	4,718.8000	4.7188	4.855	0	0	0
2018/07/10	R209	01/11/2018	8.89	Call	Bond Future	940.8500		0.9408	848.5200	0.8485	(9.813)	0	0	2,000
2018/07/10	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/10	R209	01/11/2018	1,015.99	Call	Bond Future	73,019.1600		73.0192	72,708.3300	72.7083	(0.426)	0	0	0
2018/07/10	R209	01/11/2018	9.34	Call	Bond Future	2,203.9600		2.2040	2,044.4900	2.0445	(7.236)	0	0	0
2018/07/10	R209	01/11/2018	9.97	Put	Bond Future	1,062.8800		1.0629	1,137.2500	1.1372	6.997	0	0	0
2018/07/10	R209	01/11/2018	9.64	Put	Bond Future	1,710.2700		1.7103	1,820.9400	1.8209	6.471	0	0	0
2018/07/10	R209	01/11/2018	9.98	Call	Bond Future	4,840.4300		4.8404	4,603.0400	4.6030	(4.904)	0	0	0
2018/07/10	R209	01/11/2018	10.00	Put	Bond Future	1,017.6900		1.0177	1,089.2900	1.0893	7.036	0	0	5,850
2018/07/10	R209	01/11/2018	9.94	Call	Bond Future	4,651.7800		4.6518	4,418.1900	4.4182	(5.022)	0	0	0
2018/07/10	R209	01/11/2018	9.94	Put	Bond Future	1,110.0900		1.1101	1,187.3300	1.1873	6.958	0	0	0
2018/07/10	R209	01/11/2018	10.57	Call	Bond Future	7,783.2000		7.7832	7,505.4800	7.5055	(3.568)	0	0	0
2018/07/10	R209	01/11/2018	10.57	Put	Bond Future	437.8100		0.4378	470.9200	0.4709	7.563	0	0	0
2018/07/10	R209	07/02/2019	8.97	Put	Bond Future	5,182.4800		5.1825	5,382.4900	5.3825	3.859	0	0	0
2018/07/10	R209	07/02/2019			Bond Future	9.4599		75.3392	9.5074	75.0218	0.503	0.0000	0.0000	0
2018/07/10	R209	07/02/2019	8.96	Call	Bond Future	1,768.1100		1.7681	1,651.8400	1.6518	(6.576)	0	0	0
2018/07/10	R209	07/02/2019	8.96	Put	Bond Future	5,227.5200		5.2275	5,428.6600	5.4287	3.848	0	0	0
2018/07/10	R209	07/02/2019	8.97	Call	Bond Future	1,794.5900		1.7946	1,677.1900	1.6772	(6.542)	0	0	0
2018/07/10	R209	07/02/2019	8.95	Call	Bond Future	1,741.6400		1.7416	1,626.5000	1.6265	(6.611)	0	0	0
2018/07/10	R209	07/02/2019	8.95	Put	Bond Future	5,272.6700		5.2727	5,474.9400	5.4749	3.836	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
2018/07/10	R210	02/08/2018			Bond Future	186.3264	186.3264	186.0348	186.0348	(0.156)	0.0000	0.0000	2,179
2018/07/10	R210	01/11/2018			Bond Future	187.1915	187.1915	186.8965	186.8965	(0.158)	0.0000	0.0000	0
2018/07/10	R210	07/02/2019			Bond Future	190.8546	190.8546	190.5507	190.5507	(0.159)	0.0000	0.0000	0
2018/07/10	R212	02/08/2018			Bond Future	153.3305	153.3305	153.2969	153.2969	(0.022)	0.0000	0.0000	4,307
2018/07/10	R212	01/11/2018			Bond Future	156.0998	156.0998	156.0671	156.0671	(0.021)	0.0000	0.0000	470
2018/07/10	R212	07/02/2019			Bond Future	157.0007	157.0007	156.9648	156.9648	(0.023)	0.0000	0.0000	0
2018/07/10	R213	02/08/2018	9.06	Call	Bond Future	859.8600	0.8599	712.4000	0.7124	(17.149)	0	0	0
2018/07/10	R213	02/08/2018	9.05	Put	Bond Future	1,237.4700	1.2375	1,387.6900	1.3877	12.139	0	0	0
2018/07/10	R213	02/08/2018			Bond Future	9.1116	87.4241	9.1564	87.1296	0.492	0.0000	0.0000	28,017
2018/07/10	R213	02/08/2018	9.07	Call	Bond Future	890.4800	0.8905	739.8700	0.7399	(16.913)	0	0	0
2018/07/10	R213	02/08/2018	9.07	Put	Bond Future	1,165.4700	1.1655	1,309.3700	1.3094	12.347	0	0	0
2018/07/10	R213	02/08/2018	9.06	Put	Bond Future	1,201.0700	1.2011	1,348.1200	1.3481	12.243	0	0	0
2018/07/10	R213	02/08/2018	9.05	Call	Bond Future	829.9700	0.8300	685.6800	0.6857	(17.385)	0	0	0
2018/07/10	R213	01/11/2018	8.65	Call	Bond Future	790.6600	0.7907	708.0000	0.7080	(10.455)	0	0	0
2018/07/10	R213	01/11/2018	8.64	Put	Bond Future	4,329.5700	4.3296	4,547.7300	4.5477	5.039	0	0	0
2018/07/10	R213	01/11/2018			Bond Future	9.1731	85.4373	9.2194	85.1379	0.504	0.0000	0.0000	16,104
2018/07/10	R213	01/11/2018	8.66	Call	Bond Future	809.3400	0.8093	725.2900	0.7253	(10.385)	0	0	0
2018/07/10	R213	01/11/2018	8.66	Put	Bond Future	4,229.7200	4.2297	4,445.1100	4.4451	5.092	0	0	0
2018/07/10	R213	01/11/2018	8.65	Put	Bond Future	4,279.5400	4.2795	4,496.3200	4.4963	5.065	0	0	0
2018/07/10	R213	01/11/2018	8.64	Call	Bond Future	772.1200	0.7721	690.8400	0.6908	(10.527)	0	0	0
2018/07/10	R213	07/02/2019	8.68	Call	Bond Future	1,468.3600	1.4684	1,365.5900	1.3656	(6.999)	0	0	0
2018/07/10	R213	07/02/2019			Bond Future	9.2425	87.0931	9.2906	86.7872	0.520	0.0000	0.0000	0
2018/07/10	R213	07/02/2019	8.68	Put	Bond Future	5,160.6900	5.1607	5,363.8400	5.3638	3.936	0	0	0
2018/07/10	R213	07/02/2019	8.69	Call	Bond Future	1,491.9600	1.4920	1,388.0900	1.3881	(6.962)	0	0	0
2018/07/10	R213	07/02/2019	8.70	Put	Bond Future	5,073.1300	5.0731	5,274.0900	5.2741	3.961	0	0	0
2018/07/10	R213	07/02/2019	8.69	Put	Bond Future	5,116.7700	5.1168	5,318.8200	5.3188	3.949	0	0	0
2018/07/10	R213	07/02/2019	8.70	Call	Bond Future	1,515.7700	1.5158	1,410.8100	1.4108	(6.925)	0	0	0
2018/07/10	R214	02/08/2018	8.96	Call	Bond Future	87.1200	0.0871	59.5100	0.0595	(31.692)	0	0	0
2018/07/10	R214	02/08/2018			Bond Future	9.4909	75.1930	9.5356	74.8735	0.472	0.0000	0.0000	30,070
2018/07/10	R214	02/08/2018	8.94	Call	Bond Future	76.7500	0.0767	51.9200	0.0519	(32.352)	0	0	0
2018/07/10	R214	02/08/2018	8.94	Put	Bond Future	4,201.3800	4.2014	4,496.0900	4.4961	7.015	0	0	0
2018/07/10	R214	02/08/2018	8.96	Put	Bond Future	4,055.5400	4.0555	4,347.4700	4.3475	7.198	0	0	0
2018/07/10	R214	02/08/2018	8.95	Call	Bond Future	81.8000	0.0818	55.6000	0.0556	(32.029)	0	0	0
2018/07/10	R214	02/08/2018	8.95	Put	Bond Future	4,128.2600	4.1283	4,421.6000	4.4216	7.106	0	0	0
2018/07/10	R214	01/11/2018	8.99	Put	Bond Future	4,986.4800	4.9865	5,223.9000	5.2239	4.761	0	0	0
2018/07/10	R214	01/11/2018	8.98	Call	Bond Future	826.2100	0.8262	740.1700	0.7402	(10.414)	0	0	0
2018/07/10	R214	01/11/2018			Bond Future	9.5486	73.2413	9.5946	72.9164	0.482	0.0000	0.0000	11,522
2018/07/10	R214	01/11/2018	8.99	Call	Bond Future	846.5100	0.8465	758.9700	0.7590	(10.341)	0	0	0
2018/07/10	R214	01/11/2018	8.98	Put	Bond Future	5,043.6900	5.0437	5,282.6100	5.2826	4.737	0	0	0
2018/07/10	R214	01/11/2018	9.00	Call	Bond Future	867.2600	0.8673	778.2100	0.7782	(10.268)	0	0	0
2018/07/10	R214	01/11/2018	9.00	Put	Bond Future	4,929.8300	4.9298	5,165.7400	5.1657	4.785	0	0	0
2018/07/10	R214	07/02/2019	9.05	Put	Bond Future	5,885.3000	5.8853	6,100.8500	6.1009	3.663	0	0	0
2018/07/10	R214	07/02/2019			Bond Future	9.6130	74.6607	9.6605	74.3289	0.495	0.0000	0.0000	0
2018/07/10	R214	07/02/2019	9.04	Call	Bond Future	1,735.3100	1.7353	1,620.1700	1.6202	(6.635)	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
2018/07/10	R214	07/02/2019	9.04	Put	Bond Future	5,935.3600	5.9354	6,152.0800	6.1521	3.651	0	0	0
2018/07/10	R214	07/02/2019	9.05	Call	Bond Future	1,761.8500	1.7619	1,645.5400	1.6455	(6.602)	0	0	0
2018/07/10	R214	07/02/2019	9.03	Call	Bond Future	1,709.2100	1.7092	1,595.2200	1.5952	(6.669)	0	0	0
2018/07/10	R214	07/02/2019	9.03	Put	Bond Future	5,985.9800	5.9860	6,203.8500	6.2038	3.640	0	0	0
2018/07/10	R248	02/08/2018	8.98	Call	Bond Future	83.1500	0.0831	55.2200	0.0552	(33.590)	0	0	0
2018/07/10	R248	02/08/2018	8.97	Put	Bond Future	5,528.1300	5.5281	5,910.1300	5.9101	6.910	0	0	0
2018/07/10	R248	02/08/2018			Bond Future	9.5362	96.0735	9.5809	95.6652	0.469	0.0000	0.0000	84,567
2018/07/10	R248	02/08/2018	8.99	Call	Bond Future	88.9400	0.0889	59.3800	0.0594	(33.236)	0	0	0
2018/07/10	R248	02/08/2018	8.99	Put	Bond Future	5,337.4600	5.3375	5,716.2600	5.7163	7.097	0	0	0
2018/07/10	R248	02/08/2018	8.98	Put	Bond Future	5,432.5600	5.4326	5,812.9900	5.8130	7.003	0	0	0
2018/07/10	R248	02/08/2018	8.97	Call	Bond Future	77.6600	0.0777	51.3000	0.0513	(33.943)	0	0	0
2018/07/10	R248	01/11/2018	9.03	Call	Bond Future	1,025.1200	1.0251	916.5800	0.9166	(10.588)	0	0	0
2018/07/10	R248	01/11/2018			Bond Future	9.5949	93.3545	9.6409	92.9391	0.480	0.0000	0.0000	20,516
2018/07/10	R248	01/11/2018	9.01	Call	Bond Future	972.5400	0.9725	867.9700	0.8680	(10.752)	0	0	0
2018/07/10	R248	01/11/2018	9.01	Put	Bond Future	6,547.2800	6.5473	6,858.0800	6.8581	4.747	0	0	0
2018/07/10	R248	01/11/2018	9.03	Put	Bond Future	6,399.6500	6.3997	6,706.4800	6.7065	4.794	0	0	0
2018/07/10	R248	01/11/2018	9.02	Call	Bond Future	998.5300	0.9985	891.9900	0.8920	(10.670)	0	0	0
2018/07/10	R248	01/11/2018	9.02	Put	Bond Future	6,473.0800	6.4731	6,781.9100	6.7819	4.771	0	0	0
2018/07/10	R248	07/02/2019	9.06	Put	Bond Future	7,719.8900	7.7199	8,002.6500	8.0026	3.663	0	0	0
2018/07/10	R248	07/02/2019			Bond Future	9.6605	95.1636	9.7081	94.7395	0.493	0.0000	0.0000	0
2018/07/10	R248	07/02/2019	9.06	Call	Bond Future	2,063.7400	2.0637	1,922.4200	1.9224	(6.848)	0	0	0
2018/07/10	R248	07/02/2019	9.05	Put	Bond Future	7,786.7100	7.7867	8,070.9700	8.0710	3.651	0	0	0
2018/07/10	R248	07/02/2019	9.07	Call	Bond Future	2,096.7700	2.0968	1,953.9400	1.9539	(6.812)	0	0	0
2018/07/10	R248	07/02/2019	9.07	Put	Bond Future	7,653.8000	7.6538	7,935.0500	7.9350	3.675	0	0	0
2018/07/10	R248	07/02/2019	9.05	Call	Bond Future	2,031.2700	2.0313	1,891.4500	1.8915	(6.883)	0	0	0

Total

1085334