



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 26/07/2018 TO 26/07/2018

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
2018/07/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2025	02/08/2018			Bond Future	130.1550	130.1550	130.1716	130.1716	0.013	0.0000	0.0000	498
2018/07/26	2025	02/08/2018	136.65	Put	Bond Future	6,495.0200	6.4950	6,478.4500	6.4785	(0.255)	0	0	0
2018/07/26	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2025	02/08/2018	136.67	Put	Bond Future	6,515.0200	6.5150	6,498.4500	6.4985	(0.254)	0	0	0
2018/07/26	2025	02/08/2018	136.66	Put	Bond Future	6,505.0200	6.5050	6,488.4500	6.4885	(0.255)	0	0	0
2018/07/26	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2025	01/11/2018			Bond Future	132.5088	132.5088	132.5257	132.5257	0.013	0.0000	0.0000	365
2018/07/26	2025	07/02/2019			Bond Future	133.6867	133.6867	133.7031	133.7031	0.012	0.0000	0.0000	0
2018/07/26	2025	02/05/2019			Bond Future	135.9492	135.9492	135.9671	135.9671	0.013	0.0000	0.0000	0
2018/07/26	2029	02/08/2018			Bond Future	99.4918	99.4918	99.5045	99.5045	0.013	0.0000	0.0000	0
2018/07/26	2029	01/11/2018			Bond Future	100.2414	100.2414	100.2544	100.2544	0.013	0.0000	0.0000	1,370
2018/07/26	2029	07/02/2019			Bond Future	102.2017	102.2017	102.2143	102.2143	0.012	0.0000	0.0000	0
2018/07/26	2029	02/05/2019			Bond Future	102.8608	102.8608	102.8746	102.8746	0.013	0.0000	0.0000	0
2018/07/26	2030	02/08/2018	8.51	Call	Bond Future	0.9600	0.0010	0.3000	0.0003	(68.750)	0	0	7,850
2018/07/26	2030	02/08/2018	8.91	Call	Bond Future	268.3500	0.2684	200.5900	0.2006	(25.251)	0	0	7,850
2018/07/26	2030	02/08/2018	9.46	Put	Bond Future	5.5100	0.0055	4.3900	0.0044	(20.327)	0	0	0
2018/07/26	2030	02/08/2018			Bond Future	8.9952	93.1141	9.0146	92.9840	0.215	0.0000	0.0000	34,636
2018/07/26	2030	02/08/2018	8.51	Put	Bond Future	3,344.9800	3.3450	3,474.4800	3.4745	3.871	0	0	0
2018/07/26	2030	02/08/2018	9.46	Call	Bond Future	3,063.6400	3.0636	2,932.3600	2.9324	(4.285)	0	0	0
2018/07/26	2030	02/08/2018	8.91	Put	Bond Future	844.1200	0.8441	906.5200	0.9065	7.392	0	0	0
2018/07/26	2030	02/08/2018	9.50	Call	Bond Future	3,318.1900	3.3182	3,187.2400	3.1872	(3.946)	0	0	0
2018/07/26	2030	02/08/2018	9.47	Call	Bond Future	3,127.2700	3.1273	2,996.0800	2.9961	(4.195)	0	0	0
2018/07/26	2030	02/08/2018	9.45	Put	Bond Future	6.2500	0.0063	5.0300	0.0050	(19.520)	0	0	0
2018/07/26	2030	02/08/2018	9.50	Put	Bond Future	3.2800	0.0033	2.4900	0.0025	(24.085)	0	0	7,850
2018/07/26	2030	02/08/2018	9.47	Put	Bond Future	4.8500	0.0049	3.8200	0.0038	(21.237)	0	0	0
2018/07/26	2030	02/08/2018	9.45	Call	Bond Future	3,000.0400	3.0000	2,868.6600	2.8687	(4.379)	0	0	0
2018/07/26	2030	01/11/2018	8.60	Call	Bond Future	691.2300	0.6912	650.2300	0.6502	(5.931)	0	0	0
2018/07/26	2030	01/11/2018	8.58	Put	Bond Future	3,857.7400	3.8577	3,950.7200	3.9507	2.410	0	0	0
2018/07/26	2030	01/11/2018			Bond Future	9.0535	94.7755	9.0736	94.6431	0.221	0.0000	0.0000	47,700
2018/07/26	2030	01/11/2018	8.60	Put	Bond Future	3,757.7300	3.7577	3,849.1700	3.8492	2.433	0	0	0
2018/07/26	2030	01/11/2018	8.58	Call	Bond Future	652.8900	0.6529	613.4300	0.6134	(6.044)	0	0	0
2018/07/26	2030	01/11/2018	8.59	Put	Bond Future	3,807.6000	3.8076	3,899.8100	3.8998	2.422	0	0	0
2018/07/26	2030	01/11/2018	8.59	Call	Bond Future	671.9600	0.6720	631.7300	0.6317	(5.987)	0	0	0
2018/07/26	2030	07/02/2019	8.62	Call	Bond Future	1,399.8400	1.3998	1,349.7000	1.3497	(3.582)	0	0	0
2018/07/26	2030	07/02/2019			Bond Future	9.1192	92.6026	9.1401	92.4669	0.230	0.0000	0.0000	167
2018/07/26	2030	07/02/2019	8.62	Put	Bond Future	4,715.2500	4.7152	4,800.7400	4.8007	1.813	0	0	0
2018/07/26	2030	07/02/2019	8.63	Call	Bond Future	1,423.7000	1.4237	1,373.0100	1.3730	(3.560)	0	0	0
2018/07/26	2030	07/02/2019	8.63	Put	Bond Future	4,671.1500	4.6712	4,756.0900	4.7561	1.818	0	0	0
2018/07/26	2030	07/02/2019	8.64	Call	Bond Future	1,447.8000	1.4478	1,396.5600	1.3966	(3.539)	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
2018/07/26	2030	07/02/2019	8.64	Put	Bond Future	4,627.3400	4.6273	4,711.7300	4.7117	1.824	0	0	0
2018/07/26	2030	02/05/2019	9.41	Call	Bond Future	4,241.3800	4.2414	4,155.5500	4.1556	(2.024)	0	0	0
2018/07/26	2030	02/05/2019			Bond Future	9.1794	94.1533	9.2010	94.0162	0.234	0.0000	0.0000	0
2018/07/26	2030	02/05/2019	9.39	Call	Bond Future	4,167.4300	4.1674	4,082.3500	4.0824	(2.042)	0	0	0
2018/07/26	2030	02/05/2019	9.39	Put	Bond Future	2,837.5900	2.8376	2,889.6100	2.8896	1.833	0	0	0
2018/07/26	2030	02/05/2019	9.41	Put	Bond Future	2,786.5700	2.7866	2,837.8400	2.8378	1.840	0	0	0
2018/07/26	2030	02/05/2019	9.40	Call	Bond Future	4,204.3300	4.2043	4,118.8800	4.1189	(2.032)	0	0	0
2018/07/26	2030	02/05/2019	9.40	Put	Bond Future	2,811.9800	2.8120	2,863.6300	2.8636	1.837	0	0	0
2018/07/26	2032	02/08/2018	9.67	Call	Bond Future	3,376.4500	3.3764	3,270.2900	3.2703	(3.144)	0	0	0
2018/07/26	2032	02/08/2018	9.66	Put	Bond Future	6.8300	0.0068	5.0700	0.0051	(25.769)	0	0	0
2018/07/26	2032	02/08/2018			Bond Future	9.1956	95.6203	9.2099	95.5158	0.156	0.0000	0.0000	19,886
2018/07/26	2032	02/08/2018	9.68	Call	Bond Future	3,444.9000	3.4449	3,338.8800	3.3389	(3.078)	0	0	0
2018/07/26	2032	02/08/2018	9.68	Put	Bond Future	5.3300	0.0053	3.8600	0.0039	(27.580)	0	0	0
2018/07/26	2032	02/08/2018	9.67	Put	Bond Future	6.0400	0.0060	4.4300	0.0044	(26.656)	0	0	0
2018/07/26	2032	02/08/2018	9.66	Call	Bond Future	3,308.0000	3.3080	3,201.6900	3.2017	(3.214)	0	0	0
2018/07/26	2032	01/11/2018	8.77	Put	Bond Future	4,359.5000	4.3595	4,431.0500	4.4311	1.641	0	0	0
2018/07/26	2032	01/11/2018			Bond Future	9.2584	93.1715	9.2732	93.0651	0.160	0.0000	0.0000	34,534
2018/07/26	2032	01/11/2018	8.76	Call	Bond Future	738.1800	0.7382	703.9700	0.7040	(4.634)	0	0	0
2018/07/26	2032	01/11/2018	8.76	Put	Bond Future	4,414.9000	4.4149	4,487.0600	4.4871	1.634	0	0	0
2018/07/26	2032	01/11/2018	8.77	Call	Bond Future	758.5500	0.7586	723.7300	0.7237	(4.590)	0	0	0
2018/07/26	2032	01/11/2018	8.75	Call	Bond Future	718.1600	0.7182	684.5700	0.6846	(4.677)	0	0	0
2018/07/26	2032	01/11/2018	8.75	Put	Bond Future	4,470.7300	4.4707	4,543.5100	4.5435	1.628	0	0	0
2018/07/26	2032	07/02/2019	8.81	Call	Bond Future	1,497.9800	1.4980	1,456.3100	1.4563	(2.782)	0	0	0
2018/07/26	2032	07/02/2019	8.80	Put	Bond Future	5,306.1000	5.3061	5,373.9600	5.3740	1.279	0	0	0
2018/07/26	2032	07/02/2019			Bond Future	9.3279	94.9767	9.3434	94.8676	0.166	0.0000	0.0000	456
2018/07/26	2032	07/02/2019	8.82	Call	Bond Future	1,523.6800	1.5237	1,481.5600	1.4816	(2.764)	0	0	0
2018/07/26	2032	07/02/2019	8.82	Put	Bond Future	5,208.0100	5.2080	5,274.9700	5.2750	1.286	0	0	0
2018/07/26	2032	07/02/2019	8.81	Put	Bond Future	5,256.8900	5.2569	5,324.3000	5.3243	1.282	0	0	0
2018/07/26	2032	07/02/2019	8.80	Call	Bond Future	1,472.5300	1.4725	1,431.3100	1.4313	(2.799)	0	0	0
2018/07/26	2032	02/05/2019	9.61	Call	Bond Future	4,649.6800	4.6497	4,578.9400	4.5789	(1.521)	0	0	0
2018/07/26	2032	02/05/2019	9.62	Put	Bond Future	3,093.2400	3.0932	3,132.2500	3.1323	1.261	0	0	0
2018/07/26	2032	02/05/2019			Bond Future	9.3876	92.4119	9.4035	92.3018	0.169	0.0000	0.0000	0
2018/07/26	2032	02/05/2019	9.61	Put	Bond Future	3,121.3700	3.1214	3,160.6800	3.1607	1.259	0	0	0
2018/07/26	2032	02/05/2019	9.62	Call	Bond Future	4,689.4400	4.6894	4,618.4000	4.6184	(1.515)	0	0	0
2018/07/26	2032	02/05/2019	9.63	Call	Bond Future	4,729.0200	4.7290	4,657.6900	4.6577	(1.508)	0	0	0
2018/07/26	2032	02/05/2019	9.63	Put	Bond Future	3,065.0100	3.0650	3,103.7300	3.1037	1.263	0	0	0
2018/07/26	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2033	02/08/2018			Bond Future	102.2389	102.2389	102.2522	102.2522	0.013	0.0000	0.0000	9,076
2018/07/26	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2033	02/08/2018	109.92	Put	Bond Future	7,681.0900	7.6811	7,667.8500	7.6678	(0.172)	0	0	0
2018/07/26	2033	02/08/2018	109.94	Put	Bond Future	7,701.0900	7.7011	7,687.8500	7.6878	(0.172)	0	0	0
2018/07/26	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2033	02/08/2018	109.93	Put	Bond Future	7,691.0900	7.6911	7,677.8500	7.6778	(0.172)	0	0	0
2018/07/26	2033	01/11/2018			Bond Future	102.9668	102.9668	102.9802	102.9802	0.013	0.0000	0.0000	5,770
2018/07/26	2033	07/02/2019			Bond Future	104.9805	104.9805	104.9935	104.9935	0.012	0.0000	0.0000	0
2018/07/26	2033	02/05/2019			Bond Future	105.6139	105.6139	105.6281	105.6281	0.013	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
2018/07/26	2037	02/08/2018	9.96	Put	Bond Future	3.8700	0.0039	1.7900	0.0018	(53.747)	0	0	0
2018/07/26	2037	02/08/2018	9.95	Call	Bond Future	4,046.7100	4.0467	4,131.5900	4.1316	2.098	0	0	0
2018/07/26	2037	02/08/2018			Bond Future	9.4353	92.0494	9.4246	92.1366	(0.114)	0.0000	0.0000	22,706
2018/07/26	2037	02/08/2018	9.96	Call	Bond Future	4,121.9900	4.1220	4,207.1200	4.2071	2.065	0	0	0
2018/07/26	2037	02/08/2018	9.95	Put	Bond Future	4.3900	0.0044	2.0600	0.0021	(53.075)	0	0	0
2018/07/26	2037	02/08/2018	9.97	Call	Bond Future	4,197.2300	4.1972	4,282.5800	4.2826	2.033	0	0	0
2018/07/26	2037	02/08/2018	9.97	Put	Bond Future	3.4100	0.0034	1.5500	0.0016	(54.545)	0	0	0
2018/07/26	2037	01/11/2018	9.03	Call	Bond Future	913.4000	0.9134	927.6200	0.9276	1.557	0	0	0
2018/07/26	2037	01/11/2018			Bond Future	9.4949	93.6917	9.4838	93.7805	(0.116)	0.0000	0.0000	53,045
2018/07/26	2037	01/11/2018	9.01	Call	Bond Future	865.7000	0.8657	879.2400	0.8792	1.564	0	0	0
2018/07/26	2037	01/11/2018	9.01	Put	Bond Future	4,888.8100	4.8888	4,813.5600	4.8136	(1.539)	0	0	0
2018/07/26	2037	01/11/2018	9.03	Put	Bond Future	4,765.3100	4.7653	4,690.7400	4.6907	(1.565)	0	0	0
2018/07/26	2037	01/11/2018	9.02	Call	Bond Future	889.4300	0.8894	903.3000	0.9033	1.559	0	0	0
2018/07/26	2037	01/11/2018	9.02	Put	Bond Future	4,826.8800	4.8269	4,751.9600	4.7520	(1.552)	0	0	0
2018/07/26	2037	07/02/2019	9.06	Put	Bond Future	5,854.7800	5.8548	5,787.1900	5.7872	(1.154)	0	0	0
2018/07/26	2037	07/02/2019	9.05	Call	Bond Future	1,719.7000	1.7197	1,741.6700	1.7417	1.278	0	0	0
2018/07/26	2037	07/02/2019			Bond Future	9.5615	91.2472	9.5501	91.3370	(0.119)	0.0000	0.0000	650
2018/07/26	2037	07/02/2019	9.06	Call	Bond Future	1,749.0700	1.7491	1,771.3300	1.7713	1.273	0	0	0
2018/07/26	2037	07/02/2019	9.05	Put	Bond Future	5,910.1200	5.9101	5,842.2400	5.8422	(1.149)	0	0	0
2018/07/26	2037	07/02/2019	9.07	Call	Bond Future	1,778.4700	1.7785	1,801.0300	1.8010	1.269	0	0	0
2018/07/26	2037	07/02/2019	9.07	Put	Bond Future	5,799.5900	5.7996	5,732.3000	5.7323	(1.160)	0	0	0
2018/07/26	2037	02/05/2019	9.81	Put	Bond Future	3,647.9100	3.6479	3,601.3300	3.6013	(1.277)	0	0	0
2018/07/26	2037	02/05/2019			Bond Future	9.6215	92.7751	9.6097	92.8674	(0.123)	0.0000	0.0000	0
2018/07/26	2037	02/05/2019	9.80	Call	Bond Future	5,061.1000	5.0611	5,106.5700	5.1066	0.898	0	0	0
2018/07/26	2037	02/05/2019	9.80	Put	Bond Future	3,680.7300	3.6807	3,633.9000	3.6339	(1.272)	0	0	0
2018/07/26	2037	02/05/2019	9.81	Call	Bond Future	5,104.6500	5.1046	5,150.3700	5.1504	0.896	0	0	0
2018/07/26	2037	02/05/2019	9.79	Call	Bond Future	5,017.7100	5.0177	5,062.9200	5.0629	0.901	0	0	0
2018/07/26	2037	02/05/2019	9.79	Put	Bond Future	3,713.8100	3.7138	3,666.7200	3.6667	(1.268)	0	0	0
2018/07/26	2038	02/08/2018	134.55	Put	Bond Future	13,177.5500	13.1776	13,161.7200	13.1617	(0.120)	0	0	0
2018/07/26	2038	02/08/2018			Bond Future	121.3725	121.3725	121.3883	121.3883	0.013	0.0000	0.0000	1,000
2018/07/26	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2038	02/08/2018	134.54	Put	Bond Future	13,167.5500	13.1676	13,151.7200	13.1517	(0.120)	0	0	0
2018/07/26	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2038	02/08/2018	134.53	Put	Bond Future	13,157.5500	13.1576	13,141.7200	13.1417	(0.120)	0	0	0
2018/07/26	2038	01/11/2018			Bond Future	123.5674	123.5674	123.5836	123.5836	0.013	0.0000	0.0000	8,621
2018/07/26	2038	07/02/2019			Bond Future	124.3939	124.3939	124.4094	124.4094	0.012	0.0000	0.0000	0
2018/07/26	2038	02/05/2019			Bond Future	126.4990	126.4990	126.5160	126.5160	0.013	0.0000	0.0000	0
2018/07/26	2040	02/08/2018	10.04	Call	Bond Future	4,420.3200	4.4203	4,555.3400	4.5553	3.055	0	0	0
2018/07/26	2040	02/08/2018	10.03	Put	Bond Future	5.2800	0.0053	2.3300	0.0023	(55.871)	0	0	0
2018/07/26	2040	02/08/2018			Bond Future	9.5153	95.4873	9.4996	95.6250	(0.165)	0.0000	0.0000	13,118
2018/07/26	2040	02/08/2018	10.05	Call	Bond Future	4,500.7100	4.5007	4,636.0100	4.6360	3.006	0	0	0
2018/07/26	2040	02/08/2018	10.05	Put	Bond Future	4.1300	0.0041	1.7600	0.0018	(57.385)	0	0	0
2018/07/26	2040	02/08/2018	10.04	Put	Bond Future	4.6700	0.0047	2.0200	0.0020	(56.745)	0	0	0
2018/07/26	2040	02/08/2018	10.03	Call	Bond Future	4,339.8900	4.3399	4,474.6100	4.4746	3.104	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
2018/07/26	2040	01/11/2018	9.80	Call	Bond Future	3,698.0000	3.6980	3,773.7400	3.7737	2.048	0	0	3,540
2018/07/26	2040	01/11/2018	9.09	Put	Bond Future	5,201.8900	5.2019	5,087.3900	5.0874	(2.201)	0	0	0
2018/07/26	2040	01/11/2018			Bond Future	9.5748	97.1910	9.5586	97.3311	(0.169)	0.0000	0.0000	19,198
2018/07/26	2040	01/11/2018	9.20	Put	Bond Future	4,496.5900	4.4966	4,389.1000	4.3891	(2.390)	0	0	0
2018/07/26	2040	01/11/2018	9.20	Call	Bond Future	1,168.0100	1.1680	1,200.6400	1.2006	2.794	0	0	3,540
2018/07/26	2040	01/11/2018	9.80	Put	Bond Future	1,784.1700	1.7842	1,719.7900	1.7198	(3.608)	0	0	0
2018/07/26	2040	01/11/2018	9.08	Call	Bond Future	836.1200	0.8361	861.1300	0.8611	2.991	0	0	0
2018/07/26	2040	01/11/2018	9.08	Put	Bond Future	5,269.6300	5.2696	5,154.5200	5.1545	(2.184)	0	0	0
2018/07/26	2040	01/11/2018	9.10	Put	Bond Future	5,134.7500	5.1348	5,020.8600	5.0209	(2.218)	0	0	0
2018/07/26	2040	01/11/2018	9.09	Call	Bond Future	861.2000	0.8612	886.8200	0.8868	2.975	0	0	0
2018/07/26	2040	01/11/2018	9.10	Call	Bond Future	886.7500	0.8867	912.9800	0.9130	2.958	0	0	2,950
2018/07/26	2040	01/11/2018	8.50	Put	Bond Future	10,172.3100	10.1723	10,036.1700	10.0362	(1.338)	0	0	0
2018/07/26	2040	01/11/2018	8.50	Call	Bond Future	111.9300	0.1119	115.9100	0.1159	3.556	0	0	2,950
2018/07/26	2040	01/11/2018	9.07	Call	Bond Future	811.5000	0.8115	835.9200	0.8359	3.009	0	0	0
2018/07/26	2040	01/11/2018	9.07	Put	Bond Future	5,337.9800	5.3380	5,222.2800	5.2223	(2.167)	0	0	0
2018/07/26	2040	07/02/2019	9.11	Put	Bond Future	6,533.1000	6.5331	6,428.9800	6.4290	(1.594)	0	0	0
2018/07/26	2040	07/02/2019	9.13	Call	Bond Future	1,888.2700	1.8883	1,927.2900	1.9273	2.066	0	0	0
2018/07/26	2040	07/02/2019			Bond Future	9.6413	94.5636	9.6247	94.7058	(0.173)	0.0000	0.0000	100
2018/07/26	2040	07/02/2019	9.11	Call	Bond Future	1,825.5300	1.8255	1,863.5800	1.8636	2.084	0	0	0
2018/07/26	2040	07/02/2019	9.13	Put	Bond Future	6,411.9600	6.4120	6,308.8100	6.3088	(1.609)	0	0	0
2018/07/26	2040	07/02/2019	9.12	Put	Bond Future	6,472.1800	6.4722	6,368.5500	6.3686	(1.601)	0	0	0
2018/07/26	2040	07/02/2019	9.12	Call	Bond Future	1,856.6200	1.8566	1,895.1600	1.8952	2.076	0	0	0
2018/07/26	2040	02/05/2019	9.88	Put	Bond Future	3,997.1300	3.9971	3,927.3100	3.9273	(1.747)	0	0	0
2018/07/26	2040	02/05/2019	9.89	Call	Bond Future	5,532.3900	5.5324	5,608.4100	5.6084	1.374	0	0	0
2018/07/26	2040	02/05/2019			Bond Future	9.7011	96.1471	9.6838	96.2925	(0.178)	0.0000	0.0000	0
2018/07/26	2040	02/05/2019	9.90	Call	Bond Future	5,579.1000	5.5791	5,655.5200	5.6555	1.370	0	0	0
2018/07/26	2040	02/05/2019	9.90	Put	Bond Future	3,926.7000	3.9267	3,857.6900	3.8577	(1.757)	0	0	0
2018/07/26	2040	02/05/2019	9.88	Call	Bond Future	5,485.5100	5.4855	5,561.1200	5.5611	1.378	0	0	0
2018/07/26	2040	02/05/2019	9.89	Put	Bond Future	3,961.9400	3.9619	3,892.5300	3.8925	(1.752)	0	0	0
2018/07/26	2044	02/08/2018	10.07	Call	Bond Future	4,572.6000	4.5726	4,621.7100	4.6217	1.074	0	0	0
2018/07/26	2044	02/08/2018			Bond Future	9.5351	92.6962	9.5294	92.7469	(0.060)	0.0000	0.0000	12,764
2018/07/26	2044	02/08/2018	10.05	Call	Bond Future	4,409.5700	4.4096	4,458.2800	4.4583	1.105	0	0	0
2018/07/26	2044	02/08/2018	10.05	Put	Bond Future	3.8700	0.0039	1.9200	0.0019	(50.388)	0	0	0
2018/07/26	2044	02/08/2018	10.07	Put	Bond Future	2.9800	0.0030	1.4300	0.0014	(52.013)	0	0	0
2018/07/26	2044	02/08/2018	10.06	Call	Bond Future	4,491.1100	4.4911	4,540.0400	4.5400	1.089	0	0	0
2018/07/26	2044	02/08/2018	10.06	Put	Bond Future	3.3900	0.0034	1.6600	0.0017	(51.032)	0	0	0
2018/07/26	2044	01/11/2018	9.12	Call	Bond Future	918.0500	0.9181	921.2600	0.9213	0.350	0	0	0
2018/07/26	2044	01/11/2018			Bond Future	9.5922	94.3501	9.5863	94.4017	(0.061)	0.0000	0.0000	35,664
2018/07/26	2044	01/11/2018	9.12	Put	Bond Future	5,244.2300	5.2442	5,195.8300	5.1958	(0.923)	0	0	0
2018/07/26	2044	01/11/2018	9.13	Call	Bond Future	944.8400	0.9448	948.2000	0.9482	0.356	0	0	0
2018/07/26	2044	01/11/2018	9.14	Put	Bond Future	5,108.2500	5.1082	5,060.1500	5.0601	(0.942)	0	0	0
2018/07/26	2044	01/11/2018	9.13	Put	Bond Future	5,175.9200	5.1759	5,127.6700	5.1277	(0.932)	0	0	0
2018/07/26	2044	01/11/2018	9.14	Call	Bond Future	972.1100	0.9721	975.6200	0.9756	0.361	0	0	0
2018/07/26	2044	07/02/2019	9.18	Put	Bond Future	6,357.0200	6.3570	6,314.2300	6.3142	(0.673)	0	0	0
2018/07/26	2044	07/02/2019			Bond Future	9.6559	91.7930	9.6499	91.8450	(0.062)	0.0000	0.0000	108
2018/07/26	2044	07/02/2019	9.17	Call	Bond Future	2,018.5300	2.0185	2,027.6000	2.0276	0.449	0	0	0
2018/07/26	2044	07/02/2019	9.17	Put	Bond Future	6,417.7500	6.4177	6,374.8200	6.3748	(0.669)	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
2018/07/26	2044	07/02/2019	9.18	Call	Bond Future	2,051.8600		2.0519	2,061.0700	2.0611	0.449	0	0	0
2018/07/26	2044	07/02/2019	9.16	Call	Bond Future	1,985.2700		1.9853	1,994.1800	1.9942	0.449	0	0	0
2018/07/26	2044	07/02/2019	9.16	Put	Bond Future	6,478.7000		6.4787	6,435.6100	6.4356	(0.665)	0	0	0
2018/07/26	2044	02/05/2019	9.90	Call	Bond Future	5,646.0200		5.6460	5,668.5700	5.6686	0.399	0	0	0
2018/07/26	2044	02/05/2019			Bond Future	9.7129		93.3301	9.7067	93.3837	(0.064)	0.0000	0.0000	0
2018/07/26	2044	02/05/2019	9.90	Put	Bond Future	4,058.1900		4.0582	4,027.1400	4.0271	(0.765)	0	0	0
2018/07/26	2044	02/05/2019	9.91	Call	Bond Future	5,693.6500		5.6937	5,716.3500	5.7163	0.399	0	0	0
2018/07/26	2044	02/05/2019	9.92	Put	Bond Future	3,986.6000		3.9866	3,955.8500	3.9558	(0.771)	0	0	0
2018/07/26	2044	02/05/2019	9.91	Put	Bond Future	4,022.2500		4.0223	3,991.3500	3.9913	(0.768)	0	0	0
2018/07/26	2044	02/05/2019	9.92	Call	Bond Future	5,741.4300		5.7414	5,764.2800	5.7643	0.398	0	0	0
2018/07/26	2046	02/08/2018	128.78	Put	Bond Future	13,189.4900		13.1895	13,174.3000	13.1743	(0.115)	0	0	0
2018/07/26	2046	02/08/2018			Bond Future	115.5905		115.5905	115.6057	115.6057	0.013	0.0000	0.0000	8,628
2018/07/26	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2046	02/08/2018	128.77	Put	Bond Future	13,179.4900		13.1795	13,164.3000	13.1643	(0.115)	0	0	0
2018/07/26	2046	02/08/2018	128.79	Put	Bond Future	13,199.4900		13.1995	13,184.3000	13.1843	(0.115)	0	0	0
2018/07/26	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2046	01/11/2018			Bond Future	116.0318		116.0318	116.0473	116.0473	0.013	0.0000	0.0000	10,966
2018/07/26	2046	07/02/2019			Bond Future	118.3008		118.3008	118.3159	118.3159	0.013	0.0000	0.0000	0
2018/07/26	2046	02/05/2019			Bond Future	118.6207		118.6207	118.6370	118.6370	0.014	0.0000	0.0000	0
2018/07/26	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2050	02/08/2018	137.54	Put	Bond Future	18,407.1700		18.4072	18,391.5800	18.3916	(0.085)	0	0	0
2018/07/26	2050	02/08/2018	137.52	Put	Bond Future	18,387.1700		18.3872	18,371.5800	18.3716	(0.085)	0	0	0
2018/07/26	2050	02/08/2018			Bond Future	119.1328		119.1328	119.1484	119.1484	0.013	0.0000	0.0000	232
2018/07/26	2050	02/08/2018	137.53	Put	Bond Future	18,397.1700		18.3972	18,381.5800	18.3816	(0.085)	0	0	0
2018/07/26	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	2050	01/11/2018			Bond Future	121.2871		121.2871	121.3033	121.3033	0.013	0.0000	0.0000	9,854
2018/07/26	2050	07/02/2019			Bond Future	121.8878		121.8878	121.9033	121.9033	0.013	0.0000	0.0000	0
2018/07/26	2050	02/05/2019			Bond Future	123.9505		123.9505	123.9674	123.9674	0.014	0.0000	0.0000	0
2018/07/26	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	AL37	02/08/2018			Index Future	587.4030		587.4030	586.9930	586.9930	(0.070)	0.0000	0.0000	0
2018/07/26	AL37	01/11/2018			Index Future	597.8830		597.8830	597.4670	597.4670	(0.070)	0.0000	0.0000	0
2018/07/26	AL37	07/02/2019			Index Future	609.4690		609.4690	609.0410	609.0410	(0.070)	0.0000	0.0000	0
2018/07/26	AL37	02/05/2019			Index Future	619.6790		619.6790	619.2480	619.2480	(0.070)	0.0000	0.0000	0
2018/07/26	AL7T	02/08/2018			Index Future	687.0570		687.0570	686.8060	686.8060	(0.037)	0.0000	0.0000	0
2018/07/26	AL7T	01/11/2018			Index Future	699.3160		699.3160	699.0600	699.0600	(0.037)	0.0000	0.0000	0
2018/07/26	AL7T	07/02/2019			Index Future	712.8670		712.8670	712.6020	712.6020	(0.037)	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
2018/07/26	AL7T	02/05/2019			Index Future	724.8090	724.8090	724.5460	724.5460	(0.036)	0.0000	0.0000	0
2018/07/26	ALBI	02/08/2018			Index Future	623.9650	623.9650	624.0370	624.0370	0.012	0.0000	0.0000	407
2018/07/26	ALBI	01/11/2018			Index Future	635.0980	635.0980	635.1720	635.1720	0.012	0.0000	0.0000	498
2018/07/26	ALBI	07/02/2019			Index Future	647.4050	647.4050	647.4760	647.4760	0.011	0.0000	0.0000	0
2018/07/26	ALBI	02/05/2019			Index Future	658.2510	658.2510	658.3280	658.3280	0.012	0.0000	0.0000	0
2018/07/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/07/26	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	EL28	02/08/2018			Bond Future	127.2965	127.2965	127.3153	127.3153	0.015	0.0000	0.0000	0
2018/07/26	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	EL28	02/08/2018	134.93	Put	Bond Future	7,633.4700	7.6335	7,614.6700	7.6147	(0.246)	0	0	0
2018/07/26	EL28	02/08/2018	134.95	Put	Bond Future	7,653.4700	7.6535	7,634.6700	7.6347	(0.246)	0	0	0
2018/07/26	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	EL28	02/08/2018	134.94	Put	Bond Future	7,643.4700	7.6435	7,624.6700	7.6247	(0.246)	0	0	0
2018/07/26	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	ES33	02/08/2018	11.14	Call	Bond Future	2,734.8000	2.7348	2,803.1500	2.8031	2.499	0	0	0
2018/07/26	ES33	02/08/2018			Bond Future	10.6794	79.3513	10.6682	79.4197	(0.105)	0.0000	0.0000	0
2018/07/26	ES33	02/08/2018	11.15	Call	Bond Future	2,792.5500	2.7925	2,860.9000	2.8609	2.448	0	0	0
2018/07/26	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	ES33	02/08/2018	11.16	Call	Bond Future	2,850.2400	2.8502	2,918.5900	2.9186	2.398	0	0	0
2018/07/26	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	ES33	01/11/2018			Bond Future	10.7877	76.9789	10.7761	77.0485	(0.107)	0.0000	0.0000	9,466
2018/07/26	ES33	07/02/2019			Bond Future	10.9109	78.4705	10.8989	78.5409	(0.110)	0.0000	0.0000	0
2018/07/26	ES33	02/05/2019			Bond Future	11.0149	75.9948	11.0025	76.0671	(0.113)	0.0000	0.0000	0
2018/07/26	ES42	02/08/2018			Bond Future	10.8891	82.2221	10.8780	82.3002	(0.102)	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
2018/07/26	ES42	01/11/2018			Bond Future	10.9940	79.4291	10.9824	79.5086	(0.105)	0.0000	0.0000	7,957
2018/07/26	ES42	07/02/2019			Bond Future	11.1090	80.9679	11.0971	81.0484	(0.107)	0.0000	0.0000	0
2018/07/26	ES42	02/05/2019			Bond Future	11.2111	78.0637	11.1987	78.1463	(0.111)	0.0000	0.0000	0
2018/07/26	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	02/08/2018			GOVI	619.9380	619.9380	619.9400	619.9400	0.000	0.0000	0.0000	44
2018/07/26	GOVI	02/08/2018	605.71	Call	GOVI	142,280.0000	14.2280	142,300.0000	14.2300	0.014	0	0	0
2018/07/26	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	02/08/2018	605.72	Call	GOVI	142,180.0000	14.2180	142,200.0000	14.2200	0.014	0	0	0
2018/07/26	GOVI	02/08/2018	605.70	Call	GOVI	142,380.0000	14.2380	142,400.0000	14.2400	0.014	0	0	0
2018/07/26	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	01/11/2018	653.50	Put	GOVI	225,010.0000	22.5010	224,990.0000	22.4990	(0.009)	0	0	0
2018/07/26	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	01/11/2018			GOVI	630.9990	630.9990	631.0010	631.0010	0.000	0.0000	0.0000	443
2018/07/26	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	01/11/2018	653.49	Put	GOVI	224,910.0000	22.4910	224,890.0000	22.4890	(0.009)	0	0	0
2018/07/26	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	01/11/2018	653.51	Put	GOVI	225,110.0000	22.5110	225,090.0000	22.5090	(0.009)	0	0	0
2018/07/26	GOVI	07/02/2019	666.53	Put	GOVI	233,030.0000	23.3030	233,060.0000	23.3060	0.013	0	0	0
2018/07/26	GOVI	07/02/2019			GOVI	643.2270	643.2270	643.2240	643.2240	0.000	0.0000	0.0000	0
2018/07/26	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	07/02/2019	666.52	Put	GOVI	232,930.0000	23.2930	232,960.0000	23.2960	0.013	0	0	0
2018/07/26	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	07/02/2019	666.51	Put	GOVI	232,830.0000	23.2830	232,860.0000	23.2860	0.013	0	0	0
2018/07/26	GOVI	02/05/2019	647.87	Call	GOVI	61,320.0000	6.1320	61,350.0000	6.1350	0.049	0	0	0
2018/07/26	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	02/05/2019			GOVI	654.0020	654.0020	654.0050	654.0050	0.000	0.0000	0.0000	0
2018/07/26	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	GOVI	02/05/2019	647.88	Call	GOVI	61,220.0000	6.1220	61,250.0000	6.1250	0.049	0	0	0
2018/07/26	GOVI	02/05/2019	647.86	Call	GOVI	61,420.0000	6.1420	61,450.0000	6.1450	0.049	0	0	0
2018/07/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/07/26	IGOV	02/08/2018			Index Future	249.1240	249.1240	249.0630	249.0630	(0.024)	0.0000	0.0000	665
2018/07/26	IGOV	01/11/2018			Index Future	253.6290	253.6290	253.5670	253.5670	(0.024)	0.0000	0.0000	714
2018/07/26	IGOV	07/02/2019			Index Future	258.5900	258.5900	258.5250	258.5250	(0.025)	0.0000	0.0000	0
2018/07/26	IGOV	02/05/2019			Index Future	262.9670	262.9670	262.9030	262.9030	(0.024)	0.0000	0.0000	0
2018/07/26	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/07/26	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/07/26	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/07/26	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0000	102.0000	0.000	0.0000	0.0000	0
2018/07/26	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9200	99.9200	0.000	0.0000	0.0000	0
2018/07/26	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/07/26	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	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
2018/07/26	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/07/26	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2018/07/26	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9200	101.9200	0.000	0.0000	0.0000	0
2018/07/26	IS02	20/12/2019			Interest Rate Swap	102.9100	102.9100	102.9100	102.9100	0.000	0.0000	0.0000	0
2018/07/26	IS02	23/03/2020			Interest Rate Swap	98.9800	98.9800	98.9900	98.9900	0.010	0.0000	0.0000	0
2018/07/26	IS02	22/06/2020			Interest Rate Swap	102.6000	102.6000	102.6100	102.6100	0.010	0.0000	0.0000	0
2018/07/26	IS02	21/09/2020			Interest Rate Swap	99.6600	99.6600	99.6600	99.6600	0.000	0.0000	0.0000	0
2018/07/26	IS05	17/12/2020			Interest Rate Swap	96.5200	96.5200	96.5200	96.5200	0.000	0.0000	0.0000	0
2018/07/26	IS05	16/03/2021			Interest Rate Swap	95.7500	95.7500	95.7600	95.7600	0.010	0.0000	0.0000	0
2018/07/26	IS05	15/06/2021			Interest Rate Swap	94.9400	94.9400	94.9600	94.9600	0.021	0.0000	0.0000	0
2018/07/26	IS05	21/09/2021			Interest Rate Swap	95.1200	95.1200	95.1400	95.1400	0.021	0.0000	0.0000	0
2018/07/26	IS05	21/12/2021			Interest Rate Swap	97.3100	97.3100	97.3300	97.3300	0.021	0.0000	0.0000	51
2018/07/26	IS05	15/03/2022			Interest Rate Swap	97.4300	97.4300	97.4600	97.4600	0.031	0.0000	0.0000	0
2018/07/26	IS05	21/06/2022			Interest Rate Swap	98.6200	98.6200	98.6500	98.6500	0.030	0.0000	0.0000	0
2018/07/26	IS05	20/09/2022			Interest Rate Swap	102.5100	102.5100	102.5500	102.5500	0.039	0.0000	0.0000	0
2018/07/26	IS05	20/12/2022			Interest Rate Swap	103.7400	103.7400	103.7800	103.7800	0.039	0.0000	0.0000	0
2018/07/26	IS05	22/03/2023			Interest Rate Swap	97.1300	97.1300	97.1600	97.1600	0.031	0.0000	0.0000	0
2018/07/26	IS05	20/06/2023			Interest Rate Swap	103.1300	103.1300	103.1700	103.1700	0.039	0.0000	0.0000	0
2018/07/26	IS05	19/09/2023			Interest Rate Swap	98.6400	98.6400	98.6800	98.6800	0.041	0.0000	0.0000	0
2018/07/26	IS10	17/12/2025			Interest Rate Swap	95.2200	95.2200	95.2700	95.2700	0.053	0.0000	0.0000	0
2018/07/26	IS10	16/03/2026			Interest Rate Swap	92.2100	92.2100	92.2700	92.2700	0.065	0.0000	0.0000	0
2018/07/26	IS10	15/06/2026			Interest Rate Swap	90.9300	90.9300	91.0000	91.0000	0.077	0.0000	0.0000	0
2018/07/26	IS10	21/09/2026			Interest Rate Swap	93.0700	93.0700	93.1400	93.1400	0.075	0.0000	0.0000	0
2018/07/26	IS10	21/12/2026			Interest Rate Swap	96.8200	96.8200	96.9000	96.9000	0.083	0.0000	0.0000	0
2018/07/26	IS10	15/03/2027			Interest Rate Swap	95.3600	95.3600	95.4400	95.4400	0.084	0.0000	0.0000	0
2018/07/26	IS10	21/06/2027			Interest Rate Swap	97.4100	97.4100	97.4800	97.4800	0.072	0.0000	0.0000	0
2018/07/26	IS10	20/09/2027			Interest Rate Swap	102.8100	102.8100	102.8900	102.8900	0.078	0.0000	0.0000	0
2018/07/26	IS10	20/12/2027			Interest Rate Swap	103.1300	103.1300	103.2200	103.2200	0.087	0.0000	0.0000	0
2018/07/26	IS10	22/03/2028			Interest Rate Swap	96.6400	96.6400	96.7300	96.7300	0.093	0.0000	0.0000	0
2018/07/26	IS10	20/06/2028			Interest Rate Swap	103.7600	103.7600	103.8600	103.8600	0.096	0.0000	0.0000	0
2018/07/26	IS10	19/09/2028			Interest Rate Swap	97.3300	97.3300	97.4300	97.4300	0.103	0.0000	0.0000	0
2018/07/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/07/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/07/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/07/26	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/07/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/07/26	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/07/26	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/07/26	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/07/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/07/26	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R023	02/08/2018			Bond Future	8.0548	102.2155	8.0743	102.1427	0.242	0.0000	0.0000	14,658
2018/07/26	R023	02/08/2018	10.40	Call	Bond Future	8,298.0500	8.2980	8,225.3000	8.2253	(0.877)	0	0	0
2018/07/26	R023	02/08/2018	10.41	Call	Bond Future	8,331.5600	8.3316	8,258.8100	8.2588	(0.873)	0	0	0
2018/07/26	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R023	02/08/2018	10.39	Call	Bond Future	8,264.5200	8.2645	8,191.7700	8.1918	(0.880)	0	0	0
2018/07/26	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R023	01/11/2018	10.58	Call	Bond Future	8,307.5600	8.3076	8,233.5500	8.2336	(0.891)	0	0	0
2018/07/26	R023	01/11/2018	10.57	Put	Bond Future	0.5500	0.0006	0.5600	0.0006	1.818	0	0	0
2018/07/26	R023	01/11/2018			Bond Future	8.1140	100.1133	8.1348	100.0392	0.257	0.0000	0.0000	41,469
2018/07/26	R023	01/11/2018	10.59	Call	Bond Future	8,339.4400	8.3394	8,265.4200	8.2654	(0.888)	0	0	0
2018/07/26	R023	01/11/2018	10.59	Put	Bond Future	0.5000	0.0005	0.5100	0.0005	2.000	0	0	0
2018/07/26	R023	01/11/2018	10.58	Put	Bond Future	0.5200	0.0005	0.5400	0.0005	3.846	0	0	0
2018/07/26	R023	01/11/2018	10.57	Call	Bond Future	8,275.6800	8.2757	8,201.6600	8.2017	(0.894)	0	0	0
2018/07/26	R023	07/02/2019	10.59	Call	Bond Future	7,707.2500	7.7073	7,632.1300	7.6321	(0.975)	0	0	0
2018/07/26	R023	07/02/2019			Bond Future	8.1852	102.0532	8.2079	101.9770	0.277	0.0000	0.0000	0
2018/07/26	R023	07/02/2019	10.57	Call	Bond Future	7,647.8100	7.6478	7,572.7400	7.5727	(0.982)	0	0	0
2018/07/26	R023	07/02/2019	10.57	Put	Bond Future	29.6700	0.0297	30.7600	0.0308	3.674	0	0	0
2018/07/26	R023	07/02/2019	10.59	Put	Bond Future	28.3400	0.0283	29.3800	0.0294	3.670	0	0	0
2018/07/26	R023	07/02/2019	10.58	Call	Bond Future	7,677.5300	7.6775	7,602.4300	7.6024	(0.978)	0	0	0
2018/07/26	R023	07/02/2019	10.58	Put	Bond Future	29.0000	0.0290	30.0600	0.0301	3.655	0	0	0
2018/07/26	R023	02/05/2019	8.45	Call	Bond Future	1,881.8900	1.8819	1,835.3800	1.8354	(2.471)	0	0	0
2018/07/26	R023	02/05/2019	8.44	Put	Bond Future	1,228.4800	1.2285	1,258.7600	1.2588	2.465	0	0	0
2018/07/26	R023	02/05/2019			Bond Future	8.2408	99.8346	8.2648	99.7581	0.291	0.0000	0.0000	0
2018/07/26	R023	02/05/2019	8.46	Call	Bond Future	1,902.7800	1.9028	1,856.0200	1.8560	(2.457)	0	0	0
2018/07/26	R023	02/05/2019	8.46	Put	Bond Future	1,206.9200	1.2069	1,236.7100	1.2367	2.468	0	0	0
2018/07/26	R023	02/05/2019	8.45	Put	Bond Future	1,217.6500	1.2177	1,247.6900	1.2477	2.467	0	0	0
2018/07/26	R023	02/05/2019	8.44	Call	Bond Future	1,861.1000	1.8611	1,814.8300	1.8148	(2.486)	0	0	0
2018/07/26	R035	02/08/2018	9.42	Call	Bond Future	863.7300	0.8637	880.1900	0.8802	1.906	0	0	0
2018/07/26	R035	02/08/2018			Bond Future	9.3655	99.7593	9.3548	99.8460	(0.114)	0.0000	0.0000	37,551
2018/07/26	R035	02/08/2018	9.42	Put	Bond Future	425.1900	0.4252	354.9700	0.3550	(16.515)	0	0	0
2018/07/26	R035	02/08/2018	9.43	Call	Bond Future	914.0700	0.9141	932.9200	0.9329	2.062	0	0	0
2018/07/26	R035	02/08/2018	9.44	Put	Bond Future	367.1100	0.3671	301.6900	0.3017	(17.820)	0	0	0
2018/07/26	R035	02/08/2018	9.43	Put	Bond Future	395.3300	0.3953	327.5000	0.3275	(17.158)	0	0	0
2018/07/26	R035	02/08/2018	9.44	Call	Bond Future	965.9500	0.9659	987.2100	0.9872	2.201	0	0	0
2018/07/26	R035	01/11/2018	8.93	Call	Bond Future	791.2400	0.7912	804.0600	0.8041	1.620	0	0	0
2018/07/26	R035	01/11/2018	8.92	Put	Bond Future	4,962.1000	4.9621	4,886.4200	4.8864	(1.525)	0	0	0
2018/07/26	R035	01/11/2018			Bond Future	9.4298	97.0435	9.4188	97.1317	(0.117)	0.0000	0.0000	67,899
2018/07/26	R035	01/11/2018	8.94	Call	Bond Future	814.2200	0.8142	827.3900	0.8274	1.617	0	0	0
2018/07/26	R035	01/11/2018	8.94	Put	Bond Future	4,838.2300	4.8382	4,763.2200	4.7632	(1.550)	0	0	0
2018/07/26	R035	01/11/2018	8.93	Put	Bond Future	4,899.9900	4.9000	4,824.6300	4.8246	(1.538)	0	0	0
2018/07/26	R035	01/11/2018	8.92	Call	Bond Future	768.5100	0.7685	781.0100	0.7810	1.627	0	0	0
2018/07/26	R035	07/02/2019	8.98	Call	Bond Future	1,730.1600	1.7302	1,751.7300	1.7517	1.247	0	0	0
2018/07/26	R035	07/02/2019			Bond Future	9.5023	98.9239	9.4909	99.0131	(0.120)	0.0000	0.0000	298
2018/07/26	R035	07/02/2019	8.96	Call	Bond Future	1,673.1900	1.6732	1,694.1900	1.6942	1.255	0	0	0
2018/07/26	R035	07/02/2019	8.96	Put	Bond Future	6,070.4900	6.0705	6,002.2700	6.0023	(1.124)	0	0	0
2018/07/26	R035	07/02/2019	8.98	Put	Bond Future	5,960.0100	5.9600	5,892.3600	5.8924	(1.135)	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
2018/07/26	R035	07/02/2019	8.97	Call	Bond Future	1,701.5300	1.7015	1,722.8200	1.7228	1.251	0	0	0
2018/07/26	R035	07/02/2019	8.97	Put	Bond Future	6,015.0500	6.0150	5,947.1200	5.9471	(1.129)	0	0	0
2018/07/26	R035	02/05/2019	9.74	Put	Bond Future	3,599.8600	3.5999	3,553.4400	3.5534	(1.289)	0	0	0
2018/07/26	R035	02/05/2019			Bond Future	9.5605	96.0827	9.5487	96.1743	(0.124)	0.0000	0.0000	0
2018/07/26	R035	02/05/2019	9.74	Call	Bond Future	4,974.4900	4.9745	5,019.6500	5.0196	0.908	0	0	0
2018/07/26	R035	02/05/2019	9.75	Call	Bond Future	5,017.9700	5.0180	5,063.3900	5.0634	0.905	0	0	0
2018/07/26	R035	02/05/2019	9.75	Put	Bond Future	3,567.6200	3.5676	3,521.4600	3.5215	(1.294)	0	0	0
2018/07/26	R035	02/05/2019	9.73	Call	Bond Future	4,931.5100	4.9315	4,976.4100	4.9764	0.910	0	0	0
2018/07/26	R035	02/05/2019	9.73	Put	Bond Future	3,632.6900	3.6327	3,586.0100	3.5860	(1.285)	0	0	0
2018/07/26	R186	02/08/2018	9.04	Put	Bond Future	4.5700	0.0046	2.6500	0.0027	(42.013)	0	0	0
2018/07/26	R186	02/08/2018	8.48	Put	Bond Future	991.7200	0.9917	968.1600	0.9682	(2.376)	0	0	0
2018/07/26	R186	02/08/2018	8.25	Call	Bond Future	5.0100	0.0050	3.0400	0.0030	(39.321)	0	0	3,020
2018/07/26	R186	02/08/2018			Bond Future	8.6154	112.4059	8.6147	112.4101	(0.008)	0.0000	0.0000	70,511
2018/07/26	R186	02/08/2018	8.90	Call	Bond Future	1,803.4400	1.8034	1,799.4300	1.7994	(0.222)	0	0	0
2018/07/26	R186	02/08/2018	8.90	Put	Bond Future	29.2100	0.0292	20.9800	0.0210	(28.175)	0	0	2,500
2018/07/26	R186	02/08/2018	8.47	Call	Bond Future	120.7000	0.1207	102.3400	0.1023	(15.211)	0	0	0
2018/07/26	R186	02/08/2018	8.47	Put	Bond Future	1,041.7400	1.0417	1,019.1600	1.0192	(2.168)	0	0	0
2018/07/26	R186	02/08/2018	8.50	Call	Bond Future	164.9600	0.1650	143.7700	0.1438	(12.846)	0	0	0
2018/07/26	R186	02/08/2018	8.50	Put	Bond Future	895.1500	0.8952	869.7400	0.8697	(2.839)	0	0	0
2018/07/26	R186	02/08/2018	9.04	Call	Bond Future	2,637.9200	2.6379	2,640.2200	2.6402	0.087	0	0	0
2018/07/26	R186	02/08/2018	8.48	Call	Bond Future	134.3400	0.1343	115.0000	0.1150	(14.396)	0	0	0
2018/07/26	R186	02/08/2018	8.25	Put	Bond Future	2,338.7600	2.3388	2,332.5700	2.3326	(0.265)	0	0	0
2018/07/26	R186	02/08/2018	7.50	Put	Bond Future	7,328.3000	7.3283	7,324.0800	7.3241	(0.058)	0	0	0
2018/07/26	R186	02/08/2018	8.75	Call	Bond Future	990.0600	0.9901	972.0700	0.9721	(1.817)	0	0	2,500
2018/07/26	R186	02/08/2018	8.75	Put	Bond Future	146.2700	0.1463	124.0600	0.1241	(15.184)	0	0	2,500
2018/07/26	R186	02/08/2018	8.46	Call	Bond Future	108.1400	0.1081	90.7700	0.0908	(16.063)	0	0	0
2018/07/26	R186	02/08/2018	8.46	Put	Bond Future	1,092.8900	1.0929	1,071.3000	1.0713	(1.975)	0	0	0
2018/07/26	R186	02/08/2018	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,020
2018/07/26	R186	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	2,519.7100	2.5197	100.000	0	0	0
2018/07/26	R186	01/11/2018	9.14	Call	Bond Future	3,537.5500	3.5375	3,533.2100	3.5332	(0.123)	0	0	0
2018/07/26	R186	01/11/2018	7.96	Put	Bond Future	4,786.4500	4.7864	4,778.2500	4.7782	(0.171)	0	0	0
2018/07/26	R186	01/11/2018	8.54	Put	Bond Future	2,173.3700	2.1734	2,162.3400	2.1623	(0.508)	0	0	0
2018/07/26	R186	01/11/2018			Bond Future	8.6767	114.4115	8.6760	114.4158	(0.008)	0.0000	0.0000	50,879
2018/07/26	R186	01/11/2018	8.46	Put	Bond Future	2,460.9000	2.4609	2,449.9800	2.4500	(0.444)	0	0	0
2018/07/26	R186	01/11/2018	8.46	Call	Bond Future	1,121.4500	1.1214	1,114.8900	1.1149	(0.585)	0	0	5,000
2018/07/26	R186	01/11/2018	8.53	Call	Bond Future	1,303.9400	1.3039	1,297.2800	1.2973	(0.511)	0	0	0
2018/07/26	R186	01/11/2018	8.53	Put	Bond Future	2,208.3800	2.2084	2,197.3600	2.1974	(0.499)	0	0	0
2018/07/26	R186	01/11/2018	8.90	Put	Bond Future	0.0000	0.0000	1,156.8600	1.1569	100.000	0	0	2,500
2018/07/26	R186	01/11/2018	9.14	Put	Bond Future	743.3200	0.7433	734.6200	0.7346	(1.170)	0	0	5,000
2018/07/26	R186	01/11/2018	7.96	Call	Bond Future	274.4900	0.2745	270.6500	0.2707	(1.399)	0	0	5,000
2018/07/26	R186	01/11/2018	8.54	Call	Bond Future	1,330.8900	1.3309	1,324.2200	1.3242	(0.501)	0	0	0
2018/07/26	R186	01/11/2018	8.52	Call	Bond Future	1,277.0900	1.2771	1,270.4300	1.2704	(0.521)	0	0	0
2018/07/26	R186	01/11/2018	8.52	Put	Bond Future	2,243.5400	2.2435	2,232.5200	2.2325	(0.491)	0	0	0
2018/07/26	R186	07/02/2019	8.20	Call	Bond Future	1,128.0300	1.1280	1,123.7900	1.1238	(0.376)	0	0	0
2018/07/26	R186	07/02/2019	8.21	Put	Bond Future	4,398.5900	4.3986	4,390.7100	4.3907	(0.179)	0	0	0
2018/07/26	R186	07/02/2019			Bond Future	8.7459	111.3233	8.7452	111.3269	(0.007)	0.0000	0.0000	719
2018/07/26	R186	07/02/2019	8.20	Put	Bond Future	4,440.1500	4.4401	4,432.2800	4.4323	(0.177)	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
2018/07/26	R186	07/02/2019	8.21	Call	Bond Future	1,148.3000	1.1483	1,144.0500	1.1441	(0.370)	0	0	0
2018/07/26	R186	07/02/2019	8.22	Call	Bond Future	1,169.0900	1.1691	1,164.8100	1.1648	(0.366)	0	0	0
2018/07/26	R186	07/02/2019	8.22	Put	Bond Future	4,357.5900	4.3576	4,349.6800	4.3497	(0.182)	0	0	0
2018/07/26	R186	02/05/2019	9.01	Put	Bond Future	2,389.1000	2.3891	2,381.9500	2.3819	(0.299)	0	0	0
2018/07/26	R186	02/05/2019	9.02	Call	Bond Future	3,590.6000	3.5906	3,588.1600	3.5882	(0.068)	0	0	0
2018/07/26	R186	02/05/2019			Bond Future	8.8073	113.1876	8.8065	113.1923	(0.009)	0.0000	0.0000	0
2018/07/26	R186	02/05/2019	9.03	Call	Bond Future	3,625.3700	3.6254	3,622.9400	3.6229	(0.067)	0	0	0
2018/07/26	R186	02/05/2019	9.03	Put	Bond Future	2,344.6600	2.3447	2,337.5400	2.3375	(0.304)	0	0	0
2018/07/26	R186	02/05/2019	9.01	Call	Bond Future	3,555.6000	3.5556	3,553.1400	3.5531	(0.069)	0	0	0
2018/07/26	R186	02/05/2019	9.02	Put	Bond Future	2,366.9800	2.3670	2,359.8500	2.3599	(0.301)	0	0	0
2018/07/26	R197	02/08/2018			Bond Future	296.8631	296.8631	296.2779	296.2779	(0.197)	0.0000	0.0000	1,235
2018/07/26	R197	01/11/2018			Bond Future	302.2318	302.2318	301.6360	301.6360	(0.197)	0.0000	0.0000	2,350
2018/07/26	R197	07/02/2019			Bond Future	300.7860	300.7860	300.1767	300.1767	(0.203)	0.0000	0.0000	0
2018/07/26	R197	02/05/2019			Bond Future	305.8762	305.8762	305.2593	305.2593	(0.202)	0.0000	0.0000	0
2018/07/26	R202	02/08/2018			Bond Future	232.4069	232.4069	232.4367	232.4367	0.013	0.0000	0.0000	12,645
2018/07/26	R202	01/11/2018			Bond Future	236.6098	236.6098	236.6401	236.6401	0.013	0.0000	0.0000	9,729
2018/07/26	R202	07/02/2019			Bond Future	237.3297	237.3297	237.3594	237.3594	0.012	0.0000	0.0000	0
2018/07/26	R202	02/05/2019			Bond Future	241.3463	241.3463	241.3785	241.3785	0.013	0.0000	0.0000	0
2018/07/26	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R204	02/08/2018			Bond Future	6.5962	101.5052	6.6058	101.5017	0.144	0.0000	0.0000	10,270
2018/07/26	R204	02/08/2018	8.98	Call	Bond Future	872.3700	0.8724	868.8600	0.8689	(0.402)	0	0	0
2018/07/26	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R204	02/08/2018	8.99	Call	Bond Future	876.0000	0.8760	872.4900	0.8725	(0.401)	0	0	0
2018/07/26	R204	02/08/2018	8.97	Call	Bond Future	868.7500	0.8688	865.2400	0.8652	(0.404)	0	0	0
2018/07/26	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R207	02/08/2018	6.86	Put	Bond Future	703.6500	0.7036	723.5900	0.7236	2.834	0	0	0
2018/07/26	R207	02/08/2018	6.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R207	02/08/2018			Bond Future	7.3826	100.2682	7.3975	100.2482	0.202	0.0000	0.0000	3,471
2018/07/26	R207	02/08/2018	6.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R207	02/08/2018	6.85	Put	Bond Future	717.1800	0.7172	737.1200	0.7371	2.780	0	0	0
2018/07/26	R207	02/08/2018	6.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R207	02/08/2018	6.87	Put	Bond Future	690.1300	0.6901	710.0700	0.7101	2.889	0	0	0
2018/07/26	R207	01/11/2018	6.76	Put	Bond Future	744.3800	0.7444	762.7400	0.7627	2.466	0	0	0
2018/07/26	R207	01/11/2018			Bond Future	7.4047	102.0572	7.4228	102.0369	0.244	0.0000	0.0000	17,433
2018/07/26	R207	01/11/2018	6.75	Call	Bond Future	17.9500	0.0180	16.0800	0.0161	(10.418)	0	0	0
2018/07/26	R207	01/11/2018	6.75	Put	Bond Future	755.2800	0.7553	773.6900	0.7737	2.438	0	0	0
2018/07/26	R207	01/11/2018	6.76	Call	Bond Future	18.3700	0.0184	16.4500	0.0165	(10.452)	0	0	0
2018/07/26	R207	01/11/2018	6.74	Call	Bond Future	17.5500	0.0175	15.7200	0.0157	(10.427)	0	0	0
2018/07/26	R207	01/11/2018	6.74	Put	Bond Future	766.2000	0.7662	784.6500	0.7847	2.408	0	0	0
2018/07/26	R207	07/02/2019	6.52	Call	Bond Future	17.4800	0.0175	15.8200	0.0158	(9.497)	0	0	0
2018/07/26	R207	07/02/2019	6.51	Put	Bond Future	833.1200	0.8331	852.8500	0.8528	2.368	0	0	0
2018/07/26	R207	07/02/2019			Bond Future	7.4355	100.3897	7.4599	100.3683	0.328	0.0000	0.0000	0
2018/07/26	R207	07/02/2019	6.53	Call	Bond Future	17.9100	0.0179	16.2200	0.0162	(9.436)	0	0	0
2018/07/26	R207	07/02/2019	6.53	Put	Bond Future	816.1300	0.8161	835.8000	0.8358	2.410	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
2018/07/26	R207	07/02/2019	6.52	Put	Bond Future	824.5700		0.8246	844.2700	0.8443	2.389	0	0	0
2018/07/26	R207	07/02/2019	6.51	Call	Bond Future	17.1600		0.0172	15.5300	0.0155	(9.499)	0	0	0
2018/07/26	R207	02/05/2019	7.63	Call	Bond Future	281.2200		0.2812	269.1600	0.2692	(4.288)	0	0	0
2018/07/26	R207	02/05/2019			Bond Future	7.4867		102.0709	7.5181	102.0501	0.420	0.0000	0.0000	0
2018/07/26	R207	02/05/2019	7.61	Call	Bond Future	272.4000		0.2724	260.5300	0.2605	(4.358)	0	0	0
2018/07/26	R207	02/05/2019	7.61	Put	Bond Future	190.7900		0.1908	199.7500	0.1998	4.696	0	0	0
2018/07/26	R207	02/05/2019	7.63	Put	Bond Future	186.3800		0.1864	195.1500	0.1952	4.705	0	0	0
2018/07/26	R207	02/05/2019	7.62	Call	Bond Future	276.8000		0.2768	264.8300	0.2648	(4.324)	0	0	0
2018/07/26	R207	02/05/2019	7.62	Put	Bond Future	188.5700		0.1886	197.4300	0.1974	4.699	0	0	0
2018/07/26	R208	02/08/2018	7.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R208	02/08/2018	7.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R208	02/08/2018			Bond Future	7.6745		100.1882	7.7042	100.1192	0.387	0.0000	0.0000	7,728
2018/07/26	R208	02/08/2018	7.12	Put	Bond Future	1,299.9000		1.2999	1,368.8800	1.3689	5.307	0	0	0
2018/07/26	R208	02/08/2018	7.14	Put	Bond Future	1,252.6500		1.2527	1,321.6300	1.3216	5.507	0	0	0
2018/07/26	R208	02/08/2018	7.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R208	02/08/2018	7.13	Put	Bond Future	1,276.2700		1.2763	1,345.2500	1.3453	5.405	0	0	0
2018/07/26	R208	01/11/2018	7.11	Put	Bond Future	1,372.9200		1.3729	1,435.1100	1.4351	4.530	0	0	0
2018/07/26	R208	01/11/2018			Bond Future	7.7258		98.5763	7.7588	98.5061	0.428	0.0000	0.0000	28,717
2018/07/26	R208	01/11/2018	7.11	Call	Bond Future	53.7600		0.0538	45.7700	0.0458	(14.862)	0	0	0
2018/07/26	R208	01/11/2018	7.12	Call	Bond Future	55.4000		0.0554	47.1900	0.0472	(14.819)	0	0	0
2018/07/26	R208	01/11/2018	7.10	Put	Bond Future	1,393.0400		1.3930	1,455.4300	1.4554	4.479	0	0	0
2018/07/26	R208	01/11/2018	7.12	Put	Bond Future	1,352.9600		1.3530	1,414.9300	1.4149	4.580	0	0	0
2018/07/26	R208	01/11/2018	7.10	Call	Bond Future	52.2700		0.0523	44.4800	0.0445	(14.903)	0	0	0
2018/07/26	R208	07/02/2019	7.07	Call	Bond Future	102.3500		0.1023	91.2000	0.0912	(10.894)	0	0	0
2018/07/26	R208	07/02/2019	7.08	Put	Bond Future	1,468.6300		1.4686	1,529.4900	1.5295	4.144	0	0	0
2018/07/26	R208	07/02/2019	7.06	Put	Bond Future	1,502.9000		1.5029	1,564.1800	1.5642	4.077	0	0	0
2018/07/26	R208	07/02/2019			Bond Future	7.7900		100.4863	7.8279	100.4141	0.487	0.0000	0.0000	0
2018/07/26	R208	07/02/2019	7.07	Put	Bond Future	1,485.8200		1.4858	1,546.8900	1.5469	4.110	0	0	0
2018/07/26	R208	07/02/2019	7.08	Call	Bond Future	104.5400		0.1045	93.1800	0.0932	(10.867)	0	0	0
2018/07/26	R208	07/02/2019	7.06	Call	Bond Future	100.0400		0.1000	89.1000	0.0891	(10.936)	0	0	0
2018/07/26	R208	02/05/2019	8.03	Put	Bond Future	563.9200		0.5639	594.2300	0.5942	5.375	0	0	0
2018/07/26	R208	02/05/2019	8.02	Call	Bond Future	864.1000		0.8641	822.1200	0.8221	(4.858)	0	0	0
2018/07/26	R208	02/05/2019			Bond Future	7.8479		98.7694	7.8903	98.6968	0.540	0.0000	0.0000	0
2018/07/26	R208	02/05/2019	8.03	Call	Bond Future	875.0800		0.8751	832.8400	0.8328	(4.827)	0	0	0
2018/07/26	R208	02/05/2019	8.02	Put	Bond Future	570.0000		0.5700	600.5700	0.6006	5.363	0	0	0
2018/07/26	R208	02/05/2019	8.04	Call	Bond Future	886.4600		0.8865	843.9500	0.8439	(4.795)	0	0	0
2018/07/26	R208	02/05/2019	8.04	Put	Bond Future	558.2500		0.5583	588.2900	0.5883	5.381	0	0	0
2018/07/26	R209	02/08/2018	9.66	Call	Bond Future	2,145.7000		2.1457	2,205.6100	2.2056	2.792	0	0	435
2018/07/26	R209	02/08/2018	8.96	Put	Bond Future	2,713.4100		2.7134	2,638.5700	2.6386	(2.758)	0	0	0
2018/07/26	R209	02/08/2018	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	500
2018/07/26	R209	02/08/2018	8.46	Put	Bond Future	6,442.6500		6.4426	6,369.7000	6.3697	(1.132)	0	0	0
2018/07/26	R209	02/08/2018	10.38	Call	Bond Future	6,607.8600		6.6079	6,680.8100	6.6808	1.104	0	0	0
2018/07/26	R209	02/08/2018	9.21	Call	Bond Future	181.5900		0.1816	173.0700	0.1731	(4.692)	0	0	0
2018/07/26	R209	02/08/2018	10.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R209	02/08/2018			Bond Future	9.3450		75.6767	9.3344	75.7497	(0.114)	0.0000	0.0000	83,123
2018/07/26	R209	02/08/2018	10.21	Call	Bond Future	5,584.9400		5.5849	5,657.8800	5.6579	1.306	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
2018/07/26	R209	02/08/2018	10.21	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	435
2018/07/26	R209	02/08/2018	8.96	Call	Bond Future	7.1200	0.0071	5.2300	0.0052	(26.545)	0	0	5,000
2018/07/26	R209	02/08/2018	9.43	Call	Bond Future	870.3300	0.8703	889.7200	0.8897	2.228	0	0	0
2018/07/26	R209	02/08/2018	9.43	Put	Bond Future	292.1200	0.2921	238.5600	0.2386	(18.335)	0	0	5,000
2018/07/26	R209	02/08/2018	10.84	Call	Bond Future	9,262.0100	9.2620	9,334.9600	9.3350	0.788	0	0	0
2018/07/26	R209	02/08/2018	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2018/07/26	R209	02/08/2018	8.83	Call	Bond Future	0.6100	0.0006	0.3500	0.0004	(42.623)	0	0	0
2018/07/26	R209	02/08/2018	8.83	Put	Bond Future	3,653.5600	3.6536	3,580.3500	3.5804	(2.004)	0	0	500
2018/07/26	R209	02/08/2018	8.49	Put	Bond Future	6,211.0700	6.2111	6,138.1200	6.1381	(1.175)	0	0	0
2018/07/26	R209	02/08/2018	9.21	Put	Bond Future	1,114.4200	1.1144	1,032.9500	1.0330	(7.311)	0	0	500
2018/07/26	R209	02/08/2018	9.66	Put	Bond Future	35.6400	0.0356	22.6000	0.0226	(36.588)	0	0	0
2018/07/26	R209	02/08/2018	8.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/07/26	R209	02/08/2018	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R209	02/08/2018	10.39	Call	Bond Future	6,667.3100	6.6673	6,740.2600	6.7403	1.094	0	0	0
2018/07/26	R209	02/08/2018	10.40	Call	Bond Future	6,726.6800	6.7267	6,799.6300	6.7996	1.084	0	0	0
2018/07/26	R209	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R209	01/11/2018	1,016.00	Call	Bond Future	72,991.4100	72.9914	73,065.6500	73.0656	0.102	0	0	0
2018/07/26	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R209	01/11/2018	9.34	Put	Bond Future	2,280.3300	2.2803	2,231.6300	2.2316	(2.136)	0	0	0
2018/07/26	R209	01/11/2018	9.97	Call	Bond Future	4,501.7900	4.5018	4,550.0700	4.5501	1.072	0	0	0
2018/07/26	R209	01/11/2018	9.64	Call	Bond Future	2,990.1900	2.9902	3,027.1700	3.0272	1.237	0	0	2,000
2018/07/26	R209	01/11/2018	9.98	Put	Bond Future	785.7100	0.7857	760.0500	0.7600	(3.266)	0	0	2,000
2018/07/26	R209	01/11/2018	10.00	Call	Bond Future	4,649.2200	4.6492	4,698.4000	4.6984	1.058	0	0	0
2018/07/26	R209	01/11/2018			Bond Future	9.4017	73.8793	9.3908	73.9535	(0.117)	0.0000	0.0000	115,680
2018/07/26	R209	01/11/2018	1,016.01	Call	Bond Future	72,991.4100	72.9914	73,065.6500	73.0656	0.102	0	0	0
2018/07/26	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R209	01/11/2018	8.89	Put	Bond Future	4,256.4700	4.2565	4,192.7600	4.1928	(1.497)	0	0	0
2018/07/26	R209	01/11/2018	8.89	Call	Bond Future	669.2600	0.6693	679.7900	0.6798	1.573	0	0	2,000
2018/07/26	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/07/26	R209	01/11/2018	1,015.99	Call	Bond Future	72,991.4000	72.9914	73,065.6400	73.0656	0.102	0	0	0
2018/07/26	R209	01/11/2018	9.34	Call	Bond Future	1,860.6100	1.8606	1,886.1500	1.8862	1.373	0	0	0
2018/07/26	R209	01/11/2018	9.97	Put	Bond Future	799.3900	0.7994	773.4300	0.7734	(3.247)	0	0	0
2018/07/26	R209	01/11/2018	9.64	Put	Bond Future	1,403.3000	1.4033	1,366.0400	1.3660	(2.655)	0	0	0
2018/07/26	R209	01/11/2018	9.98	Call	Bond Future	4,550.7700	4.5508	4,599.3500	4.5994	1.068	0	0	0
2018/07/26	R209	01/11/2018	10.00	Put	Bond Future	759.1100	0.7591	734.0500	0.7341	(3.301)	0	0	5,850
2018/07/26	R209	01/11/2018	9.94	Call	Bond Future	4,355.6000	4.3556	4,402.9600	4.4030	1.087	0	0	0
2018/07/26	R209	01/11/2018	9.94	Put	Bond Future	841.6700	0.8417	814.7900	0.8148	(3.194)	0	0	0
2018/07/26	R209	01/11/2018	10.57	Call	Bond Future	7,593.6300	7.5936	7,655.9000	7.6559	0.820	0	0	0
2018/07/26	R209	01/11/2018	10.57	Put	Bond Future	276.0000	0.2760	264.0300	0.2640	(4.337)	0	0	0
2018/07/26	R209	07/02/2019	8.97	Put	Bond Future	4,992.3600	4.9924	4,936.1500	4.9362	(1.126)	0	0	0
2018/07/26	R209	07/02/2019			Bond Future	9.4641	75.3107	9.4529	75.3859	(0.119)	0.0000	0.0000	340
2018/07/26	R209	07/02/2019	8.96	Call	Bond Future	1,550.7400	1.5507	1,569.4500	1.5694	1.207	0	0	0
2018/07/26	R209	07/02/2019	8.96	Put	Bond Future	5,038.6400	5.0386	4,982.2000	4.9822	(1.120)	0	0	0
2018/07/26	R209	07/02/2019	8.97	Call	Bond Future	1,575.9800	1.5760	1,594.9200	1.5949	1.202	0	0	0
2018/07/26	R209	07/02/2019	8.95	Call	Bond Future	1,525.5400	1.5255	1,544.0000	1.5440	1.210	0	0	0
2018/07/26	R209	07/02/2019	8.95	Put	Bond Future	5,085.0600	5.0851	5,028.3700	5.0284	(1.115)	0	0	0
2018/07/26	R209	02/05/2019	9.70	Put	Bond Future	3,103.2700	3.1033	3,064.2800	3.0643	(1.256)	0	0	0
2018/07/26	R209	02/05/2019			Bond Future	9.5172	73.4239	9.5056	73.5010	(0.122)	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
2018/07/26	R209	02/05/2019	9.69	Call	Bond Future	4,261.5700	4.2616	4,299.4700	4.2995	0.889	0	0	0
2018/07/26	R209	02/05/2019	9.69	Put	Bond Future	3,131.1800	3.1312	3,091.9800	3.0920	(1.252)	0	0	0
2018/07/26	R209	02/05/2019	9.70	Call	Bond Future	4,298.3000	4.2983	4,336.4100	4.3364	0.887	0	0	0
2018/07/26	R209	02/05/2019	9.68	Call	Bond Future	4,224.9800	4.2250	4,262.6500	4.2626	0.892	0	0	0
2018/07/26	R209	02/05/2019	9.68	Put	Bond Future	3,159.3200	3.1593	3,119.8900	3.1199	(1.248)	0	0	0
2018/07/26	R210	02/08/2018			Bond Future	185.0248	185.0248	185.0484	185.0484	0.013	0.0000	0.0000	1,480
2018/07/26	R210	01/11/2018			Bond Future	185.8708	185.8708	185.8948	185.8948	0.013	0.0000	0.0000	969
2018/07/26	R210	07/02/2019			Bond Future	189.5056	189.5056	189.5290	189.5290	0.012	0.0000	0.0000	0
2018/07/26	R210	02/05/2019			Bond Future	190.1627	190.1627	190.1881	190.1881	0.013	0.0000	0.0000	0
2018/07/26	R212	02/08/2018			Bond Future	152.8441	152.8441	152.9134	152.9134	0.045	0.0000	0.0000	2,357
2018/07/26	R212	01/11/2018			Bond Future	155.6083	155.6083	155.6788	155.6788	0.045	0.0000	0.0000	3,476
2018/07/26	R212	07/02/2019			Bond Future	156.4977	156.4977	156.5686	156.5686	0.045	0.0000	0.0000	0
2018/07/26	R212	02/05/2019			Bond Future	159.1462	159.1462	159.2197	159.2197	0.046	0.0000	0.0000	0
2018/07/26	R213	02/08/2018	9.06	Call	Bond Future	368.8200	0.3688	313.1800	0.3132	(15.086)	0	0	0
2018/07/26	R213	02/08/2018	9.05	Put	Bond Future	673.8300	0.6738	681.8100	0.6818	1.184	0	0	0
2018/07/26	R213	02/08/2018			Bond Future	9.1002	87.4994	9.1096	87.4376	0.103	0.0000	0.0000	14,535
2018/07/26	R213	02/08/2018	9.07	Call	Bond Future	397.4300	0.3974	340.0300	0.3400	(14.443)	0	0	0
2018/07/26	R213	02/08/2018	9.07	Put	Bond Future	597.1300	0.5971	601.5100	0.6015	0.734	0	0	0
2018/07/26	R213	02/08/2018	9.06	Put	Bond Future	634.7400	0.6347	640.8800	0.6409	0.967	0	0	0
2018/07/26	R213	02/08/2018	9.05	Call	Bond Future	341.6200	0.3416	287.8200	0.2878	(15.748)	0	0	0
2018/07/26	R213	01/11/2018	8.65	Call	Bond Future	620.3700	0.6204	598.4600	0.5985	(3.532)	0	0	0
2018/07/26	R213	01/11/2018	8.64	Put	Bond Future	4,082.9300	4.0829	4,124.3400	4.1243	1.014	0	0	0
2018/07/26	R213	01/11/2018			Bond Future	9.1612	85.5147	9.1709	85.4517	0.106	0.0000	0.0000	32,593
2018/07/26	R213	01/11/2018	8.66	Call	Bond Future	638.1300	0.6381	615.8200	0.6158	(3.496)	0	0	0
2018/07/26	R213	01/11/2018	8.66	Put	Bond Future	3,981.1900	3.9812	4,021.8000	4.0218	1.020	0	0	0
2018/07/26	R213	01/11/2018	8.65	Put	Bond Future	4,031.9300	4.0319	4,072.9400	4.0729	1.017	0	0	0
2018/07/26	R213	01/11/2018	8.64	Call	Bond Future	602.8000	0.6028	581.2900	0.5813	(3.568)	0	0	0
2018/07/26	R213	07/02/2019	8.68	Call	Bond Future	1,320.7500	1.3207	1,294.4300	1.2944	(1.993)	0	0	0
2018/07/26	R213	07/02/2019			Bond Future	9.2302	87.1717	9.2404	87.1070	0.110	0.0000	0.0000	112
2018/07/26	R213	07/02/2019	8.68	Put	Bond Future	4,934.4800	4.9345	4,972.8600	4.9729	0.778	0	0	0
2018/07/26	R213	07/02/2019	8.69	Call	Bond Future	1,343.4500	1.3434	1,316.8700	1.3169	(1.978)	0	0	0
2018/07/26	R213	07/02/2019	8.70	Put	Bond Future	4,845.1500	4.8451	4,882.9900	4.8830	0.781	0	0	0
2018/07/26	R213	07/02/2019	8.69	Put	Bond Future	4,889.6600	4.8897	4,927.7800	4.9278	0.780	0	0	0
2018/07/26	R213	07/02/2019	8.70	Call	Bond Future	1,366.3900	1.3664	1,339.5300	1.3395	(1.966)	0	0	0
2018/07/26	R213	02/05/2019	9.49	Call	Bond Future	4,072.7900	4.0728	4,029.2300	4.0292	(1.070)	0	0	0
2018/07/26	R213	02/05/2019	9.48	Put	Bond Future	2,824.3900	2.8244	2,846.0500	2.8461	0.767	0	0	0
2018/07/26	R213	02/05/2019			Bond Future	9.2855	85.0840	9.2958	85.0189	0.111	0.0000	0.0000	0
2018/07/26	R213	02/05/2019	9.50	Call	Bond Future	4,109.0400	4.1090	4,065.2900	4.0653	(1.065)	0	0	0
2018/07/26	R213	02/05/2019	9.50	Put	Bond Future	2,773.4400	2.7734	2,794.7300	2.7947	0.768	0	0	0
2018/07/26	R213	02/05/2019	9.49	Put	Bond Future	2,798.8100	2.7988	2,820.2900	2.8203	0.767	0	0	0
2018/07/26	R213	02/05/2019	9.48	Call	Bond Future	4,036.6800	4.0367	3,993.3000	3.9933	(1.075)	0	0	0
2018/07/26	R214	02/08/2018	8.96	Call	Bond Future	0.5800	0.0006	0.3300	0.0003	(43.103)	0	0	0
2018/07/26	R214	02/08/2018			Bond Future	9.4950	75.1634	9.4843	75.2396	(0.112)	0.0000	0.0000	15,976
2018/07/26	R214	02/08/2018	8.94	Call	Bond Future	0.3800	0.0004	0.2000	0.0002	(47.368)	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
2018/07/26	R214	02/08/2018	8.94	Put	Bond Future	4,154.6600	4.1547	4,078.2300	4.0782	(1.840)	0	0	0
2018/07/26	R214	02/08/2018	8.96	Put	Bond Future	3,998.6500	3.9987	3,922.1500	3.9221	(1.913)	0	0	0
2018/07/26	R214	02/08/2018	8.95	Call	Bond Future	0.4700	0.0005	0.2600	0.0003	(44.681)	0	0	0
2018/07/26	R214	02/08/2018	8.95	Put	Bond Future	4,076.5800	4.0766	4,000.1200	4.0001	(1.876)	0	0	0
2018/07/26	R214	01/11/2018	8.99	Put	Bond Future	4,753.9300	4.7539	4,685.7800	4.6858	(1.434)	0	0	0
2018/07/26	R214	01/11/2018	8.98	Call	Bond Future	567.3400	0.5673	576.5800	0.5766	1.629	0	0	0
2018/07/26	R214	01/11/2018			Bond Future	9.5527	73.2117	9.5418	73.2894	(0.115)	0.0000	0.0000	33,162
2018/07/26	R214	01/11/2018	8.99	Call	Bond Future	584.3400	0.5843	593.8400	0.5938	1.626	0	0	0
2018/07/26	R214	01/11/2018	8.98	Put	Bond Future	4,814.4400	4.8144	4,746.0300	4.7460	(1.421)	0	0	0
2018/07/26	R214	01/11/2018	9.00	Call	Bond Future	601.6900	0.6017	611.4500	0.6115	1.622	0	0	0
2018/07/26	R214	01/11/2018	9.00	Put	Bond Future	4,693.8800	4.6939	4,625.9900	4.6260	(1.446)	0	0	0
2018/07/26	R214	07/02/2019	9.05	Put	Bond Future	5,604.5100	5.6045	5,543.8200	5.5438	(1.083)	0	0	0
2018/07/26	R214	07/02/2019			Bond Future	9.6173	74.6303	9.6061	74.7090	(0.117)	0.0000	0.0000	0
2018/07/26	R214	07/02/2019	9.04	Call	Bond Future	1,425.7400	1.4257	1,443.5000	1.4435	1.246	0	0	0
2018/07/26	R214	07/02/2019	9.04	Put	Bond Future	5,656.1900	5.6562	5,595.2500	5.5952	(1.077)	0	0	0
2018/07/26	R214	07/02/2019	9.05	Call	Bond Future	1,450.6600	1.4507	1,468.6700	1.4687	1.242	0	0	0
2018/07/26	R214	07/02/2019	9.03	Call	Bond Future	1,401.2600	1.4013	1,418.7800	1.4188	1.250	0	0	0
2018/07/26	R214	07/02/2019	9.03	Put	Bond Future	5,708.4300	5.7084	5,647.2500	5.6473	(1.072)	0	0	0
2018/07/26	R214	02/05/2019	9.87	Call	Bond Future	4,652.3700	4.6524	4,692.5300	4.6925	0.863	0	0	0
2018/07/26	R214	02/05/2019	9.85	Call	Bond Future	4,575.8400	4.5758	4,615.5500	4.6156	0.868	0	0	0
2018/07/26	R214	02/05/2019			Bond Future	9.6690	72.5860	9.6574	72.6666	(0.120)	0.0000	0.0000	0
2018/07/26	R214	02/05/2019	9.85	Put	Bond Future	3,337.5600	3.3376	3,296.6600	3.2967	(1.225)	0	0	0
2018/07/26	R214	02/05/2019	9.87	Put	Bond Future	3,279.3600	3.2794	3,238.9100	3.2389	(1.233)	0	0	0
2018/07/26	R214	02/05/2019	9.86	Call	Bond Future	4,614.1700	4.6142	4,654.1100	4.6541	0.866	0	0	0
2018/07/26	R214	02/05/2019	9.86	Put	Bond Future	3,308.4700	3.3085	3,267.8000	3.2678	(1.229)	0	0	0
2018/07/26	R248	02/08/2018	8.98	Call	Bond Future	0.2600	0.0003	0.1200	0.0001	(53.846)	0	0	0
2018/07/26	R248	02/08/2018	8.97	Put	Bond Future	5,394.7800	5.3948	5,342.9200	5.3429	(0.961)	0	0	0
2018/07/26	R248	02/08/2018			Bond Future	9.5301	96.1294	9.5244	96.1812	(0.059)	0.0000	0.0000	75,007
2018/07/26	R248	02/08/2018	8.99	Call	Bond Future	0.3200	0.0003	0.1500	0.0002	(53.125)	0	0	0
2018/07/26	R248	02/08/2018	8.99	Put	Bond Future	5,192.9400	5.1929	5,141.0300	5.1410	(1.000)	0	0	0
2018/07/26	R248	02/08/2018	8.98	Put	Bond Future	5,293.7700	5.2938	5,241.8900	5.2419	(0.980)	0	0	0
2018/07/26	R248	02/08/2018	8.97	Call	Bond Future	0.2100	0.0002	0.0900	0.0001	(57.143)	0	0	0
2018/07/26	R248	01/11/2018	9.03	Call	Bond Future	720.4200	0.7204	722.5100	0.7225	0.290	0	0	0
2018/07/26	R248	01/11/2018			Bond Future	9.5885	93.4120	9.5827	93.4648	(0.061)	0.0000	0.0000	91,573
2018/07/26	R248	01/11/2018	9.01	Call	Bond Future	675.2300	0.6752	677.1000	0.6771	0.277	0	0	0
2018/07/26	R248	01/11/2018	9.01	Put	Bond Future	6,192.4400	6.1924	6,141.5200	6.1415	(0.822)	0	0	0
2018/07/26	R248	01/11/2018	9.03	Put	Bond Future	6,037.4200	6.0374	5,986.7200	5.9867	(0.840)	0	0	0
2018/07/26	R248	01/11/2018	9.02	Call	Bond Future	697.5800	0.6976	699.5700	0.6996	0.285	0	0	0
2018/07/26	R248	01/11/2018	9.02	Put	Bond Future	6,114.6000	6.1146	6,063.8000	6.0638	(0.831)	0	0	0
2018/07/26	R248	07/02/2019	9.06	Put	Bond Future	7,307.9700	7.3080	7,262.4600	7.2625	(0.623)	0	0	0
2018/07/26	R248	07/02/2019			Bond Future	9.6539	95.2221	9.6480	95.2752	(0.061)	0.0000	0.0000	0
2018/07/26	R248	07/02/2019	9.06	Call	Bond Future	1,710.3200	1.7103	1,717.9100	1.7179	0.444	0	0	0
2018/07/26	R248	07/02/2019	9.05	Put	Bond Future	7,376.6400	7.3766	7,330.9900	7.3310	(0.619)	0	0	0
2018/07/26	R248	07/02/2019	9.07	Call	Bond Future	1,741.5200	1.7415	1,749.2400	1.7492	0.443	0	0	0
2018/07/26	R248	07/02/2019	9.07	Put	Bond Future	7,240.0500	7.2400	7,194.6700	7.1947	(0.627)	0	0	0
2018/07/26	R248	07/02/2019	9.05	Call	Bond Future	1,679.7000	1.6797	1,687.1500	1.6872	0.444	0	0	0
2018/07/26	R248	02/05/2019	9.90	Put	Bond Future	4,141.0400	4.1410	4,109.4200	4.1094	(0.764)	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
2018/07/26	R248	02/05/2019			Bond Future	9.7063	92.3823	9.7001	92.4371	(0.064)	0.0000	0.0000	0
2018/07/26	R248	02/05/2019	9.90	Call	Bond Future	5,829.7000	5.8297	5,852.8800	5.8529	0.398	0	0	0
2018/07/26	R248	02/05/2019	9.91	Call	Bond Future	5,878.4800	5.8785	5,901.8100	5.9018	0.397	0	0	0
2018/07/26	R248	02/05/2019	9.89	Put	Bond Future	4,178.2400	4.1782	4,146.4600	4.1465	(0.761)	0	0	0
2018/07/26	R248	02/05/2019	9.91	Put	Bond Future	4,104.1400	4.1041	4,072.6700	4.0727	(0.767)	0	0	0
2018/07/26	R248	02/05/2019	9.89	Call	Bond Future	5,781.0700	5.7811	5,804.0900	5.8041	0.398	0	0	0
Total													1351527