



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 11/05/2018 TO 11/05/2018

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
2018/05/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	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
2018/05/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2025	02/08/2018			Bond Future	135.0040	135.0040	135.0185	135.0185	0.011	0.0000	0.0000	864
2018/05/11	2025	02/08/2018	136.65	Put	Bond Future	1,646.0000	1.6460	1,631.5000	1.6315	(0.881)	0	0	0
2018/05/11	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2025	02/08/2018	136.67	Put	Bond Future	1,666.0000	1.6660	1,651.5000	1.6515	(0.870)	0	0	0
2018/05/11	2025	02/08/2018	136.66	Put	Bond Future	1,656.0000	1.6560	1,641.5000	1.6415	(0.876)	0	0	0
2018/05/11	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2025	01/11/2018			Bond Future	137.4490	137.4490	137.4638	137.4638	0.011	0.0000	0.0000	0
2018/05/11	2025	07/02/2019			Bond Future	138.7314	138.7314	138.7463	138.7463	0.011	0.0000	0.0000	0
2018/05/11	2029	02/08/2018			Bond Future	103.3705	103.3705	103.1818	103.1818	(0.183)	0.0000	0.0000	1,370
2018/05/11	2029	01/11/2018			Bond Future	104.1930	104.1930	104.0011	104.0011	(0.184)	0.0000	0.0000	0
2018/05/11	2029	07/02/2019			Bond Future	106.2367	106.2367	106.0408	106.0408	(0.184)	0.0000	0.0000	0
2018/05/11	2030	02/08/2018	8.51	Call	Bond Future	747.0200	0.7470	836.2800	0.8363	11.949	0	0	7,850
2018/05/11	2030	02/08/2018	8.91	Call	Bond Future	1,936.9300	1.9369	2,105.5400	2.1055	8.705	0	0	7,850
2018/05/11	2030	02/08/2018	9.46	Put	Bond Future	507.6400	0.5076	442.3600	0.4424	(12.860)	0	0	0
2018/05/11	2030	02/08/2018			Bond Future	8.8578	94.0449	8.8107	94.3668	(0.532)	0.0000	0.0000	41,262
2018/05/11	2030	02/08/2018	8.51	Put	Bond Future	3,160.2800	3.1603	2,927.6100	2.9276	(7.362)	0	0	0
2018/05/11	2030	02/08/2018	9.46	Call	Bond Future	4,496.5300	4.4965	4,753.1800	4.7532	5.708	0	0	0
2018/05/11	2030	02/08/2018	8.91	Put	Bond Future	1,581.9400	1.5819	1,428.6200	1.4286	(9.692)	0	0	0
2018/05/11	2030	02/08/2018	9.50	Call	Bond Future	4,709.7700	4.7098	4,970.9800	4.9710	5.546	0	0	0
2018/05/11	2030	02/08/2018	9.47	Call	Bond Future	4,549.5700	4.5496	4,807.3900	4.8074	5.667	0	0	0
2018/05/11	2030	02/08/2018	9.45	Put	Bond Future	518.9900	0.5190	452.5400	0.4525	(12.804)	0	0	0
2018/05/11	2030	02/08/2018	9.50	Put	Bond Future	464.1000	0.4641	403.3800	0.4034	(13.083)	0	0	7,850
2018/05/11	2030	02/08/2018	9.47	Put	Bond Future	496.3900	0.4964	432.2800	0.4323	(12.915)	0	0	0
2018/05/11	2030	02/08/2018	9.45	Call	Bond Future	4,443.5400	4.4435	4,699.0200	4.6990	5.749	0	0	0
2018/05/11	2030	01/11/2018	8.60	Call	Bond Future	1,623.4400	1.6234	1,744.9300	1.7449	7.483	0	0	0
2018/05/11	2030	01/11/2018	8.58	Put	Bond Future	3,817.2700	3.8173	3,608.8200	3.6088	(5.461)	0	0	0
2018/05/11	2030	01/11/2018			Bond Future	8.9098	95.7328	8.8611	96.0600	(0.546)	0.0000	0.0000	0
2018/05/11	2030	01/11/2018	8.60	Put	Bond Future	3,732.6500	3.7326	3,526.9300	3.5269	(5.511)	0	0	0
2018/05/11	2030	01/11/2018	8.58	Call	Bond Future	1,569.7100	1.5697	1,688.4700	1.6885	7.566	0	0	0
2018/05/11	2030	01/11/2018	8.59	Put	Bond Future	3,774.9200	3.7749	3,567.8300	3.5678	(5.486)	0	0	0
2018/05/11	2030	01/11/2018	8.59	Call	Bond Future	1,596.5700	1.5966	1,716.6900	1.7167	7.524	0	0	0
2018/05/11	2030	07/02/2019	8.62	Call	Bond Future	2,279.0600	2.2791	2,411.1600	2.4112	5.796	0	0	0
2018/05/11	2030	07/02/2019			Bond Future	8.9694	93.5807	8.9189	93.9140	(0.563)	0.0000	0.0000	0
2018/05/11	2030	07/02/2019	8.62	Put	Bond Future	4,616.3100	4.6163	4,415.1800	4.4152	(4.357)	0	0	0
2018/05/11	2030	07/02/2019	8.63	Call	Bond Future	2,307.6300	2.3076	2,440.8000	2.4408	5.771	0	0	0
2018/05/11	2030	07/02/2019	8.63	Put	Bond Future	4,576.9200	4.5769	4,376.8600	4.3769	(4.371)	0	0	0
2018/05/11	2030	07/02/2019	8.64	Call	Bond Future	2,336.0900	2.3361	2,470.3300	2.4703	5.746	0	0	0
2018/05/11	2030	07/02/2019	8.64	Put	Bond Future	4,537.4700	4.5375	4,338.4800	4.3385	(4.385)	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
2018/05/11	2032	02/08/2018	9.67	Call	Bond Future	5,146.9000	5.1469	5,429.3700	5.4294	5.488	0	0	0
2018/05/11	2032	02/08/2018	9.66	Put	Bond Future	535.8000	0.5358	467.4500	0.4674	(12.757)	0	0	0
2018/05/11	2032	02/08/2018			Bond Future	9.0254	96.8727	8.9785	97.2223	(0.520)	0.0000	0.0000	32,131
2018/05/11	2032	02/08/2018	9.68	Call	Bond Future	5,204.7600	5.2048	5,488.4100	5.4884	5.450	0	0	0
2018/05/11	2032	02/08/2018	9.68	Put	Bond Future	512.8500	0.5128	446.8800	0.4469	(12.863)	0	0	0
2018/05/11	2032	02/08/2018	9.67	Put	Bond Future	524.1500	0.5241	457.0000	0.4570	(12.811)	0	0	0
2018/05/11	2032	02/08/2018	9.66	Call	Bond Future	5,089.3100	5.0893	5,370.5800	5.3706	5.527	0	0	0
2018/05/11	2032	01/11/2018	8.77	Put	Bond Future	4,143.1500	4.1431	3,920.7300	3.9207	(5.368)	0	0	0
2018/05/11	2032	01/11/2018			Bond Future	9.0811	94.4564	9.0327	94.8117	(0.533)	0.0000	0.0000	0
2018/05/11	2032	01/11/2018	8.76	Call	Bond Future	1,797.5500	1.7975	1,929.0700	1.9291	7.317	0	0	0
2018/05/11	2032	01/11/2018	8.76	Put	Bond Future	4,189.4200	4.1894	3,965.5500	3.9656	(5.344)	0	0	0
2018/05/11	2032	01/11/2018	8.77	Call	Bond Future	1,827.0500	1.8271	1,960.0200	1.9600	7.278	0	0	0
2018/05/11	2032	01/11/2018	8.75	Call	Bond Future	1,768.3400	1.7683	1,898.4000	1.8984	7.355	0	0	0
2018/05/11	2032	01/11/2018	8.75	Put	Bond Future	4,236.0600	4.2361	4,010.7300	4.0107	(5.319)	0	0	0
2018/05/11	2032	07/02/2019	8.81	Call	Bond Future	2,572.0700	2.5721	2,717.9300	2.7179	5.671	0	0	0
2018/05/11	2032	07/02/2019	8.80	Put	Bond Future	5,062.2500	5.0623	4,845.0000	4.8450	(4.292)	0	0	0
2018/05/11	2032	07/02/2019			Bond Future	9.1438	96.2889	9.0937	96.6508	(0.548)	0.0000	0.0000	0
2018/05/11	2032	07/02/2019	8.82	Call	Bond Future	2,603.2300	2.6032	2,750.2400	2.7502	5.647	0	0	0
2018/05/11	2032	07/02/2019	8.82	Put	Bond Future	4,975.4400	4.9754	4,760.5000	4.7605	(4.320)	0	0	0
2018/05/11	2032	07/02/2019	8.81	Put	Bond Future	5,018.8600	5.0189	4,802.7700	4.8028	(4.306)	0	0	0
2018/05/11	2032	07/02/2019	8.80	Call	Bond Future	2,540.8000	2.5408	2,685.5000	2.6855	5.695	0	0	0
2018/05/11	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2033	02/08/2018			Bond Future	107.6670	107.6670	107.6793	107.6793	0.011	0.0000	0.0000	6,151
2018/05/11	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2033	02/08/2018	109.92	Put	Bond Future	2,252.9900	2.2530	2,240.6800	2.2407	(0.546)	0	0	0
2018/05/11	2033	02/08/2018	109.94	Put	Bond Future	2,272.9900	2.2730	2,260.6800	2.2607	(0.542)	0	0	0
2018/05/11	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2033	02/08/2018	109.93	Put	Bond Future	2,262.9900	2.2630	2,250.6800	2.2507	(0.544)	0	0	0
2018/05/11	2033	01/11/2018			Bond Future	108.4959	108.4959	108.5086	108.5086	0.012	0.0000	0.0000	0
2018/05/11	2033	07/02/2019			Bond Future	110.6241	110.6241	110.6366	110.6366	0.011	0.0000	0.0000	0
2018/05/11	2037	02/08/2018	9.96	Put	Bond Future	574.2700	0.5743	509.1300	0.5091	(11.343)	0	0	0
2018/05/11	2037	02/08/2018	9.95	Call	Bond Future	6,083.3800	6.0834	6,365.7500	6.3658	4.642	0	0	0
2018/05/11	2037	02/08/2018			Bond Future	9.2585	93.5041	9.2167	93.8527	(0.451)	0.0000	0.0000	53,703
2018/05/11	2037	02/08/2018	9.96	Call	Bond Future	6,147.1400	6.1471	6,430.6100	6.4306	4.611	0	0	0
2018/05/11	2037	02/08/2018	9.95	Put	Bond Future	586.3100	0.5863	520.0700	0.5201	(11.298)	0	0	0
2018/05/11	2037	02/08/2018	9.97	Call	Bond Future	6,210.9200	6.2109	6,495.4900	6.4955	4.582	0	0	0
2018/05/11	2037	02/08/2018	9.97	Put	Bond Future	562.3500	0.5623	498.3100	0.4983	(11.388)	0	0	0
2018/05/11	2037	01/11/2018	9.03	Call	Bond Future	2,236.6700	2.2367	2,373.5300	2.3735	6.119	0	0	0
2018/05/11	2037	01/11/2018			Bond Future	9.3115	95.1823	9.2686	95.5366	(0.461)	0.0000	0.0000	0
2018/05/11	2037	01/11/2018	9.01	Call	Bond Future	2,168.0000	2.1680	2,302.0100	2.3020	6.181	0	0	0
2018/05/11	2037	01/11/2018	9.01	Put	Bond Future	4,700.5100	4.7005	4,480.1900	4.4802	(4.687)	0	0	0
2018/05/11	2037	01/11/2018	9.03	Put	Bond Future	4,597.9800	4.5980	4,380.5100	4.3805	(4.730)	0	0	0
2018/05/11	2037	01/11/2018	9.02	Call	Bond Future	2,202.3100	2.2023	2,337.7500	2.3378	6.150	0	0	0
2018/05/11	2037	01/11/2018	9.02	Put	Bond Future	4,649.1600	4.6492	4,430.2700	4.4303	(4.708)	0	0	0
2018/05/11	2037	07/02/2019	9.06	Put	Bond Future	5,703.2900	5.7033	5,491.3200	5.4913	(3.717)	0	0	0
2018/05/11	2037	07/02/2019	9.05	Call	Bond Future	3,083.5500	3.0836	3,231.3800	3.2314	4.794	0	0	0

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2018/05/11	2037	07/02/2019			Bond Future	9.3717	92.7689	9.3274	93.1299	(0.473)	0.0000	0.0000	0
2018/05/11	2037	07/02/2019	9.06	Call	Bond Future	3,119.3300	3.1193	3,268.2800	3.2683	4.775	0	0	0
2018/05/11	2037	07/02/2019	9.05	Put	Bond Future	5,752.2200	5.7522	5,539.1300	5.5391	(3.704)	0	0	0
2018/05/11	2037	07/02/2019	9.07	Call	Bond Future	3,155.6400	3.1556	3,305.7100	3.3057	4.756	0	0	0
2018/05/11	2037	07/02/2019	9.07	Put	Bond Future	5,655.0100	5.6550	5,444.1600	5.4442	(3.729)	0	0	0
2018/05/11	2038	02/08/2018	134.55	Put	Bond Future	5,048.9000	5.0489	5,644.9700	5.6450	11.806	0	0	0
2018/05/11	2038	02/08/2018			Bond Future	129.5011	129.5011	128.9050	128.9050	(0.460)	0.0000	0.0000	9,239
2018/05/11	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2038	02/08/2018	134.54	Put	Bond Future	5,038.9000	5.0389	5,634.9700	5.6350	11.829	0	0	0
2018/05/11	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2038	02/08/2018	134.53	Put	Bond Future	5,028.9000	5.0289	5,624.9700	5.6250	11.853	0	0	0
2018/05/11	2038	01/11/2018			Bond Future	131.8463	131.8463	131.2398	131.2398	(0.460)	0.0000	0.0000	0
2018/05/11	2038	07/02/2019			Bond Future	132.8422	132.8422	132.2234	132.2234	(0.466)	0.0000	0.0000	0
2018/05/11	2040	02/08/2018	10.04	Call	Bond Future	6,583.6800	6.5837	6,886.8800	6.8869	4.605	0	0	0
2018/05/11	2040	02/08/2018	10.03	Put	Bond Future	661.9900	0.6620	588.6200	0.5886	(11.083)	0	0	0
2018/05/11	2040	02/08/2018			Bond Future	9.3437	97.0066	9.3019	97.3820	(0.447)	0.0000	0.0000	22,604
2018/05/11	2040	02/08/2018	10.05	Call	Bond Future	6,651.4800	6.6515	6,955.8600	6.9559	4.576	0	0	0
2018/05/11	2040	02/08/2018	10.05	Put	Bond Future	635.6000	0.6356	564.6000	0.5646	(11.171)	0	0	0
2018/05/11	2040	02/08/2018	10.04	Put	Bond Future	648.7300	0.6487	576.5500	0.5766	(11.126)	0	0	0
2018/05/11	2040	02/08/2018	10.03	Call	Bond Future	6,515.9000	6.5159	6,817.9100	6.8179	4.635	0	0	0
2018/05/11	2040	01/11/2018	9.09	Put	Bond Future	5,174.8600	5.1749	4,937.8000	4.9378	(4.581)	0	0	0
2018/05/11	2040	01/11/2018			Bond Future	9.3970	98.7476	9.3541	99.1292	(0.457)	0.0000	0.0000	0
2018/05/11	2040	01/11/2018	9.08	Call	Bond Future	2,354.1700	2.3542	2,497.1600	2.4972	6.074	0	0	0
2018/05/11	2040	01/11/2018	9.08	Put	Bond Future	5,231.0800	5.2311	4,992.5100	4.9925	(4.561)	0	0	0
2018/05/11	2040	01/11/2018	9.10	Put	Bond Future	5,119.0900	5.1191	4,883.5300	4.8835	(4.602)	0	0	0
2018/05/11	2040	01/11/2018	9.09	Call	Bond Future	2,390.7700	2.3908	2,535.2700	2.5353	6.044	0	0	0
2018/05/11	2040	01/11/2018	9.10	Call	Bond Future	2,427.6900	2.4277	2,573.6900	2.5737	6.014	0	0	5,900
2018/05/11	2040	01/11/2018	8.50	Put	Bond Future	9,289.1600	9.2892	8,971.3500	8.9713	(3.421)	0	0	0
2018/05/11	2040	01/11/2018	8.50	Call	Bond Future	785.3800	0.7854	849.1300	0.8491	8.117	0	0	5,900
2018/05/11	2040	01/11/2018	9.07	Call	Bond Future	2,317.8900	2.3179	2,459.3700	2.4594	6.104	0	0	0
2018/05/11	2040	01/11/2018	9.07	Put	Bond Future	5,287.7700	5.2878	5,047.6900	5.0477	(4.540)	0	0	0
2018/05/11	2040	07/02/2019	9.13	Call	Bond Future	3,358.8900	3.3589	3,518.1300	3.5181	4.741	0	0	0
2018/05/11	2040	07/02/2019	9.11	Put	Bond Future	6,400.4600	6.4005	6,168.6600	6.1687	(3.622)	0	0	0
2018/05/11	2040	07/02/2019			Bond Future	9.4573	96.1528	9.4131	96.5415	(0.468)	0.0000	0.0000	0
2018/05/11	2040	07/02/2019	9.13	Put	Bond Future	6,293.3900	6.2934	6,063.9800	6.0640	(3.645)	0	0	0
2018/05/11	2040	07/02/2019	9.11	Call	Bond Future	3,282.0800	3.2821	3,438.9300	3.4389	4.779	0	0	0
2018/05/11	2040	07/02/2019	9.12	Put	Bond Future	6,346.7400	6.3467	6,116.1300	6.1161	(3.634)	0	0	0
2018/05/11	2040	07/02/2019	9.12	Call	Bond Future	3,320.3700	3.3204	3,478.4100	3.4784	4.760	0	0	0
2018/05/11	2044	02/08/2018	10.07	Call	Bond Future	6,572.6100	6.5726	6,916.2100	6.9162	5.228	0	0	0
2018/05/11	2044	02/08/2018			Bond Future	9.3923	93.9840	9.3455	94.4127	(0.498)	0.0000	0.0000	31,495
2018/05/11	2044	02/08/2018	10.05	Call	Bond Future	6,437.6100	6.4376	6,778.4600	6.7785	5.295	0	0	0
2018/05/11	2044	02/08/2018	10.05	Put	Bond Future	744.1800	0.7442	656.2500	0.6563	(11.816)	0	0	0
2018/05/11	2044	02/08/2018	10.07	Put	Bond Future	715.2600	0.7153	630.0800	0.6301	(11.909)	0	0	0
2018/05/11	2044	02/08/2018	10.06	Call	Bond Future	6,505.0400	6.5050	6,847.2700	6.8473	5.261	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
2018/05/11	2044	02/08/2018	10.06	Put	Bond Future	729.5900	0.7296	643.0400	0.6430	(11.863)	0	0	0
2018/05/11	2044	01/11/2018	9.12	Call	Bond Future	2,380.3400	2.3803	2,544.5800	2.5446	6.900	0	0	0
2018/05/11	2044	01/11/2018			Bond Future	9.4442	95.6707	9.3961	96.1067	(0.509)	0.0000	0.0000	0
2018/05/11	2044	01/11/2018	9.12	Put	Bond Future	5,385.9500	5.3860	5,114.1800	5.1142	(5.046)	0	0	0
2018/05/11	2044	01/11/2018	9.13	Call	Bond Future	2,417.3200	2.4173	2,583.2800	2.5833	6.865	0	0	0
2018/05/11	2044	01/11/2018	9.14	Put	Bond Future	5,270.4400	5.2704	5,002.1200	5.0021	(5.091)	0	0	0
2018/05/11	2044	01/11/2018	9.13	Put	Bond Future	5,327.8300	5.3278	5,057.7800	5.0578	(5.069)	0	0	0
2018/05/11	2044	01/11/2018	9.14	Call	Bond Future	2,454.8700	2.4549	2,622.5600	2.6226	6.831	0	0	0
2018/05/11	2044	07/02/2019	9.18	Put	Bond Future	6,448.9200	6.4489	6,189.6300	6.1896	(4.021)	0	0	0
2018/05/11	2044	07/02/2019			Bond Future	9.5029	93.1415	9.4533	93.5857	(0.522)	0.0000	0.0000	0
2018/05/11	2044	07/02/2019	9.17	Call	Bond Future	3,453.0300	3.4530	3,636.5900	3.6366	5.316	0	0	0
2018/05/11	2044	07/02/2019	9.17	Put	Bond Future	6,503.6800	6.5037	6,243.0400	6.2430	(4.008)	0	0	0
2018/05/11	2044	07/02/2019	9.18	Call	Bond Future	3,492.3300	3.4923	3,677.2400	3.6772	5.295	0	0	0
2018/05/11	2044	07/02/2019	9.16	Call	Bond Future	3,413.6400	3.4136	3,595.8400	3.5958	5.337	0	0	0
2018/05/11	2044	07/02/2019	9.16	Put	Bond Future	6,558.5000	6.5585	6,296.5000	6.2965	(3.995)	0	0	0
2018/05/11	2046	02/08/2018	128.78	Put	Bond Future	4,875.5000	4.8755	5,589.2900	5.5893	14.640	0	0	0
2018/05/11	2046	02/08/2018			Bond Future	123.9045	123.9045	123.1907	123.1907	(0.576)	0.0000	0.0000	10,917
2018/05/11	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2046	02/08/2018	128.77	Put	Bond Future	4,865.5000	4.8655	5,579.2900	5.5793	14.670	0	0	0
2018/05/11	2046	02/08/2018	128.79	Put	Bond Future	4,885.5000	4.8855	5,599.2900	5.5993	14.610	0	0	0
2018/05/11	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2046	01/11/2018			Bond Future	124.4992	124.4992	123.7727	123.7727	(0.584)	0.0000	0.0000	0
2018/05/11	2046	07/02/2019			Bond Future	126.9411	126.9411	126.2000	126.2000	(0.584)	0.0000	0.0000	0
2018/05/11	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2050	02/08/2018	137.54	Put	Bond Future	7,797.1900	7.7972	8,913.3300	8.9133	14.315	0	0	0
2018/05/11	2050	02/08/2018	137.52	Put	Bond Future	7,777.1900	7.7772	8,893.3300	8.8933	14.351	0	0	0
2018/05/11	2050	02/08/2018			Bond Future	129.7428	129.7428	128.6267	128.6267	(0.860)	0.0000	0.0000	9,775
2018/05/11	2050	02/08/2018	137.53	Put	Bond Future	7,787.1900	7.7872	8,903.3300	8.9033	14.333	0	0	0
2018/05/11	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	2050	01/11/2018			Bond Future	132.0926	132.0926	130.9562	130.9562	(0.860)	0.0000	0.0000	0
2018/05/11	2050	07/02/2019			Bond Future	132.9117	132.9117	131.7533	131.7533	(0.872)	0.0000	0.0000	0
2018/05/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	AL37	02/08/2018			Index Future	592.1350	592.1350	593.1680	593.1680	0.174	0.0000	0.0000	0
2018/05/11	AL37	01/11/2018			Index Future	602.7640	602.7640	603.8120	603.8120	0.174	0.0000	0.0000	0
2018/05/11	AL37	07/02/2019			Index Future	614.4630	614.4630	615.5290	615.5290	0.173	0.0000	0.0000	0
2018/05/11	AL7T	02/08/2018			Index Future	693.2060	693.2060	695.1250	695.1250	0.277	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
2018/05/11	AL7T	01/11/2018			Index Future	705.6500	705.6500	707.5990	707.5990	0.276	0.0000	0.0000	0
2018/05/11	AL7T	07/02/2019			Index Future	719.3450	719.3450	721.3300	721.3300	0.276	0.0000	0.0000	0
2018/05/11	ALBI	02/08/2018			Index Future	631.3860	631.3860	633.4350	633.4350	0.325	0.0000	0.0000	877
2018/05/11	ALBI	01/11/2018			Index Future	642.7200	642.7200	644.8020	644.8020	0.324	0.0000	0.0000	0
2018/05/11	ALBI	07/02/2019			Index Future	655.1940	655.1940	657.3150	657.3150	0.324	0.0000	0.0000	0
2018/05/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	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
2018/05/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/11	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	EL28	02/08/2018			Bond Future	131.8957	131.8957	131.9130	131.9130	0.013	0.0000	0.0000	0
2018/05/11	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	EL28	02/08/2018	134.93	Put	Bond Future	3,034.3400	3.0343	3,016.9800	3.0170	(0.572)	0	0	0
2018/05/11	EL28	02/08/2018	134.95	Put	Bond Future	3,054.3400	3.0543	3,036.9800	3.0370	(0.568)	0	0	0
2018/05/11	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	EL28	02/08/2018	134.94	Put	Bond Future	3,044.3400	3.0443	3,026.9800	3.0270	(0.570)	0	0	0
2018/05/11	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	ES33	02/08/2018	11.14	Call	Bond Future	3,463.7000	3.4637	3,726.0000	3.7260	7.573	0	0	0
2018/05/11	ES33	02/08/2018			Bond Future	10.5607	80.0802	10.5184	80.3425	(0.401)	0.0000	0.0000	9,466
2018/05/11	ES33	02/08/2018	11.15	Call	Bond Future	3,521.4500	3.5214	3,783.7500	3.7838	7.449	0	0	0
2018/05/11	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	ES33	02/08/2018	11.16	Call	Bond Future	3,579.1400	3.5791	3,841.4400	3.8414	7.329	0	0	0
2018/05/11	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	ES33	01/11/2018			Bond Future	10.6635	77.7291	10.6198	77.9956	(0.410)	0.0000	0.0000	0
2018/05/11	ES33	07/02/2019			Bond Future	10.7815	79.2371	10.7362	79.5085	(0.421)	0.0000	0.0000	0
2018/05/11	ES42	02/08/2018			Bond Future	10.7530	83.1833	10.7159	83.4488	(0.345)	0.0000	0.0000	7,957
2018/05/11	ES42	01/11/2018			Bond Future	10.8518	80.4164	10.8135	80.6862	(0.353)	0.0000	0.0000	0

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2018/05/11	ES42	07/02/2019			Bond Future	10.9612	81.9763	10.9215	82.2510	(0.362)	0.0000	0.0000	0
2018/05/11	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	GOVI	02/08/2018			GOVI	627.7250	627.7250	629.9000	629.9000	0.346	0.0000	0.0000	465
2018/05/11	GOVI	02/08/2018	605.71	Call	GOVI	220,150.0000	22.0150	241,900.0000	24.1900	9.880	0	0	0
2018/05/11	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	GOVI	02/08/2018	605.72	Call	GOVI	220,050.0000	22.0050	241,800.0000	24.1800	9.884	0	0	0
2018/05/11	GOVI	02/08/2018	605.70	Call	GOVI	220,250.0000	22.0250	242,000.0000	24.2000	9.875	0	0	0
2018/05/11	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	GOVI	01/11/2018	653.50	Put	GOVI	145,070.0000	14.5070	122,960.0000	12.2960	(15.241)	0	0	0
2018/05/11	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	GOVI	01/11/2018			GOVI	638.9930	638.9930	641.2040	641.2040	0.346	0.0000	0.0000	0
2018/05/11	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	GOVI	01/11/2018	653.49	Put	GOVI	144,970.0000	14.4970	122,860.0000	12.2860	(15.251)	0	0	0
2018/05/11	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	GOVI	01/11/2018	653.51	Put	GOVI	145,170.0000	14.5170	123,060.0000	12.3060	(15.230)	0	0	0
2018/05/11	GOVI	07/02/2019	666.53	Put	GOVI	151,350.0000	15.1350	128,840.0000	12.8840	(14.873)	0	0	0
2018/05/11	GOVI	07/02/2019			GOVI	651.3950	651.3950	653.6460	653.6460	0.346	0.0000	0.0000	0
2018/05/11	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	GOVI	07/02/2019	666.52	Put	GOVI	151,250.0000	15.1250	128,740.0000	12.8740	(14.883)	0	0	0
2018/05/11	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	GOVI	07/02/2019	666.51	Put	GOVI	151,150.0000	15.1150	128,640.0000	12.8640	(14.892)	0	0	0
2018/05/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/11	IGOV	02/08/2018			Index Future	260.5710	260.5710	259.9950	259.9950	(0.221)	0.0000	0.0000	884
2018/05/11	IGOV	01/11/2018			Index Future	265.2900	265.2900	264.7040	264.7040	(0.221)	0.0000	0.0000	241
2018/05/11	IGOV	07/02/2019			Index Future	270.4940	270.4940	269.8960	269.8960	(0.221)	0.0000	0.0000	0
2018/05/11	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/11	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0300	100.0300	0.000	0.0000	0.0000	0
2018/05/11	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4600	100.4600	(0.010)	0.0000	0.0000	0
2018/05/11	IS01	22/03/2019			Interest Rate Swap	99.4600	99.4600	99.4500	99.4500	(0.010)	0.0000	0.0000	0
2018/05/11	IS01	20/06/2019			Interest Rate Swap	100.1100	100.1100	100.0900	100.0900	(0.020)	0.0000	0.0000	0
2018/05/11	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/11	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5000	98.5000	0.000	0.0000	0.0000	0
2018/05/11	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8400	98.8400	(0.010)	0.0000	0.0000	0
2018/05/11	IS02	15/03/2019			Interest Rate Swap	99.2000	99.2000	99.1900	99.1900	(0.010)	0.0000	0.0000	0
2018/05/11	IS02	21/06/2019			Interest Rate Swap	99.5600	99.5600	99.5400	99.5400	(0.020)	0.0000	0.0000	0
2018/05/11	IS02	20/09/2019			Interest Rate Swap	99.9100	99.9100	99.8900	99.8900	(0.020)	0.0000	0.0000	0
2018/05/11	IS02	20/12/2019			Interest Rate Swap	100.8200	100.8200	100.7800	100.7800	(0.040)	0.0000	0.0000	0
2018/05/11	IS02	23/03/2020			Interest Rate Swap	98.5200	98.5200	98.4800	98.4800	(0.041)	0.0000	0.0000	0
2018/05/11	IS02	22/06/2020			Interest Rate Swap	100.3600	100.3600	100.3000	100.3000	(0.060)	0.0000	0.0000	0
2018/05/11	IS05	17/12/2020			Interest Rate Swap	95.8700	95.8700	95.7900	95.7900	(0.083)	0.0000	0.0000	0
2018/05/11	IS05	16/03/2021			Interest Rate Swap	95.0600	95.0600	94.9700	94.9700	(0.095)	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
2018/05/11	IS05	15/06/2021			Interest Rate Swap	94.2100	94.2100	94.1100	94.1100	(0.106)	0.0000	0.0000	0
2018/05/11	IS05	21/09/2021			Interest Rate Swap	94.3400	94.3400	94.2300	94.2300	(0.117)	0.0000	0.0000	0
2018/05/11	IS05	21/12/2021			Interest Rate Swap	96.5000	96.5000	96.3800	96.3800	(0.124)	0.0000	0.0000	51
2018/05/11	IS05	15/03/2022			Interest Rate Swap	96.6000	96.6000	96.4700	96.4700	(0.135)	0.0000	0.0000	0
2018/05/11	IS05	21/06/2022			Interest Rate Swap	97.7500	97.7500	97.6200	97.6200	(0.133)	0.0000	0.0000	0
2018/05/11	IS05	20/09/2022			Interest Rate Swap	99.9300	99.9300	99.7800	99.7800	(0.150)	0.0000	0.0000	0
2018/05/11	IS05	20/12/2022			Interest Rate Swap	101.1500	101.1500	100.9900	100.9900	(0.158)	0.0000	0.0000	0
2018/05/11	IS05	22/03/2023			Interest Rate Swap	96.2100	96.2100	96.0400	96.0400	(0.177)	0.0000	0.0000	0
2018/05/11	IS05	20/06/2023			Interest Rate Swap	100.5000	100.5000	100.3300	100.3300	(0.169)	0.0000	0.0000	0
2018/05/11	IS10	17/12/2025			Interest Rate Swap	93.9500	93.9500	93.7400	93.7400	(0.224)	0.0000	0.0000	0
2018/05/11	IS10	16/03/2026			Interest Rate Swap	90.8900	90.8900	90.6700	90.6700	(0.242)	0.0000	0.0000	0
2018/05/11	IS10	15/06/2026			Interest Rate Swap	89.5800	89.5800	89.3600	89.3600	(0.246)	0.0000	0.0000	0
2018/05/11	IS10	21/09/2026			Interest Rate Swap	91.7100	91.7100	91.4700	91.4700	(0.262)	0.0000	0.0000	0
2018/05/11	IS10	21/12/2026			Interest Rate Swap	95.4700	95.4700	95.2300	95.2300	(0.251)	0.0000	0.0000	0
2018/05/11	IS10	15/03/2027			Interest Rate Swap	94.0000	94.0000	93.7500	93.7500	(0.266)	0.0000	0.0000	0
2018/05/11	IS10	21/06/2027			Interest Rate Swap	96.0400	96.0400	95.7900	95.7900	(0.260)	0.0000	0.0000	0
2018/05/11	IS10	20/09/2027			Interest Rate Swap	99.7500	99.7500	99.5000	99.5000	(0.251)	0.0000	0.0000	0
2018/05/11	IS10	20/12/2027			Interest Rate Swap	100.0600	100.0600	99.8200	99.8200	(0.240)	0.0000	0.0000	0
2018/05/11	IS10	22/03/2028			Interest Rate Swap	95.2400	95.2400	94.9900	94.9900	(0.262)	0.0000	0.0000	0
2018/05/11	IS10	20/06/2028			Interest Rate Swap	100.7000	100.7000	100.4500	100.4500	(0.248)	0.0000	0.0000	0
2018/05/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/11	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/11	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/11	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/11	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/11	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/11	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/11	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	R023	02/08/2018			Bond Future	7.8059	103.1498	7.7579	103.3312	(0.615)	0.0000	0.0000	34,886
2018/05/11	R023	02/08/2018	10.40	Call	Bond Future	9,232.3700	9.2324	9,413.8000	9.4138	1.965	0	0	0
2018/05/11	R023	02/08/2018	10.41	Call	Bond Future	9,265.8800	9.2659	9,447.3100	9.4473	1.958	0	0	0
2018/05/11	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	R023	02/08/2018	10.39	Call	Bond Future	9,198.8500	9.1988	9,380.2700	9.3803	1.972	0	0	0
2018/05/11	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/11	R023	01/11/2018	10.58	Call	Bond Future	9,269.8700	9.2699	9,453.7700	9.4538	1.984	0	0	0
2018/05/11	R023	01/11/2018	10.57	Put	Bond Future	1.2300	0.0012	0.9700	0.0010	(21.138)	0	0	0
2018/05/11	R023	01/11/2018			Bond Future	7.8450	101.0749	7.7938	101.2591	(0.652)	0.0000	0.0000	0
2018/05/11	R023	01/11/2018	10.59	Call	Bond Future	9,301.7200	9.3017	9,485.6400	9.4856	1.977	0	0	0
2018/05/11	R023	01/11/2018	10.59	Put	Bond Future	1.1300	0.0011	0.9000	0.0009	(20.354)	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	
2018/05/11	R023	01/11/2018	10.58	Put	Bond Future		1.1800	0.0012	0.9300	0.0009	(21.186)	0	0	0
2018/05/11	R023	01/11/2018	10.57	Call	Bond Future	9,238.0100		9.2380	9,421.9000	9.4219	1.991	0	0	0
2018/05/11	R023	07/02/2019	10.59	Call	Bond Future	8,680.2600		8.6803	8,865.1400	8.8651	2.130	0	0	0
2018/05/11	R023	07/02/2019			Bond Future	7.8940	103.0360	7.8389	103.2234	(0.698)	0.0000	0.0000	0	0
2018/05/11	R023	07/02/2019	10.57	Call	Bond Future	8,620.3700		8.6204	8,805.1500	8.8051	2.144	0	0	0
2018/05/11	R023	07/02/2019	10.57	Put	Bond Future	19.3600		0.0194	16.7700	0.0168	(13.378)	0	0	0
2018/05/11	R023	07/02/2019	10.59	Put	Bond Future	18.4800		0.0185	15.9900	0.0160	(13.474)	0	0	0
2018/05/11	R023	07/02/2019	10.58	Call	Bond Future	8,650.3200		8.6503	8,835.1500	8.8351	2.137	0	0	0
2018/05/11	R023	07/02/2019	10.58	Put	Bond Future	18.9200		0.0189	16.3800	0.0164	(13.425)	0	0	0
2018/05/11	R035	02/08/2018	9.42	Call	Bond Future	3,458.8200		3.4588	3,705.7200	3.7057	7.138	0	0	0
2018/05/11	R035	02/08/2018			Bond Future	9.1647	101.4026	9.1179	101.7920	(0.511)	0.0000	0.0000	65,685	0
2018/05/11	R035	02/08/2018	9.42	Put	Bond Future	1,376.9500		1.3769	1,234.4900	1.2345	(10.346)	0	0	0
2018/05/11	R035	02/08/2018	9.43	Call	Bond Future	3,512.7800		3.5128	3,761.6800	3.7617	7.086	0	0	0
2018/05/11	R035	02/08/2018	9.44	Put	Bond Future	1,324.9000		1.3249	1,186.4200	1.1864	(10.452)	0	0	0
2018/05/11	R035	02/08/2018	9.43	Put	Bond Future	1,350.7100		1.3507	1,210.2500	1.2103	(10.399)	0	0	0
2018/05/11	R035	02/08/2018	9.44	Call	Bond Future	3,567.0700		3.5671	3,817.9500	3.8180	7.033	0	0	0
2018/05/11	R035	01/11/2018	8.93	Call	Bond Future	2,157.1200		2.1571	2,309.4000	2.3094	7.059	0	0	0
2018/05/11	R035	01/11/2018	8.92	Put	Bond Future	4,634.1800		4.6342	4,388.9100	4.3889	(5.293)	0	0	0
2018/05/11	R035	01/11/2018			Bond Future	9.2213	98.7264	9.1730	99.1224	(0.524)	0.0000	0.0000	0	0
2018/05/11	R035	01/11/2018	8.94	Call	Bond Future	2,191.2800		2.1913	2,345.1600	2.3452	7.022	0	0	0
2018/05/11	R035	01/11/2018	8.94	Put	Bond Future	4,532.3400		4.5323	4,290.2800	4.2903	(5.341)	0	0	0
2018/05/11	R035	01/11/2018	8.93	Put	Bond Future	4,582.9200		4.5829	4,339.2600	4.3393	(5.317)	0	0	0
2018/05/11	R035	01/11/2018	8.92	Call	Bond Future	2,123.5400		2.1235	2,274.2100	2.2742	7.095	0	0	0
2018/05/11	R035	07/02/2019	8.98	Call	Bond Future	3,072.8400		3.0728	3,240.1600	3.2402	5.445	0	0	0
2018/05/11	R035	07/02/2019			Bond Future	9.2861	100.6419	9.2362	101.0451	(0.538)	0.0000	0.0000	0	0
2018/05/11	R035	07/02/2019	8.96	Call	Bond Future	3,001.9000		3.0019	3,166.6900	3.1667	5.490	0	0	0
2018/05/11	R035	07/02/2019	8.96	Put	Bond Future	5,681.1400		5.6811	5,442.7300	5.4427	(4.197)	0	0	0
2018/05/11	R035	07/02/2019	8.98	Put	Bond Future	5,584.6300		5.5846	5,348.7500	5.3488	(4.224)	0	0	0
2018/05/11	R035	07/02/2019	8.97	Call	Bond Future	3,037.2600		3.0373	3,203.3200	3.2033	5.467	0	0	0
2018/05/11	R035	07/02/2019	8.97	Put	Bond Future	5,632.7200		5.6327	5,395.5800	5.3956	(4.210)	0	0	0
2018/05/11	R186	02/08/2018	8.25	Call	Bond Future	1,024.6500		1.0247	1,138.4500	1.1384	11.106	0	0	3,020
2018/05/11	R186	02/08/2018	8.48	Put	Bond Future	1,404.2600		1.4043	1,260.4300	1.2604	(10.242)	0	0	0
2018/05/11	R186	02/08/2018			Bond Future	8.4273	113.5991	8.3800	113.9023	(0.562)	0.0000	0.0000	102,366	0
2018/05/11	R186	02/08/2018	8.50	Call	Bond Future	1,812.6600		1.8127	1,975.9400	1.9759	9.008	0	0	0
2018/05/11	R186	02/08/2018	8.50	Put	Bond Future	1,349.6800		1.3497	1,209.7100	1.2097	(10.371)	0	0	2,500
2018/05/11	R186	02/08/2018	8.47	Call	Bond Future	1,704.5300		1.7045	1,862.0000	1.8620	9.238	0	0	0
2018/05/11	R186	02/08/2018	8.47	Put	Bond Future	1,432.4000		1.4324	1,286.6200	1.2866	(10.177)	0	0	0
2018/05/11	R186	02/08/2018	8.25	Put	Bond Future	2,165.2300		2.1652	1,975.7800	1.9758	(8.750)	0	0	0
2018/05/11	R186	02/08/2018	7.50	Put	Bond Future	6,194.1000		6.1941	5,902.8800	5.9029	(4.702)	0	0	0
2018/05/11	R186	02/08/2018	8.48	Call	Bond Future	1,740.0500		1.7400	1,899.4700	1.8995	9.162	0	0	0
2018/05/11	R186	02/08/2018	7.50	Call	Bond Future	58.9700		0.0590	71.0000	0.0710	20.400	0	0	3,020
2018/05/11	R186	02/08/2018	8.46	Call	Bond Future	1,669.1700		1.6692	1,824.7000	1.8247	9.318	0	0	0
2018/05/11	R186	02/08/2018	8.46	Put	Bond Future	1,460.7500		1.4607	1,313.0300	1.3130	(10.113)	0	0	0
2018/05/11	R186	01/11/2018	9.14	Call	Bond Future	4,960.3800		4.9604	5,189.3100	5.1893	4.615	0	0	0
2018/05/11	R186	01/11/2018	7.96	Put	Bond Future	4,224.4800		4.2245	4,001.3700	4.0014	(5.281)	0	0	0
2018/05/11	R186	01/11/2018	8.54	Put	Bond Future	2,120.0800		2.1201	1,973.9300	1.9739	(6.894)	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
2018/05/11	R186	01/11/2018			Bond Future	8.4781	115.6381	8.4287	115.9462	(0.583)	0.0000	0.0000	0
2018/05/11	R186	01/11/2018	8.46	Put	Bond Future	2,348.4500	2.3484	2,191.7600	2.1918	(6.672)	0	0	0
2018/05/11	R186	01/11/2018	8.46	Call	Bond Future	2,235.5700	2.2356	2,386.9800	2.3870	6.773	0	0	5,000
2018/05/11	R186	01/11/2018	8.53	Call	Bond Future	2,469.4300	2.4694	2,630.0900	2.6301	6.506	0	0	0
2018/05/11	R186	01/11/2018	8.53	Put	Bond Future	2,147.3000	2.1473	1,999.8600	1.9999	(6.866)	0	0	0
2018/05/11	R186	01/11/2018	9.14	Put	Bond Future	939.5800	0.9396	860.4100	0.8604	(8.426)	0	0	5,000
2018/05/11	R186	01/11/2018	7.96	Call	Bond Future	939.0900	0.9391	1,024.0800	1.0241	9.050	0	0	5,000
2018/05/11	R186	01/11/2018	8.54	Call	Bond Future	2,504.1700	2.5042	2,666.1200	2.6661	6.467	0	0	0
2018/05/11	R186	01/11/2018	8.52	Call	Bond Future	2,435.2500	2.4353	2,594.6000	2.5946	6.543	0	0	0
2018/05/11	R186	01/11/2018	8.52	Put	Bond Future	2,175.1300	2.1751	2,026.3800	2.0264	(6.839)	0	0	0
2018/05/11	R186	07/02/2019	8.21	Put	Bond Future	4,015.6100	4.0156	3,826.2400	3.8262	(4.716)	0	0	0
2018/05/11	R186	07/02/2019	8.20	Call	Bond Future	1,992.7900	1.9928	2,116.0800	2.1161	6.187	0	0	0
2018/05/11	R186	07/02/2019			Bond Future	8.5368	112.5764	8.4850	112.8901	(0.607)	0.0000	0.0000	0
2018/05/11	R186	07/02/2019	8.21	Call	Bond Future	2,018.4400	2.0184	2,142.7600	2.1428	6.159	0	0	0
2018/05/11	R186	07/02/2019	8.20	Put	Bond Future	4,051.7900	4.0518	3,861.3900	3.8614	(4.699)	0	0	0
2018/05/11	R186	07/02/2019	8.22	Call	Bond Future	2,044.6500	2.0447	2,170.0200	2.1700	6.132	0	0	0
2018/05/11	R186	07/02/2019	8.22	Put	Bond Future	3,980.0300	3.9800	3,791.7100	3.7917	(4.732)	0	0	0
2018/05/11	R197	02/08/2018			Bond Future	304.5689	304.5689	304.6009	304.6009	0.010	0.0000	0.0000	2,350
2018/05/11	R197	01/11/2018			Bond Future	310.0849	310.0849	310.1178	310.1178	0.011	0.0000	0.0000	0
2018/05/11	R197	07/02/2019			Bond Future	308.8100	308.8100	308.8429	308.8429	0.011	0.0000	0.0000	0
2018/05/11	R202	02/08/2018			Bond Future	243.0559	243.0559	242.4907	242.4907	(0.233)	0.0000	0.0000	22,259
2018/05/11	R202	01/11/2018			Bond Future	247.4579	247.4579	246.8827	246.8827	(0.232)	0.0000	0.0000	0
2018/05/11	R202	07/02/2019			Bond Future	248.4040	248.4040	247.8169	247.8169	(0.236)	0.0000	0.0000	0
2018/05/11	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	R204	02/08/2018			Bond Future	6.3575	101.5934	6.3215	101.6067	(0.567)	0.0000	0.0000	10,121
2018/05/11	R204	02/08/2018	8.98	Call	Bond Future	960.5600	0.9606	973.8900	0.9739	1.388	0	0	0
2018/05/11	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	R204	02/08/2018	8.99	Call	Bond Future	964.1900	0.9642	977.5200	0.9775	1.383	0	0	0
2018/05/11	R204	02/08/2018	8.97	Call	Bond Future	956.9400	0.9569	970.2700	0.9703	1.393	0	0	0
2018/05/11	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	R207	02/08/2018	6.86	Put	Bond Future	541.3000	0.5413	486.8300	0.4868	(10.063)	0	0	0
2018/05/11	R207	02/08/2018	6.85	Call	Bond Future	26.9800	0.0270	34.9600	0.0350	29.577	0	0	0
2018/05/11	R207	02/08/2018			Bond Future	7.2400	100.4595	7.1932	100.5224	(0.646)	0.0000	0.0000	20,909
2018/05/11	R207	02/08/2018	6.86	Call	Bond Future	28.9700	0.0290	37.3900	0.0374	29.065	0	0	0
2018/05/11	R207	02/08/2018	6.85	Put	Bond Future	552.8400	0.5528	497.9300	0.4979	(9.932)	0	0	0
2018/05/11	R207	02/08/2018	6.87	Call	Bond Future	31.0500	0.0310	39.9300	0.0399	28.599	0	0	0
2018/05/11	R207	02/08/2018	6.87	Put	Bond Future	529.8600	0.5299	475.8500	0.4759	(10.193)	0	0	0
2018/05/11	R207	01/11/2018	6.76	Put	Bond Future	587.7900	0.5878	537.2900	0.5373	(8.592)	0	0	0
2018/05/11	R207	01/11/2018			Bond Future	7.2216	102.2626	7.1651	102.3261	(0.783)	0.0000	0.0000	0
2018/05/11	R207	01/11/2018	6.75	Call	Bond Future	64.6200	0.0646	77.2700	0.0773	19.576	0	0	0
2018/05/11	R207	01/11/2018	6.75	Put	Bond Future	596.5300	0.5965	545.6600	0.5457	(8.528)	0	0	0
2018/05/11	R207	01/11/2018	6.76	Call	Bond Future	67.2000	0.0672	80.2200	0.0802	19.375	0	0	0
2018/05/11	R207	01/11/2018	6.74	Call	Bond Future	62.1100	0.0621	74.4000	0.0744	19.787	0	0	0
2018/05/11	R207	01/11/2018	6.74	Put	Bond Future	605.3400	0.6053	554.1100	0.5541	(8.463)	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
2018/05/11	R207	07/02/2019	6.52	Call	Bond Future	66.9300	0.0669	79.4000	0.0794	18.631	0	0	0
2018/05/11	R207	07/02/2019	6.51	Put	Bond Future	669.0400	0.6690	616.8500	0.6169	(7.801)	0	0	0
2018/05/11	R207	07/02/2019			Bond Future	7.1939	100.6017	7.1207	100.6661	(1.018)	0.0000	0.0000	0
2018/05/11	R207	07/02/2019	6.53	Call	Bond Future	69.0500	0.0691	81.7900	0.0818	18.450	0	0	0
2018/05/11	R207	07/02/2019	6.53	Put	Bond Future	655.2600	0.6553	603.6000	0.6036	(7.884)	0	0	0
2018/05/11	R207	07/02/2019	6.52	Put	Bond Future	662.0100	0.6620	610.0800	0.6101	(7.844)	0	0	0
2018/05/11	R207	07/02/2019	6.51	Call	Bond Future	65.0900	0.0651	77.3000	0.0773	18.759	0	0	0
2018/05/11	R208	02/08/2018	7.14	Call	Bond Future	109.3500	0.1094	130.4900	0.1305	19.332	0	0	0
2018/05/11	R208	02/08/2018	7.12	Call	Bond Future	98.5900	0.0986	118.1800	0.1182	19.870	0	0	0
2018/05/11	R208	02/08/2018			Bond Future	7.4719	100.6608	7.4279	100.7636	(0.588)	0.0000	0.0000	30,946
2018/05/11	R208	02/08/2018	7.12	Put	Bond Future	925.9400	0.9259	842.6700	0.8427	(8.993)	0	0	0
2018/05/11	R208	02/08/2018	7.14	Put	Bond Future	889.4500	0.8894	807.7300	0.8077	(9.188)	0	0	0
2018/05/11	R208	02/08/2018	7.13	Call	Bond Future	103.9400	0.1039	124.3100	0.1243	19.598	0	0	0
2018/05/11	R208	02/08/2018	7.13	Put	Bond Future	907.6600	0.9077	825.1700	0.8252	(9.088)	0	0	0
2018/05/11	R208	01/11/2018	7.11	Put	Bond Future	1,046.8700	1.0469	970.9000	0.9709	(7.257)	0	0	0
2018/05/11	R208	01/11/2018			Bond Future	7.4951	99.0679	7.4463	99.1721	(0.650)	0.0000	0.0000	0
2018/05/11	R208	01/11/2018	7.11	Call	Bond Future	219.3300	0.2193	247.5700	0.2476	12.876	0	0	0
2018/05/11	R208	01/11/2018	7.12	Call	Bond Future	226.0500	0.2261	254.8900	0.2549	12.758	0	0	0
2018/05/11	R208	01/11/2018	7.10	Put	Bond Future	1,061.8900	1.0619	985.3200	0.9853	(7.211)	0	0	0
2018/05/11	R208	01/11/2018	7.12	Put	Bond Future	1,031.9900	1.0320	956.6200	0.9566	(7.303)	0	0	0
2018/05/11	R208	01/11/2018	7.10	Call	Bond Future	212.7400	0.2127	240.3800	0.2404	12.992	0	0	0
2018/05/11	R208	07/02/2019	7.07	Call	Bond Future	283.8700	0.2839	314.8700	0.3149	10.920	0	0	0
2018/05/11	R208	07/02/2019	7.08	Put	Bond Future	1,150.9900	1.1510	1,076.6400	1.0766	(6.460)	0	0	0
2018/05/11	R208	07/02/2019	7.06	Put	Bond Future	1,176.5900	1.1766	1,101.2700	1.1013	(6.402)	0	0	0
2018/05/11	R208	07/02/2019			Bond Future	7.5263	100.9901	7.4712	101.0959	(0.733)	0.0000	0.0000	0
2018/05/11	R208	07/02/2019	7.07	Put	Bond Future	1,163.5900	1.1636	1,088.7500	1.0888	(6.432)	0	0	0
2018/05/11	R208	07/02/2019	7.08	Call	Bond Future	290.6500	0.2907	322.1400	0.3221	10.834	0	0	0
2018/05/11	R208	07/02/2019	7.06	Call	Bond Future	277.4800	0.2775	308.0000	0.3080	10.999	0	0	0
2018/05/11	R209	02/08/2018	9.66	Call	Bond Future	3,957.4100	3.9574	4,171.1400	4.1711	5.401	0	0	435
2018/05/11	R209	02/08/2018	8.96	Put	Bond Future	2,735.7400	2.7357	2,546.1100	2.5461	(6.932)	0	0	0
2018/05/11	R209	02/08/2018	8.49	Call	Bond Future	262.5500	0.2625	296.0900	0.2961	12.775	0	0	500
2018/05/11	R209	02/08/2018	8.46	Put	Bond Future	5,578.4200	5.5784	5,317.2600	5.3173	(4.682)	0	0	0
2018/05/11	R209	02/08/2018	10.38	Call	Bond Future	7,840.9600	7.8410	8,113.1500	8.1132	3.471	0	0	0
2018/05/11	R209	02/08/2018	9.21	Call	Bond Future	1,945.9800	1.9460	2,091.9500	2.0919	7.501	0	0	0
2018/05/11	R209	02/08/2018	10.39	Put	Bond Future	131.6000	0.1316	112.6500	0.1127	(14.400)	0	0	0
2018/05/11	R209	02/08/2018			Bond Future	9.1864	76.7743	9.1448	77.0659	(0.453)	0.0000	0.0000	76,025
2018/05/11	R209	02/08/2018	10.21	Call	Bond Future	6,901.9700	6.9020	7,164.6800	7.1647	3.806	0	0	0
2018/05/11	R209	02/08/2018	10.21	Put	Bond Future	219.4700	0.2195	190.5600	0.1906	(13.173)	0	0	435
2018/05/11	R209	02/08/2018	8.96	Call	Bond Future	1,127.0300	1.1270	1,229.0200	1.2290	9.049	0	0	5,000
2018/05/11	R209	02/08/2018	9.43	Call	Bond Future	2,858.9000	2.8589	3,040.9100	3.0409	6.366	0	0	0
2018/05/11	R209	02/08/2018	9.43	Put	Bond Future	1,183.1100	1.1831	1,073.5000	1.0735	(9.265)	0	0	5,000
2018/05/11	R209	02/08/2018	10.84	Call	Bond Future	10,391.0300	10.3910	10,677.1100	10.6771	2.753	0	0	0
2018/05/11	R209	02/08/2018	10.84	Put	Bond Future	31.4400	0.0314	25.9000	0.0259	(17.621)	0	0	435
2018/05/11	R209	02/08/2018	8.83	Call	Bond Future	803.0600	0.8031	883.0700	0.8831	9.963	0	0	0
2018/05/11	R209	02/08/2018	8.83	Put	Bond Future	3,358.4300	3.3584	3,146.8200	3.1468	(6.301)	0	0	500
2018/05/11	R209	02/08/2018	8.49	Put	Bond Future	5,376.0400	5.3760	5,117.9600	5.1180	(4.801)	0	0	0

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2018/05/11	R209	02/08/2018	9.21	Put	Bond Future	1,781.2300		1.7812	1,635.5800	1.6356	(8.177)	0	0	500
2018/05/11	R209	02/08/2018	9.66	Put	Bond Future	749.7700		0.7498	671.8800	0.6719	(10.389)	0	0	0
2018/05/11	R209	02/08/2018	8.46	Call	Bond Future	233.3500		0.2334	263.8100	0.2638	13.053	0	0	5,000
2018/05/11	R209	02/08/2018	10.38	Put	Bond Future	135.5200		0.1355	116.0900	0.1161	(14.337)	0	0	0
2018/05/11	R209	02/08/2018	10.39	Call	Bond Future	7,896.4900		7.8965	8,169.1600	8.1692	3.453	0	0	0
2018/05/11	R209	02/08/2018	10.40	Call	Bond Future	7,952.0500		7.9521	8,225.1700	8.2252	3.435	0	0	0
2018/05/11	R209	02/08/2018	10.40	Put	Bond Future	127.7900		0.1278	109.2900	0.1093	(14.477)	0	0	0
2018/05/11	R209	01/11/2018	1,016.00	Call	Bond Future	74,116.6700		74.1167	74,413.1400	74.4131	0.400	0	0	0
2018/05/11	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	R209	01/11/2018	9.34	Put	Bond Future	2,453.5600		2.4536	2,317.2600	2.3173	(5.555)	0	0	0
2018/05/11	R209	01/11/2018	10.00	Call	Bond Future	6,099.1700		6.0992	6,322.1200	6.3221	3.655	0	0	0
2018/05/11	R209	01/11/2018	9.97	Call	Bond Future	5,953.6200		5.9536	6,174.2900	6.1743	3.706	0	0	0
2018/05/11	R209	01/11/2018			Bond Future	9.2374		75.0045	9.1946	75.3010	(0.462)	0.0000	0.0000	0
2018/05/11	R209	01/11/2018	1,016.01	Call	Bond Future	74,116.6700		74.1167	74,413.1400	74.4131	0.400	0	0	0
2018/05/11	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/11	R209	01/11/2018	1,015.99	Call	Bond Future	74,116.6600		74.1167	74,413.1300	74.4131	0.400	0	0	0
2018/05/11	R209	01/11/2018	9.34	Call	Bond Future	3,159.1000		3.1591	3,319.2700	3.3193	5.070	0	0	0
2018/05/11	R209	01/11/2018	10.00	Put	Bond Future	1,083.8000		1.0838	1,010.2800	1.0103	(6.784)	0	0	5,850
2018/05/11	R209	01/11/2018	9.97	Put	Bond Future	1,125.9600		1.1260	1,050.1600	1.0502	(6.732)	0	0	0
2018/05/11	R209	01/11/2018	9.94	Call	Bond Future	5,808.8700		5.8089	6,027.2200	6.0272	3.759	0	0	0
2018/05/11	R209	01/11/2018	9.94	Put	Bond Future	1,169.6800		1.1697	1,091.5600	1.0916	(6.679)	0	0	0
2018/05/11	R209	01/11/2018	10.57	Call	Bond Future	8,899.4500		8.8995	9,158.8000	9.1588	2.914	0	0	0
2018/05/11	R209	01/11/2018	10.57	Put	Bond Future	456.5600		0.4566	419.4400	0.4194	(8.130)	0	0	0
2018/05/11	R209	07/02/2019	8.97	Put	Bond Future	4,833.1200		4.8331	4,654.4700	4.6545	(3.696)	0	0	0
2018/05/11	R209	07/02/2019			Bond Future	9.2942		76.4597	9.2502	76.7616	(0.474)	0.0000	0.0000	0
2018/05/11	R209	07/02/2019	8.96	Call	Bond Future	2,535.8700		2.5359	2,658.2600	2.6583	4.826	0	0	0
2018/05/11	R209	07/02/2019	8.96	Put	Bond Future	4,874.8500		4.8749	4,695.2600	4.6953	(3.684)	0	0	0
2018/05/11	R209	07/02/2019	8.97	Call	Bond Future	2,565.6600		2.5657	2,688.9900	2.6890	4.807	0	0	0
2018/05/11	R209	07/02/2019	8.95	Call	Bond Future	2,506.0100		2.5060	2,627.4500	2.6275	4.846	0	0	0
2018/05/11	R209	07/02/2019	8.95	Put	Bond Future	4,916.6100		4.9166	4,736.0700	4.7361	(3.672)	0	0	0
2018/05/11	R210	02/08/2018			Bond Future	191.3234		191.3234	191.3448	191.3448	0.011	0.0000	0.0000	2,159
2018/05/11	R210	01/11/2018			Bond Future	192.2882		192.2882	192.3103	192.3103	0.011	0.0000	0.0000	0
2018/05/11	R210	07/02/2019			Bond Future	196.0597		196.0597	196.0817	196.0817	0.011	0.0000	0.0000	0
2018/05/11	R212	02/08/2018			Bond Future	155.7066		155.7066	155.7224	155.7224	0.010	0.0000	0.0000	3,975
2018/05/11	R212	01/11/2018			Bond Future	158.5265		158.5265	158.5428	158.5428	0.010	0.0000	0.0000	0
2018/05/11	R212	07/02/2019			Bond Future	159.4821		159.4821	159.4983	159.4983	0.010	0.0000	0.0000	0
2018/05/11	R213	02/08/2018	9.06	Call	Bond Future	2,212.2300		2.2122	2,391.7100	2.3917	8.113	0	0	0
2018/05/11	R213	02/08/2018	9.05	Put	Bond Future	1,384.7600		1.3848	1,246.7400	1.2467	(9.967)	0	0	0
2018/05/11	R213	02/08/2018			Bond Future	8.9320		88.6192	8.8851	88.9349	(0.525)	0.0000	0.0000	29,240
2018/05/11	R213	02/08/2018	9.07	Call	Bond Future	2,252.4700		2.2525	2,433.7800	2.4338	8.049	0	0	0
2018/05/11	R213	02/08/2018	9.07	Put	Bond Future	1,332.3900		1.3324	1,198.0500	1.1981	(10.083)	0	0	0
2018/05/11	R213	02/08/2018	9.06	Put	Bond Future	1,358.3700		1.3584	1,222.2000	1.2222	(10.025)	0	0	0
2018/05/11	R213	02/08/2018	9.05	Call	Bond Future	2,172.3300		2.1723	2,349.9600	2.3500	8.177	0	0	0
2018/05/11	R213	01/11/2018	8.65	Call	Bond Future	1,551.4400		1.5514	1,667.6300	1.6676	7.489	0	0	0

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2018/05/11	R213	01/11/2018	8.64	Put	Bond Future	3,856.7800		3.8568	3,650.7900	3.6508	(5.341)	0	0	0
2018/05/11	R213	01/11/2018			Bond Future	8.9860		86.6635	8.9376	86.9844	(0.538)	0.0000	0.0000	0
2018/05/11	R213	01/11/2018	8.66	Call	Bond Future	1,577.8500		1.5778	1,695.3700	1.6954	7.448	0	0	0
2018/05/11	R213	01/11/2018	8.66	Put	Bond Future	3,772.0300		3.7720	3,568.7000	3.5687	(5.390)	0	0	0
2018/05/11	R213	01/11/2018	8.65	Put	Bond Future	3,814.1200		3.8141	3,609.4600	3.6095	(5.366)	0	0	0
2018/05/11	R213	01/11/2018	8.64	Call	Bond Future	1,525.5300		1.5255	1,640.3900	1.6404	7.529	0	0	0
2018/05/11	R213	07/02/2019	8.68	Call	Bond Future	2,228.1800		2.2282	2,356.2100	2.3562	5.746	0	0	0
2018/05/11	R213	07/02/2019			Bond Future	9.0481		88.3450	8.9980	88.6718	(0.554)	0.0000	0.0000	0
2018/05/11	R213	07/02/2019	8.68	Put	Bond Future	4,668.5300		4.6685	4,469.7900	4.4698	(4.257)	0	0	0
2018/05/11	R213	07/02/2019	8.69	Call	Bond Future	2,256.0000		2.2560	2,385.0700	2.3851	5.721	0	0	0
2018/05/11	R213	07/02/2019	8.70	Put	Bond Future	4,589.1000		4.5891	4,392.4400	4.3924	(4.285)	0	0	0
2018/05/11	R213	07/02/2019	8.69	Put	Bond Future	4,628.8300		4.6288	4,431.1300	4.4311	(4.271)	0	0	0
2018/05/11	R213	07/02/2019	8.70	Call	Bond Future	2,283.7200		2.2837	2,413.8300	2.4138	5.697	0	0	0
2018/05/11	R214	02/08/2018	8.96	Call	Bond Future	847.2700		0.8473	919.1300	0.9191	8.481	0	0	0
2018/05/11	R214	02/08/2018			Bond Future	9.3208		76.4280	9.2844	76.6967	(0.391)	0.0000	0.0000	30,091
2018/05/11	R214	02/08/2018	8.94	Call	Bond Future	801.2200		0.8012	870.1500	0.8702	8.603	0	0	0
2018/05/11	R214	02/08/2018	8.94	Put	Bond Future	3,690.9200		3.6909	3,491.0800	3.4911	(5.414)	0	0	0
2018/05/11	R214	02/08/2018	8.96	Put	Bond Future	3,580.7600		3.5808	3,383.8500	3.3838	(5.499)	0	0	0
2018/05/11	R214	02/08/2018	8.95	Call	Bond Future	823.9800		0.8240	894.3700	0.8944	8.543	0	0	0
2018/05/11	R214	02/08/2018	8.95	Put	Bond Future	3,635.5100		3.6355	3,437.1300	3.4371	(5.457)	0	0	0
2018/05/11	R214	01/11/2018	8.99	Put	Bond Future	4,573.2300		4.5732	4,393.8500	4.3938	(3.922)	0	0	0
2018/05/11	R214	01/11/2018	8.98	Call	Bond Future	1,670.9500		1.6709	1,763.6900	1.7637	5.550	0	0	0
2018/05/11	R214	01/11/2018			Bond Future	9.3725		74.5067	9.3352	74.7799	(0.399)	0.0000	0.0000	0
2018/05/11	R214	01/11/2018	8.99	Call	Bond Future	1,698.6500		1.6987	1,792.4700	1.7925	5.523	0	0	0
2018/05/11	R214	01/11/2018	8.98	Put	Bond Future	4,623.0400		4.6230	4,442.5800	4.4426	(3.903)	0	0	0
2018/05/11	R214	01/11/2018	9.00	Call	Bond Future	1,726.8200		1.7268	1,821.7300	1.8217	5.496	0	0	0
2018/05/11	R214	01/11/2018	9.00	Put	Bond Future	4,524.0000		4.5240	4,345.7100	4.3457	(3.941)	0	0	0
2018/05/11	R214	07/02/2019	9.05	Put	Bond Future	5,369.8200		5.3698	5,199.6000	5.1996	(3.170)	0	0	0
2018/05/11	R214	07/02/2019			Bond Future	9.4312		75.9524	9.3927	76.2306	(0.408)	0.0000	0.0000	0
2018/05/11	R214	07/02/2019	9.04	Call	Bond Future	2,507.5200		2.5075	2,614.6300	2.6146	4.272	0	0	0
2018/05/11	R214	07/02/2019	9.04	Put	Bond Future	5,415.9400		5.4159	5,244.8500	5.2449	(3.159)	0	0	0
2018/05/11	R214	07/02/2019	9.05	Call	Bond Future	2,538.0000		2.5380	2,645.9800	2.6460	4.255	0	0	0
2018/05/11	R214	07/02/2019	9.03	Call	Bond Future	2,476.9800		2.4770	2,583.2100	2.5832	4.289	0	0	0
2018/05/11	R214	07/02/2019	9.03	Put	Bond Future	5,462.1200		5.4621	5,290.1500	5.2901	(3.148)	0	0	0
2018/05/11	R248	02/08/2018	8.98	Call	Bond Future	1,086.6100		1.0866	1,206.7100	1.2067	11.053	0	0	0
2018/05/11	R248	02/08/2018	8.97	Put	Bond Future	4,883.6300		4.8836	4,558.6200	4.5586	(6.655)	0	0	0
2018/05/11	R248	02/08/2018			Bond Future	9.3615		97.6975	9.3148	98.1402	(0.499)	0.0000	0.0000	100,451
2018/05/11	R248	02/08/2018	8.99	Call	Bond Future	1,116.6000		1.1166	1,239.1100	1.2391	10.972	0	0	0
2018/05/11	R248	02/08/2018	8.99	Put	Bond Future	4,741.1400		4.7411	4,420.9400	4.4209	(6.754)	0	0	0
2018/05/11	R248	02/08/2018	8.98	Put	Bond Future	4,812.0400		4.8120	4,489.4300	4.4894	(6.704)	0	0	0
2018/05/11	R248	02/08/2018	8.97	Call	Bond Future	1,057.1400		1.0571	1,174.8400	1.1748	11.134	0	0	0
2018/05/11	R248	01/11/2018	9.03	Call	Bond Future	2,265.8900		2.2659	2,425.4500	2.4254	7.042	0	0	0
2018/05/11	R248	01/11/2018			Bond Future	9.4140		95.0182	9.3660	95.4684	(0.510)	0.0000	0.0000	0
2018/05/11	R248	01/11/2018	9.01	Call	Bond Future	2,193.8000		2.1938	2,349.8500	2.3499	7.113	0	0	0
2018/05/11	R248	01/11/2018	9.01	Put	Bond Future	6,104.8300		6.1048	5,810.7300	5.8107	(4.817)	0	0	0
2018/05/11	R248	01/11/2018	9.03	Put	Bond Future	5,976.7100		5.9767	5,686.1200	5.6861	(4.862)	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
2018/05/11	R248	01/11/2018	9.02	Call	Bond Future	2,229.6800	2.2297	2,387.4800	2.3875	7.077	0	0	0
2018/05/11	R248	01/11/2018	9.02	Put	Bond Future	6,040.5200	6.0405	5,748.1700	5.7482	(4.840)	0	0	0
2018/05/11	R248	07/02/2019	9.06	Put	Bond Future	7,200.8400	7.2008	6,920.1100	6.9201	(3.899)	0	0	0
2018/05/11	R248	07/02/2019			Bond Future	9.4736	96.8617	9.4241	97.3202	(0.522)	0.0000	0.0000	0
2018/05/11	R248	07/02/2019	9.06	Call	Bond Future	3,242.8100	3.2428	3,420.6200	3.4206	5.483	0	0	0
2018/05/11	R248	07/02/2019	9.05	Put	Bond Future	7,261.1400	7.2611	6,978.9900	6.9790	(3.886)	0	0	0
2018/05/11	R248	07/02/2019	9.07	Call	Bond Future	3,282.0400	3.2820	3,461.2700	3.4613	5.461	0	0	0
2018/05/11	R248	07/02/2019	9.07	Put	Bond Future	7,140.9500	7.1410	6,861.6400	6.8616	(3.911)	0	0	0
2018/05/11	R248	07/02/2019	9.05	Call	Bond Future	3,203.8200	3.2038	3,380.2100	3.3802	5.506	0	0	0

Total

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