



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/05/2018 TO 21/05/2018

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
2018/05/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	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
2018/05/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2025	02/08/2018			Bond Future	134.1159	134.1159	134.2984	134.2984	0.136	0.0000	0.0000	864
2018/05/21	2025	02/08/2018	136.65	Put	Bond Future	2,534.0600	2.5341	2,351.5500	2.3516	(7.202)	0	0	0
2018/05/21	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2025	02/08/2018	136.67	Put	Bond Future	2,554.0600	2.5541	2,371.5500	2.3716	(7.146)	0	0	0
2018/05/21	2025	02/08/2018	136.66	Put	Bond Future	2,544.0600	2.5441	2,361.5500	2.3616	(7.174)	0	0	0
2018/05/21	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2025	01/11/2018			Bond Future	136.5437	136.5437	136.7281	136.7281	0.135	0.0000	0.0000	0
2018/05/21	2025	07/02/2019			Bond Future	137.8087	137.8087	137.9958	137.9958	0.136	0.0000	0.0000	0
2018/05/21	2029	02/08/2018			Bond Future	102.2738	102.2738	102.1871	102.1871	(0.085)	0.0000	0.0000	1,370
2018/05/21	2029	01/11/2018			Bond Future	103.0756	103.0756	102.9864	102.9864	(0.087)	0.0000	0.0000	0
2018/05/21	2029	07/02/2019			Bond Future	105.0976	105.0976	105.0058	105.0058	(0.087)	0.0000	0.0000	0
2018/05/21	2030	02/08/2018	8.51	Call	Bond Future	336.9400	0.3369	271.7600	0.2718	(19.345)	0	0	7,850
2018/05/21	2030	02/08/2018	8.91	Call	Bond Future	1,128.5400	1.1285	981.5400	0.9815	(13.026)	0	0	7,850
2018/05/21	2030	02/08/2018	9.46	Put	Bond Future	788.8100	0.7888	846.4700	0.8465	7.310	0	0	0
2018/05/21	2030	02/08/2018			Bond Future	9.0845	92.5156	9.1302	92.2117	0.503	0.0000	0.0000	40,633
2018/05/21	2030	02/08/2018	8.51	Put	Bond Future	4,279.5000	4.2795	4,518.1900	4.5182	5.578	0	0	0
2018/05/21	2030	02/08/2018	9.46	Call	Bond Future	3,248.4000	3.2484	3,002.1900	3.0022	(7.579)	0	0	0
2018/05/21	2030	02/08/2018	8.91	Put	Bond Future	2,302.8500	2.3028	2,459.7200	2.4597	6.812	0	0	0
2018/05/21	2030	02/08/2018	9.50	Call	Bond Future	3,439.7600	3.4398	3,188.5700	3.1886	(7.303)	0	0	0
2018/05/21	2030	02/08/2018	9.47	Call	Bond Future	3,295.9400	3.2959	3,048.4600	3.0485	(7.509)	0	0	0
2018/05/21	2030	02/08/2018	9.45	Put	Bond Future	806.0000	0.8060	864.9700	0.8650	7.316	0	0	0
2018/05/21	2030	02/08/2018	9.50	Put	Bond Future	723.3900	0.7234	776.0700	0.7761	7.282	0	0	7,850
2018/05/21	2030	02/08/2018	9.47	Put	Bond Future	772.0600	0.7721	828.4500	0.8284	7.304	0	0	0
2018/05/21	2030	02/08/2018	9.45	Call	Bond Future	3,201.2500	3.2013	2,956.3500	2.9563	(7.650)	0	0	0
2018/05/21	2030	01/11/2018	8.60	Call	Bond Future	1,052.7600	1.0528	948.2900	0.9483	(9.923)	0	0	0
2018/05/21	2030	01/11/2018	8.58	Put	Bond Future	4,818.6800	4.8187	5,027.3100	5.0273	4.330	0	0	0
2018/05/21	2030	01/11/2018			Bond Future	9.1448	94.1741	9.1923	93.8637	0.519	0.0000	0.0000	0
2018/05/21	2030	01/11/2018	8.60	Put	Bond Future	4,720.6700	4.7207	4,926.5900	4.9266	4.362	0	0	0
2018/05/21	2030	01/11/2018	8.58	Call	Bond Future	1,012.4200	1.0124	910.6600	0.9107	(10.051)	0	0	0
2018/05/21	2030	01/11/2018	8.59	Put	Bond Future	4,769.6200	4.7696	4,976.8900	4.9769	4.346	0	0	0
2018/05/21	2030	01/11/2018	8.59	Call	Bond Future	1,032.5700	1.0326	929.4500	0.9294	(9.987)	0	0	0
2018/05/21	2030	07/02/2019	8.62	Call	Bond Future	1,636.3100	1.6363	1,518.4300	1.5184	(7.204)	0	0	0
2018/05/21	2030	07/02/2019			Bond Future	9.2137	91.9918	9.2631	91.6751	0.536	0.0000	0.0000	0
2018/05/21	2030	07/02/2019	8.62	Put	Bond Future	5,562.4600	5.5625	5,761.3300	5.7613	3.575	0	0	0
2018/05/21	2030	07/02/2019	8.63	Call	Bond Future	1,659.2700	1.6593	1,540.3100	1.5403	(7.169)	0	0	0
2018/05/21	2030	07/02/2019	8.63	Put	Bond Future	5,517.4600	5.5175	5,715.2500	5.7152	3.585	0	0	0
2018/05/21	2030	07/02/2019	8.64	Call	Bond Future	1,682.4200	1.6824	1,562.3900	1.5624	(7.134)	0	0	0
2018/05/21	2030	07/02/2019	8.64	Put	Bond Future	5,472.7000	5.4727	5,669.4200	5.6694	3.595	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
2018/05/21	2032	02/08/2018	9.67	Call	Bond Future	3,737.8100	3.7378	3,466.1200	3.4661	(7.269)	0	0	0
2018/05/21	2032	02/08/2018	9.66	Put	Bond Future	830.9800	0.8310	889.8700	0.8899	7.087	0	0	0
2018/05/21	2032	02/08/2018			Bond Future	9.2570	95.1742	9.3025	94.8449	0.492	0.0000	0.0000	32,156
2018/05/21	2032	02/08/2018	9.68	Call	Bond Future	3,789.7600	3.7898	3,516.7800	3.5168	(7.203)	0	0	0
2018/05/21	2032	02/08/2018	9.68	Put	Bond Future	796.3800	0.7964	852.6700	0.8527	7.068	0	0	0
2018/05/21	2032	02/08/2018	9.67	Put	Bond Future	813.5900	0.8136	871.1700	0.8712	7.077	0	0	0
2018/05/21	2032	02/08/2018	9.66	Call	Bond Future	3,685.9600	3.6860	3,415.5800	3.4156	(7.335)	0	0	0
2018/05/21	2032	01/11/2018	8.77	Put	Bond Future	5,210.8000	5.2108	5,432.9300	5.4329	4.263	0	0	0
2018/05/21	2032	01/11/2018			Bond Future	9.3207	92.7254	9.3680	92.3891	0.507	0.0000	0.0000	0
2018/05/21	2032	01/11/2018	8.76	Call	Bond Future	1,141.6800	1.1417	1,029.0200	1.0290	(9.868)	0	0	0
2018/05/21	2032	01/11/2018	8.76	Put	Bond Future	5,264.5300	5.2645	5,488.1100	5.4881	4.247	0	0	0
2018/05/21	2032	01/11/2018	8.77	Call	Bond Future	1,163.7200	1.1637	1,049.6100	1.0496	(9.806)	0	0	0
2018/05/21	2032	01/11/2018	8.75	Call	Bond Future	1,119.9000	1.1199	1,008.7000	1.0087	(9.929)	0	0	0
2018/05/21	2032	01/11/2018	8.75	Put	Bond Future	5,318.6000	5.3186	5,543.6400	5.5436	4.231	0	0	0
2018/05/21	2032	07/02/2019	8.81	Call	Bond Future	1,871.8900	1.8719	1,740.8600	1.7409	(7.000)	0	0	0
2018/05/21	2032	07/02/2019	8.80	Put	Bond Future	6,132.4000	6.1324	6,345.6500	6.3457	3.477	0	0	0
2018/05/21	2032	07/02/2019			Bond Future	9.3923	94.5243	9.4414	94.1812	0.523	0.0000	0.0000	0
2018/05/21	2032	07/02/2019	8.82	Call	Bond Future	1,897.5900	1.8976	1,765.3900	1.7654	(6.967)	0	0	0
2018/05/21	2032	07/02/2019	8.82	Put	Bond Future	6,034.3400	6.0343	6,245.2800	6.2453	3.496	0	0	0
2018/05/21	2032	07/02/2019	8.81	Put	Bond Future	6,083.2200	6.0832	6,295.3300	6.2953	3.487	0	0	0
2018/05/21	2032	07/02/2019	8.80	Call	Bond Future	1,846.4100	1.8464	1,716.5200	1.7165	(7.035)	0	0	0
2018/05/21	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2033	02/08/2018			Bond Future	106.5505	106.5505	106.4288	106.4288	(0.114)	0.0000	0.0000	6,151
2018/05/21	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2033	02/08/2018	109.92	Put	Bond Future	3,369.5300	3.3695	3,491.2200	3.4912	3.611	0	0	0
2018/05/21	2033	02/08/2018	109.94	Put	Bond Future	3,389.5300	3.3895	3,511.2200	3.5112	3.590	0	0	0
2018/05/21	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2033	02/08/2018	109.93	Put	Bond Future	3,379.5300	3.3795	3,501.2200	3.5012	3.601	0	0	0
2018/05/21	2033	01/11/2018			Bond Future	107.3584	107.3584	107.2332	107.2332	(0.117)	0.0000	0.0000	0
2018/05/21	2033	07/02/2019			Bond Future	109.4643	109.4643	109.3359	109.3359	(0.117)	0.0000	0.0000	0
2018/05/21	2037	02/08/2018	9.96	Put	Bond Future	802.7300	0.8027	835.9400	0.8359	4.137	0	0	0
2018/05/21	2037	02/08/2018	9.95	Call	Bond Future	4,590.2100	4.5902	4,340.0800	4.3401	(5.449)	0	0	0
2018/05/21	2037	02/08/2018			Bond Future	9.4688	91.7776	9.5040	91.4933	0.372	0.0000	0.0000	55,176
2018/05/21	2037	02/08/2018	9.96	Call	Bond Future	4,649.0600	4.6491	4,398.0200	4.3980	(5.400)	0	0	0
2018/05/21	2037	02/08/2018	9.95	Put	Bond Future	819.6800	0.8197	853.8000	0.8538	4.163	0	0	0
2018/05/21	2037	02/08/2018	9.97	Call	Bond Future	4,707.9900	4.7080	4,456.0700	4.4561	(5.351)	0	0	0
2018/05/21	2037	02/08/2018	9.97	Put	Bond Future	785.9600	0.7860	818.2900	0.8183	4.113	0	0	0
2018/05/21	2037	01/11/2018	9.03	Call	Bond Future	1,528.2800	1.5283	1,413.7100	1.4137	(7.497)	0	0	0
2018/05/21	2037	01/11/2018			Bond Future	9.5284	93.4228	9.5649	93.1323	0.382	0.0000	0.0000	0
2018/05/21	2037	01/11/2018	9.01	Call	Bond Future	1,474.5000	1.4745	1,362.5200	1.3625	(7.594)	0	0	0
2018/05/21	2037	01/11/2018	9.01	Put	Bond Future	5,766.4900	5.7665	5,945.0100	5.9450	3.096	0	0	0
2018/05/21	2037	01/11/2018	9.03	Put	Bond Future	5,649.0700	5.6491	5,825.0000	5.8250	3.114	0	0	0
2018/05/21	2037	01/11/2018	9.02	Call	Bond Future	1,501.1300	1.5011	1,387.8600	1.3879	(7.546)	0	0	0
2018/05/21	2037	01/11/2018	9.02	Put	Bond Future	5,707.4600	5.7075	5,884.6900	5.8847	3.105	0	0	0
2018/05/21	2037	07/02/2019	9.06	Put	Bond Future	6,696.7000	6.6967	6,867.6100	6.8676	2.552	0	0	0
2018/05/21	2037	07/02/2019	9.05	Call	Bond Future	2,289.2900	2.2893	2,164.7400	2.1647	(5.441)	0	0	0

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2018/05/21	2037	07/02/2019			Bond Future	9.5959	90.9754	9.6336	90.6789	0.393	0.0000	0.0000	0
2018/05/21	2037	07/02/2019	9.06	Call	Bond Future	2,319.1700	2.3192	2,193.6100	2.1936	(5.414)	0	0	0
2018/05/21	2037	07/02/2019	9.05	Put	Bond Future	6,751.5300	6.7515	6,923.4500	6.9235	2.546	0	0	0
2018/05/21	2037	07/02/2019	9.07	Call	Bond Future	2,349.5600	2.3496	2,222.9900	2.2230	(5.387)	0	0	0
2018/05/21	2037	07/02/2019	9.07	Put	Bond Future	6,642.5000	6.6425	6,812.4000	6.8124	2.558	0	0	0
2018/05/21	2038	02/08/2018	134.55	Put	Bond Future	6,343.5600	6.3436	6,930.8400	6.9308	9.258	0	0	0
2018/05/21	2038	02/08/2018			Bond Future	128.2064	128.2064	127.6192	127.6192	(0.458)	0.0000	0.0000	9,251
2018/05/21	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2038	02/08/2018	134.54	Put	Bond Future	6,333.5600	6.3336	6,920.8400	6.9208	9.273	0	0	0
2018/05/21	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2038	02/08/2018	134.53	Put	Bond Future	6,323.5600	6.3236	6,910.8400	6.9108	9.287	0	0	0
2018/05/21	2038	01/11/2018			Bond Future	130.5273	130.5273	129.9280	129.9280	(0.459)	0.0000	0.0000	0
2018/05/21	2038	07/02/2019			Bond Future	131.4976	131.4976	130.8854	130.8854	(0.466)	0.0000	0.0000	0
2018/05/21	2040	02/08/2018	10.04	Call	Bond Future	5,038.6800	5.0387	4,802.3100	4.8023	(4.691)	0	0	0
2018/05/21	2040	02/08/2018	10.03	Put	Bond Future	933.7300	0.9337	959.2100	0.9592	2.729	0	0	0
2018/05/21	2040	02/08/2018			Bond Future	9.5488	95.1953	9.5788	94.9342	0.315	0.0000	0.0000	22,604
2018/05/21	2040	02/08/2018	10.05	Call	Bond Future	5,101.3500	5.1013	4,864.2300	4.8642	(4.648)	0	0	0
2018/05/21	2040	02/08/2018	10.05	Put	Bond Future	896.7300	0.8967	920.7000	0.9207	2.673	0	0	0
2018/05/21	2040	02/08/2018	10.04	Put	Bond Future	914.9900	0.9150	939.7100	0.9397	2.702	0	0	0
2018/05/21	2040	02/08/2018	10.03	Call	Bond Future	4,976.3800	4.9764	4,740.7700	4.7408	(4.735)	0	0	0
2018/05/21	2040	01/11/2018	9.09	Put	Bond Future	6,251.5700	6.2516	6,410.2600	6.4103	2.538	0	0	0
2018/05/21	2040	01/11/2018			Bond Future	9.6084	96.9018	9.6395	96.6349	0.324	0.0000	0.0000	0
2018/05/21	2040	01/11/2018	9.08	Call	Bond Future	1,592.9200	1.5929	1,485.9700	1.4860	(6.714)	0	0	0
2018/05/21	2040	01/11/2018	9.08	Put	Bond Future	6,315.6500	6.3157	6,475.5600	6.4756	2.532	0	0	0
2018/05/21	2040	01/11/2018	9.10	Put	Bond Future	6,187.9400	6.1879	6,345.4200	6.3454	2.545	0	0	0
2018/05/21	2040	01/11/2018	9.09	Call	Bond Future	1,621.6600	1.6217	1,513.4900	1.5135	(6.670)	0	0	0
2018/05/21	2040	01/11/2018	9.10	Call	Bond Future	1,650.7200	1.6507	1,541.3400	1.5413	(6.626)	0	0	5,900
2018/05/21	2040	01/11/2018	8.50	Put	Bond Future	10,794.5700	10.7946	11,017.4000	11.0174	2.064	0	0	0
2018/05/21	2040	01/11/2018	8.50	Call	Bond Future	444.9700	0.4450	400.9400	0.4009	(9.895)	0	0	5,900
2018/05/21	2040	01/11/2018	9.07	Call	Bond Future	1,564.5000	1.5645	1,458.7500	1.4588	(6.759)	0	0	0
2018/05/21	2040	01/11/2018	9.07	Put	Bond Future	6,380.2000	6.3802	6,541.3100	6.5413	2.525	0	0	0
2018/05/21	2040	07/02/2019	9.13	Call	Bond Future	2,514.7700	2.5148	2,395.6000	2.3956	(4.739)	0	0	0
2018/05/21	2040	07/02/2019	9.11	Put	Bond Future	7,450.2700	7.4503	7,605.4300	7.6054	2.083	0	0	0
2018/05/21	2040	07/02/2019			Bond Future	9.6757	94.2713	9.7079	93.9988	0.333	0.0000	0.0000	0
2018/05/21	2040	07/02/2019	9.13	Put	Bond Future	7,330.8400	7.3308	7,484.1200	7.4841	2.091	0	0	0
2018/05/21	2040	07/02/2019	9.11	Call	Bond Future	2,450.3200	2.4503	2,333.0300	2.3330	(4.787)	0	0	0
2018/05/21	2040	07/02/2019	9.12	Put	Bond Future	7,390.3700	7.3904	7,544.5900	7.5446	2.087	0	0	0
2018/05/21	2040	07/02/2019	9.12	Call	Bond Future	2,482.4300	2.4824	2,364.2000	2.3642	(4.763)	0	0	0
2018/05/21	2044	02/08/2018	10.07	Call	Bond Future	5,050.1400	5.0501	4,810.6500	4.8106	(4.742)	0	0	0
2018/05/21	2044	02/08/2018			Bond Future	9.5871	92.2341	9.6172	91.9688	0.314	0.0000	0.0000	35,657
2018/05/21	2044	02/08/2018	10.05	Call	Bond Future	4,924.8700	4.9249	4,686.9800	4.6870	(4.830)	0	0	0
2018/05/21	2044	02/08/2018	10.05	Put	Bond Future	981.3100	0.9813	1,008.6800	1.0087	2.789	0	0	0
2018/05/21	2044	02/08/2018	10.07	Put	Bond Future	942.6600	0.9427	968.4300	0.9684	2.734	0	0	0
2018/05/21	2044	02/08/2018	10.06	Call	Bond Future	4,987.3200	4.9873	4,748.6200	4.7486	(4.786)	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
2018/05/21	2044	02/08/2018	10.06	Put	Bond Future	961.7400	0.9617	988.3000	0.9883	2.762	0	0	0
2018/05/21	2044	01/11/2018	9.12	Call	Bond Future	1,659.3700	1.6594	1,549.2400	1.5492	(6.637)	0	0	0
2018/05/21	2044	01/11/2018			Bond Future	9.6449	93.8875	9.6760	93.6165	0.322	0.0000	0.0000	0
2018/05/21	2044	01/11/2018	9.12	Put	Bond Future	6,448.1600	6.4482	6,609.0800	6.6091	2.496	0	0	0
2018/05/21	2044	01/11/2018	9.13	Call	Bond Future	1,688.8400	1.6888	1,577.4900	1.5775	(6.593)	0	0	0
2018/05/21	2044	01/11/2018	9.14	Put	Bond Future	6,317.3700	6.3174	6,475.8500	6.4759	2.509	0	0	0
2018/05/21	2044	01/11/2018	9.13	Put	Bond Future	6,382.5300	6.3825	6,542.2300	6.5422	2.502	0	0	0
2018/05/21	2044	01/11/2018	9.14	Call	Bond Future	1,718.6200	1.7186	1,606.0500	1.6060	(6.550)	0	0	0
2018/05/21	2044	07/02/2019	9.18	Put	Bond Future	7,422.4800	7.4225	7,575.7200	7.5757	2.065	0	0	0
2018/05/21	2044	07/02/2019			Bond Future	9.7100	91.3238	9.7421	91.0471	0.331	0.0000	0.0000	0
2018/05/21	2044	07/02/2019	9.17	Call	Bond Future	2,614.8100	2.6148	2,492.2700	2.4923	(4.686)	0	0	0
2018/05/21	2044	07/02/2019	9.17	Put	Bond Future	7,483.2100	7.4832	7,637.3900	7.6374	2.060	0	0	0
2018/05/21	2044	07/02/2019	9.18	Call	Bond Future	2,648.1400	2.6481	2,524.6600	2.5247	(4.663)	0	0	0
2018/05/21	2044	07/02/2019	9.16	Call	Bond Future	2,581.4200	2.5814	2,459.8300	2.4598	(4.710)	0	0	0
2018/05/21	2044	07/02/2019	9.16	Put	Bond Future	7,544.0300	7.5440	7,699.1600	7.6992	2.056	0	0	0
2018/05/21	2046	02/08/2018	128.78	Put	Bond Future	7,161.2200	7.1612	7,146.1800	7.1462	(0.210)	0	0	0
2018/05/21	2046	02/08/2018			Bond Future	121.6188	121.6188	121.6338	121.6338	0.012	0.0000	0.0000	10,917
2018/05/21	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2046	02/08/2018	128.77	Put	Bond Future	7,151.2200	7.1512	7,136.1800	7.1362	(0.210)	0	0	0
2018/05/21	2046	02/08/2018	128.79	Put	Bond Future	7,171.2200	7.1712	7,156.1800	7.1562	(0.210)	0	0	0
2018/05/21	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2046	01/11/2018			Bond Future	122.1712	122.1712	122.1851	122.1851	0.011	0.0000	0.0000	0
2018/05/21	2046	07/02/2019			Bond Future	124.5676	124.5676	124.5809	124.5809	0.011	0.0000	0.0000	0
2018/05/21	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2050	02/08/2018	137.54	Put	Bond Future	10,473.0900	10.4731	10,456.9500	10.4569	(0.154)	0	0	0
2018/05/21	2050	02/08/2018	137.52	Put	Bond Future	10,453.0900	10.4531	10,436.9500	10.4369	(0.154)	0	0	0
2018/05/21	2050	02/08/2018			Bond Future	127.0669	127.0669	127.0831	127.0831	0.013	0.0000	0.0000	9,775
2018/05/21	2050	02/08/2018	137.53	Put	Bond Future	10,463.0900	10.4631	10,446.9500	10.4469	(0.154)	0	0	0
2018/05/21	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	2050	01/11/2018			Bond Future	129.3671	129.3671	129.3822	129.3822	0.012	0.0000	0.0000	0
2018/05/21	2050	07/02/2019			Bond Future	130.1333	130.1333	130.1477	130.1477	0.011	0.0000	0.0000	0
2018/05/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	AL37	02/08/2018			Index Future	587.6350	587.6350	586.4910	586.4910	(0.195)	0.0000	0.0000	0
2018/05/21	AL37	01/11/2018			Index Future	598.1710	598.1710	597.0010	597.0010	(0.196)	0.0000	0.0000	0
2018/05/21	AL37	07/02/2019			Index Future	609.7810	609.7810	608.5870	608.5870	(0.196)	0.0000	0.0000	0
2018/05/21	AL7T	02/08/2018			Index Future	683.9400	683.9400	681.9160	681.9160	(0.296)	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
2018/05/21	AL7T	01/11/2018			Index Future	696.2030	696.2030	694.1350	694.1350	(0.297)	0.0000	0.0000	0
2018/05/21	AL7T	07/02/2019			Index Future	709.7150	709.7150	707.6060	707.6060	(0.297)	0.0000	0.0000	0
2018/05/21	ALBI	02/08/2018			Index Future	621.8530	621.8530	620.2210	620.2210	(0.262)	0.0000	0.0000	878
2018/05/21	ALBI	01/11/2018			Index Future	633.0020	633.0020	631.3350	631.3350	(0.263)	0.0000	0.0000	0
2018/05/21	ALBI	07/02/2019			Index Future	645.2870	645.2870	643.5870	643.5870	(0.263)	0.0000	0.0000	0
2018/05/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	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
2018/05/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/21	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	EL28	02/08/2018			Bond Future	131.5832	131.5832	131.0338	131.0338	(0.418)	0.0000	0.0000	0
2018/05/21	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	EL28	02/08/2018	134.93	Put	Bond Future	3,346.7800	3.3468	3,896.2500	3.8963	16.418	0	0	0
2018/05/21	EL28	02/08/2018	134.95	Put	Bond Future	3,366.7800	3.3668	3,916.2500	3.9163	16.320	0	0	0
2018/05/21	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	EL28	02/08/2018	134.94	Put	Bond Future	3,356.7800	3.3568	3,906.2500	3.9063	16.369	0	0	0
2018/05/21	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	ES33	02/08/2018	11.14	Call	Bond Future	2,227.5800	2.2276	2,017.4300	2.0174	(9.434)	0	0	0
2018/05/21	ES33	02/08/2018			Bond Future	10.7630	78.8441	10.7978	78.6340	0.324	0.0000	0.0000	9,466
2018/05/21	ES33	02/08/2018	11.15	Call	Bond Future	2,285.3300	2.2853	2,075.1800	2.0752	(9.196)	0	0	0
2018/05/21	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	ES33	02/08/2018	11.16	Call	Bond Future	2,343.0200	2.3430	2,132.8700	2.1329	(8.969)	0	0	0
2018/05/21	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	ES33	01/11/2018			Bond Future	10.8732	76.4691	10.9094	76.2543	0.333	0.0000	0.0000	0
2018/05/21	ES33	07/02/2019			Bond Future	10.9994	77.9527	11.0371	77.7335	0.343	0.0000	0.0000	0
2018/05/21	ES42	02/08/2018			Bond Future	10.9657	81.6899	10.9954	81.4848	0.271	0.0000	0.0000	7,957
2018/05/21	ES42	01/11/2018			Bond Future	11.0722	78.8944	11.1032	78.6847	0.279	0.0000	0.0000	0

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2018/05/21	ES42	07/02/2019			Bond Future	11.1900	80.4248	11.2221	80.2107	0.287	0.0000	0.0000	0
2018/05/21	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	GOVI	02/08/2018			GOVI	617.6840	617.6840	615.9350	615.9350	(0.283)	0.0000	0.0000	472
2018/05/21	GOVI	02/08/2018	605.71	Call	GOVI	119,740.0000	11.9740	102,250.0000	10.2250	(14.607)	0	0	0
2018/05/21	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	GOVI	02/08/2018	605.72	Call	GOVI	119,640.0000	11.9640	102,150.0000	10.2150	(14.619)	0	0	0
2018/05/21	GOVI	02/08/2018	605.70	Call	GOVI	119,840.0000	11.9840	102,350.0000	10.2350	(14.594)	0	0	0
2018/05/21	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	GOVI	01/11/2018	653.50	Put	GOVI	247,420.0000	24.7420	265,280.0000	26.5280	7.218	0	0	0
2018/05/21	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	GOVI	01/11/2018			GOVI	628.7580	628.7580	626.9720	626.9720	(0.284)	0.0000	0.0000	0
2018/05/21	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	GOVI	01/11/2018	653.49	Put	GOVI	247,320.0000	24.7320	265,180.0000	26.5180	7.221	0	0	0
2018/05/21	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	GOVI	01/11/2018	653.51	Put	GOVI	247,520.0000	24.7520	265,380.0000	26.5380	7.216	0	0	0
2018/05/21	GOVI	07/02/2019	666.53	Put	GOVI	255,690.0000	25.5690	273,900.0000	27.3900	7.122	0	0	0
2018/05/21	GOVI	07/02/2019			GOVI	640.9610	640.9610	639.1400	639.1400	(0.284)	0.0000	0.0000	0
2018/05/21	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	GOVI	07/02/2019	666.52	Put	GOVI	255,590.0000	25.5590	273,800.0000	27.3800	7.125	0	0	0
2018/05/21	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	GOVI	07/02/2019	666.51	Put	GOVI	255,490.0000	25.5490	273,700.0000	27.3700	7.127	0	0	0
2018/05/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/21	IGOV	02/08/2018			Index Future	258.5990	258.5990	258.2640	258.2640	(0.130)	0.0000	0.0000	884
2018/05/21	IGOV	01/11/2018			Index Future	263.2810	263.2810	262.9380	262.9380	(0.130)	0.0000	0.0000	241
2018/05/21	IGOV	07/02/2019			Index Future	268.4460	268.4460	268.0950	268.0950	(0.131)	0.0000	0.0000	0
2018/05/21	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/21	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/05/21	IS01	20/12/2018			Interest Rate Swap	100.4900	100.4900	100.5000	100.5000	0.010	0.0000	0.0000	0
2018/05/21	IS01	22/03/2019			Interest Rate Swap	99.5100	99.5100	99.5200	99.5200	0.010	0.0000	0.0000	0
2018/05/21	IS01	20/06/2019			Interest Rate Swap	100.2100	100.2100	100.2200	100.2200	0.010	0.0000	0.0000	0
2018/05/21	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/21	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/05/21	IS02	21/12/2018			Interest Rate Swap	98.8700	98.8700	98.8800	98.8800	0.010	0.0000	0.0000	0
2018/05/21	IS02	15/03/2019			Interest Rate Swap	99.2500	99.2500	99.2600	99.2600	0.010	0.0000	0.0000	0
2018/05/21	IS02	21/06/2019			Interest Rate Swap	99.6600	99.6600	99.6700	99.6700	0.010	0.0000	0.0000	0
2018/05/21	IS02	20/09/2019			Interest Rate Swap	100.0600	100.0600	100.0800	100.0800	0.020	0.0000	0.0000	0
2018/05/21	IS02	20/12/2019			Interest Rate Swap	101.0100	101.0100	101.0400	101.0400	0.030	0.0000	0.0000	0
2018/05/21	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.8100	98.8100	0.030	0.0000	0.0000	0
2018/05/21	IS02	22/06/2020			Interest Rate Swap	100.6600	100.6600	100.6900	100.6900	0.030	0.0000	0.0000	0
2018/05/21	IS05	17/12/2020			Interest Rate Swap	96.2500	96.2500	96.3000	96.3000	0.052	0.0000	0.0000	0
2018/05/21	IS05	16/03/2021			Interest Rate Swap	95.4700	95.4700	95.5400	95.5400	0.073	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
2018/05/21	IS05	15/06/2021			Interest Rate Swap	94.6700	94.6700	94.7400	94.7400	0.074	0.0000	0.0000	0
2018/05/21	IS05	21/09/2021			Interest Rate Swap	94.8600	94.8600	94.9400	94.9400	0.084	0.0000	0.0000	0
2018/05/21	IS05	21/12/2021			Interest Rate Swap	97.0700	97.0700	97.1500	97.1500	0.082	0.0000	0.0000	51
2018/05/21	IS05	15/03/2022			Interest Rate Swap	97.2200	97.2200	97.3100	97.3100	0.093	0.0000	0.0000	0
2018/05/21	IS05	21/06/2022			Interest Rate Swap	98.4400	98.4400	98.5300	98.5300	0.091	0.0000	0.0000	0
2018/05/21	IS05	20/09/2022			Interest Rate Swap	100.6500	100.6500	100.7600	100.7600	0.109	0.0000	0.0000	0
2018/05/21	IS05	20/12/2022			Interest Rate Swap	101.9200	101.9200	102.0500	102.0500	0.128	0.0000	0.0000	0
2018/05/21	IS05	22/03/2023			Interest Rate Swap	97.0500	97.0500	97.1900	97.1900	0.144	0.0000	0.0000	0
2018/05/21	IS05	20/06/2023			Interest Rate Swap	101.3700	101.3700	101.5200	101.5200	0.148	0.0000	0.0000	0
2018/05/21	IS10	17/12/2025			Interest Rate Swap	95.2700	95.2700	95.4900	95.4900	0.231	0.0000	0.0000	0
2018/05/21	IS10	16/03/2026			Interest Rate Swap	92.2700	92.2700	92.5000	92.5000	0.249	0.0000	0.0000	0
2018/05/21	IS10	15/06/2026			Interest Rate Swap	91.0000	91.0000	91.2400	91.2400	0.264	0.0000	0.0000	0
2018/05/21	IS10	21/09/2026			Interest Rate Swap	93.1400	93.1400	93.3900	93.3900	0.268	0.0000	0.0000	0
2018/05/21	IS10	21/12/2026			Interest Rate Swap	96.9000	96.9000	97.1500	97.1500	0.258	0.0000	0.0000	0
2018/05/21	IS10	15/03/2027			Interest Rate Swap	95.4500	95.4500	95.7100	95.7100	0.272	0.0000	0.0000	0
2018/05/21	IS10	21/06/2027			Interest Rate Swap	97.5000	97.5000	97.7600	97.7600	0.267	0.0000	0.0000	0
2018/05/21	IS10	20/09/2027			Interest Rate Swap	101.2000	101.2000	101.4600	101.4600	0.257	0.0000	0.0000	0
2018/05/21	IS10	20/12/2027			Interest Rate Swap	101.5500	101.5500	101.8000	101.8000	0.246	0.0000	0.0000	0
2018/05/21	IS10	22/03/2028			Interest Rate Swap	96.8000	96.8000	97.0600	97.0600	0.269	0.0000	0.0000	0
2018/05/21	IS10	20/06/2028			Interest Rate Swap	102.2300	102.2300	102.4900	102.4900	0.254	0.0000	0.0000	0
2018/05/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/21	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/21	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/21	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/21	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/21	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/21	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/21	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/05/21	R023	02/08/2018			Bond Future	8.0244	102.3289	8.0767	102.1339	0.651	0.0000	0.0000	38,485
2018/05/21	R023	02/08/2018	10.40	Call	Bond Future	8,411.5300	8.4115	8,216.5500	8.2165	(2.318)	0	0	0
2018/05/21	R023	02/08/2018	10.41	Call	Bond Future	8,445.0400	8.4450	8,250.0600	8.2501	(2.309)	0	0	0
2018/05/21	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/05/21	R023	02/08/2018	10.39	Call	Bond Future	8,378.0000	8.3780	8,183.0300	8.1830	(2.327)	0	0	0
2018/05/21	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2018/05/21	R023	01/11/2018	10.58	Call	Bond Future	8,433.7300	8.4337	8,234.4500	8.2345	(2.363)	0	0	0
2018/05/21	R023	01/11/2018	10.57	Put	Bond Future	2.8400	0.0028	3.1800	0.0032	11.972	0	0	0
2018/05/21	R023	01/11/2018			Bond Future	8.0791	100.2372	8.1353	100.0376	0.695	0.0000	0.0000	0
2018/05/21	R023	01/11/2018	10.59	Call	Bond Future	8,465.5300	8.4655	8,266.2400	8.2662	(2.354)	0	0	0
2018/05/21	R023	01/11/2018	10.59	Put	Bond Future	2.6400	0.0026	2.9600	0.0030	12.121	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
2018/05/21	R023	01/11/2018	10.58	Put	Bond Future	2.7400	0.0027	3.0700	0.0031	12.044	0	0	0
2018/05/21	R023	01/11/2018	10.57	Call	Bond Future	8,401.9200	8.4019	8,202.6500	8.2026	(2.372)	0	0	0
2018/05/21	R023	07/02/2019	10.59	Call	Bond Future	7,844.0900	7.8441	7,643.7800	7.6438	(2.554)	0	0	0
2018/05/21	R023	07/02/2019			Bond Future	8.1467	102.1822	8.2075	101.9783	0.746	0.0000	0.0000	0
2018/05/21	R023	07/02/2019	10.57	Call	Bond Future	7,784.9000	7.7849	7,584.7400	7.5847	(2.571)	0	0	0
2018/05/21	R023	07/02/2019	10.57	Put	Bond Future	37.7600	0.0378	41.5200	0.0415	9.958	0	0	0
2018/05/21	R023	07/02/2019	10.59	Put	Bond Future	36.1800	0.0362	39.7900	0.0398	9.978	0	0	0
2018/05/21	R023	07/02/2019	10.58	Call	Bond Future	7,814.4900	7.8145	7,614.2600	7.6143	(2.562)	0	0	0
2018/05/21	R023	07/02/2019	10.58	Put	Bond Future	36.9600	0.0370	40.6500	0.0407	9.984	0	0	0
2018/05/21	R035	02/08/2018	9.42	Call	Bond Future	2,234.4100	2.2344	2,066.0800	2.0661	(7.534)	0	0	0
2018/05/21	R035	02/08/2018			Bond Future	9.3858	99.5961	9.4159	99.3536	0.321	0.0000	0.0000	65,798
2018/05/21	R035	02/08/2018	9.42	Put	Bond Future	1,959.0400	1.9590	2,033.2400	2.0332	3.788	0	0	0
2018/05/21	R035	02/08/2018	9.43	Call	Bond Future	2,278.6600	2.2787	2,108.8200	2.1088	(7.454)	0	0	0
2018/05/21	R035	02/08/2018	9.44	Put	Bond Future	1,887.8400	1.8878	1,959.0300	1.9590	3.771	0	0	0
2018/05/21	R035	02/08/2018	9.43	Put	Bond Future	1,923.0900	1.9231	1,995.7800	1.9958	3.780	0	0	0
2018/05/21	R035	02/08/2018	9.44	Call	Bond Future	2,323.5100	2.3235	2,152.1700	2.1522	(7.374)	0	0	0
2018/05/21	R035	01/11/2018	8.93	Call	Bond Future	1,441.9800	1.4420	1,343.5800	1.3436	(6.824)	0	0	0
2018/05/21	R035	01/11/2018	8.92	Put	Bond Future	5,767.5200	5.7675	5,918.2300	5.9182	2.613	0	0	0
2018/05/21	R035	01/11/2018			Bond Future	9.4497	96.8855	9.4810	96.6375	0.331	0.0000	0.0000	0
2018/05/21	R035	01/11/2018	8.94	Call	Bond Future	1,468.1200	1.4681	1,368.6000	1.3686	(6.779)	0	0	0
2018/05/21	R035	01/11/2018	8.94	Put	Bond Future	5,650.1600	5.6502	5,798.6100	5.7986	2.627	0	0	0
2018/05/21	R035	01/11/2018	8.93	Put	Bond Future	5,708.7600	5.7088	5,858.3300	5.8583	2.620	0	0	0
2018/05/21	R035	01/11/2018	8.92	Call	Bond Future	1,415.9000	1.4159	1,318.6400	1.3186	(6.869)	0	0	0
2018/05/21	R035	07/02/2019	8.98	Call	Bond Future	2,252.7900	2.2528	2,143.9600	2.1440	(4.831)	0	0	0
2018/05/21	R035	07/02/2019			Bond Future	9.5226	98.7653	9.5550	98.5122	0.340	0.0000	0.0000	0
2018/05/21	R035	07/02/2019	8.96	Call	Bond Future	2,193.8900	2.1939	2,086.8100	2.0868	(4.881)	0	0	0
2018/05/21	R035	07/02/2019	8.96	Put	Bond Future	6,749.7900	6.7498	6,895.8000	6.8958	2.163	0	0	0
2018/05/21	R035	07/02/2019	8.98	Put	Bond Future	6,641.2400	6.6412	6,785.5000	6.7855	2.172	0	0	0
2018/05/21	R035	07/02/2019	8.97	Call	Bond Future	2,223.3900	2.2234	2,115.4300	2.1154	(4.856)	0	0	0
2018/05/21	R035	07/02/2019	8.97	Put	Bond Future	6,695.5100	6.6955	6,840.6400	6.8406	2.168	0	0	0
2018/05/21	R186	02/08/2018	8.25	Call	Bond Future	495.6800	0.4957	396.1700	0.3962	(20.075)	0	0	3,020
2018/05/21	R186	02/08/2018	8.48	Put	Bond Future	2,119.9300	2.1199	2,316.4500	2.3165	9.270	0	0	0
2018/05/21	R186	02/08/2018			Bond Future	8.6611	112.1183	8.7175	111.7653	0.650	0.0000	0.0000	102,753
2018/05/21	R186	02/08/2018	8.50	Call	Bond Future	1,026.6700	1.0267	865.0600	0.8651	(15.741)	0	0	0
2018/05/21	R186	02/08/2018	8.50	Put	Bond Future	2,044.4800	2.0445	2,235.8900	2.2359	9.362	0	0	2,500
2018/05/21	R186	02/08/2018	8.47	Call	Bond Future	949.4800	0.9495	795.5500	0.7956	(16.212)	0	0	0
2018/05/21	R186	02/08/2018	8.47	Put	Bond Future	2,158.1400	2.1581	2,357.2300	2.3572	9.225	0	0	0
2018/05/21	R186	02/08/2018	8.25	Put	Bond Future	3,117.0500	3.1170	3,370.5600	3.3706	8.133	0	0	0
2018/05/21	R186	02/08/2018	7.50	Put	Bond Future	7,628.6200	7.6286	7,976.6900	7.9767	4.563	0	0	0
2018/05/21	R186	02/08/2018	8.48	Call	Bond Future	974.9300	0.9749	818.4300	0.8184	(16.052)	0	0	0
2018/05/21	R186	02/08/2018	7.50	Call	Bond Future	12.7000	0.0127	7.7500	0.0078	(38.976)	0	0	3,020
2018/05/21	R186	02/08/2018	8.46	Call	Bond Future	924.6500	0.9247	773.2700	0.7733	(16.372)	0	0	0
2018/05/21	R186	02/08/2018	8.46	Put	Bond Future	2,197.0200	2.1970	2,398.6600	2.3987	9.178	0	0	0
2018/05/21	R186	01/11/2018	9.14	Call	Bond Future	3,835.5200	3.8355	3,576.6500	3.5767	(6.749)	0	0	0
2018/05/21	R186	01/11/2018	7.96	Put	Bond Future	5,342.3300	5.3423	5,624.8400	5.6248	5.288	0	0	0
2018/05/21	R186	01/11/2018	8.54	Put	Bond Future	2,850.2600	2.8503	3,040.8200	3.0408	6.686	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
2018/05/21	R186	01/11/2018			Bond Future	8.7229	114.1284	8.7821	113.7677	0.678	0.0000	0.0000	0
2018/05/21	R186	01/11/2018	8.46	Put	Bond Future	3,134.1100	3.1341	3,337.9400	3.3379	6.504	0	0	0
2018/05/21	R186	01/11/2018	8.46	Call	Bond Future	1,511.5500	1.5116	1,354.6800	1.3547	(10.378)	0	0	5,000
2018/05/21	R186	01/11/2018	8.53	Call	Bond Future	1,697.2100	1.6972	1,528.7200	1.5287	(9.927)	0	0	0
2018/05/21	R186	01/11/2018	8.53	Put	Bond Future	2,884.7600	2.8848	3,076.9700	3.0770	6.663	0	0	0
2018/05/21	R186	01/11/2018	9.14	Put	Bond Future	1,324.4000	1.3244	1,426.2300	1.4262	7.689	0	0	5,000
2018/05/21	R186	01/11/2018	7.96	Call	Bond Future	547.2600	0.5473	469.0700	0.4691	(14.288)	0	0	5,000
2018/05/21	R186	01/11/2018	8.54	Call	Bond Future	1,724.6700	1.7247	1,554.5300	1.5545	(9.865)	0	0	0
2018/05/21	R186	01/11/2018	8.52	Call	Bond Future	1,669.7000	1.6697	1,502.8800	1.5029	(9.991)	0	0	0
2018/05/21	R186	01/11/2018	8.52	Put	Bond Future	2,919.2600	2.9193	3,113.1400	3.1131	6.641	0	0	0
2018/05/21	R186	07/02/2019	8.21	Put	Bond Future	4,970.6400	4.9706	5,209.5400	5.2095	4.806	0	0	0
2018/05/21	R186	07/02/2019	8.20	Call	Bond Future	1,413.7600	1.4138	1,285.7900	1.2858	(9.052)	0	0	0
2018/05/21	R186	07/02/2019			Bond Future	8.7940	111.0375	8.8562	110.6694	0.707	0.0000	0.0000	0
2018/05/21	R186	07/02/2019	8.21	Call	Bond Future	1,434.5800	1.4346	1,305.3600	1.3054	(9.008)	0	0	0
2018/05/21	R186	07/02/2019	8.20	Put	Bond Future	5,011.6500	5.0117	5,251.8000	5.2518	4.792	0	0	0
2018/05/21	R186	07/02/2019	8.22	Call	Bond Future	1,455.5900	1.4556	1,325.1200	1.3251	(8.963)	0	0	0
2018/05/21	R186	07/02/2019	8.22	Put	Bond Future	4,929.8600	4.9299	5,167.5100	5.1675	4.821	0	0	0
2018/05/21	R197	02/08/2018			Bond Future	303.3544	303.3544	303.3876	303.3876	0.011	0.0000	0.0000	2,388
2018/05/21	R197	01/11/2018			Bond Future	308.8458	308.8458	308.8766	308.8766	0.010	0.0000	0.0000	0
2018/05/21	R197	07/02/2019			Bond Future	307.5474	307.5474	307.5766	307.5766	0.009	0.0000	0.0000	0
2018/05/21	R202	02/08/2018			Bond Future	241.8114	241.8114	240.9576	240.9576	(0.353)	0.0000	0.0000	22,452
2018/05/21	R202	01/11/2018			Bond Future	246.1890	246.1890	245.3172	245.3172	(0.354)	0.0000	0.0000	0
2018/05/21	R202	07/02/2019			Bond Future	247.1107	247.1107	246.2204	246.2204	(0.360)	0.0000	0.0000	0
2018/05/21	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	R204	02/08/2018			Bond Future	6.5716	101.5143	6.5978	101.5046	0.399	0.0000	0.0000	10,121
2018/05/21	R204	02/08/2018	8.98	Call	Bond Future	881.4600	0.8815	871.7800	0.8718	(1.098)	0	0	0
2018/05/21	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	R204	02/08/2018	8.99	Call	Bond Future	885.0900	0.8851	875.4100	0.8754	(1.094)	0	0	0
2018/05/21	R204	02/08/2018	8.97	Call	Bond Future	877.8400	0.8778	868.1600	0.8682	(1.103)	0	0	0
2018/05/21	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	R207	02/08/2018	6.86	Put	Bond Future	763.3500	0.7633	807.3100	0.8073	5.759	0	0	0
2018/05/21	R207	02/08/2018	6.85	Call	Bond Future	4.8400	0.0048	3.1700	0.0032	(34.504)	0	0	0
2018/05/21	R207	02/08/2018			Bond Future	7.4232	100.2138	7.4574	100.1681	0.461	0.0000	0.0000	20,943
2018/05/21	R207	02/08/2018	6.86	Call	Bond Future	5.3700	0.0054	3.5500	0.0036	(33.892)	0	0	0
2018/05/21	R207	02/08/2018	6.85	Put	Bond Future	776.3500	0.7764	820.4600	0.8205	5.682	0	0	0
2018/05/21	R207	02/08/2018	6.87	Call	Bond Future	5.9400	0.0059	3.9500	0.0040	(33.502)	0	0	0
2018/05/21	R207	02/08/2018	6.87	Put	Bond Future	750.4000	0.7504	794.1900	0.7942	5.836	0	0	0
2018/05/21	R207	01/11/2018	6.76	Put	Bond Future	797.9500	0.7980	840.8000	0.8408	5.370	0	0	0
2018/05/21	R207	01/11/2018			Bond Future	7.4465	102.0104	7.4892	101.9626	0.573	0.0000	0.0000	0
2018/05/21	R207	01/11/2018	6.75	Call	Bond Future	23.9200	0.0239	19.2100	0.0192	(19.691)	0	0	0
2018/05/21	R207	01/11/2018	6.75	Put	Bond Future	808.0200	0.8080	851.0700	0.8511	5.328	0	0	0
2018/05/21	R207	01/11/2018	6.76	Call	Bond Future	25.1700	0.0252	20.2600	0.0203	(19.507)	0	0	0
2018/05/21	R207	01/11/2018	6.74	Call	Bond Future	22.7200	0.0227	18.2000	0.0182	(19.894)	0	0	0
2018/05/21	R207	01/11/2018	6.74	Put	Bond Future	818.1400	0.8181	861.3800	0.8614	5.285	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
2018/05/21	R207	07/02/2019	6.52	Call	Bond Future	27.7600	0.0278	22.9500	0.0229	(17.327)	0	0	0
2018/05/21	R207	07/02/2019	6.51	Put	Bond Future	887.7800	0.8878	932.1900	0.9322	5.002	0	0	0
2018/05/21	R207	07/02/2019			Bond Future	7.4869	100.3447	7.5429	100.2956	0.749	0.0000	0.0000	0
2018/05/21	R207	07/02/2019	6.53	Call	Bond Future	28.8800	0.0289	23.9200	0.0239	(17.175)	0	0	0
2018/05/21	R207	07/02/2019	6.53	Put	Bond Future	872.1100	0.8721	916.2300	0.9162	5.059	0	0	0
2018/05/21	R207	07/02/2019	6.52	Put	Bond Future	879.8600	0.8799	924.1300	0.9241	5.031	0	0	0
2018/05/21	R207	07/02/2019	6.51	Call	Bond Future	26.8100	0.0268	22.1400	0.0221	(17.419)	0	0	0
2018/05/21	R208	02/08/2018	7.14	Call	Bond Future	30.8500	0.0308	23.2000	0.0232	(24.797)	0	0	0
2018/05/21	R208	02/08/2018	7.12	Call	Bond Future	26.6700	0.0267	19.8600	0.0199	(25.534)	0	0	0
2018/05/21	R208	02/08/2018			Bond Future	7.6653	100.2097	7.6975	100.1349	0.420	0.0000	0.0000	29,582
2018/05/21	R208	02/08/2018	7.12	Put	Bond Future	1,305.1100	1.3051	1,373.0600	1.3731	5.206	0	0	0
2018/05/21	R208	02/08/2018	7.14	Put	Bond Future	1,262.0400	1.2620	1,329.1500	1.3291	5.318	0	0	0
2018/05/21	R208	02/08/2018	7.13	Call	Bond Future	28.7300	0.0287	21.5100	0.0215	(25.131)	0	0	0
2018/05/21	R208	02/08/2018	7.13	Put	Bond Future	1,283.5400	1.2835	1,351.0800	1.3511	5.262	0	0	0
2018/05/21	R208	01/11/2018	7.11	Put	Bond Future	1,401.8000	1.4018	1,464.1700	1.4642	4.449	0	0	0
2018/05/21	R208	01/11/2018			Bond Future	7.7115	98.6067	7.7478	98.5294	0.472	0.0000	0.0000	0
2018/05/21	R208	01/11/2018	7.11	Call	Bond Future	112.9800	0.1130	98.1000	0.0981	(13.170)	0	0	0
2018/05/21	R208	01/11/2018	7.12	Call	Bond Future	117.0200	0.1170	101.7400	0.1017	(13.058)	0	0	0
2018/05/21	R208	01/11/2018	7.10	Put	Bond Future	1,419.3200	1.4193	1,482.0800	1.4821	4.422	0	0	0
2018/05/21	R208	01/11/2018	7.12	Put	Bond Future	1,384.2400	1.3842	1,446.2100	1.4462	4.477	0	0	0
2018/05/21	R208	01/11/2018	7.10	Call	Bond Future	108.8900	0.1089	94.4000	0.0944	(13.307)	0	0	0
2018/05/21	R208	07/02/2019	7.07	Call	Bond Future	168.9500	0.1689	151.5900	0.1516	(10.275)	0	0	0
2018/05/21	R208	07/02/2019	7.08	Put	Bond Future	1,504.2000	1.5042	1,565.6600	1.5657	4.086	0	0	0
2018/05/21	R208	07/02/2019	7.06	Put	Bond Future	1,533.8500	1.5338	1,595.9800	1.5960	4.051	0	0	0
2018/05/21	R208	07/02/2019			Bond Future	7.7724	100.5199	7.8139	100.4407	0.535	0.0000	0.0000	0
2018/05/21	R208	07/02/2019	7.07	Put	Bond Future	1,518.8600	1.5189	1,580.6600	1.5807	4.069	0	0	0
2018/05/21	R208	07/02/2019	7.08	Call	Bond Future	173.6700	0.1737	155.9700	0.1560	(10.192)	0	0	0
2018/05/21	R208	07/02/2019	7.06	Call	Bond Future	164.5500	0.1645	147.5200	0.1475	(10.349)	0	0	0
2018/05/21	R209	02/08/2018	9.66	Call	Bond Future	2,835.6300	2.8356	2,645.1400	2.6451	(6.718)	0	0	435
2018/05/21	R209	02/08/2018	8.96	Put	Bond Future	3,615.1400	3.6151	3,772.8100	3.7728	4.361	0	0	0
2018/05/21	R209	02/08/2018	8.49	Call	Bond Future	92.0300	0.0920	71.5700	0.0716	(22.232)	0	0	500
2018/05/21	R209	02/08/2018	8.46	Put	Bond Future	6,841.4600	6.8415	7,062.4200	7.0624	3.230	0	0	0
2018/05/21	R209	02/08/2018	10.38	Call	Bond Future	6,497.7600	6.4978	6,264.1200	6.2641	(3.596)	0	0	0
2018/05/21	R209	02/08/2018	9.21	Call	Bond Future	1,169.7100	1.1697	1,045.1000	1.0451	(10.653)	0	0	0
2018/05/21	R209	02/08/2018	10.39	Put	Bond Future	203.6900	0.2037	208.9000	0.2089	2.558	0	0	0
2018/05/21	R209	02/08/2018			Bond Future	9.3919	75.3571	9.4271	75.1180	0.375	0.0000	0.0000	76,687
2018/05/21	R209	02/08/2018	10.21	Call	Bond Future	5,586.4000	5.5864	5,357.6500	5.3576	(4.095)	0	0	0
2018/05/21	R209	02/08/2018	10.21	Put	Bond Future	321.1200	0.3211	331.4500	0.3315	3.217	0	0	435
2018/05/21	R209	02/08/2018	8.96	Call	Bond Future	589.2100	0.5892	507.8000	0.5078	(13.817)	0	0	5,000
2018/05/21	R209	02/08/2018	9.43	Call	Bond Future	1,892.3600	1.8924	1,732.0000	1.7320	(8.474)	0	0	0
2018/05/21	R209	02/08/2018	9.43	Put	Bond Future	1,633.7900	1.6338	1,712.5100	1.7125	4.818	0	0	5,000
2018/05/21	R209	02/08/2018	10.84	Call	Bond Future	8,992.8800	8.9929	8,754.0400	8.7540	(2.656)	0	0	0
2018/05/21	R209	02/08/2018	10.84	Put	Bond Future	50.5100	0.0505	50.7500	0.0508	0.475	0	0	435
2018/05/21	R209	02/08/2018	8.83	Call	Bond Future	383.4200	0.3834	322.8500	0.3228	(15.797)	0	0	0
2018/05/21	R209	02/08/2018	8.83	Put	Bond Future	4,356.0100	4.3560	4,534.5200	4.5345	4.098	0	0	500
2018/05/21	R209	02/08/2018	8.49	Put	Bond Future	6,622.7400	6.6227	6,841.3600	6.8414	3.301	0	0	0

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2018/05/21	R209	02/08/2018	9.21	Put	Bond Future	2,422.1800		2.4222	2,536.6500	2.5366	4.726	0	0	500
2018/05/21	R209	02/08/2018	9.66	Put	Bond Future	1,045.2100		1.0452	1,093.8000	1.0938	4.649	0	0	0
2018/05/21	R209	02/08/2018	8.46	Call	Bond Future	79.1700		0.0792	61.0500	0.0611	(22.887)	0	0	5,000
2018/05/21	R209	02/08/2018	10.38	Put	Bond Future	209.5400		0.2095	214.9800	0.2150	2.596	0	0	0
2018/05/21	R209	02/08/2018	10.39	Call	Bond Future	6,551.3600		6.5514	6,317.4900	6.3175	(3.570)	0	0	0
2018/05/21	R209	02/08/2018	10.40	Call	Bond Future	6,605.0200		6.6050	6,370.9300	6.3709	(3.544)	0	0	0
2018/05/21	R209	02/08/2018	10.40	Put	Bond Future	197.9800		0.1980	202.9700	0.2030	2.520	0	0	0
2018/05/21	R209	01/11/2018	1,016.00	Call	Bond Future	72,672.4200		72.6724	72,428.2200	72.4282	(0.336)	0	0	0
2018/05/21	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	R209	01/11/2018	9.34	Put	Bond Future	3,081.7000		3.0817	3,187.7400	3.1877	3.441	0	0	0
2018/05/21	R209	01/11/2018	10.00	Call	Bond Future	4,974.2100		4.9742	4,779.5400	4.7795	(3.914)	0	0	0
2018/05/21	R209	01/11/2018	9.97	Call	Bond Future	4,839.7100		4.8397	4,647.0000	4.6470	(3.982)	0	0	0
2018/05/21	R209	01/11/2018			Bond Future	9.4490		73.5603	9.4854	73.3161	0.385	0.0000	0.0000	0
2018/05/21	R209	01/11/2018	1,016.01	Call	Bond Future	72,672.4200		72.6724	72,428.2200	72.4282	(0.336)	0	0	0
2018/05/21	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/21	R209	01/11/2018	1,015.99	Call	Bond Future	72,672.4100		72.6724	72,428.2100	72.4282	(0.336)	0	0	0
2018/05/21	R209	01/11/2018	9.34	Call	Bond Future	2,342.9900		2.3430	2,204.8300	2.2048	(5.897)	0	0	0
2018/05/21	R209	01/11/2018	10.00	Put	Bond Future	1,403.0900		1.4031	1,452.6200	1.4526	3.530	0	0	5,850
2018/05/21	R209	01/11/2018	9.97	Put	Bond Future	1,456.3000		1.4563	1,507.7900	1.5078	3.536	0	0	0
2018/05/21	R209	01/11/2018	9.94	Call	Bond Future	4,706.1500		4.7062	4,515.4500	4.5155	(4.052)	0	0	0
2018/05/21	R209	01/11/2018	9.94	Put	Bond Future	1,511.2100		1.5112	1,564.7100	1.5647	3.540	0	0	0
2018/05/21	R209	01/11/2018	10.57	Call	Bond Future	7,626.1600		7.6262	7,403.6800	7.4037	(2.917)	0	0	0
2018/05/21	R209	01/11/2018	10.57	Put	Bond Future	627.5200		0.6275	649.2400	0.6492	3.461	0	0	0
2018/05/21	R209	07/02/2019	8.97	Put	Bond Future	5,661.0400		5.6610	5,805.5100	5.8055	2.552	0	0	0
2018/05/21	R209	07/02/2019			Bond Future	9.5126		74.9875	9.5502	74.7382	0.395	0.0000	0.0000	0
2018/05/21	R209	07/02/2019	8.96	Call	Bond Future	1,896.2100		1.8962	1,792.2700	1.7923	(5.481)	0	0	0
2018/05/21	R209	07/02/2019	8.96	Put	Bond Future	5,707.3900		5.7074	5,852.7100	5.8527	2.546	0	0	0
2018/05/21	R209	07/02/2019	8.97	Call	Bond Future	1,921.3800		1.9214	1,816.5900	1.8166	(5.454)	0	0	0
2018/05/21	R209	07/02/2019	8.95	Call	Bond Future	1,871.2300		1.8712	1,768.1500	1.7681	(5.509)	0	0	0
2018/05/21	R209	07/02/2019	8.95	Put	Bond Future	5,754.0300		5.7540	5,900.2100	5.9002	2.540	0	0	0
2018/05/21	R210	02/08/2018			Bond Future	191.5014		191.5014	190.7000	190.7000	(0.418)	0.0000	0.0000	2,159
2018/05/21	R210	01/11/2018			Bond Future	192.4679		192.4679	191.6501	191.6501	(0.425)	0.0000	0.0000	0
2018/05/21	R210	07/02/2019			Bond Future	196.2433		196.2433	195.4080	195.4080	(0.426)	0.0000	0.0000	0
2018/05/21	R212	02/08/2018			Bond Future	155.6194		155.6194	155.2532	155.2532	(0.235)	0.0000	0.0000	3,975
2018/05/21	R212	01/11/2018			Bond Future	158.4364		158.4364	158.0620	158.0620	(0.236)	0.0000	0.0000	0
2018/05/21	R212	07/02/2019			Bond Future	159.3905		159.3905	159.0076	159.0076	(0.240)	0.0000	0.0000	0
2018/05/21	R213	02/08/2018	9.06	Call	Bond Future	1,341.0100		1.3410	1,180.1500	1.1802	(11.995)	0	0	0
2018/05/21	R213	02/08/2018	9.05	Put	Bond Future	2,027.3800		2.0274	2,166.9300	2.1669	6.883	0	0	0
2018/05/21	R213	02/08/2018			Bond Future	9.1587		87.1148	9.2043	86.8164	0.498	0.0000	0.0000	29,438
2018/05/21	R213	02/08/2018	9.07	Call	Bond Future	1,371.9300		1.3719	1,209.0000	1.2090	(11.876)	0	0	0
2018/05/21	R213	02/08/2018	9.07	Put	Bond Future	1,956.3100		1.9563	2,091.7100	2.0917	6.921	0	0	0
2018/05/21	R213	02/08/2018	9.06	Put	Bond Future	1,991.6100		1.9916	2,129.0800	2.1291	6.902	0	0	0
2018/05/21	R213	02/08/2018	9.05	Call	Bond Future	1,310.4900		1.3105	1,151.7100	1.1517	(12.116)	0	0	0
2018/05/21	R213	01/11/2018	8.65	Call	Bond Future	1,001.0100		1.0010	900.8700	0.9009	(10.004)	0	0	0

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2018/05/21	R213	01/11/2018	8.64	Put	Bond Future	4,845.9400	4.8459	5,051.8400	5.0518	4.249	0	0	0
2018/05/21	R213	01/11/2018			Bond Future	9.2206	85.1303	9.2679	84.8256	0.513	0.0000	0.0000	0
2018/05/21	R213	01/11/2018	8.66	Call	Bond Future	1,020.6400	1.0206	919.1800	0.9192	(9.941)	0	0	0
2018/05/21	R213	01/11/2018	8.66	Put	Bond Future	4,748.0800	4.7481	4,951.3300	4.9513	4.281	0	0	0
2018/05/21	R213	01/11/2018	8.65	Put	Bond Future	4,796.9500	4.7969	5,001.5200	5.0015	4.265	0	0	0
2018/05/21	R213	01/11/2018	8.64	Call	Bond Future	981.4300	0.9814	882.6200	0.8826	(10.068)	0	0	0
2018/05/21	R213	07/02/2019	8.68	Call	Bond Future	1,623.0800	1.6231	1,507.5900	1.5076	(7.115)	0	0	0
2018/05/21	R213	07/02/2019			Bond Future	9.2914	86.7821	9.3406	86.4712	0.529	0.0000	0.0000	0
2018/05/21	R213	07/02/2019	8.68	Put	Bond Future	5,626.4100	5.6264	5,821.8200	5.8218	3.473	0	0	0
2018/05/21	R213	07/02/2019	8.69	Call	Bond Future	1,645.5100	1.6455	1,528.9800	1.5290	(7.082)	0	0	0
2018/05/21	R213	07/02/2019	8.70	Put	Bond Future	5,536.7600	5.5368	5,730.0800	5.7301	3.492	0	0	0
2018/05/21	R213	07/02/2019	8.69	Put	Bond Future	5,581.3200	5.5813	5,775.6900	5.7757	3.483	0	0	0
2018/05/21	R213	07/02/2019	8.70	Call	Bond Future	1,668.4000	1.6684	1,550.8200	1.5508	(7.047)	0	0	0
2018/05/21	R214	02/08/2018	8.96	Call	Bond Future	401.9500	0.4020	344.5600	0.3446	(14.278)	0	0	0
2018/05/21	R214	02/08/2018			Bond Future	9.5364	74.8676	9.5665	74.6539	0.316	0.0000	0.0000	30,055
2018/05/21	R214	02/08/2018	8.94	Call	Bond Future	374.4800	0.3745	319.8700	0.3199	(14.583)	0	0	0
2018/05/21	R214	02/08/2018	8.94	Put	Bond Future	4,824.5500	4.8245	4,983.6000	4.9836	3.297	0	0	0
2018/05/21	R214	02/08/2018	8.96	Put	Bond Future	4,695.8100	4.6958	4,852.0800	4.8521	3.328	0	0	0
2018/05/21	R214	02/08/2018	8.95	Call	Bond Future	388.0400	0.3880	332.0500	0.3320	(14.429)	0	0	0
2018/05/21	R214	02/08/2018	8.95	Put	Bond Future	4,759.9400	4.7599	4,917.6100	4.9176	3.312	0	0	0
2018/05/21	R214	01/11/2018	8.99	Put	Bond Future	5,565.4200	5.5654	5,704.6300	5.7046	2.501	0	0	0
2018/05/21	R214	01/11/2018	8.98	Call	Bond Future	1,079.8300	1.0798	1,001.7200	1.0017	(7.234)	0	0	0
2018/05/21	R214	01/11/2018			Bond Future	9.5945	72.9168	9.6256	72.6985	0.324	0.0000	0.0000	0
2018/05/21	R214	01/11/2018	8.99	Call	Bond Future	1,100.9200	1.1009	1,021.8200	1.0218	(7.185)	0	0	0
2018/05/21	R214	01/11/2018	8.98	Put	Bond Future	5,621.8400	5.6218	5,762.0400	5.7620	2.494	0	0	0
2018/05/21	R214	01/11/2018	9.00	Call	Bond Future	1,122.4300	1.1224	1,042.3300	1.0423	(7.136)	0	0	0
2018/05/21	R214	01/11/2018	9.00	Put	Bond Future	5,509.5300	5.5095	5,647.7400	5.6477	2.509	0	0	0
2018/05/21	R214	07/02/2019	9.05	Put	Bond Future	6,340.4600	6.3405	6,470.7100	6.4707	2.054	0	0	0
2018/05/21	R214	07/02/2019			Bond Future	9.6601	74.3316	9.6922	74.1088	0.332	0.0000	0.0000	0
2018/05/21	R214	07/02/2019	9.04	Call	Bond Future	1,862.4400	1.8624	1,770.6800	1.7707	(4.927)	0	0	0
2018/05/21	R214	07/02/2019	9.04	Put	Bond Future	6,391.6300	6.3916	6,522.6500	6.5226	2.050	0	0	0
2018/05/21	R214	07/02/2019	9.05	Call	Bond Future	1,887.8700	1.8879	1,795.3400	1.7953	(4.901)	0	0	0
2018/05/21	R214	07/02/2019	9.03	Call	Bond Future	1,837.4300	1.8374	1,746.4500	1.7465	(4.951)	0	0	0
2018/05/21	R214	07/02/2019	9.03	Put	Bond Future	6,443.3400	6.4433	6,575.1400	6.5751	2.046	0	0	0
2018/05/21	R248	02/08/2018	8.98	Call	Bond Future	550.2300	0.5502	473.6900	0.4737	(13.911)	0	0	0
2018/05/21	R248	02/08/2018	8.97	Put	Bond Future	6,170.4200	6.1704	6,369.9300	6.3699	3.233	0	0	0
2018/05/21	R248	02/08/2018			Bond Future	9.5567	95.8853	9.5869	95.6110	0.315	0.0000	0.0000	105,221
2018/05/21	R248	02/08/2018	8.99	Call	Bond Future	569.2000	0.5692	490.8500	0.4909	(13.765)	0	0	0
2018/05/21	R248	02/08/2018	8.99	Put	Bond Future	6,005.9600	6.0060	6,201.8600	6.2019	3.262	0	0	0
2018/05/21	R248	02/08/2018	8.98	Put	Bond Future	6,087.8800	6.0879	6,285.5900	6.2856	3.248	0	0	0
2018/05/21	R248	02/08/2018	8.97	Call	Bond Future	531.7100	0.5317	456.9700	0.4570	(14.057)	0	0	0
2018/05/21	R248	01/11/2018	9.03	Call	Bond Future	1,529.3200	1.5293	1,423.2300	1.4232	(6.937)	0	0	0
2018/05/21	R248	01/11/2018			Bond Future	9.6151	93.1715	9.6463	92.8912	0.324	0.0000	0.0000	0
2018/05/21	R248	01/11/2018	9.01	Call	Bond Future	1,473.1100	1.4731	1,369.5500	1.3696	(7.030)	0	0	0
2018/05/21	R248	01/11/2018	9.01	Put	Bond Future	7,230.9100	7.2309	7,407.6100	7.4076	2.444	0	0	0
2018/05/21	R248	01/11/2018	9.03	Put	Bond Future	7,086.9100	7.0869	7,261.0800	7.2611	2.458	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
2018/05/21	R248	01/11/2018	9.02	Call	Bond Future	1,501.0500	1.5010	1,396.2300	1.3962	(6.983)	0	0	0
2018/05/21	R248	01/11/2018	9.02	Put	Bond Future	7,158.6600	7.1587	7,334.1000	7.3341	2.451	0	0	0
2018/05/21	R248	07/02/2019	9.06	Put	Bond Future	8,255.5300	8.2555	8,423.2800	8.4233	2.032	0	0	0
2018/05/21	R248	07/02/2019			Bond Future	9.6812	94.9791	9.7133	94.6931	0.333	0.0000	0.0000	0
2018/05/21	R248	07/02/2019	9.06	Call	Bond Future	2,414.9200	2.4149	2,296.6900	2.2967	(4.896)	0	0	0
2018/05/21	R248	07/02/2019	9.05	Put	Bond Future	8,322.1800	8.3222	8,490.9300	8.4909	2.028	0	0	0
2018/05/21	R248	07/02/2019	9.07	Call	Bond Future	2,447.5200	2.4475	2,328.2900	2.3283	(4.871)	0	0	0
2018/05/21	R248	07/02/2019	9.07	Put	Bond Future	8,189.0100	8.1890	8,355.7600	8.3558	2.036	0	0	0
2018/05/21	R248	07/02/2019	9.05	Call	Bond Future	2,382.2800	2.3823	2,265.0500	2.2650	(4.921)	0	0	0

**Total**

**902105**