



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 22/05/2018 TO 22/05/2018

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
2018/05/22	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	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
2018/05/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2025	02/08/2018			Bond Future	134.2984	134.2984	134.3140	134.3140	0.012	0.0000	0.0000	864
2018/05/22	2025	02/08/2018	136.65	Put	Bond Future	2,351.5500	2.3516	2,336.0000	2.3360	(0.661)	0	0	0
2018/05/22	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2025	02/08/2018	136.67	Put	Bond Future	2,371.5500	2.3716	2,356.0000	2.3560	(0.656)	0	0	0
2018/05/22	2025	02/08/2018	136.66	Put	Bond Future	2,361.5500	2.3616	2,346.0000	2.3460	(0.658)	0	0	0
2018/05/22	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2025	01/11/2018			Bond Future	136.7281	136.7281	136.7442	136.7442	0.012	0.0000	0.0000	0
2018/05/22	2025	07/02/2019			Bond Future	137.9958	137.9958	138.0123	138.0123	0.012	0.0000	0.0000	0
2018/05/22	2029	02/08/2018			Bond Future	102.1871	102.1871	102.1997	102.1997	0.012	0.0000	0.0000	1,370
2018/05/22	2029	01/11/2018			Bond Future	102.9864	102.9864	102.9993	102.9993	0.013	0.0000	0.0000	0
2018/05/22	2029	07/02/2019			Bond Future	105.0058	105.0058	105.0192	105.0192	0.013	0.0000	0.0000	0
2018/05/22	2030	02/08/2018	8.51	Call	Bond Future	271.7600	0.2718	397.8100	0.3978	46.383	0	0	7,850
2018/05/22	2030	02/08/2018	8.91	Call	Bond Future	981.5400	0.9815	1,291.7800	1.2918	31.607	0	0	7,850
2018/05/22	2030	02/08/2018	9.46	Put	Bond Future	846.4700	0.8465	623.0500	0.6230	(26.394)	0	0	0
2018/05/22	2030	02/08/2018			Bond Future	9.1302	92.2117	9.0110	93.0078	(1.305)	0.0000	0.0000	41,084
2018/05/22	2030	02/08/2018	8.51	Put	Bond Future	4,518.1900	4.5182	3,848.1400	3.8481	(14.830)	0	0	0
2018/05/22	2030	02/08/2018	9.46	Call	Bond Future	3,002.1900	3.0022	3,574.8700	3.5749	19.075	0	0	0
2018/05/22	2030	02/08/2018	8.91	Put	Bond Future	2,459.7200	2.4597	1,973.8600	1.9739	(19.753)	0	0	0
2018/05/22	2030	02/08/2018	9.50	Call	Bond Future	3,188.5700	3.1886	3,776.3100	3.7763	18.433	0	0	0
2018/05/22	2030	02/08/2018	9.47	Call	Bond Future	3,048.4600	3.0485	3,624.9700	3.6250	18.912	0	0	0
2018/05/22	2030	02/08/2018	9.45	Put	Bond Future	864.9700	0.8650	637.6600	0.6377	(26.280)	0	0	0
2018/05/22	2030	02/08/2018	9.50	Put	Bond Future	776.0700	0.7761	567.7100	0.5677	(26.848)	0	0	7,850
2018/05/22	2030	02/08/2018	9.47	Put	Bond Future	828.4500	0.8284	608.8600	0.6089	(26.506)	0	0	0
2018/05/22	2030	02/08/2018	9.45	Call	Bond Future	2,956.3500	2.9563	3,525.1400	3.5251	19.240	0	0	0
2018/05/22	2030	01/11/2018	8.60	Call	Bond Future	948.2900	0.9483	1,177.4600	1.1775	24.167	0	0	0
2018/05/22	2030	01/11/2018	8.58	Put	Bond Future	5,027.3100	5.0273	4,439.6500	4.4396	(11.689)	0	0	0
2018/05/22	2030	01/11/2018			Bond Future	9.1923	93.8637	9.0688	94.6742	(1.343)	0.0000	0.0000	0
2018/05/22	2030	01/11/2018	8.60	Put	Bond Future	4,926.5900	4.9266	4,345.3000	4.3453	(11.799)	0	0	0
2018/05/22	2030	01/11/2018	8.58	Call	Bond Future	910.6600	0.9107	1,133.4600	1.1335	24.466	0	0	0
2018/05/22	2030	01/11/2018	8.59	Put	Bond Future	4,976.8900	4.9769	4,392.4100	4.3924	(11.744)	0	0	0
2018/05/22	2030	01/11/2018	8.59	Call	Bond Future	929.4500	0.9294	1,155.4300	1.1554	24.313	0	0	0
2018/05/22	2030	07/02/2019	8.62	Call	Bond Future	1,518.4300	1.5184	1,787.6100	1.7876	17.728	0	0	0
2018/05/22	2030	07/02/2019			Bond Future	9.2631	91.6751	9.1348	92.5014	(1.385)	0.0000	0.0000	0
2018/05/22	2030	07/02/2019	8.62	Put	Bond Future	5,761.3300	5.7613	5,204.2000	5.2042	(9.670)	0	0	0
2018/05/22	2030	07/02/2019	8.63	Call	Bond Future	1,540.3100	1.5403	1,812.0900	1.8121	17.645	0	0	0
2018/05/22	2030	07/02/2019	8.63	Put	Bond Future	5,715.2500	5.7152	5,160.7200	5.1607	(9.703)	0	0	0
2018/05/22	2030	07/02/2019	8.64	Call	Bond Future	1,562.3900	1.5624	1,836.7800	1.8368	17.562	0	0	0
2018/05/22	2030	07/02/2019	8.64	Put	Bond Future	5,669.4200	5.6694	5,117.5000	5.1175	(9.735)	0	0	0

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2018/05/22	2032	02/08/2018	9.67	Call	Bond Future	3,466.1200	3.4661	4,098.8300	4.0988	18.254	0	0	0
2018/05/22	2032	02/08/2018	9.66	Put	Bond Future	889.8700	0.8899	656.6300	0.6566	(26.211)	0	0	0
2018/05/22	2032	02/08/2018			Bond Future	9.3025	94.8449	9.1837	95.7069	(1.278)	0.0000	0.0000	32,611
2018/05/22	2032	02/08/2018	9.68	Call	Bond Future	3,516.7800	3.5168	4,153.4200	4.1534	18.103	0	0	0
2018/05/22	2032	02/08/2018	9.68	Put	Bond Future	852.6700	0.8527	627.3200	0.6273	(26.429)	0	0	0
2018/05/22	2032	02/08/2018	9.67	Put	Bond Future	871.1700	0.8712	641.8900	0.6419	(26.319)	0	0	0
2018/05/22	2032	02/08/2018	9.66	Call	Bond Future	3,415.5800	3.4156	4,044.3300	4.0443	18.408	0	0	0
2018/05/22	2032	01/11/2018	8.77	Put	Bond Future	5,432.9300	5.4329	4,804.6500	4.8046	(11.564)	0	0	0
2018/05/22	2032	01/11/2018			Bond Future	9.3680	92.3891	9.2451	93.2666	(1.312)	0.0000	0.0000	0
2018/05/22	2032	01/11/2018	8.76	Call	Bond Future	1,029.0200	1.0290	1,274.8000	1.2748	23.885	0	0	0
2018/05/22	2032	01/11/2018	8.76	Put	Bond Future	5,488.1100	5.4881	4,856.4100	4.8564	(11.510)	0	0	0
2018/05/22	2032	01/11/2018	8.77	Call	Bond Future	1,049.6100	1.0496	1,298.8100	1.2988	23.742	0	0	0
2018/05/22	2032	01/11/2018	8.75	Call	Bond Future	1,008.7000	1.0087	1,251.0700	1.2511	24.028	0	0	0
2018/05/22	2032	01/11/2018	8.75	Put	Bond Future	5,543.6400	5.5436	4,908.5300	4.9085	(11.457)	0	0	0
2018/05/22	2032	07/02/2019	8.81	Call	Bond Future	1,740.8600	1.7409	2,038.9200	2.0389	17.121	0	0	0
2018/05/22	2032	07/02/2019	8.80	Put	Bond Future	6,345.6500	6.3457	5,746.2800	5.7463	(9.445)	0	0	0
2018/05/22	2032	07/02/2019			Bond Future	9.4414	94.1812	9.3139	95.0758	(1.350)	0.0000	0.0000	0
2018/05/22	2032	07/02/2019	8.82	Call	Bond Future	1,765.3900	1.7654	2,066.2600	2.0663	17.043	0	0	0
2018/05/22	2032	07/02/2019	8.82	Put	Bond Future	6,245.2800	6.2453	5,651.5100	5.6515	(9.508)	0	0	0
2018/05/22	2032	07/02/2019	8.81	Put	Bond Future	6,295.3300	6.2953	5,698.7500	5.6988	(9.477)	0	0	0
2018/05/22	2032	07/02/2019	8.80	Call	Bond Future	1,716.5200	1.7165	2,011.7900	2.0118	17.202	0	0	0
2018/05/22	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2033	02/08/2018			Bond Future	106.4288	106.4288	106.4417	106.4417	0.012	0.0000	0.0000	6,151
2018/05/22	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2033	02/08/2018	109.92	Put	Bond Future	3,491.2200	3.4912	3,478.2800	3.4783	(0.371)	0	0	0
2018/05/22	2033	02/08/2018	109.94	Put	Bond Future	3,511.2200	3.5112	3,498.2800	3.4983	(0.369)	0	0	0
2018/05/22	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2033	02/08/2018	109.93	Put	Bond Future	3,501.2200	3.5012	3,488.2800	3.4883	(0.370)	0	0	0
2018/05/22	2033	01/11/2018			Bond Future	107.2332	107.2332	107.2467	107.2467	0.013	0.0000	0.0000	0
2018/05/22	2033	07/02/2019			Bond Future	109.3359	109.3359	109.3499	109.3499	0.013	0.0000	0.0000	0
2018/05/22	2037	02/08/2018	9.96	Put	Bond Future	835.9400	0.8359	621.3600	0.6214	(25.669)	0	0	0
2018/05/22	2037	02/08/2018	9.95	Call	Bond Future	4,340.0800	4.3401	5,043.4100	5.0434	16.205	0	0	0
2018/05/22	2037	02/08/2018			Bond Future	9.5040	91.4933	9.3904	92.4150	(1.195)	0.0000	0.0000	55,457
2018/05/22	2037	02/08/2018	9.96	Call	Bond Future	4,398.0200	4.3980	5,105.1000	5.1051	16.077	0	0	0
2018/05/22	2037	02/08/2018	9.95	Put	Bond Future	853.8000	0.8538	635.4700	0.6355	(25.572)	0	0	0
2018/05/22	2037	02/08/2018	9.97	Call	Bond Future	4,456.0700	4.4561	5,166.8600	5.1669	15.951	0	0	0
2018/05/22	2037	02/08/2018	9.97	Put	Bond Future	818.2900	0.8183	607.4200	0.6074	(25.770)	0	0	0
2018/05/22	2037	01/11/2018	9.03	Call	Bond Future	1,413.7100	1.4137	1,708.4200	1.7084	20.847	0	0	0
2018/05/22	2037	01/11/2018			Bond Future	9.5649	93.1323	9.4478	94.0706	(1.224)	0.0000	0.0000	0
2018/05/22	2037	01/11/2018	9.01	Call	Bond Future	1,362.5200	1.3625	1,649.8600	1.6499	21.089	0	0	0
2018/05/22	2037	01/11/2018	9.01	Put	Bond Future	5,945.0100	5.9450	5,294.0600	5.2941	(10.950)	0	0	0
2018/05/22	2037	01/11/2018	9.03	Put	Bond Future	5,825.0000	5.8250	5,181.4200	5.1814	(11.049)	0	0	0
2018/05/22	2037	01/11/2018	9.02	Call	Bond Future	1,387.8600	1.3879	1,678.8700	1.6789	20.968	0	0	0
2018/05/22	2037	01/11/2018	9.02	Put	Bond Future	5,884.6900	5.8847	5,237.4100	5.2374	(10.999)	0	0	0
2018/05/22	2037	07/02/2019	9.06	Put	Bond Future	6,867.6100	6.8676	6,251.0300	6.2510	(8.978)	0	0	0
2018/05/22	2037	07/02/2019	9.05	Call	Bond Future	2,164.7400	2.1647	2,501.8100	2.5018	15.571	0	0	0

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2018/05/22	2037	07/02/2019			Bond Future	9.6336	90.6789	9.5126	91.6355	(1.256)	0.0000	0.0000	0
2018/05/22	2037	07/02/2019	9.06	Call	Bond Future	2,193.6100	2.1936	2,533.6700	2.5337	15.502	0	0	0
2018/05/22	2037	07/02/2019	9.05	Put	Bond Future	6,923.4500	6.9235	6,303.8800	6.3039	(8.949)	0	0	0
2018/05/22	2037	07/02/2019	9.07	Call	Bond Future	2,222.9900	2.2230	2,566.0400	2.5660	15.432	0	0	0
2018/05/22	2037	07/02/2019	9.07	Put	Bond Future	6,812.4000	6.8124	6,198.8100	6.1988	(9.007)	0	0	0
2018/05/22	2038	02/08/2018	134.55	Put	Bond Future	6,930.8400	6.9308	6,914.8300	6.9148	(0.231)	0	0	0
2018/05/22	2038	02/08/2018			Bond Future	127.6192	127.6192	127.6352	127.6352	0.013	0.0000	0.0000	9,261
2018/05/22	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2038	02/08/2018	134.54	Put	Bond Future	6,920.8400	6.9208	6,904.8300	6.9048	(0.231)	0	0	0
2018/05/22	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2038	02/08/2018	134.53	Put	Bond Future	6,910.8400	6.9108	6,894.8300	6.8948	(0.232)	0	0	0
2018/05/22	2038	01/11/2018			Bond Future	129.9280	129.9280	129.9444	129.9444	0.013	0.0000	0.0000	0
2018/05/22	2038	07/02/2019			Bond Future	130.8854	130.8854	130.9025	130.9025	0.013	0.0000	0.0000	0
2018/05/22	2040	02/08/2018	10.04	Call	Bond Future	4,802.3100	4.8023	5,559.0600	5.5591	15.758	0	0	0
2018/05/22	2040	02/08/2018	10.03	Put	Bond Future	959.2100	0.9592	720.6000	0.7206	(24.876)	0	0	0
2018/05/22	2040	02/08/2018			Bond Future	9.5788	94.9342	9.4653	95.9257	(1.185)	0.0000	0.0000	22,605
2018/05/22	2040	02/08/2018	10.05	Call	Bond Future	4,864.2300	4.8642	5,624.8700	5.6249	15.637	0	0	0
2018/05/22	2040	02/08/2018	10.05	Put	Bond Future	920.7000	0.9207	689.9400	0.6899	(25.064)	0	0	0
2018/05/22	2040	02/08/2018	10.04	Put	Bond Future	939.7100	0.9397	705.0600	0.7051	(24.970)	0	0	0
2018/05/22	2040	02/08/2018	10.03	Call	Bond Future	4,740.7700	4.7408	5,493.5600	5.4936	15.879	0	0	0
2018/05/22	2040	01/11/2018	9.09	Put	Bond Future	6,410.2600	6.4103	5,714.5100	5.7145	(10.854)	0	0	0
2018/05/22	2040	01/11/2018			Bond Future	9.6395	96.6349	9.5226	97.6442	(1.213)	0.0000	0.0000	0
2018/05/22	2040	01/11/2018	9.08	Call	Bond Future	1,485.9700	1.4860	1,795.5700	1.7956	20.835	0	0	0
2018/05/22	2040	01/11/2018	9.08	Put	Bond Future	6,475.5600	6.4756	5,775.8700	5.7759	(10.805)	0	0	0
2018/05/22	2040	01/11/2018	9.10	Put	Bond Future	6,345.4200	6.3454	5,653.6200	5.6536	(10.902)	0	0	0
2018/05/22	2040	01/11/2018	9.09	Call	Bond Future	1,513.4900	1.5135	1,827.0300	1.8270	20.716	0	0	0
2018/05/22	2040	01/11/2018	9.10	Call	Bond Future	1,541.3400	1.5413	1,858.8300	1.8588	20.598	0	0	5,900
2018/05/22	2040	01/11/2018	8.50	Put	Bond Future	11,017.4000	11.0174	10,125.3100	10.1253	(8.097)	0	0	0
2018/05/22	2040	01/11/2018	8.50	Call	Bond Future	400.9400	0.4009	518.1400	0.5181	29.231	0	0	5,900
2018/05/22	2040	01/11/2018	9.07	Call	Bond Future	1,458.7500	1.4588	1,764.4300	1.7644	20.955	0	0	0
2018/05/22	2040	01/11/2018	9.07	Put	Bond Future	6,541.3100	6.5413	5,837.7000	5.8377	(10.756)	0	0	0
2018/05/22	2040	07/02/2019	9.13	Call	Bond Future	2,395.6000	2.3956	2,762.4600	2.7625	15.314	0	0	0
2018/05/22	2040	07/02/2019	9.11	Put	Bond Future	7,605.4300	7.6054	6,936.8800	6.9369	(8.790)	0	0	0
2018/05/22	2040	07/02/2019			Bond Future	9.7079	93.9988	9.5871	95.0278	(1.245)	0.0000	0.0000	0
2018/05/22	2040	07/02/2019	9.13	Put	Bond Future	7,484.1200	7.4841	6,821.9600	6.8220	(8.848)	0	0	0
2018/05/22	2040	07/02/2019	9.11	Call	Bond Future	2,333.0300	2.3330	2,693.5000	2.6935	15.451	0	0	0
2018/05/22	2040	07/02/2019	9.12	Put	Bond Future	7,544.5900	7.5446	6,879.2300	6.8792	(8.819)	0	0	0
2018/05/22	2040	07/02/2019	9.12	Call	Bond Future	2,364.2000	2.3642	2,727.8600	2.7279	15.382	0	0	0
2018/05/22	2044	02/08/2018	10.07	Call	Bond Future	4,810.6500	4.8106	5,539.9200	5.5399	15.159	0	0	0
2018/05/22	2044	02/08/2018			Bond Future	9.6172	91.9688	9.5089	92.9300	(1.126)	0.0000	0.0000	35,661
2018/05/22	2044	02/08/2018	10.05	Call	Bond Future	4,686.9800	4.6870	5,408.4600	5.4085	15.393	0	0	0
2018/05/22	2044	02/08/2018	10.05	Put	Bond Future	1,008.6800	1.0087	768.9700	0.7690	(23.765)	0	0	0
2018/05/22	2044	02/08/2018	10.07	Put	Bond Future	968.4300	0.9684	736.5100	0.7365	(23.948)	0	0	0
2018/05/22	2044	02/08/2018	10.06	Call	Bond Future	4,748.6200	4.7486	5,474.0300	5.4740	15.276	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
2018/05/22	2044	02/08/2018	10.06	Put	Bond Future	988.3000	0.9883	752.5200	0.7525	(23.857)	0	0	0
2018/05/22	2044	01/11/2018	9.12	Call	Bond Future	1,549.2400	1.5492	1,851.4300	1.8514	19.506	0	0	0
2018/05/22	2044	01/11/2018			Bond Future	9.6760	93.6165	9.5645	94.5949	(1.152)	0.0000	0.0000	0
2018/05/22	2044	01/11/2018	9.12	Put	Bond Future	6,609.0800	6.6091	5,932.8300	5.9328	(10.232)	0	0	0
2018/05/22	2044	01/11/2018	9.13	Call	Bond Future	1,577.4900	1.5775	1,883.4800	1.8835	19.397	0	0	0
2018/05/22	2044	01/11/2018	9.14	Put	Bond Future	6,475.8500	6.4759	5,807.2100	5.8072	(10.325)	0	0	0
2018/05/22	2044	01/11/2018	9.13	Put	Bond Future	6,542.2300	6.5422	5,869.7800	5.8698	(10.279)	0	0	0
2018/05/22	2044	01/11/2018	9.14	Call	Bond Future	1,606.0500	1.6060	1,915.8500	1.9159	19.290	0	0	0
2018/05/22	2044	07/02/2019	9.18	Put	Bond Future	7,575.7200	7.5757	6,939.5400	6.9395	(8.398)	0	0	0
2018/05/22	2044	07/02/2019			Bond Future	9.7421	91.0471	9.6270	92.0447	(1.182)	0.0000	0.0000	0
2018/05/22	2044	07/02/2019	9.17	Call	Bond Future	2,492.2700	2.4923	2,850.6600	2.8507	14.380	0	0	0
2018/05/22	2044	07/02/2019	9.17	Put	Bond Future	7,637.3900	7.6374	6,998.1200	6.9981	(8.370)	0	0	0
2018/05/22	2044	07/02/2019	9.18	Call	Bond Future	2,524.6600	2.5247	2,886.1400	2.8861	14.318	0	0	0
2018/05/22	2044	07/02/2019	9.16	Call	Bond Future	2,459.8300	2.4598	2,815.1200	2.8151	14.444	0	0	0
2018/05/22	2044	07/02/2019	9.16	Put	Bond Future	7,699.1600	7.6992	7,056.7900	7.0568	(8.343)	0	0	0
2018/05/22	2046	02/08/2018	128.78	Put	Bond Future	7,146.1800	7.1462	7,130.6700	7.1307	(0.217)	0	0	0
2018/05/22	2046	02/08/2018			Bond Future	121.6338	121.6338	121.6493	121.6493	0.013	0.0000	0.0000	10,917
2018/05/22	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2046	02/08/2018	128.77	Put	Bond Future	7,136.1800	7.1362	7,120.6700	7.1207	(0.217)	0	0	0
2018/05/22	2046	02/08/2018	128.79	Put	Bond Future	7,156.1800	7.1562	7,140.6700	7.1407	(0.217)	0	0	0
2018/05/22	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2046	01/11/2018			Bond Future	122.1851	122.1851	122.2009	122.2009	0.013	0.0000	0.0000	0
2018/05/22	2046	07/02/2019			Bond Future	124.5809	124.5809	124.5973	124.5973	0.013	0.0000	0.0000	0
2018/05/22	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2050	02/08/2018	137.54	Put	Bond Future	10,456.9500	10.4569	10,440.5300	10.4405	(0.157)	0	0	0
2018/05/22	2050	02/08/2018	137.52	Put	Bond Future	10,436.9500	10.4369	10,420.5300	10.4205	(0.157)	0	0	0
2018/05/22	2050	02/08/2018			Bond Future	127.0831	127.0831	127.0995	127.0995	0.013	0.0000	0.0000	9,775
2018/05/22	2050	02/08/2018	137.53	Put	Bond Future	10,446.9500	10.4469	10,430.5300	10.4305	(0.157)	0	0	0
2018/05/22	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	2050	01/11/2018			Bond Future	129.3822	129.3822	129.3990	129.3990	0.013	0.0000	0.0000	0
2018/05/22	2050	07/02/2019			Bond Future	130.1477	130.1477	130.1652	130.1652	0.013	0.0000	0.0000	0
2018/05/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	AL37	02/08/2018			Index Future	586.4910	586.4910	589.1830	589.1830	0.459	0.0000	0.0000	0
2018/05/22	AL37	01/11/2018			Index Future	597.0010	597.0010	599.7410	599.7410	0.459	0.0000	0.0000	0
2018/05/22	AL37	07/02/2019			Index Future	608.5870	608.5870	611.3810	611.3810	0.459	0.0000	0.0000	0
2018/05/22	AL7T	02/08/2018			Index Future	681.9160	681.9160	686.8050	686.8050	0.717	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
2018/05/22	AL7T	01/11/2018			Index Future	694.1350	694.1350	699.1130	699.1130	0.717	0.0000	0.0000	0
2018/05/22	AL7T	07/02/2019			Index Future	707.6060	707.6060	712.6810	712.6810	0.717	0.0000	0.0000	0
2018/05/22	ALBI	02/08/2018			Index Future	620.2210	620.2210	625.3440	625.3440	0.826	0.0000	0.0000	878
2018/05/22	ALBI	01/11/2018			Index Future	631.3350	631.3350	636.5510	636.5510	0.826	0.0000	0.0000	0
2018/05/22	ALBI	07/02/2019			Index Future	643.5870	643.5870	648.9050	648.9050	0.826	0.0000	0.0000	0
2018/05/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/22	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/22	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	EL28	02/08/2018			Bond Future	131.0338		131.0338	131.0521	131.0521	0.014	0.0000	0.0000	0
2018/05/22	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	EL28	02/08/2018	134.93	Put	Bond Future	3,896.2500		3.8963	3,877.9200	3.8779	(0.470)	0	0	0
2018/05/22	EL28	02/08/2018	134.95	Put	Bond Future	3,916.2500		3.9163	3,897.9200	3.8979	(0.468)	0	0	0
2018/05/22	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	EL28	02/08/2018	134.94	Put	Bond Future	3,906.2500		3.9063	3,887.9200	3.8879	(0.469)	0	0	0
2018/05/22	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	ES33	02/08/2018	11.14	Call	Bond Future	2,017.4300		2.0174	2,740.9000	2.7409	35.861	0	0	0
2018/05/22	ES33	02/08/2018			Bond Future	10.7978		78.6340	10.6784	79.3574	(1.106)	0.0000	0.0000	9,466
2018/05/22	ES33	02/08/2018	11.15	Call	Bond Future	2,075.1800		2.0752	2,798.6500	2.7987	34.863	0	0	0
2018/05/22	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	ES33	02/08/2018	11.16	Call	Bond Future	2,132.8700		2.1329	2,856.3400	2.8563	33.920	0	0	0
2018/05/22	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	ES33	01/11/2018			Bond Future	10.9094		76.2543	10.7857	76.9909	(1.134)	0.0000	0.0000	0
2018/05/22	ES33	07/02/2019			Bond Future	11.0371		77.7335	10.9085	78.4843	(1.165)	0.0000	0.0000	0
2018/05/22	ES42	02/08/2018			Bond Future	10.9954		81.4848	10.8812	82.2775	(1.039)	0.0000	0.0000	7,957
2018/05/22	ES42	01/11/2018			Bond Future	11.1032		78.6847	10.9849	79.4917	(1.065)	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
2018/05/22	ES42	07/02/2019			Bond Future	11.2221	80.2107	11.0993	81.0334	(1.094)	0.0000	0.0000	0
2018/05/22	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	GOVI	02/08/2018			GOVI	615.9350	615.9350	621.2860	621.2860	0.869	0.0000	0.0000	472
2018/05/22	GOVI	02/08/2018	605.71	Call	GOVI	102,250.0000	10.2250	155,760.0000	15.5760	52.333	0	0	0
2018/05/22	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	GOVI	02/08/2018	605.72	Call	GOVI	102,150.0000	10.2150	155,660.0000	15.5660	52.384	0	0	0
2018/05/22	GOVI	02/08/2018	605.70	Call	GOVI	102,350.0000	10.2350	155,860.0000	15.5860	52.281	0	0	0
2018/05/22	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	GOVI	01/11/2018	653.50	Put	GOVI	265,280.0000	26.5280	210,800.0000	21.0800	(20.537)	0	0	0
2018/05/22	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	GOVI	01/11/2018			GOVI	626.9720	626.9720	632.4200	632.4200	0.869	0.0000	0.0000	0
2018/05/22	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	GOVI	01/11/2018	653.49	Put	GOVI	265,180.0000	26.5180	210,700.0000	21.0700	(20.545)	0	0	0
2018/05/22	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	GOVI	01/11/2018	653.51	Put	GOVI	265,380.0000	26.5380	210,900.0000	21.0900	(20.529)	0	0	0
2018/05/22	GOVI	07/02/2019	666.53	Put	GOVI	273,900.0000	27.3900	218,360.0000	21.8360	(20.277)	0	0	0
2018/05/22	GOVI	07/02/2019			GOVI	639.1400	639.1400	644.6940	644.6940	0.869	0.0000	0.0000	0
2018/05/22	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	GOVI	07/02/2019	666.52	Put	GOVI	273,800.0000	27.3800	218,260.0000	21.8260	(20.285)	0	0	0
2018/05/22	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	GOVI	07/02/2019	666.51	Put	GOVI	273,700.0000	27.3700	218,160.0000	21.8160	(20.292)	0	0	0
2018/05/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/22	IGOV	02/08/2018			Index Future	258.2640	258.2640	258.2950	258.2950	0.012	0.0000	0.0000	884
2018/05/22	IGOV	01/11/2018			Index Future	262.9380	262.9380	262.9690	262.9690	0.012	0.0000	0.0000	241
2018/05/22	IGOV	07/02/2019			Index Future	268.0950	268.0950	268.1280	268.1280	0.012	0.0000	0.0000	0
2018/05/22	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/22	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/05/22	IS01	20/12/2018			Interest Rate Swap	100.5000	100.5000	100.4900	100.4900	(0.010)	0.0000	0.0000	0
2018/05/22	IS01	22/03/2019			Interest Rate Swap	99.5200	99.5200	99.5000	99.5000	(0.020)	0.0000	0.0000	0
2018/05/22	IS01	20/06/2019			Interest Rate Swap	100.2200	100.2200	100.1900	100.1900	(0.030)	0.0000	0.0000	0
2018/05/22	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/22	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/05/22	IS02	21/12/2018			Interest Rate Swap	98.8800	98.8800	98.8700	98.8700	(0.010)	0.0000	0.0000	0
2018/05/22	IS02	15/03/2019			Interest Rate Swap	99.2600	99.2600	99.2500	99.2500	(0.010)	0.0000	0.0000	0
2018/05/22	IS02	21/06/2019			Interest Rate Swap	99.6700	99.6700	99.6400	99.6400	(0.030)	0.0000	0.0000	0
2018/05/22	IS02	20/09/2019			Interest Rate Swap	100.0800	100.0800	100.0300	100.0300	(0.050)	0.0000	0.0000	0
2018/05/22	IS02	20/12/2019			Interest Rate Swap	101.0400	101.0400	100.9600	100.9600	(0.079)	0.0000	0.0000	0
2018/05/22	IS02	23/03/2020			Interest Rate Swap	98.8100	98.8100	98.7000	98.7000	(0.111)	0.0000	0.0000	0
2018/05/22	IS02	22/06/2020			Interest Rate Swap	100.6900	100.6900	100.5600	100.5600	(0.129)	0.0000	0.0000	0
2018/05/22	IS05	17/12/2020			Interest Rate Swap	96.3000	96.3000	96.1300	96.1300	(0.177)	0.0000	0.0000	0
2018/05/22	IS05	16/03/2021			Interest Rate Swap	95.5400	95.5400	95.3400	95.3400	(0.209)	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
2018/05/22	IS05	15/06/2021			Interest Rate Swap	94.7400	94.7400	94.5200	94.5200	(0.232)	0.0000	0.0000	0
2018/05/22	IS05	21/09/2021			Interest Rate Swap	94.9400	94.9400	94.7000	94.7000	(0.253)	0.0000	0.0000	0
2018/05/22	IS05	21/12/2021			Interest Rate Swap	97.1500	97.1500	96.9000	96.9000	(0.257)	0.0000	0.0000	51
2018/05/22	IS05	15/03/2022			Interest Rate Swap	97.3100	97.3100	97.0400	97.0400	(0.277)	0.0000	0.0000	0
2018/05/22	IS05	21/06/2022			Interest Rate Swap	98.5300	98.5300	98.2400	98.2400	(0.294)	0.0000	0.0000	0
2018/05/22	IS05	20/09/2022			Interest Rate Swap	100.7600	100.7600	100.4500	100.4500	(0.308)	0.0000	0.0000	0
2018/05/22	IS05	20/12/2022			Interest Rate Swap	102.0500	102.0500	101.7000	101.7000	(0.343)	0.0000	0.0000	0
2018/05/22	IS05	22/03/2023			Interest Rate Swap	97.1900	97.1900	96.8100	96.8100	(0.391)	0.0000	0.0000	0
2018/05/22	IS05	20/06/2023			Interest Rate Swap	101.5200	101.5200	101.1200	101.1200	(0.394)	0.0000	0.0000	0
2018/05/22	IS10	17/12/2025			Interest Rate Swap	95.4900	95.4900	94.8900	94.8900	(0.628)	0.0000	0.0000	0
2018/05/22	IS10	16/03/2026			Interest Rate Swap	92.5000	92.5000	91.8900	91.8900	(0.659)	0.0000	0.0000	0
2018/05/22	IS10	15/06/2026			Interest Rate Swap	91.2400	91.2400	90.6100	90.6100	(0.690)	0.0000	0.0000	0
2018/05/22	IS10	21/09/2026			Interest Rate Swap	93.3900	93.3900	92.7500	92.7500	(0.685)	0.0000	0.0000	0
2018/05/22	IS10	21/12/2026			Interest Rate Swap	97.1500	97.1500	96.5000	96.5000	(0.669)	0.0000	0.0000	0
2018/05/22	IS10	15/03/2027			Interest Rate Swap	95.7100	95.7100	95.0300	95.0300	(0.710)	0.0000	0.0000	0
2018/05/22	IS10	21/06/2027			Interest Rate Swap	97.7600	97.7600	97.0800	97.0800	(0.696)	0.0000	0.0000	0
2018/05/22	IS10	20/09/2027			Interest Rate Swap	101.4600	101.4600	100.7900	100.7900	(0.660)	0.0000	0.0000	0
2018/05/22	IS10	20/12/2027			Interest Rate Swap	101.8000	101.8000	101.1300	101.1300	(0.658)	0.0000	0.0000	0
2018/05/22	IS10	22/03/2028			Interest Rate Swap	97.0600	97.0600	96.3600	96.3600	(0.721)	0.0000	0.0000	0
2018/05/22	IS10	20/06/2028			Interest Rate Swap	102.4900	102.4900	101.8000	101.8000	(0.673)	0.0000	0.0000	0
2018/05/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/22	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/22	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/22	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/22	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/22	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/22	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/22	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/22	R023	02/08/2018			Bond Future	8.0767	102.1339	7.9497	102.6089	(1.572)	0.0000	0.0000	38,515
2018/05/22	R023	02/08/2018	10.40	Call	Bond Future	8,216.5500	8.2165	8,691.4700	8.6915	5.780	0	0	0
2018/05/22	R023	02/08/2018	10.41	Call	Bond Future	8,250.0600	8.2501	8,724.9800	8.7250	5.757	0	0	0
2018/05/22	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/22	R023	02/08/2018	10.39	Call	Bond Future	8,183.0300	8.1830	8,657.9400	8.6579	5.804	0	0	0
2018/05/22	R023	02/08/2018	10.39	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/22	R023	01/11/2018	10.58	Call	Bond Future	8,234.4500	8.2345	8,716.6600	8.7167	5.856	0	0	0
2018/05/22	R023	01/11/2018	10.57	Put	Bond Future	3.1800	0.0032	1.8600	0.0019	(41.509)	0	0	0
2018/05/22	R023	01/11/2018			Bond Future	8.1353	100.0376	7.9995	100.5211	(1.669)	0.0000	0.0000	0
2018/05/22	R023	01/11/2018	10.59	Call	Bond Future	8,266.2400	8.2662	8,748.4900	8.7485	5.834	0	0	0
2018/05/22	R023	01/11/2018	10.59	Put	Bond Future	2.9600	0.0030	1.7200	0.0017	(41.892)	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
2018/05/22	R023	01/11/2018	10.58	Put	Bond Future	3.0700	0.0031	1.7900	0.0018	(41.694)	0	0	0
2018/05/22	R023	01/11/2018	10.57	Call	Bond Future	8,202.6500	8.2026	8,684.8200	8.6848	5.878	0	0	0
2018/05/22	R023	07/02/2019	10.59	Call	Bond Future	7,643.7800	7.6438	8,125.5700	8.1256	6.303	0	0	0
2018/05/22	R023	07/02/2019			Bond Future	8.2075	101.9783	8.0609	102.4713	(1.787)	0.0000	0.0000	0
2018/05/22	R023	07/02/2019	10.57	Call	Bond Future	7,584.7400	7.5847	8,066.0900	8.0661	6.346	0	0	0
2018/05/22	R023	07/02/2019	10.57	Put	Bond Future	41.5200	0.0415	29.8400	0.0298	(28.131)	0	0	0
2018/05/22	R023	07/02/2019	10.59	Put	Bond Future	39.7900	0.0398	28.5500	0.0286	(28.248)	0	0	0
2018/05/22	R023	07/02/2019	10.58	Call	Bond Future	7,614.2600	7.6143	8,095.8300	8.0958	6.325	0	0	0
2018/05/22	R023	07/02/2019	10.58	Put	Bond Future	40.6500	0.0407	29.1900	0.0292	(28.192)	0	0	0
2018/05/22	R035	02/08/2018	9.42	Call	Bond Future	2,066.0800	2.0661	2,580.0000	2.5800	24.874	0	0	0
2018/05/22	R035	02/08/2018			Bond Future	9.4159	99.3536	9.2972	100.3136	(1.260)	0.0000	0.0000	66,709
2018/05/22	R035	02/08/2018	9.42	Put	Bond Future	2,033.2400	2.0332	1,587.1500	1.5872	(21.940)	0	0	0
2018/05/22	R035	02/08/2018	9.43	Call	Bond Future	2,108.8200	2.1088	2,628.6400	2.6286	24.650	0	0	0
2018/05/22	R035	02/08/2018	9.44	Put	Bond Future	1,959.0300	1.9590	1,524.7100	1.5247	(22.170)	0	0	0
2018/05/22	R035	02/08/2018	9.43	Put	Bond Future	1,995.7800	1.9958	1,555.5900	1.5556	(22.056)	0	0	0
2018/05/22	R035	02/08/2018	9.44	Call	Bond Future	2,152.1700	2.1522	2,677.8600	2.6779	24.426	0	0	0
2018/05/22	R035	01/11/2018	8.93	Call	Bond Future	1,343.5800	1.3436	1,643.9000	1.6439	22.352	0	0	0
2018/05/22	R035	01/11/2018	8.92	Put	Bond Future	5,918.2300	5.9182	5,237.3800	5.2374	(11.504)	0	0	0
2018/05/22	R035	01/11/2018			Bond Future	9.4810	96.6375	9.3585	97.6148	(1.292)	0.0000	0.0000	0
2018/05/22	R035	01/11/2018	8.94	Call	Bond Future	1,368.6000	1.3686	1,672.7600	1.6728	22.224	0	0	0
2018/05/22	R035	01/11/2018	8.94	Put	Bond Future	5,798.6100	5.7986	5,125.4500	5.1254	(11.609)	0	0	0
2018/05/22	R035	01/11/2018	8.93	Put	Bond Future	5,858.3300	5.8583	5,181.3300	5.1813	(11.556)	0	0	0
2018/05/22	R035	01/11/2018	8.92	Call	Bond Future	1,318.6400	1.3186	1,615.1100	1.6151	22.483	0	0	0
2018/05/22	R035	07/02/2019	8.98	Call	Bond Future	2,143.9600	2.1440	2,496.0300	2.4960	16.421	0	0	0
2018/05/22	R035	07/02/2019			Bond Future	9.5550	98.5122	9.4281	99.5085	(1.328)	0.0000	0.0000	0
2018/05/22	R035	07/02/2019	8.96	Call	Bond Future	2,086.8100	2.0868	2,432.6400	2.4326	16.572	0	0	0
2018/05/22	R035	07/02/2019	8.96	Put	Bond Future	6,895.8000	6.8958	6,245.3000	6.2453	(9.433)	0	0	0
2018/05/22	R035	07/02/2019	8.98	Put	Bond Future	6,785.5000	6.7855	6,141.2400	6.1412	(9.495)	0	0	0
2018/05/22	R035	07/02/2019	8.97	Call	Bond Future	2,115.4300	2.1154	2,464.3800	2.4644	16.495	0	0	0
2018/05/22	R035	07/02/2019	8.97	Put	Bond Future	6,840.6400	6.8406	6,193.2600	6.1933	(9.464)	0	0	0
2018/05/22	R186	02/08/2018	8.25	Call	Bond Future	396.1700	0.3962	575.6400	0.5756	45.301	0	0	3,020
2018/05/22	R186	02/08/2018	8.48	Put	Bond Future	2,316.4500	2.3165	1,824.7000	1.8247	(21.229)	0	0	0
2018/05/22	R186	02/08/2018			Bond Future	8.7175	111.7653	8.5924	112.5512	(1.435)	0.0000	0.0000	103,057
2018/05/22	R186	02/08/2018	8.50	Call	Bond Future	865.0600	0.8651	1,169.8900	1.1699	35.238	0	0	0
2018/05/22	R186	02/08/2018	8.50	Put	Bond Future	2,235.8900	2.2359	1,754.8000	1.7548	(21.517)	0	0	2,500
2018/05/22	R186	02/08/2018	8.47	Call	Bond Future	795.5500	0.7956	1,084.4100	1.0844	36.309	0	0	0
2018/05/22	R186	02/08/2018	8.47	Put	Bond Future	2,357.2300	2.3572	1,860.1700	1.8602	(21.087)	0	0	0
2018/05/22	R186	02/08/2018	8.25	Put	Bond Future	3,370.5600	3.3706	2,764.1100	2.7641	(17.993)	0	0	0
2018/05/22	R186	02/08/2018	7.50	Put	Bond Future	7,976.6900	7.9767	7,198.4000	7.1984	(9.757)	0	0	0
2018/05/22	R186	02/08/2018	8.48	Call	Bond Future	818.4300	0.8184	1,112.6000	1.1126	35.943	0	0	0
2018/05/22	R186	02/08/2018	7.50	Call	Bond Future	7.7500	0.0078	15.3800	0.0154	98.452	0	0	3,020
2018/05/22	R186	02/08/2018	8.46	Call	Bond Future	773.2700	0.7733	1,056.8400	1.0568	36.672	0	0	0
2018/05/22	R186	02/08/2018	8.46	Put	Bond Future	2,398.6600	2.3987	1,896.3100	1.8963	(20.943)	0	0	0
2018/05/22	R186	01/11/2018	9.14	Call	Bond Future	3,576.6500	3.5767	4,111.7600	4.1118	14.961	0	0	0
2018/05/22	R186	01/11/2018	7.96	Put	Bond Future	5,624.8400	5.6248	4,974.0100	4.9740	(11.571)	0	0	0
2018/05/22	R186	01/11/2018	8.54	Put	Bond Future	3,040.8200	3.0408	2,579.8500	2.5799	(15.159)	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
2018/05/22	R186	01/11/2018			Bond Future	8.7821	113.7677	8.6512	114.5678	(1.490)	0.0000	0.0000	0
2018/05/22	R186	01/11/2018	8.46	Put	Bond Future	3,337.9400	3.3379	2,848.7500	2.8488	(14.655)	0	0	0
2018/05/22	R186	01/11/2018	8.46	Call	Bond Future	1,354.6800	1.3547	1,665.5900	1.6656	22.951	0	0	5,000
2018/05/22	R186	01/11/2018	8.53	Call	Bond Future	1,528.7200	1.5287	1,864.3200	1.8643	21.953	0	0	0
2018/05/22	R186	01/11/2018	8.53	Put	Bond Future	3,076.9700	3.0770	2,612.4700	2.6125	(15.096)	0	0	0
2018/05/22	R186	01/11/2018	9.14	Put	Bond Future	1,426.2300	1.4262	1,161.2400	1.1612	(18.580)	0	0	5,000
2018/05/22	R186	01/11/2018	7.96	Call	Bond Future	469.0700	0.4691	618.3400	0.6183	31.823	0	0	5,000
2018/05/22	R186	01/11/2018	8.54	Call	Bond Future	1,554.5300	1.5545	1,893.6600	1.8937	21.816	0	0	0
2018/05/22	R186	01/11/2018	8.52	Call	Bond Future	1,502.8800	1.5029	1,834.9400	1.8349	22.095	0	0	0
2018/05/22	R186	01/11/2018	8.52	Put	Bond Future	3,113.1400	3.1131	2,645.1000	2.6451	(15.034)	0	0	0
2018/05/22	R186	07/02/2019	8.21	Put	Bond Future	5,209.5400	5.2095	4,652.6300	4.6526	(10.690)	0	0	0
2018/05/22	R186	07/02/2019	8.20	Call	Bond Future	1,285.7900	1.2858	1,542.0600	1.5421	19.931	0	0	0
2018/05/22	R186	07/02/2019			Bond Future	8.8562	110.6694	8.7187	111.4852	(1.552)	0.0000	0.0000	0
2018/05/22	R186	07/02/2019	8.21	Call	Bond Future	1,305.3600	1.3054	1,564.2500	1.5643	19.833	0	0	0
2018/05/22	R186	07/02/2019	8.20	Put	Bond Future	5,251.8000	5.2518	4,692.2700	4.6923	(10.654)	0	0	0
2018/05/22	R186	07/02/2019	8.22	Call	Bond Future	1,325.1200	1.3251	1,586.6200	1.5866	19.734	0	0	0
2018/05/22	R186	07/02/2019	8.22	Put	Bond Future	5,167.5100	5.1675	4,613.2100	4.6132	(10.727)	0	0	0
2018/05/22	R197	02/08/2018			Bond Future	303.3876	303.3876	303.4222	303.4222	0.011	0.0000	0.0000	2,388
2018/05/22	R197	01/11/2018			Bond Future	308.8766	308.8766	308.9122	308.9122	0.012	0.0000	0.0000	0
2018/05/22	R197	07/02/2019			Bond Future	307.5766	307.5766	307.6132	307.6132	0.012	0.0000	0.0000	0
2018/05/22	R202	02/08/2018			Bond Future	240.9576	240.9576	240.9879	240.9879	0.013	0.0000	0.0000	22,452
2018/05/22	R202	01/11/2018			Bond Future	245.3172	245.3172	245.3482	245.3482	0.013	0.0000	0.0000	0
2018/05/22	R202	07/02/2019			Bond Future	246.2204	246.2204	246.2522	246.2522	0.013	0.0000	0.0000	0
2018/05/22	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	R204	02/08/2018			Bond Future	6.5978	101.5046	6.4312	101.5662	(2.526)	0.0000	0.0000	10,121
2018/05/22	R204	02/08/2018	8.98	Call	Bond Future	871.7800	0.8718	933.3300	0.9333	7.060	0	0	0
2018/05/22	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	R204	02/08/2018	8.99	Call	Bond Future	875.4100	0.8754	936.9600	0.9370	7.031	0	0	0
2018/05/22	R204	02/08/2018	8.97	Call	Bond Future	868.1600	0.8682	929.7100	0.9297	7.090	0	0	0
2018/05/22	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	R207	02/08/2018	6.86	Put	Bond Future	807.3100	0.8073	650.4600	0.6505	(19.429)	0	0	0
2018/05/22	R207	02/08/2018	6.85	Call	Bond Future	3.1700	0.0032	8.5900	0.0086	170.978	0	0	0
2018/05/22	R207	02/08/2018			Bond Future	7.4574	100.1681	7.3359	100.3308	(1.629)	0.0000	0.0000	20,943
2018/05/22	R207	02/08/2018	6.86	Call	Bond Future	3.5500	0.0036	9.4500	0.0095	166.197	0	0	0
2018/05/22	R207	02/08/2018	6.85	Put	Bond Future	820.4600	0.8205	663.1300	0.6631	(19.176)	0	0	0
2018/05/22	R207	02/08/2018	6.87	Call	Bond Future	3.9500	0.0040	10.3800	0.0104	162.785	0	0	0
2018/05/22	R207	02/08/2018	6.87	Put	Bond Future	794.1900	0.7942	637.8700	0.6379	(19.683)	0	0	0
2018/05/22	R207	01/11/2018	6.76	Put	Bond Future	840.8000	0.8408	691.6100	0.6916	(17.744)	0	0	0
2018/05/22	R207	01/11/2018			Bond Future	7.4892	101.9626	7.3412	102.1284	(1.976)	0.0000	0.0000	0
2018/05/22	R207	01/11/2018	6.75	Call	Bond Future	19.2100	0.0192	35.1400	0.0351	82.926	0	0	0
2018/05/22	R207	01/11/2018	6.75	Put	Bond Future	851.0700	0.8511	701.2300	0.7012	(17.606)	0	0	0
2018/05/22	R207	01/11/2018	6.76	Call	Bond Future	20.2600	0.0203	36.8400	0.0368	81.836	0	0	0
2018/05/22	R207	01/11/2018	6.74	Call	Bond Future	18.2000	0.0182	33.5000	0.0335	84.066	0	0	0
2018/05/22	R207	01/11/2018	6.74	Put	Bond Future	861.3800	0.8614	710.9100	0.7109	(17.468)	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
2018/05/22	R207	07/02/2019	6.52	Call	Bond Future	22.9500	0.0229	39.9600	0.0400	74.118	0	0	0
2018/05/22	R207	07/02/2019	6.51	Put	Bond Future	932.1900	0.9322	779.6100	0.7796	(16.368)	0	0	0
2018/05/22	R207	07/02/2019			Bond Future	7.5429	100.2956	7.3499	100.4647	(2.560)	0.0000	0.0000	0
2018/05/22	R207	07/02/2019	6.53	Call	Bond Future	23.9200	0.0239	41.4400	0.0414	73.244	0	0	0
2018/05/22	R207	07/02/2019	6.53	Put	Bond Future	916.2300	0.9162	764.6200	0.7646	(16.547)	0	0	0
2018/05/22	R207	07/02/2019	6.52	Put	Bond Future	924.1300	0.9241	772.0100	0.7720	(16.461)	0	0	0
2018/05/22	R207	07/02/2019	6.51	Call	Bond Future	22.1400	0.0221	38.6900	0.0387	74.752	0	0	0
2018/05/22	R208	02/08/2018	7.14	Call	Bond Future	23.2000	0.0232	45.0100	0.0450	94.009	0	0	0
2018/05/22	R208	02/08/2018	7.12	Call	Bond Future	19.8600	0.0199	39.2300	0.0392	97.533	0	0	0
2018/05/22	R208	02/08/2018			Bond Future	7.6975	100.1349	7.5831	100.4011	(1.486)	0.0000	0.0000	29,582
2018/05/22	R208	02/08/2018	7.12	Put	Bond Future	1,373.0600	1.3731	1,126.2000	1.1262	(17.979)	0	0	0
2018/05/22	R208	02/08/2018	7.14	Put	Bond Future	1,329.1500	1.3291	1,084.7300	1.0847	(18.389)	0	0	0
2018/05/22	R208	02/08/2018	7.13	Call	Bond Future	21.5100	0.0215	42.0800	0.0421	95.630	0	0	0
2018/05/22	R208	02/08/2018	7.13	Put	Bond Future	1,351.0800	1.3511	1,105.4200	1.1054	(18.182)	0	0	0
2018/05/22	R208	01/11/2018	7.11	Put	Bond Future	1,464.1700	1.4642	1,239.1600	1.2392	(15.368)	0	0	0
2018/05/22	R208	01/11/2018			Bond Future	7.7478	98.5294	7.6204	98.8005	(1.645)	0.0000	0.0000	0
2018/05/22	R208	01/11/2018	7.11	Call	Bond Future	98.1000	0.0981	144.1900	0.1442	46.983	0	0	0
2018/05/22	R208	01/11/2018	7.12	Call	Bond Future	101.7400	0.1017	149.0700	0.1491	46.521	0	0	0
2018/05/22	R208	01/11/2018	7.10	Put	Bond Future	1,482.0800	1.4821	1,255.8200	1.2558	(15.266)	0	0	0
2018/05/22	R208	01/11/2018	7.12	Put	Bond Future	1,446.2100	1.4462	1,222.4400	1.2224	(15.473)	0	0	0
2018/05/22	R208	01/11/2018	7.10	Call	Bond Future	94.4000	0.0944	139.2400	0.1392	47.500	0	0	0
2018/05/22	R208	07/02/2019	7.07	Call	Bond Future	151.5900	0.1516	207.7500	0.2077	37.047	0	0	0
2018/05/22	R208	07/02/2019	7.08	Put	Bond Future	1,565.6600	1.5657	1,346.4300	1.3464	(14.002)	0	0	0
2018/05/22	R208	07/02/2019	7.06	Put	Bond Future	1,595.9800	1.5960	1,374.5600	1.3746	(13.874)	0	0	0
2018/05/22	R208	07/02/2019			Bond Future	7.8139	100.4407	7.6689	100.7172	(1.856)	0.0000	0.0000	0
2018/05/22	R208	07/02/2019	7.07	Put	Bond Future	1,580.6600	1.5807	1,360.3200	1.3603	(13.940)	0	0	0
2018/05/22	R208	07/02/2019	7.08	Call	Bond Future	155.9700	0.1560	213.2400	0.2132	36.719	0	0	0
2018/05/22	R208	07/02/2019	7.06	Call	Bond Future	147.5200	0.1475	202.6000	0.2026	37.337	0	0	0
2018/05/22	R209	02/08/2018	9.66	Call	Bond Future	2,645.1400	2.6451	3,184.4900	3.1845	20.390	0	0	435
2018/05/22	R209	02/08/2018	8.96	Put	Bond Future	3,772.8100	3.7728	3,161.0400	3.1610	(16.215)	0	0	0
2018/05/22	R209	02/08/2018	8.49	Call	Bond Future	71.5700	0.0716	114.8900	0.1149	60.528	0	0	500
2018/05/22	R209	02/08/2018	8.46	Put	Bond Future	7,062.4200	7.0624	6,292.9400	6.2929	(10.895)	0	0	0
2018/05/22	R209	02/08/2018	10.38	Call	Bond Future	6,264.1200	6.2641	7,003.0100	7.0030	11.796	0	0	0
2018/05/22	R209	02/08/2018	9.21	Call	Bond Future	1,045.1000	1.0451	1,364.4100	1.3644	30.553	0	0	0
2018/05/22	R209	02/08/2018	10.39	Put	Bond Future	208.9000	0.2089	141.9300	0.1419	(32.058)	0	0	0
2018/05/22	R209	02/08/2018			Bond Future	9.4271	75.1180	9.3088	75.9255	(1.255)	0.0000	0.0000	76,687
2018/05/22	R209	02/08/2018	10.21	Call	Bond Future	5,357.6500	5.3576	6,065.5800	6.0656	13.213	0	0	0
2018/05/22	R209	02/08/2018	10.21	Put	Bond Future	331.4500	0.3315	231.8600	0.2319	(30.047)	0	0	435
2018/05/22	R209	02/08/2018	8.96	Call	Bond Future	507.8000	0.5078	703.5500	0.7036	38.549	0	0	5,000
2018/05/22	R209	02/08/2018	9.43	Call	Bond Future	1,732.0000	1.7320	2,164.6300	2.1646	24.979	0	0	0
2018/05/22	R209	02/08/2018	9.43	Put	Bond Future	1,712.5100	1.7125	1,337.6200	1.3376	(21.891)	0	0	5,000
2018/05/22	R209	02/08/2018	10.84	Call	Bond Future	8,754.0400	8.7540	9,542.2100	9.5422	9.004	0	0	0
2018/05/22	R209	02/08/2018	10.84	Put	Bond Future	50.7500	0.0508	31.4000	0.0314	(38.128)	0	0	435
2018/05/22	R209	02/08/2018	8.83	Call	Bond Future	322.8500	0.3228	463.5800	0.4636	43.590	0	0	0
2018/05/22	R209	02/08/2018	8.83	Put	Bond Future	4,534.5200	4.5345	3,867.7300	3.8677	(14.705)	0	0	500
2018/05/22	R209	02/08/2018	8.49	Put	Bond Future	6,841.3600	6.8414	6,077.1600	6.0772	(11.170)	0	0	0

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2018/05/22	R209	02/08/2018	9.21	Put	Bond Future	2,536.6500	2.5366	2,048.4400	2.0484	(19.246)	0	0	500
2018/05/22	R209	02/08/2018	9.66	Put	Bond Future	1,093.8000	1.0938	825.6300	0.8256	(24.517)	0	0	0
2018/05/22	R209	02/08/2018	8.46	Call	Bond Future	61.0500	0.0611	99.0900	0.0991	62.310	0	0	5,000
2018/05/22	R209	02/08/2018	10.38	Put	Bond Future	214.9800	0.2150	146.3500	0.1463	(31.924)	0	0	0
2018/05/22	R209	02/08/2018	10.39	Call	Bond Future	6,317.4900	6.3175	7,058.0400	7.0580	11.722	0	0	0
2018/05/22	R209	02/08/2018	10.40	Call	Bond Future	6,370.9300	6.3709	7,113.1000	7.1131	11.649	0	0	0
2018/05/22	R209	02/08/2018	10.40	Put	Bond Future	202.9700	0.2030	137.6200	0.1376	(32.197)	0	0	0
2018/05/22	R209	01/11/2018	1,016.00	Call	Bond Future	72,428.2200	72.4282	73,250.2300	73.2502	1.135	0	0	0
2018/05/22	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	R209	01/11/2018	9.34	Put	Bond Future	3,187.7400	3.1877	2,755.4600	2.7555	(13.561)	0	0	0
2018/05/22	R209	01/11/2018	10.00	Call	Bond Future	4,779.5400	4.7795	5,362.8300	5.3628	12.204	0	0	0
2018/05/22	R209	01/11/2018	9.97	Call	Bond Future	4,647.0000	4.6470	5,223.0200	5.2230	12.396	0	0	0
2018/05/22	R209	01/11/2018			Bond Future	9.4854	73.3161	9.3636	74.1381	(1.284)	0.0000	0.0000	0
2018/05/22	R209	01/11/2018	1,016.01	Call	Bond Future	72,428.2200	72.4282	73,250.2300	73.2502	1.135	0	0	0
2018/05/22	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/22	R209	01/11/2018	1,015.99	Call	Bond Future	72,428.2100	72.4282	73,250.2200	73.2502	1.135	0	0	0
2018/05/22	R209	01/11/2018	9.34	Call	Bond Future	2,204.8300	2.2048	2,594.5600	2.5946	17.676	0	0	0
2018/05/22	R209	01/11/2018	10.00	Put	Bond Future	1,452.6200	1.4526	1,213.9000	1.2139	(16.434)	0	0	5,850
2018/05/22	R209	01/11/2018	9.97	Put	Bond Future	1,507.7900	1.5078	1,261.8000	1.2618	(16.315)	0	0	0
2018/05/22	R209	01/11/2018	9.94	Call	Bond Future	4,515.4500	4.5155	5,084.0600	5.0841	12.593	0	0	0
2018/05/22	R209	01/11/2018	9.94	Put	Bond Future	1,564.7100	1.5647	1,311.3100	1.3113	(16.195)	0	0	0
2018/05/22	R209	01/11/2018	10.57	Call	Bond Future	7,403.6800	7.4037	8,101.1100	8.1011	9.420	0	0	0
2018/05/22	R209	01/11/2018	10.57	Put	Bond Future	649.2400	0.6492	524.6600	0.5247	(19.189)	0	0	0
2018/05/22	R209	07/02/2019	8.97	Put	Bond Future	5,805.5100	5.8055	5,264.0300	5.2640	(9.327)	0	0	0
2018/05/22	R209	07/02/2019			Bond Future	9.5502	74.7382	9.4245	75.5763	(1.316)	0.0000	0.0000	0
2018/05/22	R209	07/02/2019	8.96	Call	Bond Future	1,792.2700	1.7923	2,086.2800	2.0863	16.404	0	0	0
2018/05/22	R209	07/02/2019	8.96	Put	Bond Future	5,852.7100	5.8527	5,308.6000	5.3086	(9.297)	0	0	0
2018/05/22	R209	07/02/2019	8.97	Call	Bond Future	1,816.5900	1.8166	2,113.2300	2.1132	16.329	0	0	0
2018/05/22	R209	07/02/2019	8.95	Call	Bond Future	1,768.1500	1.7681	2,059.5200	2.0595	16.479	0	0	0
2018/05/22	R209	07/02/2019	8.95	Put	Bond Future	5,900.2100	5.9002	5,353.4600	5.3535	(9.267)	0	0	0
2018/05/22	R210	02/08/2018			Bond Future	190.7000	190.7000	190.7228	190.7228	0.012	0.0000	0.0000	2,159
2018/05/22	R210	01/11/2018			Bond Future	191.6501	191.6501	191.6736	191.6736	0.012	0.0000	0.0000	0
2018/05/22	R210	07/02/2019			Bond Future	195.4080	195.4080	195.4322	195.4322	0.012	0.0000	0.0000	0
2018/05/22	R212	02/08/2018			Bond Future	155.2532	155.2532	155.2704	155.2704	0.011	0.0000	0.0000	3,975
2018/05/22	R212	01/11/2018			Bond Future	158.0620	158.0620	158.0797	158.0797	0.011	0.0000	0.0000	0
2018/05/22	R212	07/02/2019			Bond Future	159.0076	159.0076	159.0259	159.0259	0.012	0.0000	0.0000	0
2018/05/22	R213	02/08/2018	9.06	Call	Bond Future	1,180.1500	1.1802	1,506.7100	1.5067	27.671	0	0	0
2018/05/22	R213	02/08/2018	9.05	Put	Bond Future	2,166.9300	2.1669	1,742.5600	1.7426	(19.584)	0	0	0
2018/05/22	R213	02/08/2018			Bond Future	9.2043	86.8164	9.0907	87.5625	(1.235)	0.0000	0.0000	30,543
2018/05/22	R213	02/08/2018	9.07	Call	Bond Future	1,209.0000	1.2090	1,540.4300	1.5404	27.414	0	0	0
2018/05/22	R213	02/08/2018	9.07	Put	Bond Future	2,091.7100	2.0917	1,677.0900	1.6771	(19.822)	0	0	0
2018/05/22	R213	02/08/2018	9.06	Put	Bond Future	2,129.0800	2.1291	1,709.5900	1.7096	(19.703)	0	0	0
2018/05/22	R213	02/08/2018	9.05	Call	Bond Future	1,151.7100	1.1517	1,473.3900	1.4734	27.931	0	0	0
2018/05/22	R213	01/11/2018	8.65	Call	Bond Future	900.8700	0.9009	1,108.6000	1.1086	23.059	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
2018/05/22	R213	01/11/2018	8.64	Put	Bond Future	5,051.8400	5.0518	4,497.1300	4.4971	(10.980)	0	0	0
2018/05/22	R213	01/11/2018			Bond Future	9.2679	84.8256	9.1504	85.5851	(1.268)	0.0000	0.0000	0
2018/05/22	R213	01/11/2018	8.66	Call	Bond Future	919.1800	0.9192	1,129.8600	1.1299	22.920	0	0	0
2018/05/22	R213	01/11/2018	8.66	Put	Bond Future	4,951.3300	4.9513	4,402.5200	4.4025	(11.084)	0	0	0
2018/05/22	R213	01/11/2018	8.65	Put	Bond Future	5,001.5200	5.0015	4,449.7600	4.4498	(11.032)	0	0	0
2018/05/22	R213	01/11/2018	8.64	Call	Bond Future	882.6200	0.8826	1,087.4000	1.0874	23.201	0	0	0
2018/05/22	R213	07/02/2019	8.68	Call	Bond Future	1,507.5900	1.5076	1,757.3400	1.7573	16.566	0	0	0
2018/05/22	R213	07/02/2019			Bond Future	9.3406	86.4712	9.2187	87.2455	(1.305)	0.0000	0.0000	0
2018/05/22	R213	07/02/2019	8.68	Put	Bond Future	5,821.8200	5.8218	5,297.2900	5.2973	(9.010)	0	0	0
2018/05/22	R213	07/02/2019	8.69	Call	Bond Future	1,528.9800	1.5290	1,781.1300	1.7811	16.491	0	0	0
2018/05/22	R213	07/02/2019	8.70	Put	Bond Future	5,730.0800	5.7301	5,210.3600	5.2104	(9.070)	0	0	0
2018/05/22	R213	07/02/2019	8.69	Put	Bond Future	5,775.6900	5.7757	5,253.5600	5.2536	(9.040)	0	0	0
2018/05/22	R213	07/02/2019	8.70	Call	Bond Future	1,550.8200	1.5508	1,805.3800	1.8054	16.415	0	0	0
2018/05/22	R214	02/08/2018	8.96	Call	Bond Future	344.5600	0.3446	483.8200	0.4838	40.417	0	0	0
2018/05/22	R214	02/08/2018			Bond Future	9.5665	74.6539	9.4534	75.4623	(1.183)	0.0000	0.0000	30,055
2018/05/22	R214	02/08/2018	8.94	Call	Bond Future	319.8700	0.3199	451.5800	0.4516	41.176	0	0	0
2018/05/22	R214	02/08/2018	8.94	Put	Bond Future	4,983.6000	4.9836	4,306.9600	4.3070	(13.577)	0	0	0
2018/05/22	R214	02/08/2018	8.96	Put	Bond Future	4,852.0800	4.8521	4,182.9900	4.1830	(13.790)	0	0	0
2018/05/22	R214	02/08/2018	8.95	Call	Bond Future	332.0500	0.3320	467.5000	0.4675	40.792	0	0	0
2018/05/22	R214	02/08/2018	8.95	Put	Bond Future	4,917.6100	4.9176	4,244.7100	4.2447	(13.683)	0	0	0
2018/05/22	R214	01/11/2018	8.99	Put	Bond Future	5,704.6300	5.7046	5,108.2400	5.1082	(10.454)	0	0	0
2018/05/22	R214	01/11/2018	8.98	Call	Bond Future	1,001.7200	1.0017	1,225.1000	1.2251	22.300	0	0	0
2018/05/22	R214	01/11/2018			Bond Future	9.6256	72.6985	9.5092	73.5214	(1.209)	0.0000	0.0000	0
2018/05/22	R214	01/11/2018	8.99	Call	Bond Future	1,021.8200	1.0218	1,248.3400	1.2483	22.168	0	0	0
2018/05/22	R214	01/11/2018	8.98	Put	Bond Future	5,762.0400	5.7620	5,162.5100	5.1625	(10.405)	0	0	0
2018/05/22	R214	01/11/2018	9.00	Call	Bond Future	1,042.3300	1.0423	1,272.0300	1.2720	22.037	0	0	0
2018/05/22	R214	01/11/2018	9.00	Put	Bond Future	5,647.7400	5.6477	5,054.5300	5.0545	(10.503)	0	0	0
2018/05/22	R214	07/02/2019	9.05	Put	Bond Future	6,470.7100	6.4707	5,914.1300	5.9141	(8.602)	0	0	0
2018/05/22	R214	07/02/2019			Bond Future	9.6922	74.1088	9.5722	74.9477	(1.239)	0.0000	0.0000	0
2018/05/22	R214	07/02/2019	9.04	Call	Bond Future	1,770.6800	1.7707	2,050.4000	2.0504	15.797	0	0	0
2018/05/22	R214	07/02/2019	9.04	Put	Bond Future	6,522.6500	6.5226	5,963.4600	5.9635	(8.573)	0	0	0
2018/05/22	R214	07/02/2019	9.05	Call	Bond Future	1,795.3400	1.7953	2,077.6700	2.0777	15.726	0	0	0
2018/05/22	R214	07/02/2019	9.03	Call	Bond Future	1,746.4500	1.7465	2,023.5700	2.0236	15.868	0	0	0
2018/05/22	R214	07/02/2019	9.03	Put	Bond Future	6,575.1400	6.5751	6,013.3500	6.0134	(8.544)	0	0	0
2018/05/22	R248	02/08/2018	8.98	Call	Bond Future	473.6900	0.4737	647.8200	0.6478	36.760	0	0	0
2018/05/22	R248	02/08/2018	8.97	Put	Bond Future	6,369.9300	6.3699	5,548.5100	5.5485	(12.895)	0	0	0
2018/05/22	R248	02/08/2018			Bond Future	9.5869	95.6110	9.4788	96.6020	(1.128)	0.0000	0.0000	105,120
2018/05/22	R248	02/08/2018	8.99	Call	Bond Future	490.8500	0.4909	669.6800	0.6697	36.433	0	0	0
2018/05/22	R248	02/08/2018	8.99	Put	Bond Future	6,201.8600	6.2019	5,389.7700	5.3898	(13.094)	0	0	0
2018/05/22	R248	02/08/2018	8.98	Put	Bond Future	6,285.5900	6.2856	5,468.8000	5.4688	(12.995)	0	0	0
2018/05/22	R248	02/08/2018	8.97	Call	Bond Future	456.9700	0.4570	626.4700	0.6265	37.092	0	0	0
2018/05/22	R248	01/11/2018	9.03	Call	Bond Future	1,423.2300	1.4232	1,711.1700	1.7112	20.231	0	0	0
2018/05/22	R248	01/11/2018			Bond Future	9.6463	92.8912	9.5350	93.8999	(1.154)	0.0000	0.0000	0
2018/05/22	R248	01/11/2018	9.01	Call	Bond Future	1,369.5500	1.3696	1,649.8100	1.6498	20.464	0	0	0
2018/05/22	R248	01/11/2018	9.01	Put	Bond Future	7,407.6100	7.4076	6,679.1300	6.6791	(9.834)	0	0	0
2018/05/22	R248	01/11/2018	9.03	Put	Bond Future	7,261.0800	7.2611	6,540.2800	6.5403	(9.927)	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
2018/05/22	R248	01/11/2018	9.02	Call	Bond Future	1,396.2300	1.3962	1,680.3200	1.6803	20.347	0	0	0
2018/05/22	R248	01/11/2018	9.02	Put	Bond Future	7,334.1000	7.3341	6,609.4500	6.6095	(9.881)	0	0	0
2018/05/22	R248	07/02/2019	9.06	Put	Bond Future	8,423.2800	8.4233	7,737.3700	7.7374	(8.143)	0	0	0
2018/05/22	R248	07/02/2019			Bond Future	9.7133	94.6931	9.5984	95.7215	(1.183)	0.0000	0.0000	0
2018/05/22	R248	07/02/2019	9.06	Call	Bond Future	2,296.6900	2.2967	2,639.1700	2.6392	14.912	0	0	0
2018/05/22	R248	07/02/2019	9.05	Put	Bond Future	8,490.9300	8.4909	7,801.8300	7.8018	(8.116)	0	0	0
2018/05/22	R248	07/02/2019	9.07	Call	Bond Future	2,328.2900	2.3283	2,673.9600	2.6740	14.847	0	0	0
2018/05/22	R248	07/02/2019	9.07	Put	Bond Future	8,355.7600	8.3558	7,673.0400	7.6730	(8.171)	0	0	0
2018/05/22	R248	07/02/2019	9.05	Call	Bond Future	2,265.0500	2.2650	2,604.3400	2.6043	14.979	0	0	0

Total

905556