



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 27/06/2018 TO 27/06/2018

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
2018/06/27	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/27	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	2025	02/08/2018	136.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2025	02/08/2018			Bond Future	131.4257		131.4257	131.0823	131.0823	(0.261)	0.0000	0.0000	864
2018/06/27	2025	02/08/2018	136.65	Put	Bond Future	5,224.3100		5.2243	5,567.6900	5.5677	6.573	0	0	0
2018/06/27	2025	02/08/2018	136.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2025	02/08/2018	136.67	Put	Bond Future	5,244.3100		5.2443	5,587.6900	5.5877	6.548	0	0	0
2018/06/27	2025	02/08/2018	136.66	Put	Bond Future	5,234.3100		5.2343	5,577.6900	5.5777	6.560	0	0	0
2018/06/27	2025	02/08/2018	136.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2025	01/11/2018			Bond Future	133.8002		133.8002	133.4503	133.4503	(0.262)	0.0000	0.0000	0
2018/06/27	2025	07/02/2019			Bond Future	135.0064		135.0064	134.6499	134.6499	(0.264)	0.0000	0.0000	0
2018/06/27	2029	02/08/2018			Bond Future	100.7413		100.7413	100.2763	100.2763	(0.462)	0.0000	0.0000	1,370
2018/06/27	2029	01/11/2018			Bond Future	101.5118		101.5118	101.0382	101.0382	(0.467)	0.0000	0.0000	0
2018/06/27	2029	07/02/2019			Bond Future	103.4993		103.4993	103.0165	103.0165	(0.466)	0.0000	0.0000	0
2018/06/27	2030	02/08/2018	8.51	Call	Bond Future	41.1200		0.0411	36.4100	0.0364	(11.454)	0	0	7,850
2018/06/27	2030	02/08/2018	8.91	Call	Bond Future	302.7700		0.3028	282.8800	0.2829	(6.569)	0	0	7,850
2018/06/27	2030	02/08/2018	9.46	Put	Bond Future	897.7600		0.8978	900.2200	0.9002	0.274	0	0	0
2018/06/27	2030	02/08/2018			Bond Future	9.3269		90.9177	9.3345	90.8681	0.082	0.0000	0.0000	50,008
2018/06/27	2030	02/08/2018	8.51	Put	Bond Future	5,581.5800		5.5816	5,626.4300	5.6264	0.804	0	0	0
2018/06/27	2030	02/08/2018	9.46	Call	Bond Future	1,759.4500		1.7594	1,712.3500	1.7124	(2.677)	0	0	0
2018/06/27	2030	02/08/2018	8.91	Put	Bond Future	3,074.9800		3.0750	3,104.6500	3.1046	0.965	0	0	0
2018/06/27	2030	02/08/2018	9.50	Call	Bond Future	1,922.3500		1.9224	1,874.1100	1.8741	(2.509)	0	0	0
2018/06/27	2030	02/08/2018	9.47	Call	Bond Future	1,799.5200		1.7995	1,752.1200	1.7521	(2.634)	0	0	0
2018/06/27	2030	02/08/2018	9.45	Put	Bond Future	922.4900		0.9225	925.2600	0.9253	0.300	0	0	0
2018/06/27	2030	02/08/2018	9.50	Put	Bond Future	803.8800		0.8039	805.2000	0.8052	0.164	0	0	7,850
2018/06/27	2030	02/08/2018	9.47	Put	Bond Future	873.5400		0.8735	875.7000	0.8757	0.247	0	0	0
2018/06/27	2030	02/08/2018	9.45	Call	Bond Future	1,719.8400		1.7198	1,673.0500	1.6731	(2.721)	0	0	0
2018/06/27	2030	01/11/2018	8.60	Call	Bond Future	484.9400		0.4849	470.8000	0.4708	(2.916)	0	0	0
2018/06/27	2030	01/11/2018	8.58	Put	Bond Future	5,902.7500		5.9027	5,940.3100	5.9403	0.636	0	0	0
2018/06/27	2030	01/11/2018			Bond Future	9.3969		92.5409	9.4049	92.4896	0.085	0.0000	0.0000	0
2018/06/27	2030	01/11/2018	8.60	Put	Bond Future	5,786.0600		5.7861	5,823.1800	5.8232	0.642	0	0	0
2018/06/27	2030	01/11/2018	8.58	Call	Bond Future	463.2800		0.4633	449.5800	0.4496	(2.957)	0	0	0
2018/06/27	2030	01/11/2018	8.59	Put	Bond Future	5,844.2700		5.8443	5,881.6100	5.8816	0.639	0	0	0
2018/06/27	2030	01/11/2018	8.59	Call	Bond Future	474.0100		0.4740	460.0900	0.4601	(2.937)	0	0	0
2018/06/27	2030	07/02/2019	8.62	Call	Bond Future	1,039.6800		1.0397	1,021.9400	1.0219	(1.706)	0	0	0
2018/06/27	2030	07/02/2019			Bond Future	9.4762		90.3250	9.4844	90.2734	0.087	0.0000	0.0000	0
2018/06/27	2030	07/02/2019	8.62	Put	Bond Future	6,632.6700		6.6327	6,666.4700	6.6665	0.510	0	0	0
2018/06/27	2030	07/02/2019	8.63	Call	Bond Future	1,054.7500		1.0547	1,036.8300	1.0368	(1.699)	0	0	0
2018/06/27	2030	07/02/2019	8.63	Put	Bond Future	6,579.7800		6.5798	6,613.4000	6.6134	0.511	0	0	0
2018/06/27	2030	07/02/2019	8.64	Call	Bond Future	1,069.9700		1.0700	1,051.8800	1.0519	(1.691)	0	0	0
2018/06/27	2030	07/02/2019	8.64	Put	Bond Future	6,527.0900		6.5271	6,560.5400	6.5605	0.512	0	0	0

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2018/06/27	2032	02/08/2018	9.67	Call	Bond Future	2,082.4500	2.0825	2,029.5200	2.0295	(2.542)	0	0	0
2018/06/27	2032	02/08/2018	9.66	Put	Bond Future	923.5300	0.9235	925.5100	0.9255	0.214	0	0	0
2018/06/27	2032	02/08/2018			Bond Future	9.5005	93.4336	9.5083	93.3790	0.082	0.0000	0.0000	34,986
2018/06/27	2032	02/08/2018	9.68	Call	Bond Future	2,127.3900	2.1274	2,074.1700	2.0742	(2.502)	0	0	0
2018/06/27	2032	02/08/2018	9.68	Put	Bond Future	874.5700	0.8746	875.9600	0.8760	0.159	0	0	0
2018/06/27	2032	02/08/2018	9.67	Put	Bond Future	898.7900	0.8988	900.4700	0.9005	0.187	0	0	0
2018/06/27	2032	02/08/2018	9.66	Call	Bond Future	2,037.9500	2.0379	1,985.3200	1.9853	(2.582)	0	0	0
2018/06/27	2032	01/11/2018	8.77	Put	Bond Future	6,343.5500	6.3436	6,384.6400	6.3846	0.648	0	0	0
2018/06/27	2032	01/11/2018			Bond Future	9.5736	90.9469	9.5817	90.8904	0.085	0.0000	0.0000	0
2018/06/27	2032	01/11/2018	8.76	Call	Bond Future	503.7900	0.5038	488.7300	0.4887	(2.989)	0	0	0
2018/06/27	2032	01/11/2018	8.76	Put	Bond Future	6,405.1400	6.4051	6,446.5200	6.4465	0.646	0	0	0
2018/06/27	2032	01/11/2018	8.77	Call	Bond Future	517.9700	0.5180	502.6200	0.5026	(2.963)	0	0	0
2018/06/27	2032	01/11/2018	8.75	Call	Bond Future	490.0100	0.4900	475.2300	0.4752	(3.016)	0	0	0
2018/06/27	2032	01/11/2018	8.75	Put	Bond Future	6,467.2100	6.4672	6,508.8700	6.5089	0.644	0	0	0
2018/06/27	2032	07/02/2019	8.81	Call	Bond Future	1,251.8900	1.2519	1,231.2800	1.2313	(1.646)	0	0	0
2018/06/27	2032	07/02/2019	8.80	Put	Bond Future	7,335.7500	7.3358	7,372.1900	7.3722	0.497	0	0	0
2018/06/27	2032	07/02/2019			Bond Future	9.6549	92.7094	9.6633	92.6525	0.086	0.0000	0.0000	0
2018/06/27	2032	07/02/2019	8.82	Call	Bond Future	1,269.1300	1.2691	1,248.3300	1.2483	(1.639)	0	0	0
2018/06/27	2032	07/02/2019	8.82	Put	Bond Future	7,220.8100	7.2208	7,256.8800	7.2569	0.500	0	0	0
2018/06/27	2032	07/02/2019	8.81	Put	Bond Future	7,278.1500	7.2782	7,314.4100	7.3144	0.498	0	0	0
2018/06/27	2032	07/02/2019	8.80	Call	Bond Future	1,234.8300	1.2348	1,214.4000	1.2144	(1.654)	0	0	0
2018/06/27	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2033	02/08/2018			Bond Future	103.3908	103.3908	103.2128	103.2128	(0.172)	0.0000	0.0000	11,821
2018/06/27	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2033	02/08/2018	109.92	Put	Bond Future	6,529.2300	6.5292	6,707.2300	6.7072	2.726	0	0	0
2018/06/27	2033	02/08/2018	109.94	Put	Bond Future	6,549.2300	6.5492	6,727.2300	6.7272	2.718	0	0	0
2018/06/27	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2033	02/08/2018	109.93	Put	Bond Future	6,539.2300	6.5392	6,717.2300	6.7172	2.722	0	0	0
2018/06/27	2033	01/11/2018			Bond Future	104.1378	104.1378	103.9562	103.9562	(0.174)	0.0000	0.0000	0
2018/06/27	2033	07/02/2019			Bond Future	106.1766	106.1766	105.9919	105.9919	(0.174)	0.0000	0.0000	0
2018/06/27	2037	02/08/2018	9.96	Put	Bond Future	687.9600	0.6880	697.7000	0.6977	1.416	0	0	0
2018/06/27	2037	02/08/2018	9.95	Call	Bond Future	2,909.4000	2.9094	2,818.9000	2.8189	(3.111)	0	0	0
2018/06/27	2037	02/08/2018			Bond Future	9.6654	90.2079	9.6782	90.1072	0.132	0.0000	0.0000	56,069
2018/06/27	2037	02/08/2018	9.96	Call	Bond Future	2,964.5800	2.9646	2,873.6200	2.8736	(3.068)	0	0	0
2018/06/27	2037	02/08/2018	9.95	Put	Bond Future	708.5800	0.7086	718.7800	0.7188	1.439	0	0	0
2018/06/27	2037	02/08/2018	9.97	Call	Bond Future	3,020.1600	3.0202	2,928.7500	2.9288	(3.027)	0	0	0
2018/06/27	2037	02/08/2018	9.97	Put	Bond Future	667.8400	0.6678	677.1300	0.6771	1.391	0	0	0
2018/06/27	2037	01/11/2018	9.03	Call	Bond Future	717.4200	0.7174	689.4800	0.6895	(3.895)	0	0	0
2018/06/27	2037	01/11/2018			Bond Future	9.7319	91.8183	9.7452	91.7151	0.136	0.0000	0.0000	0
2018/06/27	2037	01/11/2018	9.01	Call	Bond Future	680.3900	0.6804	653.4500	0.6534	(3.959)	0	0	0
2018/06/27	2037	01/11/2018	9.01	Put	Bond Future	6,576.8900	6.5769	6,653.1700	6.6532	1.160	0	0	0
2018/06/27	2037	01/11/2018	9.03	Put	Bond Future	6,442.7200	6.4427	6,518.0000	6.5180	1.168	0	0	0
2018/06/27	2037	01/11/2018	9.02	Call	Bond Future	698.6700	0.6987	671.2300	0.6712	(3.927)	0	0	0
2018/06/27	2037	01/11/2018	9.02	Put	Bond Future	6,509.5100	6.5095	6,585.2900	6.5853	1.164	0	0	0
2018/06/27	2037	07/02/2019	9.06	Put	Bond Future	7,629.6900	7.6297	7,697.3200	7.6973	0.886	0	0	0
2018/06/27	2037	07/02/2019	9.05	Call	Bond Future	1,589.8100	1.5898	1,553.1900	1.5532	(2.303)	0	0	0

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2018/06/27	2037	07/02/2019			Bond Future	9.8065	89.3379	9.8202	89.2333	0.139	0.0000	0.0000	0
2018/06/27	2037	07/02/2019	9.06	Call	Bond Future	1,614.6600	1.6147	1,577.6700	1.5777	(2.291)	0	0	0
2018/06/27	2037	07/02/2019	9.05	Put	Bond Future	7,689.5500	7.6896	7,757.5500	7.7575	0.884	0	0	0
2018/06/27	2037	07/02/2019	9.07	Call	Bond Future	1,639.7400	1.6397	1,602.3800	1.6024	(2.278)	0	0	0
2018/06/27	2037	07/02/2019	9.07	Put	Bond Future	7,570.1800	7.5702	7,637.4400	7.6374	0.888	0	0	0
2018/06/27	2038	02/08/2018	134.55	Put	Bond Future	10,802.5500	10.8026	10,783.8700	10.7839	(0.173)	0	0	0
2018/06/27	2038	02/08/2018			Bond Future	123.7475	123.7475	123.7661	123.7661	0.015	0.0000	0.0000	9,115
2018/06/27	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2038	02/08/2018	134.54	Put	Bond Future	10,792.5500	10.7926	10,773.8700	10.7739	(0.173)	0	0	0
2018/06/27	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2038	02/08/2018	134.53	Put	Bond Future	10,782.5500	10.7826	10,763.8700	10.7639	(0.173)	0	0	0
2018/06/27	2038	01/11/2018			Bond Future	125.9834	125.9834	126.0019	126.0019	0.015	0.0000	0.0000	0
2018/06/27	2038	07/02/2019			Bond Future	126.8598	126.8598	126.8789	126.8789	0.015	0.0000	0.0000	0
2018/06/27	2040	02/08/2018	10.04	Call	Bond Future	3,308.9400	3.3089	3,210.0500	3.2100	(2.989)	0	0	0
2018/06/27	2040	02/08/2018	10.03	Put	Bond Future	720.1300	0.7201	730.1300	0.7301	1.389	0	0	0
2018/06/27	2040	02/08/2018			Bond Future	9.7250	93.6815	9.7378	93.5731	0.132	0.0000	0.0000	22,929
2018/06/27	2040	02/08/2018	10.05	Call	Bond Future	3,369.3400	3.3693	3,270.0000	3.2700	(2.948)	0	0	0
2018/06/27	2040	02/08/2018	10.05	Put	Bond Future	678.5600	0.6786	687.6400	0.6876	1.338	0	0	0
2018/06/27	2040	02/08/2018	10.04	Put	Bond Future	699.0900	0.6991	708.6200	0.7086	1.363	0	0	0
2018/06/27	2040	02/08/2018	10.03	Call	Bond Future	3,248.9400	3.2489	3,150.5200	3.1505	(3.029)	0	0	0
2018/06/27	2040	01/11/2018	9.80	Call	Bond Future	3,154.6600	3.1547	3,084.9500	3.0850	(2.210)	0	0	3,540
2018/06/27	2040	01/11/2018	9.09	Put	Bond Future	6,956.4800	6.9565	7,037.4100	7.0374	1.163	0	0	0
2018/06/27	2040	01/11/2018			Bond Future	9.7908	95.3540	9.8041	95.2428	0.136	0.0000	0.0000	0
2018/06/27	2040	01/11/2018	9.20	Put	Bond Future	6,192.2200	6.1922	6,267.0200	6.2670	1.208	0	0	0
2018/06/27	2040	01/11/2018	9.20	Call	Bond Future	1,026.6200	1.0266	990.2500	0.9903	(3.543)	0	0	3,540
2018/06/27	2040	01/11/2018	9.80	Put	Bond Future	3,077.8500	3.0779	3,119.3100	3.1193	1.347	0	0	0
2018/06/27	2040	01/11/2018	9.08	Call	Bond Future	758.3800	0.7584	728.6800	0.7287	(3.916)	0	0	0
2018/06/27	2040	01/11/2018	9.10	Put	Bond Future	7,028.9100	7.0289	7,110.3800	7.1104	1.159	0	0	0
2018/06/27	2040	01/11/2018	9.10	Put	Bond Future	6,884.5400	6.8845	6,964.9200	6.9649	1.168	0	0	0
2018/06/27	2040	01/11/2018	9.09	Call	Bond Future	778.7700	0.7788	748.5300	0.7485	(3.883)	0	0	0
2018/06/27	2040	01/11/2018	9.10	Call	Bond Future	799.5200	0.7995	768.7300	0.7687	(3.851)	0	0	2,950
2018/06/27	2040	01/11/2018	8.50	Put	Bond Future	12,053.9100	12.0539	12,156.1500	12.1562	0.848	0	0	0
2018/06/27	2040	01/11/2018	8.50	Call	Bond Future	156.5100	0.1565	147.5800	0.1476	(5.706)	0	0	2,950
2018/06/27	2040	01/11/2018	9.07	Call	Bond Future	738.5000	0.7385	709.3400	0.7093	(3.949)	0	0	0
2018/06/27	2040	01/11/2018	9.07	Put	Bond Future	7,102.0000	7.1020	7,184.0100	7.1840	1.155	0	0	0
2018/06/27	2040	07/02/2019	9.11	Put	Bond Future	8,256.8300	8.2568	8,330.3500	8.3303	0.890	0	0	0
2018/06/27	2040	07/02/2019	9.13	Call	Bond Future	1,722.9800	1.7230	1,683.1400	1.6831	(2.312)	0	0	0
2018/06/27	2040	07/02/2019			Bond Future	9.8645	92.6915	9.8782	92.5788	0.138	0.0000	0.0000	0
2018/06/27	2040	07/02/2019	9.11	Call	Bond Future	1,677.0800	1.6771	1,637.9600	1.6380	(2.333)	0	0	0
2018/06/27	2040	07/02/2019	9.13	Put	Bond Future	8,118.8500	8.1188	8,191.6500	8.1916	0.897	0	0	0
2018/06/27	2040	07/02/2019	9.12	Put	Bond Future	8,187.6600	8.1877	8,260.8300	8.2608	0.894	0	0	0
2018/06/27	2040	07/02/2019	9.12	Call	Bond Future	1,699.9200	1.6999	1,660.4500	1.6604	(2.322)	0	0	0
2018/06/27	2044	02/08/2018	10.07	Call	Bond Future	3,395.2000	3.3952	3,261.9500	3.2619	(3.925)	0	0	0
2018/06/27	2044	02/08/2018			Bond Future	9.7489	90.8222	9.7669	90.6678	0.184	0.0000	0.0000	36,181

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
2018/06/27	2044	02/08/2018	10.05	Call	Bond Future	3,273.8300	3.2738	3,142.0900	3.1421	(4.024)	0	0	0
2018/06/27	2044	02/08/2018	10.05	Put	Bond Future	742.1800	0.7422	764.8200	0.7648	3.050	0	0	0
2018/06/27	2044	02/08/2018	10.07	Put	Bond Future	699.6300	0.6996	720.7600	0.7208	3.020	0	0	0
2018/06/27	2044	02/08/2018	10.06	Call	Bond Future	3,334.3100	3.3343	3,201.8100	3.2018	(3.974)	0	0	0
2018/06/27	2044	02/08/2018	10.06	Put	Bond Future	720.6400	0.7206	742.5200	0.7425	3.036	0	0	0
2018/06/27	2044	01/11/2018	9.12	Call	Bond Future	811.6700	0.8117	771.2900	0.7713	(4.975)	0	0	0
2018/06/27	2044	01/11/2018			Bond Future	9.8123	92.4436	9.8308	92.2857	0.189	0.0000	0.0000	0
2018/06/27	2044	01/11/2018	9.12	Put	Bond Future	7,044.3600	7.0444	7,161.9100	7.1619	1.669	0	0	0
2018/06/27	2044	01/11/2018	9.13	Call	Bond Future	833.1900	0.8332	792.0700	0.7921	(4.935)	0	0	0
2018/06/27	2044	01/11/2018	9.14	Put	Bond Future	6,897.5700	6.8976	7,013.6400	7.0136	1.683	0	0	0
2018/06/27	2044	01/11/2018	9.13	Put	Bond Future	6,970.7800	6.9708	7,087.5900	7.0876	1.676	0	0	0
2018/06/27	2044	01/11/2018	9.14	Call	Bond Future	854.9200	0.8549	813.0600	0.8131	(4.896)	0	0	0
2018/06/27	2044	07/02/2019	9.18	Put	Bond Future	8,068.8800	8.0689	8,174.1800	8.1742	1.305	0	0	0
2018/06/27	2044	07/02/2019			Bond Future	9.8831	89.8499	9.9022	89.6896	0.193	0.0000	0.0000	0
2018/06/27	2044	07/02/2019	9.17	Call	Bond Future	1,796.4500	1.7965	1,741.9100	1.7419	(3.036)	0	0	0
2018/06/27	2044	07/02/2019	9.17	Put	Bond Future	8,138.7000	8.1387	8,244.5000	8.2445	1.300	0	0	0
2018/06/27	2044	07/02/2019	9.18	Call	Bond Future	1,820.6900	1.8207	1,765.6500	1.7656	(3.023)	0	0	0
2018/06/27	2044	07/02/2019	9.16	Call	Bond Future	1,772.4200	1.7724	1,718.3900	1.7184	(3.048)	0	0	0
2018/06/27	2044	07/02/2019	9.16	Put	Bond Future	8,208.8800	8.2089	8,315.1900	8.3152	1.295	0	0	0
2018/06/27	2046	02/08/2018	128.78	Put	Bond Future	10,944.8900	10.9449	11,830.6700	11.8307	8.093	0	0	0
2018/06/27	2046	02/08/2018			Bond Future	117.8351	117.8351	116.9493	116.9493	(0.752)	0.0000	0.0000	11,876
2018/06/27	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2046	02/08/2018	128.77	Put	Bond Future	10,934.8900	10.9349	11,820.6700	11.8207	8.100	0	0	0
2018/06/27	2046	02/08/2018	128.79	Put	Bond Future	10,954.8900	10.9549	11,840.6700	11.8407	8.086	0	0	0
2018/06/27	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2046	01/11/2018			Bond Future	118.3150	118.3150	117.4127	117.4127	(0.763)	0.0000	0.0000	0
2018/06/27	2046	07/02/2019			Bond Future	120.6314	120.6314	119.7117	119.7117	(0.762)	0.0000	0.0000	0
2018/06/27	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2050	02/08/2018	137.54	Put	Bond Future	15,138.9800	15.1390	15,903.1400	15.9031	5.048	0	0	0
2018/06/27	2050	02/08/2018	137.52	Put	Bond Future	15,118.9800	15.1190	15,883.1400	15.8831	5.054	0	0	0
2018/06/27	2050	02/08/2018			Bond Future	122.4010	122.4010	121.6369	121.6369	(0.624)	0.0000	0.0000	9,701
2018/06/27	2050	02/08/2018	137.53	Put	Bond Future	15,128.9800	15.1290	15,893.1400	15.8931	5.051	0	0	0
2018/06/27	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	2050	01/11/2018			Bond Future	124.6123	124.6123	123.8342	123.8342	(0.624)	0.0000	0.0000	0
2018/06/27	2050	07/02/2019			Bond Future	125.2807	125.2807	124.4877	124.4877	(0.633)	0.0000	0.0000	0
2018/06/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	AL37	02/08/2018			Index Future	582.8190	582.8190	581.9810	581.9810	(0.144)	0.0000	0.0000	0
2018/06/27	AL37	01/11/2018			Index Future	593.2260	593.2260	592.3670	592.3670	(0.145)	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
2018/06/27	AL37	07/02/2019			Index Future	604.7270	604.7270	603.8540	603.8540	(0.144)	0.0000	0.0000	0
2018/06/27	AL7T	02/08/2018			Index Future	674.5750	674.5750	674.2010	674.2010	(0.055)	0.0000	0.0000	0
2018/06/27	AL7T	01/11/2018			Index Future	686.6210	686.6210	686.2330	686.2330	(0.057)	0.0000	0.0000	0
2018/06/27	AL7T	07/02/2019			Index Future	699.9330	699.9330	699.5400	699.5400	(0.056)	0.0000	0.0000	0
2018/06/27	ALBI	02/08/2018			Index Future	613.0060	613.0060	612.3470	612.3470	(0.108)	0.0000	0.0000	859
2018/06/27	ALBI	01/11/2018			Index Future	623.9530	623.9530	623.2750	623.2750	(0.109)	0.0000	0.0000	0
2018/06/27	ALBI	07/02/2019			Index Future	636.0490	636.0490	635.3610	635.3610	(0.108)	0.0000	0.0000	0
2018/06/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2018/06/27	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/27	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/27	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	EL28	02/08/2018			Bond Future	129.0314		129.0314	128.6181	128.6181	(0.320)	0.0000	0.0000	0
2018/06/27	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	EL28	02/08/2018	134.93	Put	Bond Future	5,898.5700		5.8986	6,311.9100	6.3119	7.007	0	0	0
2018/06/27	EL28	02/08/2018	134.95	Put	Bond Future	5,918.5700		5.9186	6,331.9100	6.3319	6.984	0	0	0
2018/06/27	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	EL28	02/08/2018	134.94	Put	Bond Future	5,908.5700		5.9086	6,321.9100	6.3219	6.996	0	0	0
2018/06/27	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	ES33	02/08/2018	11.14	Call	Bond Future	1,238.9800		1.2390	1,171.0900	1.1711	(5.480)	0	0	0
2018/06/27	ES33	02/08/2018			Bond Future	10.9282		77.8555	10.9397	77.7876	0.105	0.0000	0.0000	9,466
2018/06/27	ES33	02/08/2018	11.15	Call	Bond Future	1,296.7300		1.2967	1,228.8400	1.2288	(5.235)	0	0	0
2018/06/27	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	ES33	02/08/2018	11.16	Call	Bond Future	1,354.4200		1.3544	1,286.5300	1.2865	(5.012)	0	0	0
2018/06/27	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	ES33	01/11/2018			Bond Future	11.0453		75.4572	11.0573	75.3875	0.109	0.0000	0.0000	0
2018/06/27	ES33	07/02/2019			Bond Future	11.1786		76.9196	11.1910	76.8490	0.111	0.0000	0.0000	0

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2018/06/27	ES42	02/08/2018			Bond Future	11.1168	80.6571	11.1284	80.5789	0.104	0.0000	0.0000	7,957
2018/06/27	ES42	01/11/2018			Bond Future	11.2297	77.8372	11.2418	77.7569	0.108	0.0000	0.0000	0
2018/06/27	ES42	07/02/2019			Bond Future	11.3537	79.3455	11.3662	79.2642	0.110	0.0000	0.0000	0
2018/06/27	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	GOVI	02/08/2018			GOVI	608.2460	608.2460	607.5530	607.5530	(0.114)	0.0000	0.0000	476
2018/06/27	GOVI	02/08/2018	605.71	Call	GOVI	25,360.0000	2.5360	18,430.0000	1.8430	(27.326)	0	0	0
2018/06/27	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	GOVI	02/08/2018	605.72	Call	GOVI	25,260.0000	2.5260	18,330.0000	1.8330	(27.435)	0	0	0
2018/06/27	GOVI	02/08/2018	605.70	Call	GOVI	25,460.0000	2.5460	18,530.0000	1.8530	(27.219)	0	0	0
2018/06/27	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	GOVI	01/11/2018	653.50	Put	GOVI	343,920.0000	34.3920	351,050.0000	35.1050	2.073	0	0	0
2018/06/27	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	GOVI	01/11/2018			GOVI	619.1080	619.1080	618.3950	618.3950	(0.115)	0.0000	0.0000	0
2018/06/27	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	GOVI	01/11/2018	653.49	Put	GOVI	343,820.0000	34.3820	350,950.0000	35.0950	2.074	0	0	0
2018/06/27	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	GOVI	01/11/2018	653.51	Put	GOVI	344,020.0000	34.4020	351,150.0000	35.1150	2.073	0	0	0
2018/06/27	GOVI	07/02/2019	666.53	Put	GOVI	354,200.0000	35.4200	361,430.0000	36.1430	2.041	0	0	0
2018/06/27	GOVI	07/02/2019			GOVI	631.1100	631.1100	630.3870	630.3870	(0.115)	0.0000	0.0000	0
2018/06/27	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	GOVI	07/02/2019	666.52	Put	GOVI	354,100.0000	35.4100	361,330.0000	36.1330	2.042	0	0	0
2018/06/27	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	GOVI	07/02/2019	666.51	Put	GOVI	354,000.0000	35.4000	361,230.0000	36.1230	2.042	0	0	0
2018/06/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/27	IGOV	02/08/2018			Index Future	252.7430	252.7430	251.9780	251.9780	(0.303)	0.0000	0.0000	852
2018/06/27	IGOV	01/11/2018			Index Future	257.3100	257.3100	256.5300	256.5300	(0.303)	0.0000	0.0000	227
2018/06/27	IGOV	07/02/2019			Index Future	262.3490	262.3490	261.5540	261.5540	(0.303)	0.0000	0.0000	0
2018/06/27	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/06/27	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/06/27	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/06/27	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2018/06/27	IS01	19/09/2019			Interest Rate Swap	99.9300	99.9300	99.9300	99.9300	0.000	0.0000	0.0000	0
2018/06/27	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/27	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/06/27	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3200	99.3200	0.000	0.0000	0.0000	0
2018/06/27	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.7600	99.7600	0.000	0.0000	0.0000	0
2018/06/27	IS02	20/09/2019			Interest Rate Swap	101.9300	101.9300	101.9300	101.9300	0.000	0.0000	0.0000	0
2018/06/27	IS02	20/12/2019			Interest Rate Swap	102.9500	102.9500	102.9500	102.9500	0.000	0.0000	0.0000	0
2018/06/27	IS02	23/03/2020			Interest Rate Swap	99.0500	99.0500	99.0500	99.0500	0.000	0.0000	0.0000	0
2018/06/27	IS02	22/06/2020			Interest Rate Swap	102.7100	102.7100	102.7100	102.7100	0.000	0.0000	0.0000	0
2018/06/27	IS02	21/09/2020			Interest Rate Swap	99.8100	99.8100	99.8100	99.8100	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
2018/06/27	IS05	17/12/2020			Interest Rate Swap	96.7000	96.7000	96.7000	96.7000	0.000	0.0000	0.0000	0
2018/06/27	IS05	16/03/2021			Interest Rate Swap	95.9700	95.9700	95.9600	95.9600	(0.010)	0.0000	0.0000	0
2018/06/27	IS05	15/06/2021			Interest Rate Swap	95.2000	95.2000	95.2000	95.2000	0.000	0.0000	0.0000	0
2018/06/27	IS05	21/09/2021			Interest Rate Swap	95.4200	95.4200	95.4200	95.4200	0.000	0.0000	0.0000	0
2018/06/27	IS05	21/12/2021			Interest Rate Swap	97.6600	97.6600	97.6500	97.6500	(0.010)	0.0000	0.0000	51
2018/06/27	IS05	15/03/2022			Interest Rate Swap	97.8200	97.8200	97.8200	97.8200	0.000	0.0000	0.0000	0
2018/06/27	IS05	21/06/2022			Interest Rate Swap	99.0700	99.0700	99.0600	99.0600	(0.010)	0.0000	0.0000	0
2018/06/27	IS05	20/09/2022			Interest Rate Swap	103.0200	103.0200	103.0200	103.0200	0.000	0.0000	0.0000	0
2018/06/27	IS05	20/12/2022			Interest Rate Swap	104.3200	104.3200	104.3200	104.3200	0.000	0.0000	0.0000	0
2018/06/27	IS05	22/03/2023			Interest Rate Swap	97.7900	97.7900	97.7900	97.7900	0.000	0.0000	0.0000	0
2018/06/27	IS05	20/06/2023			Interest Rate Swap	103.8500	103.8500	103.8500	103.8500	0.000	0.0000	0.0000	0
2018/06/27	IS05	19/09/2023			Interest Rate Swap	99.4200	99.4200	99.4200	99.4200	0.000	0.0000	0.0000	0
2018/06/27	IS10	17/12/2025			Interest Rate Swap	96.4800	96.4800	96.4800	96.4800	0.000	0.0000	0.0000	0
2018/06/27	IS10	16/03/2026			Interest Rate Swap	93.5200	93.5200	93.5200	93.5200	0.000	0.0000	0.0000	0
2018/06/27	IS10	15/06/2026			Interest Rate Swap	92.2900	92.2900	92.2900	92.2900	0.000	0.0000	0.0000	0
2018/06/27	IS10	21/09/2026			Interest Rate Swap	94.4600	94.4600	94.4600	94.4600	0.000	0.0000	0.0000	0
2018/06/27	IS10	21/12/2026			Interest Rate Swap	98.2300	98.2300	98.2200	98.2200	(0.010)	0.0000	0.0000	0
2018/06/27	IS10	15/03/2027			Interest Rate Swap	96.8100	96.8100	96.8100	96.8100	0.000	0.0000	0.0000	0
2018/06/27	IS10	21/06/2027			Interest Rate Swap	98.8900	98.8900	98.8800	98.8800	(0.010)	0.0000	0.0000	0
2018/06/27	IS10	20/09/2027			Interest Rate Swap	104.3000	104.3000	104.3000	104.3000	0.000	0.0000	0.0000	0
2018/06/27	IS10	20/12/2027			Interest Rate Swap	104.6700	104.6700	104.6700	104.6700	0.000	0.0000	0.0000	0
2018/06/27	IS10	22/03/2028			Interest Rate Swap	98.2700	98.2700	98.2700	98.2700	0.000	0.0000	0.0000	0
2018/06/27	IS10	20/06/2028			Interest Rate Swap	105.4000	105.4000	105.4000	105.4000	0.000	0.0000	0.0000	0
2018/06/27	IS10	19/09/2028			Interest Rate Swap	99.0500	99.0500	99.0500	99.0500	0.000	0.0000	0.0000	0
2018/06/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/27	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/27	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/27	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/27	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/27	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/27	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/06/27	R023	02/08/2018			Bond Future	8.2675	101.4253	8.3064	101.2818	0.470	0.0000	0.0000	41,452
2018/06/27	R023	02/08/2018	10.40	Call	Bond Future	7,507.9500	7.5079	7,364.4600	7.3645	(1.911)	0	0	0
2018/06/27	R023	02/08/2018	10.41	Call	Bond Future	7,541.4600	7.5415	7,397.9700	7.3980	(1.903)	0	0	0
2018/06/27	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/06/27	R023	02/08/2018	10.39	Call	Bond Future	7,474.4200	7.4744	7,330.9300	7.3309	(1.920)	0	0	0
2018/06/27	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	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
2018/06/27	R023	01/11/2018	10.58	Call	Bond Future	7,513.8200	7.5138	7,367.9200	7.3679	(1.942)	0	0	0
2018/06/27	R023	01/11/2018	10.57	Put	Bond Future	10.1700	0.0102	11.2400	0.0112	10.521	0	0	0
2018/06/27	R023	01/11/2018			Bond Future	8.3411	99.3102	8.3829	99.1633	0.501	0.0000	0.0000	0
2018/06/27	R023	01/11/2018	10.59	Call	Bond Future	7,545.4200	7.5454	7,399.4900	7.3995	(1.934)	0	0	0
2018/06/27	R023	01/11/2018	10.59	Put	Bond Future	9.5600	0.0096	10.5700	0.0106	10.565	0	0	0
2018/06/27	R023	01/11/2018	10.58	Put	Bond Future	9.8600	0.0099	10.9000	0.0109	10.548	0	0	0
2018/06/27	R023	01/11/2018	10.57	Call	Bond Future	7,482.2200	7.4822	7,336.3500	7.3363	(1.950)	0	0	0
2018/06/27	R023	07/02/2019	10.59	Call	Bond Future	7,002.2800	7.0023	6,861.9200	6.8619	(2.004)	0	0	0
2018/06/27	R023	07/02/2019			Bond Future	8.4303	101.2350	8.4752	101.0859	0.533	0.0000	0.0000	0
2018/06/27	R023	07/02/2019	10.57	Call	Bond Future	6,945.9700	6.9460	6,805.8500	6.8059	(2.017)	0	0	0
2018/06/27	R023	07/02/2019	10.57	Put	Bond Future	145.9700	0.1460	154.9500	0.1549	6.152	0	0	0
2018/06/27	R023	07/02/2019	10.59	Put	Bond Future	141.5100	0.1415	150.2500	0.1503	6.176	0	0	0
2018/06/27	R023	07/02/2019	10.58	Call	Bond Future	6,974.1200	6.9741	6,833.8700	6.8339	(2.011)	0	0	0
2018/06/27	R023	07/02/2019	10.58	Put	Bond Future	143.7300	0.1437	152.5800	0.1526	6.157	0	0	0
2018/06/27	R035	02/08/2018	9.42	Call	Bond Future	906.6600	0.9067	838.1900	0.8382	(7.552)	0	0	0
2018/06/27	R035	02/08/2018			Bond Future	9.6044	97.8578	9.6224	97.7171	0.187	0.0000	0.0000	68,489
2018/06/27	R035	02/08/2018	9.42	Put	Bond Future	2,369.6100	2.3696	2,441.8300	2.4418	3.048	0	0	0
2018/06/27	R035	02/08/2018	9.43	Call	Bond Future	937.0200	0.9370	867.2300	0.8672	(7.448)	0	0	0
2018/06/27	R035	02/08/2018	9.44	Put	Bond Future	2,270.6600	2.2707	2,340.2400	2.3402	3.064	0	0	0
2018/06/27	R035	02/08/2018	9.43	Put	Bond Future	2,319.7700	2.3198	2,390.6700	2.3907	3.056	0	0	0
2018/06/27	R035	02/08/2018	9.44	Call	Bond Future	968.0100	0.9680	896.9000	0.8969	(7.346)	0	0	0
2018/06/27	R035	01/11/2018	8.93	Call	Bond Future	632.9600	0.6330	599.8800	0.5999	(5.226)	0	0	0
2018/06/27	R035	01/11/2018	8.92	Put	Bond Future	6,746.6600	6.7467	6,858.1800	6.8582	1.653	0	0	0
2018/06/27	R035	01/11/2018			Bond Future	9.6763	95.1091	9.6950	94.9651	0.193	0.0000	0.0000	0
2018/06/27	R035	01/11/2018	8.94	Call	Bond Future	647.4800	0.6475	613.8500	0.6138	(5.194)	0	0	0
2018/06/27	R035	01/11/2018	8.94	Put	Bond Future	6,605.8800	6.6059	6,716.2900	6.7163	1.671	0	0	0
2018/06/27	R035	01/11/2018	8.93	Put	Bond Future	6,676.1000	6.6761	6,787.0600	6.7871	1.662	0	0	0
2018/06/27	R035	01/11/2018	8.92	Call	Bond Future	618.6800	0.6187	586.1600	0.5862	(5.256)	0	0	0
2018/06/27	R035	07/02/2019	8.98	Call	Bond Future	1,503.5700	1.5036	1,456.9100	1.4569	(3.103)	0	0	0
2018/06/27	R035	07/02/2019			Bond Future	9.7577	96.9524	9.7769	96.8062	0.197	0.0000	0.0000	0
2018/06/27	R035	07/02/2019	8.96	Call	Bond Future	1,463.1400	1.4631	1,417.3700	1.4174	(3.128)	0	0	0
2018/06/27	R035	07/02/2019	8.96	Put	Bond Future	7,831.8700	7.8319	7,932.3200	7.9323	1.283	0	0	0
2018/06/27	R035	07/02/2019	8.98	Put	Bond Future	7,704.8500	7.7049	7,804.4100	7.8044	1.292	0	0	0
2018/06/27	R035	07/02/2019	8.97	Call	Bond Future	1,483.2600	1.4833	1,437.0400	1.4370	(3.116)	0	0	0
2018/06/27	R035	07/02/2019	8.97	Put	Bond Future	7,768.2100	7.7682	7,868.2100	7.8682	1.287	0	0	0
2018/06/27	R186	02/08/2018	8.25	Call	Bond Future	76.1600	0.0762	68.6200	0.0686	(9.900)	0	0	3,020
2018/06/27	R186	02/08/2018	8.48	Put	Bond Future	2,926.7800	2.9268	2,958.2400	2.9582	1.075	0	0	0
2018/06/27	R186	02/08/2018			Bond Future	8.9106	110.5666	8.9184	110.5186	0.087	0.0000	0.0000	109,777
2018/06/27	R186	02/08/2018	8.50	Call	Bond Future	250.7500	0.2507	233.2400	0.2332	(6.983)	0	0	0
2018/06/27	R186	02/08/2018	8.50	Put	Bond Future	2,820.2800	2.8203	2,850.7700	2.8508	1.081	0	0	0
2018/06/27	R186	02/08/2018	8.47	Call	Bond Future	220.2000	0.2202	204.1300	0.2041	(7.298)	0	0	0
2018/06/27	R186	02/08/2018	8.47	Put	Bond Future	2,980.5800	2.9806	3,012.5100	3.0125	1.071	0	0	0
2018/06/27	R186	02/08/2018	8.25	Put	Bond Future	4,249.2500	4.2493	4,289.7100	4.2897	0.952	0	0	0
2018/06/27	R186	02/08/2018	7.50	Put	Bond Future	9,168.0300	9.1680	9,215.9400	9.2159	0.523	0	0	0
2018/06/27	R186	02/08/2018	8.48	Call	Bond Future	230.0600	0.2301	213.5200	0.2135	(7.189)	0	0	0
2018/06/27	R186	02/08/2018	8.75	Call	Bond Future	676.1000	0.6761	644.8200	0.6448	(4.627)	0	0	5,000

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
2018/06/27	R186	02/08/2018	8.75	Put	Bond Future	1,671.6500	1.6716	1,688.3700	1.6884	1.000	0	0	0
2018/06/27	R186	02/08/2018	8.46	Call	Bond Future	210.7600	0.2108	195.1500	0.1952	(7.407)	0	0	0
2018/06/27	R186	02/08/2018	8.46	Put	Bond Future	3,034.8500	3.0349	3,067.2400	3.0672	1.067	0	0	0
2018/06/27	R186	02/08/2018	7.50	Call	Bond Future	0.3900	0.0004	0.3000	0.0003	(23.077)	0	0	3,020
2018/06/27	R186	01/11/2018	9.14	Call	Bond Future	2,613.0400	2.6130	2,576.1400	2.5761	(1.412)	0	0	0
2018/06/27	R186	01/11/2018	7.96	Put	Bond Future	6,623.4400	6.6234	6,664.6600	6.6647	0.622	0	0	0
2018/06/27	R186	01/11/2018	8.54	Put	Bond Future	3,659.6800	3.6597	3,687.6500	3.6876	0.764	0	0	0
2018/06/27	R186	01/11/2018			Bond Future	8.9852	112.5407	8.9935	112.4909	0.092	0.0000	0.0000	0
2018/06/27	R186	01/11/2018	8.46	Put	Bond Future	4,007.5200	4.0075	4,037.6600	4.0377	0.752	0	0	0
2018/06/27	R186	01/11/2018	8.46	Call	Bond Future	797.2700	0.7973	777.5900	0.7776	(2.468)	0	0	5,000
2018/06/27	R186	01/11/2018	8.53	Call	Bond Future	926.5700	0.9266	905.0000	0.9050	(2.328)	0	0	0
2018/06/27	R186	01/11/2018	8.53	Put	Bond Future	3,701.8100	3.7018	3,730.0600	3.7301	0.763	0	0	0
2018/06/27	R186	01/11/2018	9.14	Put	Bond Future	1,689.6100	1.6896	1,702.5300	1.7025	0.765	0	0	5,000
2018/06/27	R186	01/11/2018	7.96	Call	Bond Future	240.6800	0.2407	232.0800	0.2321	(3.573)	0	0	5,000
2018/06/27	R186	01/11/2018	8.54	Call	Bond Future	946.4000	0.9464	924.5500	0.9245	(2.309)	0	0	0
2018/06/27	R186	01/11/2018	8.52	Call	Bond Future	907.0200	0.9070	885.7200	0.8857	(2.348)	0	0	0
2018/06/27	R186	01/11/2018	8.52	Put	Bond Future	3,744.2700	3.7443	3,772.7900	3.7728	0.762	0	0	0
2018/06/27	R186	07/02/2019	8.20	Call	Bond Future	796.2900	0.7963	781.0600	0.7811	(1.913)	0	0	0
2018/06/27	R186	07/02/2019	8.21	Put	Bond Future	5,965.8200	5.9658	6,000.3800	6.0004	0.579	0	0	0
2018/06/27	R186	07/02/2019			Bond Future	9.0699	109.4168	9.0785	109.3668	0.095	0.0000	0.0000	0
2018/06/27	R186	07/02/2019	8.20	Put	Bond Future	6,014.9000	6.0149	6,049.6200	6.0496	0.577	0	0	0
2018/06/27	R186	07/02/2019	8.21	Call	Bond Future	809.0400	0.8090	793.6500	0.7936	(1.902)	0	0	0
2018/06/27	R186	07/02/2019	8.22	Call	Bond Future	821.9500	0.8219	806.3900	0.8064	(1.893)	0	0	0
2018/06/27	R186	07/02/2019	8.22	Put	Bond Future	5,916.9400	5.9169	5,951.3300	5.9513	0.581	0	0	0
2018/06/27	R197	02/08/2018			Bond Future	298.9910	298.9910	298.7426	298.7426	(0.083)	0.0000	0.0000	2,388
2018/06/27	R197	01/11/2018			Bond Future	304.3933	304.3933	304.1395	304.1395	(0.083)	0.0000	0.0000	0
2018/06/27	R197	07/02/2019			Bond Future	302.9964	302.9964	302.7383	302.7383	(0.085)	0.0000	0.0000	0
2018/06/27	R202	02/08/2018			Bond Future	236.0328	236.0328	235.2163	235.2163	(0.346)	0.0000	0.0000	22,040
2018/06/27	R202	01/11/2018			Bond Future	240.2973	240.2973	239.4655	239.4655	(0.346)	0.0000	0.0000	0
2018/06/27	R202	07/02/2019			Bond Future	241.0948	241.0948	240.2472	240.2472	(0.352)	0.0000	0.0000	0
2018/06/27	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	R204	02/08/2018			Bond Future	6.6006	101.5036	6.6183	101.4971	0.268	0.0000	0.0000	10,270
2018/06/27	R204	02/08/2018	8.98	Call	Bond Future	870.7700	0.8708	864.2400	0.8642	(0.750)	0	0	0
2018/06/27	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	R204	02/08/2018	8.99	Call	Bond Future	874.4000	0.8744	867.8700	0.8679	(0.747)	0	0	0
2018/06/27	R204	02/08/2018	8.97	Call	Bond Future	867.1500	0.8672	860.6200	0.8606	(0.753)	0	0	0
2018/06/27	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	R207	02/08/2018	6.86	Put	Bond Future	1,025.8100	1.0258	1,035.5300	1.0355	0.948	0	0	0
2018/06/27	R207	02/08/2018	6.85	Call	Bond Future	4.6500	0.0047	4.0400	0.0040	(13.118)	0	0	0
2018/06/27	R207	02/08/2018			Bond Future	7.6201	99.9507	7.6278	99.9404	0.102	0.0000	0.0000	21,411
2018/06/27	R207	02/08/2018	6.86	Call	Bond Future	4.7000	0.0047	4.0800	0.0041	(13.191)	0	0	0
2018/06/27	R207	02/08/2018	6.85	Put	Bond Future	1,039.2900	1.0393	1,049.0200	1.0490	0.936	0	0	0
2018/06/27	R207	02/08/2018	6.87	Call	Bond Future	4.7600	0.0048	4.1300	0.0041	(13.235)	0	0	0
2018/06/27	R207	02/08/2018	6.87	Put	Bond Future	1,012.3500	1.0123	1,022.0600	1.0221	0.959	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
2018/06/27	R207	01/11/2018	6.76	Put	Bond Future	1,064.4500	1.0644	1,074.8600	1.0749	0.978	0	0	0
2018/06/27	R207	01/11/2018			Bond Future	7.6928	101.7352	7.7030	101.7238	0.132	0.0000	0.0000	0
2018/06/27	R207	01/11/2018	6.75	Call	Bond Future	15.8500	0.0159	14.9300	0.0149	(5.804)	0	0	0
2018/06/27	R207	01/11/2018	6.75	Put	Bond Future	1,075.1300	1.0751	1,085.5700	1.0856	0.971	0	0	0
2018/06/27	R207	01/11/2018	6.76	Call	Bond Future	16.4900	0.0165	15.5400	0.0155	(5.761)	0	0	0
2018/06/27	R207	01/11/2018	6.74	Call	Bond Future	15.2300	0.0152	14.3400	0.0143	(5.844)	0	0	0
2018/06/27	R207	01/11/2018	6.74	Put	Bond Future	1,085.8300	1.0858	1,096.3000	1.0963	0.964	0	0	0
2018/06/27	R207	07/02/2019	6.52	Call	Bond Future	8.0200	0.0080	7.5700	0.0076	(5.611)	0	0	0
2018/06/27	R207	07/02/2019	6.51	Put	Bond Future	1,151.3400	1.1513	1,161.7900	1.1618	0.908	0	0	0
2018/06/27	R207	07/02/2019			Bond Future	7.8104	100.0620	7.8229	100.0511	0.160	0.0000	0.0000	0
2018/06/27	R207	07/02/2019	6.53	Call	Bond Future	8.3200	0.0083	7.8500	0.0079	(5.649)	0	0	0
2018/06/27	R207	07/02/2019	6.53	Put	Bond Future	1,134.1800	1.1342	1,144.6000	1.1446	0.919	0	0	0
2018/06/27	R207	07/02/2019	6.52	Put	Bond Future	1,142.7500	1.1428	1,153.1900	1.1532	0.914	0	0	0
2018/06/27	R207	07/02/2019	6.51	Call	Bond Future	7.7400	0.0077	7.3000	0.0073	(5.685)	0	0	0
2018/06/27	R208	02/08/2018	7.14	Call	Bond Future	15.8700	0.0159	13.6000	0.0136	(14.304)	0	0	0
2018/06/27	R208	02/08/2018	7.12	Call	Bond Future	14.1100	0.0141	12.0500	0.0121	(14.600)	0	0	0
2018/06/27	R208	02/08/2018			Bond Future	7.8885	99.6923	7.9019	99.6615	0.169	0.0000	0.0000	29,486
2018/06/27	R208	02/08/2018	7.12	Put	Bond Future	1,809.9600	1.8100	1,838.7200	1.8387	1.589	0	0	0
2018/06/27	R208	02/08/2018	7.14	Put	Bond Future	1,764.4700	1.7645	1,793.0200	1.7930	1.618	0	0	0
2018/06/27	R208	02/08/2018	7.13	Call	Bond Future	14.9700	0.0150	12.8100	0.0128	(14.429)	0	0	0
2018/06/27	R208	02/08/2018	7.13	Put	Bond Future	1,787.1900	1.7872	1,815.8500	1.8159	1.604	0	0	0
2018/06/27	R208	01/11/2018	7.11	Put	Bond Future	1,880.5200	1.8805	1,908.9800	1.9090	1.513	0	0	0
2018/06/27	R208	01/11/2018			Bond Future	7.9636	98.0727	7.9788	98.0405	0.192	0.0000	0.0000	0
2018/06/27	R208	01/11/2018	7.11	Call	Bond Future	57.7300	0.0577	53.9900	0.0540	(6.478)	0	0	0
2018/06/27	R208	01/11/2018	7.12	Call	Bond Future	59.7000	0.0597	55.8500	0.0559	(6.449)	0	0	0
2018/06/27	R208	01/11/2018	7.10	Put	Bond Future	1,900.2200	1.9002	1,928.7700	1.9288	1.502	0	0	0
2018/06/27	R208	01/11/2018	7.12	Put	Bond Future	1,860.8900	1.8609	1,889.2400	1.8892	1.523	0	0	0
2018/06/27	R208	01/11/2018	7.10	Call	Bond Future	55.8200	0.0558	52.1700	0.0522	(6.539)	0	0	0
2018/06/27	R208	07/02/2019	7.07	Call	Bond Future	99.7100	0.0997	95.0400	0.0950	(4.684)	0	0	0
2018/06/27	R208	07/02/2019	7.08	Put	Bond Future	1,979.0800	1.9791	2,006.4700	2.0065	1.384	0	0	0
2018/06/27	R208	07/02/2019	7.06	Put	Bond Future	2,013.1400	2.0131	2,040.7000	2.0407	1.369	0	0	0
2018/06/27	R208	07/02/2019			Bond Future	8.0602	99.9734	8.0772	99.9413	0.211	0.0000	0.0000	0
2018/06/27	R208	07/02/2019	7.07	Put	Bond Future	1,996.0800	1.9961	2,023.5600	2.0236	1.377	0	0	0
2018/06/27	R208	07/02/2019	7.08	Call	Bond Future	102.0900	0.1021	97.3300	0.0973	(4.663)	0	0	0
2018/06/27	R208	07/02/2019	7.06	Call	Bond Future	97.3800	0.0974	92.7900	0.0928	(4.713)	0	0	0
2018/06/27	R209	02/08/2018	9.66	Call	Bond Future	1,619.2100	1.6192	1,551.9400	1.5519	(4.154)	0	0	435
2018/06/27	R209	02/08/2018	8.96	Put	Bond Future	4,393.9400	4.3939	4,466.5800	4.4666	1.653	0	0	0
2018/06/27	R209	02/08/2018	8.49	Call	Bond Future	8.3200	0.0083	6.7800	0.0068	(18.510)	0	0	500
2018/06/27	R209	02/08/2018	8.46	Put	Bond Future	8,009.9400	8.0099	8,095.4500	8.0954	1.068	0	0	0
2018/06/27	R209	02/08/2018	10.38	Call	Bond Future	5,172.0300	5.1720	5,084.6500	5.0846	(1.689)	0	0	0
2018/06/27	R209	02/08/2018	9.21	Call	Bond Future	396.6800	0.3967	365.1900	0.3652	(7.938)	0	0	0
2018/06/27	R209	02/08/2018	10.39	Put	Bond Future	120.7500	0.1207	120.1200	0.1201	(0.522)	0	0	0
2018/06/27	R209	02/08/2018			Bond Future	9.5767	74.1162	9.5898	74.0294	0.137	0.0000	0.0000	125,389
2018/06/27	R209	02/08/2018	10.21	Call	Bond Future	4,238.6900	4.2387	4,152.5700	4.1526	(2.032)	0	0	0
2018/06/27	R209	02/08/2018	10.21	Put	Bond Future	214.3100	0.2143	214.9800	0.2150	0.313	0	0	435
2018/06/27	R209	02/08/2018	8.96	Call	Bond Future	127.1100	0.1271	112.9600	0.1130	(11.132)	0	0	5,000

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
2018/06/27	R209	02/08/2018	9.43	Call	Bond Future	870.3100	0.8703	820.1200	0.8201	(5.767)	0	0	0
2018/06/27	R209	02/08/2018	9.43	Put	Bond Future	1,852.6400	1.8526	1,889.2400	1.8892	1.976	0	0	5,000
2018/06/27	R209	02/08/2018	10.84	Call	Bond Future	7,725.6700	7.7257	7,638.1300	7.6381	(1.133)	0	0	0
2018/06/27	R209	02/08/2018	10.84	Put	Bond Future	24.2000	0.0242	23.4500	0.0235	(3.099)	0	0	435
2018/06/27	R209	02/08/2018	8.83	Call	Bond Future	65.7600	0.0658	57.2500	0.0572	(12.941)	0	0	0
2018/06/27	R209	02/08/2018	8.83	Put	Bond Future	5,279.2500	5.2792	5,357.5300	5.3575	1.483	0	0	500
2018/06/27	R209	02/08/2018	8.49	Put	Bond Future	7,779.9300	7.7799	7,865.1800	7.8652	1.096	0	0	0
2018/06/27	R209	02/08/2018	9.21	Put	Bond Future	2,890.0500	2.8900	2,945.3500	2.9454	1.913	0	0	500
2018/06/27	R209	02/08/2018	9.66	Put	Bond Future	1,069.6900	1.0697	1,089.2100	1.0892	1.825	0	0	0
2018/06/27	R209	02/08/2018	8.46	Call	Bond Future	6.7500	0.0068	5.4700	0.0055	(18.963)	0	0	5,000
2018/06/27	R209	02/08/2018	10.38	Put	Bond Future	124.7100	0.1247	124.1200	0.1241	(0.473)	0	0	0
2018/06/27	R209	02/08/2018	10.39	Call	Bond Future	5,227.5200	5.2275	5,140.1000	5.1401	(1.672)	0	0	0
2018/06/27	R209	02/08/2018	10.40	Call	Bond Future	5,283.0500	5.2830	5,195.6000	5.1956	(1.655)	0	0	0
2018/06/27	R209	02/08/2018	10.40	Put	Bond Future	116.9100	0.1169	116.2500	0.1163	(0.565)	0	0	0
2018/06/27	R209	01/11/2018	1,016.00	Call	Bond Future	71,403.9300	71.4039	71,314.9400	71.3149	(0.125)	0	0	0
2018/06/27	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	R209	01/11/2018	9.34	Put	Bond Future	3,485.8100	3.4858	3,532.4900	3.5325	1.339	0	0	0
2018/06/27	R209	01/11/2018	9.97	Call	Bond Future	3,669.4300	3.6694	3,602.6800	3.6027	(1.819)	0	0	0
2018/06/27	R209	01/11/2018	9.64	Call	Bond Future	2,418.7400	2.4187	2,363.5600	2.3636	(2.281)	0	0	2,000
2018/06/27	R209	01/11/2018	9.98	Put	Bond Future	1,532.8600	1.5329	1,554.7900	1.5548	1.431	0	0	2,000
2018/06/27	R209	01/11/2018	10.00	Call	Bond Future	3,792.9600	3.7930	3,725.3100	3.7253	(1.784)	0	0	0
2018/06/27	R209	01/11/2018			Bond Future	9.6401	72.2918	9.6537	72.2028	0.141	0.0000	0.0000	0
2018/06/27	R209	01/11/2018	1,016.01	Call	Bond Future	71,403.9300	71.4039	71,314.9400	71.3149	(0.125)	0	0	0
2018/06/27	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	R209	01/11/2018	8.89	Put	Bond Future	5,745.6800	5.7457	5,811.8100	5.8118	1.151	0	0	0
2018/06/27	R209	01/11/2018	8.89	Call	Bond Future	570.9900	0.5710	548.1300	0.5481	(4.004)	0	0	2,000
2018/06/27	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/27	R209	01/11/2018	1,015.99	Call	Bond Future	71,403.9200	71.4039	71,314.9300	71.3149	(0.125)	0	0	0
2018/06/27	R209	01/11/2018	9.34	Call	Bond Future	1,478.6100	1.4786	1,436.3000	1.4363	(2.861)	0	0	0
2018/06/27	R209	01/11/2018	9.97	Put	Bond Future	1,554.5100	1.5545	1,576.7500	1.5768	1.431	0	0	0
2018/06/27	R209	01/11/2018	9.64	Put	Bond Future	2,419.3300	2.4193	2,453.1400	2.4531	1.397	0	0	0
2018/06/27	R209	01/11/2018	9.98	Call	Bond Future	3,710.4400	3.7104	3,643.3800	3.6434	(1.807)	0	0	0
2018/06/27	R209	01/11/2018	10.00	Put	Bond Future	1,490.3300	1.4903	1,511.6700	1.5117	1.432	0	0	5,850
2018/06/27	R209	01/11/2018	9.94	Call	Bond Future	3,547.4800	3.5475	3,481.6600	3.4817	(1.855)	0	0	0
2018/06/27	R209	01/11/2018	9.94	Put	Bond Future	1,621.0300	1.6210	1,644.2000	1.6442	1.429	0	0	0
2018/06/27	R209	01/11/2018	10.57	Call	Bond Future	6,399.8000	6.3998	6,319.7200	6.3197	(1.251)	0	0	0
2018/06/27	R209	01/11/2018	10.57	Put	Bond Future	669.6500	0.6697	678.5600	0.6786	1.331	0	0	0
2018/06/27	R209	07/02/2019	8.97	Put	Bond Future	6,365.5400	6.3655	6,424.2200	6.4242	0.922	0	0	0
2018/06/27	R209	07/02/2019			Bond Future	9.7101	73.6928	9.7240	73.6026	0.144	0.0000	0.0000	0
2018/06/27	R209	07/02/2019	8.96	Call	Bond Future	1,313.3300	1.3133	1,282.1100	1.2821	(2.377)	0	0	0
2018/06/27	R209	07/02/2019	8.96	Put	Bond Future	6,419.2100	6.4192	6,478.1800	6.4782	0.919	0	0	0
2018/06/27	R209	07/02/2019	8.97	Call	Bond Future	1,331.1800	1.3312	1,299.6700	1.2997	(2.367)	0	0	0
2018/06/27	R209	07/02/2019	8.95	Call	Bond Future	1,295.6600	1.2957	1,264.7200	1.2647	(2.388)	0	0	0
2018/06/27	R209	07/02/2019	8.95	Put	Bond Future	6,473.1600	6.4732	6,532.4100	6.5324	0.915	0	0	0
2018/06/27	R210	02/08/2018			Bond Future	187.6560	187.6560	187.0453	187.0453	(0.325)	0.0000	0.0000	2,179
2018/06/27	R210	01/11/2018			Bond Future	188.5464	188.5464	187.9242	187.9242	(0.330)	0.0000	0.0000	0
2018/06/27	R210	07/02/2019			Bond Future	192.2380	192.2380	191.6038	191.6038	(0.330)	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
2018/06/27	R212	02/08/2018			Bond Future	153.5480	153.5480	153.4355	153.4355	(0.073)	0.0000	0.0000	4,777
2018/06/27	R212	01/11/2018			Bond Future	156.3222	156.3222	156.2072	156.2072	(0.074)	0.0000	0.0000	0
2018/06/27	R212	07/02/2019			Bond Future	157.2291	157.2291	157.1121	157.1121	(0.074)	0.0000	0.0000	0
2018/06/27	R213	02/08/2018	9.06	Call	Bond Future	387.7800	0.3878	364.3600	0.3644	(6.040)	0	0	0
2018/06/27	R213	02/08/2018	9.05	Put	Bond Future	2,675.8900	2.6759	2,703.3600	2.7034	1.027	0	0	0
2018/06/27	R213	02/08/2018			Bond Future	9.4038	85.5281	9.4117	85.4778	0.084	0.0000	0.0000	33,503
2018/06/27	R213	02/08/2018	9.07	Call	Bond Future	403.6200	0.4036	379.6200	0.3796	(5.946)	0	0	0
2018/06/27	R213	02/08/2018	9.07	Put	Bond Future	2,574.6100	2.5746	2,600.9300	2.6009	1.022	0	0	0
2018/06/27	R213	02/08/2018	9.06	Put	Bond Future	2,624.9900	2.6250	2,651.8900	2.6519	1.025	0	0	0
2018/06/27	R213	02/08/2018	9.05	Call	Bond Future	372.3900	0.3724	349.5400	0.3495	(6.136)	0	0	0
2018/06/27	R213	01/11/2018	8.65	Call	Bond Future	461.8400	0.4618	448.0000	0.4480	(2.997)	0	0	0
2018/06/27	R213	01/11/2018	8.64	Put	Bond Future	5,937.1200	5.9371	5,975.4700	5.9755	0.646	0	0	0
2018/06/27	R213	01/11/2018			Bond Future	9.4750	83.5091	9.4833	83.4571	0.087	0.0000	0.0000	0
2018/06/27	R213	01/11/2018	8.66	Call	Bond Future	472.4200	0.4724	458.3600	0.4584	(2.976)	0	0	0
2018/06/27	R213	01/11/2018	8.66	Put	Bond Future	5,821.0200	5.8210	5,858.9400	5.8589	0.651	0	0	0
2018/06/27	R213	01/11/2018	8.65	Put	Bond Future	5,878.9400	5.8789	5,917.0800	5.9171	0.649	0	0	0
2018/06/27	R213	01/11/2018	8.64	Call	Bond Future	451.4500	0.4515	437.8200	0.4378	(3.019)	0	0	0
2018/06/27	R213	07/02/2019	8.68	Call	Bond Future	988.1100	0.9881	970.6200	0.9706	(1.770)	0	0	0
2018/06/27	R213	07/02/2019			Bond Future	9.5558	85.1277	9.5642	85.0753	0.089	0.0000	0.0000	0
2018/06/27	R213	07/02/2019	8.68	Put	Bond Future	6,645.8300	6.6458	6,680.7400	6.6807	0.525	0	0	0
2018/06/27	R213	07/02/2019	8.69	Call	Bond Future	1,002.6400	1.0026	984.9700	0.9850	(1.762)	0	0	0
2018/06/27	R213	07/02/2019	8.70	Put	Bond Future	6,540.0700	6.5401	6,574.6300	6.5746	0.528	0	0	0
2018/06/27	R213	07/02/2019	8.69	Put	Bond Future	6,592.8400	6.5928	6,627.5700	6.6276	0.527	0	0	0
2018/06/27	R213	07/02/2019	8.70	Call	Bond Future	1,017.3200	1.0173	999.4800	0.9995	(1.754)	0	0	0
2018/06/27	R214	02/08/2018	8.96	Call	Bond Future	69.3400	0.0693	60.3800	0.0604	(12.922)	0	0	0
2018/06/27	R214	02/08/2018			Bond Future	9.7062	73.6761	9.7193	73.5853	0.135	0.0000	0.0000	32,501
2018/06/27	R214	02/08/2018	8.94	Call	Bond Future	62.2400	0.0622	54.0200	0.0540	(13.207)	0	0	0
2018/06/27	R214	02/08/2018	8.94	Put	Bond Future	5,703.7600	5.7038	5,786.3700	5.7864	1.448	0	0	0
2018/06/27	R214	02/08/2018	8.96	Put	Bond Future	5,554.6500	5.5547	5,636.5200	5.6365	1.474	0	0	0
2018/06/27	R214	02/08/2018	8.95	Call	Bond Future	65.7100	0.0657	57.1200	0.0571	(13.073)	0	0	0
2018/06/27	R214	02/08/2018	8.95	Put	Bond Future	5,629.0600	5.6291	5,711.3000	5.7113	1.461	0	0	0
2018/06/27	R214	01/11/2018	8.99	Put	Bond Future	6,233.3800	6.2334	6,303.8700	6.3039	1.131	0	0	0
2018/06/27	R214	01/11/2018	8.98	Call	Bond Future	538.4800	0.5385	516.2300	0.5162	(4.132)	0	0	0
2018/06/27	R214	01/11/2018			Bond Future	9.7699	71.6988	9.7835	71.6057	0.139	0.0000	0.0000	0
2018/06/27	R214	01/11/2018	8.99	Call	Bond Future	550.8900	0.5509	528.2700	0.5283	(4.106)	0	0	0
2018/06/27	R214	01/11/2018	8.98	Put	Bond Future	6,298.4800	6.2985	6,369.3400	6.3693	1.125	0	0	0
2018/06/27	R214	01/11/2018	9.00	Call	Bond Future	563.5100	0.5635	540.5200	0.5405	(4.080)	0	0	0
2018/06/27	R214	01/11/2018	9.00	Put	Bond Future	6,168.6000	6.1686	6,238.7200	6.2387	1.137	0	0	0
2018/06/27	R214	07/02/2019	9.05	Put	Bond Future	7,057.2400	7.0572	7,119.4400	7.1194	0.881	0	0	0
2018/06/27	R214	07/02/2019			Bond Future	9.8414	73.0884	9.8554	72.9941	0.142	0.0000	0.0000	0
2018/06/27	R214	07/02/2019	9.04	Call	Bond Future	1,343.2300	1.3432	1,311.3500	1.3113	(2.373)	0	0	0
2018/06/27	R214	07/02/2019	9.04	Put	Bond Future	7,115.5800	7.1156	7,178.0700	7.1781	0.878	0	0	0
2018/06/27	R214	07/02/2019	9.05	Call	Bond Future	1,361.4900	1.3615	1,329.3200	1.3293	(2.363)	0	0	0
2018/06/27	R214	07/02/2019	9.03	Call	Bond Future	1,325.1400	1.3251	1,293.5600	1.2936	(2.383)	0	0	0
2018/06/27	R214	07/02/2019	9.03	Put	Bond Future	7,174.2100	7.1742	7,237.0000	7.2370	0.875	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
2018/06/27	R248 02/08/2018	8.98	Call	Bond Future	67.2500	0.0672	56.3300	0.0563	(16.238)	0	0	0
2018/06/27	R248 02/08/2018	8.97	Put	Bond Future	7,362.6800	7.3627	7,512.5500	7.5125	2.036	0	0	0
2018/06/27	R248 02/08/2018			Bond Future	9.7416	94.2248	9.7598	94.0645	0.186	0.0000	0.0000	103,131
2018/06/27	R248 02/08/2018	8.99	Call	Bond Future	71.2400	0.0712	59.8000	0.0598	(16.058)	0	0	0
2018/06/27	R248 02/08/2018	8.99	Put	Bond Future	7,168.5200	7.1685	7,317.3600	7.3174	2.076	0	0	0
2018/06/27	R248 02/08/2018	8.98	Put	Bond Future	7,265.4200	7.2654	7,414.7800	7.4148	2.056	0	0	0
2018/06/27	R248 02/08/2018	8.97	Call	Bond Future	63.4500	0.0634	53.0400	0.0530	(16.407)	0	0	0
2018/06/27	R248 01/11/2018	9.03	Call	Bond Future	650.7700	0.6508	615.5300	0.6155	(5.415)	0	0	0
2018/06/27	R248 01/11/2018			Bond Future	9.8063	91.4745	9.8251	91.3105	0.192	0.0000	0.0000	0
2018/06/27	R248 01/11/2018	9.01	Call	Bond Future	614.1500	0.6141	580.3400	0.5803	(5.505)	0	0	0
2018/06/27	R248 01/11/2018	9.01	Put	Bond Future	8,068.8600	8.0689	8,199.0700	8.1991	1.614	0	0	0
2018/06/27	R248 01/11/2018	9.03	Put	Bond Future	7,905.2700	7.9053	8,034.0500	8.0340	1.629	0	0	0
2018/06/27	R248 01/11/2018	9.02	Call	Bond Future	632.3500	0.6323	597.8200	0.5978	(5.461)	0	0	0
2018/06/27	R248 01/11/2018	9.02	Put	Bond Future	7,986.8700	7.9869	8,116.3600	8.1164	1.621	0	0	0
2018/06/27	R248 07/02/2019	9.06	Put	Bond Future	9,143.6200	9.1436	9,259.5100	9.2595	1.267	0	0	0
2018/06/27	R248 07/02/2019			Bond Future	9.8788	93.2474	9.8982	93.0809	0.196	0.0000	0.0000	0
2018/06/27	R248 07/02/2019	9.06	Call	Bond Future	1,571.2800	1.5713	1,520.6700	1.5207	(3.221)	0	0	0
2018/06/27	R248 07/02/2019	9.05	Put	Bond Future	9,220.5500	9.2205	9,336.9600	9.3370	1.263	0	0	0
2018/06/27	R248 07/02/2019	9.07	Call	Bond Future	1,593.8500	1.5938	1,542.7300	1.5427	(3.207)	0	0	0
2018/06/27	R248 07/02/2019	9.07	Put	Bond Future	9,067.0700	9.0671	9,182.4500	9.1825	1.273	0	0	0
2018/06/27	R248 07/02/2019	9.05	Call	Bond Future	1,548.9200	1.5489	1,498.8300	1.4988	(3.234)	0	0	0

**Total**

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