



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 28/06/2018 TO 28/06/2018

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
2018/06/28	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	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
2018/06/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2025	02/08/2018			Bond Future	131.0823	131.0823	131.0983	131.0983	0.012	0.0000	0.0000	864
2018/06/28	2025	02/08/2018	136.65	Put	Bond Future	5,567.6900	5.5677	5,551.7000	5.5517	(0.287)	0	0	0
2018/06/28	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2025	02/08/2018	136.67	Put	Bond Future	5,587.6900	5.5877	5,571.7000	5.5717	(0.286)	0	0	0
2018/06/28	2025	02/08/2018	136.66	Put	Bond Future	5,577.6900	5.5777	5,561.7000	5.5617	(0.287)	0	0	0
2018/06/28	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2025	01/11/2018			Bond Future	133.4503	133.4503	133.4665	133.4665	0.012	0.0000	0.0000	0
2018/06/28	2025	07/02/2019			Bond Future	134.6499	134.6499	134.6673	134.6673	0.013	0.0000	0.0000	0
2018/06/28	2029	02/08/2018			Bond Future	100.2763	100.2763	100.1931	100.1931	(0.083)	0.0000	0.0000	1,370
2018/06/28	2029	01/11/2018			Bond Future	101.0382	101.0382	100.9534	100.9534	(0.084)	0.0000	0.0000	0
2018/06/28	2029	07/02/2019			Bond Future	103.0165	103.0165	102.9308	102.9308	(0.083)	0.0000	0.0000	0
2018/06/28	2030	02/08/2018	8.51	Call	Bond Future	36.4100	0.0364	29.8700	0.0299	(17.962)	0	0	7,850
2018/06/28	2030	02/08/2018	8.91	Call	Bond Future	282.8800	0.2829	250.6000	0.2506	(11.411)	0	0	7,850
2018/06/28	2030	02/08/2018	9.46	Put	Bond Future	900.2200	0.9002	933.6200	0.9336	3.710	0	0	0
2018/06/28	2030	02/08/2018			Bond Future	9.3345	90.8681	9.3540	90.7414	0.209	0.0000	0.0000	50,411
2018/06/28	2030	02/08/2018	8.51	Put	Bond Future	5,626.4300	5.6264	5,746.6000	5.7466	2.136	0	0	0
2018/06/28	2030	02/08/2018	9.46	Call	Bond Future	1,712.3500	1.7124	1,619.0400	1.6190	(5.449)	0	0	0
2018/06/28	2030	02/08/2018	8.91	Put	Bond Future	3,104.6500	3.1046	3,199.0800	3.1991	3.042	0	0	0
2018/06/28	2030	02/08/2018	9.50	Call	Bond Future	1,874.1100	1.8741	1,777.2300	1.7772	(5.169)	0	0	0
2018/06/28	2030	02/08/2018	9.47	Call	Bond Future	1,752.1200	1.7521	1,657.9000	1.6579	(5.377)	0	0	0
2018/06/28	2030	02/08/2018	9.45	Put	Bond Future	925.2600	0.9253	959.5900	0.9596	3.710	0	0	0
2018/06/28	2030	02/08/2018	9.50	Put	Bond Future	805.2000	0.8052	835.0300	0.8350	3.705	0	0	7,850
2018/06/28	2030	02/08/2018	9.47	Put	Bond Future	875.7000	0.8757	908.1900	0.9082	3.710	0	0	0
2018/06/28	2030	02/08/2018	9.45	Call	Bond Future	1,673.0500	1.6731	1,580.6700	1.5807	(5.522)	0	0	0
2018/06/28	2030	01/11/2018	8.60	Call	Bond Future	470.8000	0.4708	444.1200	0.4441	(5.667)	0	0	0
2018/06/28	2030	01/11/2018	8.58	Put	Bond Future	5,940.3100	5.9403	6,043.1100	6.0431	1.731	0	0	0
2018/06/28	2030	01/11/2018			Bond Future	9.4049	92.4896	9.4250	92.3610	0.214	0.0000	0.0000	0
2018/06/28	2030	01/11/2018	8.60	Put	Bond Future	5,823.1800	5.8232	5,925.0700	5.9251	1.750	0	0	0
2018/06/28	2030	01/11/2018	8.58	Call	Bond Future	449.5800	0.4496	423.8100	0.4238	(5.732)	0	0	0
2018/06/28	2030	01/11/2018	8.59	Put	Bond Future	5,881.6100	5.8816	5,983.9600	5.9840	1.740	0	0	0
2018/06/28	2030	01/11/2018	8.59	Call	Bond Future	460.0900	0.4601	433.8700	0.4339	(5.699)	0	0	0
2018/06/28	2030	07/02/2019	8.62	Call	Bond Future	1,021.9400	1.0219	985.4100	0.9854	(3.575)	0	0	0
2018/06/28	2030	07/02/2019			Bond Future	9.4844	90.2734	9.5053	90.1424	0.221	0.0000	0.0000	0
2018/06/28	2030	07/02/2019	8.62	Put	Bond Future	6,666.4700	6.6665	6,760.9400	6.7609	1.417	0	0	0
2018/06/28	2030	07/02/2019	8.63	Call	Bond Future	1,036.8300	1.0368	999.9200	0.9999	(3.560)	0	0	0
2018/06/28	2030	07/02/2019	8.63	Put	Bond Future	6,613.4000	6.6134	6,707.4900	6.7075	1.423	0	0	0
2018/06/28	2030	07/02/2019	8.64	Call	Bond Future	1,051.8800	1.0519	1,014.5800	1.0146	(3.546)	0	0	0
2018/06/28	2030	07/02/2019	8.64	Put	Bond Future	6,560.5400	6.5605	6,654.2400	6.6542	1.428	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	
2018/06/28	2032	02/08/2018	9.67	Call	Bond Future	2,029.5200	2.0295	1,924.8200	1.9248	(5.159)	0	0	0
2018/06/28	2032	02/08/2018	9.66	Put	Bond Future	925.5100	0.9255	959.0400	0.9590	3.623	0	0	0
2018/06/28	2032	02/08/2018			Bond Future	9.5083	93.3790	9.5278	93.2417	0.205	0.0000	0.0000	34,986
2018/06/28	2032	02/08/2018	9.68	Call	Bond Future	2,074.1700	2.0742	1,968.5500	1.9685	(5.092)	0	0	0
2018/06/28	2032	02/08/2018	9.68	Put	Bond Future	875.9600	0.8760	907.6300	0.9076	3.615	0	0	0
2018/06/28	2032	02/08/2018	9.67	Put	Bond Future	900.4700	0.9005	933.0600	0.9331	3.619	0	0	0
2018/06/28	2032	02/08/2018	9.66	Call	Bond Future	1,985.3200	1.9853	1,881.5600	1.8816	(5.226)	0	0	0
2018/06/28	2032	01/11/2018	8.77	Put	Bond Future	6,384.6400	6.3846	6,495.3600	6.4954	1.734	0	0	0
2018/06/28	2032	01/11/2018			Bond Future	9.5817	90.8904	9.6019	90.7511	0.210	0.0000	0.0000	0
2018/06/28	2032	01/11/2018	8.76	Call	Bond Future	488.7300	0.4887	460.6600	0.4607	(5.743)	0	0	0
2018/06/28	2032	01/11/2018	8.76	Put	Bond Future	6,446.5200	6.4465	6,557.8000	6.5578	1.726	0	0	0
2018/06/28	2032	01/11/2018	8.77	Call	Bond Future	502.6200	0.5026	473.9900	0.4740	(5.696)	0	0	0
2018/06/28	2032	01/11/2018	8.75	Call	Bond Future	475.2300	0.4752	447.7300	0.4477	(5.787)	0	0	0
2018/06/28	2032	01/11/2018	8.75	Put	Bond Future	6,508.8700	6.5089	6,620.7200	6.6207	1.718	0	0	0
2018/06/28	2032	07/02/2019	8.81	Call	Bond Future	1,231.2800	1.2313	1,189.4800	1.1895	(3.395)	0	0	0
2018/06/28	2032	07/02/2019	8.80	Put	Bond Future	7,372.1900	7.3722	7,472.7300	7.4727	1.364	0	0	0
2018/06/28	2032	07/02/2019			Bond Future	9.6633	92.6525	9.6841	92.5106	0.216	0.0000	0.0000	0
2018/06/28	2032	07/02/2019	8.82	Call	Bond Future	1,248.3300	1.2483	1,206.1100	1.2061	(3.382)	0	0	0
2018/06/28	2032	07/02/2019	8.82	Put	Bond Future	7,256.8800	7.2569	7,356.5900	7.3566	1.374	0	0	0
2018/06/28	2032	07/02/2019	8.81	Put	Bond Future	7,314.4100	7.3144	7,414.5400	7.4145	1.369	0	0	0
2018/06/28	2032	07/02/2019	8.80	Call	Bond Future	1,214.4000	1.2144	1,173.0100	1.1730	(3.408)	0	0	0
2018/06/28	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2033	02/08/2018			Bond Future	103.2128	103.2128	103.2898	103.2898	0.075	0.0000	0.0000	11,821
2018/06/28	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2033	02/08/2018	109.92	Put	Bond Future	6,707.2300	6.7072	6,630.2000	6.6302	(1.148)	0	0	0
2018/06/28	2033	02/08/2018	109.94	Put	Bond Future	6,727.2300	6.7272	6,650.2000	6.6502	(1.145)	0	0	0
2018/06/28	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2033	02/08/2018	109.93	Put	Bond Future	6,717.2300	6.7172	6,640.2000	6.6402	(1.147)	0	0	0
2018/06/28	2033	01/11/2018			Bond Future	103.9562	103.9562	104.0347	104.0347	0.076	0.0000	0.0000	0
2018/06/28	2033	07/02/2019			Bond Future	105.9919	105.9919	106.0725	106.0725	0.076	0.0000	0.0000	0
2018/06/28	2037	02/08/2018	9.96	Put	Bond Future	697.7000	0.6977	722.7300	0.7227	3.588	0	0	0
2018/06/28	2037	02/08/2018	9.95	Call	Bond Future	2,818.9000	2.8189	2,691.7800	2.6918	(4.510)	0	0	0
2018/06/28	2037	02/08/2018			Bond Future	9.6782	90.1072	9.6976	89.9542	0.201	0.0000	0.0000	56,069
2018/06/28	2037	02/08/2018	9.96	Call	Bond Future	2,873.6200	2.8736	2,745.6700	2.7457	(4.453)	0	0	0
2018/06/28	2037	02/08/2018	9.95	Put	Bond Future	718.7800	0.7188	744.6400	0.7446	3.598	0	0	0
2018/06/28	2037	02/08/2018	9.97	Call	Bond Future	2,928.7500	2.9288	2,799.9800	2.8000	(4.397)	0	0	0
2018/06/28	2037	02/08/2018	9.97	Put	Bond Future	677.1300	0.6771	701.3400	0.7013	3.575	0	0	0
2018/06/28	2037	01/11/2018	9.03	Call	Bond Future	689.4800	0.6895	652.1800	0.6522	(5.410)	0	0	0
2018/06/28	2037	01/11/2018			Bond Future	9.7452	91.7151	9.7652	91.5597	0.206	0.0000	0.0000	0
2018/06/28	2037	01/11/2018	9.01	Call	Bond Future	653.4500	0.6534	617.5400	0.6175	(5.495)	0	0	0
2018/06/28	2037	01/11/2018	9.01	Put	Bond Future	6,653.1700	6.6532	6,772.6100	6.7726	1.795	0	0	0
2018/06/28	2037	01/11/2018	9.03	Put	Bond Future	6,518.0000	6.5180	6,636.0500	6.6361	1.811	0	0	0
2018/06/28	2037	01/11/2018	9.02	Call	Bond Future	671.2300	0.6712	634.6300	0.6346	(5.453)	0	0	0
2018/06/28	2037	01/11/2018	9.02	Put	Bond Future	6,585.2900	6.5853	6,704.0400	6.7040	1.803	0	0	0
2018/06/28	2037	07/02/2019	9.06	Put	Bond Future	7,697.3200	7.6973	7,804.1600	7.8042	1.388	0	0	0
2018/06/28	2037	07/02/2019	9.05	Call	Bond Future	1,553.1900	1.5532	1,502.3200	1.5023	(3.275)	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
2018/06/28	2037	07/02/2019			Bond Future	9.8202	89.2333	9.8409	89.0750	0.211	0.0000	0.0000	0
2018/06/28	2037	07/02/2019	9.06	Call	Bond Future	1,577.6700	1.5777	1,526.2700	1.5263	(3.258)	0	0	0
2018/06/28	2037	07/02/2019	9.05	Put	Bond Future	7,757.5500	7.7575	7,864.9200	7.8649	1.384	0	0	0
2018/06/28	2037	07/02/2019	9.07	Call	Bond Future	1,602.3800	1.6024	1,550.4400	1.5504	(3.241)	0	0	0
2018/06/28	2037	07/02/2019	9.07	Put	Bond Future	7,637.4400	7.6374	7,743.7400	7.7437	1.392	0	0	0
2018/06/28	2038	02/08/2018	134.55	Put	Bond Future	10,783.8700	10.7839	11,437.9200	11.4379	6.065	0	0	0
2018/06/28	2038	02/08/2018			Bond Future	123.7661	123.7661	123.1121	123.1121	(0.528)	0.0000	0.0000	9,115
2018/06/28	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2038	02/08/2018	134.54	Put	Bond Future	10,773.8700	10.7739	11,427.9200	11.4279	6.071	0	0	0
2018/06/28	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2038	02/08/2018	134.53	Put	Bond Future	10,763.8700	10.7639	11,417.9200	11.4179	6.076	0	0	0
2018/06/28	2038	01/11/2018			Bond Future	126.0019	126.0019	125.3361	125.3361	(0.528)	0.0000	0.0000	0
2018/06/28	2038	07/02/2019			Bond Future	126.8789	126.8789	126.2008	126.2008	(0.534)	0.0000	0.0000	0
2018/06/28	2040	02/08/2018	10.04	Call	Bond Future	3,210.0500	3.2100	3,070.6300	3.0706	(4.343)	0	0	0
2018/06/28	2040	02/08/2018	10.03	Put	Bond Future	730.1300	0.7301	756.1700	0.7562	3.566	0	0	0
2018/06/28	2040	02/08/2018			Bond Future	9.7378	93.5731	9.7573	93.4085	0.200	0.0000	0.0000	22,929
2018/06/28	2040	02/08/2018	10.05	Call	Bond Future	3,270.0000	3.2700	3,129.7500	3.1298	(4.289)	0	0	0
2018/06/28	2040	02/08/2018	10.05	Put	Bond Future	687.6400	0.6876	711.9900	0.7120	3.541	0	0	0
2018/06/28	2040	02/08/2018	10.04	Put	Bond Future	708.6200	0.7086	733.8000	0.7338	3.553	0	0	0
2018/06/28	2040	02/08/2018	10.03	Call	Bond Future	3,150.5200	3.1505	3,011.9600	3.0120	(4.398)	0	0	0
2018/06/28	2040	01/11/2018	9.80	Call	Bond Future	3,084.9500	3.0850	2,987.4500	2.9875	(3.161)	0	0	3,540
2018/06/28	2040	01/11/2018	9.09	Put	Bond Future	7,037.4100	7.0374	7,164.2000	7.1642	1.802	0	0	0
2018/06/28	2040	01/11/2018			Bond Future	9.8041	95.2428	9.8241	95.0757	0.204	0.0000	0.0000	0
2018/06/28	2040	01/11/2018	9.20	Put	Bond Future	6,267.0200	6.2670	6,385.2100	6.3852	1.886	0	0	0
2018/06/28	2040	01/11/2018	9.20	Call	Bond Future	990.2500	0.9903	941.3000	0.9413	(4.943)	0	0	3,540
2018/06/28	2040	01/11/2018	9.80	Put	Bond Future	3,119.3100	3.1193	3,188.9500	3.1889	2.233	0	0	0
2018/06/28	2040	01/11/2018	9.08	Call	Bond Future	728.6800	0.7287	689.0900	0.6891	(5.433)	0	0	0
2018/06/28	2040	01/11/2018	9.08	Put	Bond Future	7,110.3800	7.1104	7,237.9300	7.2379	1.794	0	0	0
2018/06/28	2040	01/11/2018	9.10	Put	Bond Future	6,964.9200	6.9649	7,090.9500	7.0910	1.809	0	0	0
2018/06/28	2040	01/11/2018	9.09	Call	Bond Future	748.5300	0.7485	708.1800	0.7082	(5.391)	0	0	0
2018/06/28	2040	01/11/2018	9.10	Call	Bond Future	768.7300	0.7687	727.6200	0.7276	(5.348)	0	0	2,950
2018/06/28	2040	01/11/2018	8.50	Put	Bond Future	12,156.1500	12.1562	12,311.9400	12.3119	1.282	0	0	0
2018/06/28	2040	01/11/2018	8.50	Call	Bond Future	147.5800	0.1476	136.2300	0.1362	(7.691)	0	0	2,950
2018/06/28	2040	01/11/2018	9.07	Call	Bond Future	709.3400	0.7093	670.4900	0.6705	(5.477)	0	0	0
2018/06/28	2040	01/11/2018	9.07	Put	Bond Future	7,184.0100	7.1840	7,312.3000	7.3123	1.786	0	0	0
2018/06/28	2040	07/02/2019	9.11	Put	Bond Future	8,330.3500	8.3303	8,446.3100	8.4463	1.392	0	0	0
2018/06/28	2040	07/02/2019	9.13	Call	Bond Future	1,683.1400	1.6831	1,627.7700	1.6278	(3.290)	0	0	0
2018/06/28	2040	07/02/2019			Bond Future	9.8782	92.5788	9.8989	92.4085	0.210	0.0000	0.0000	0
2018/06/28	2040	07/02/2019	9.11	Call	Bond Future	1,637.9600	1.6380	1,583.6500	1.5837	(3.316)	0	0	0
2018/06/28	2040	07/02/2019	9.13	Put	Bond Future	8,191.6500	8.1916	8,306.5500	8.3065	1.403	0	0	0
2018/06/28	2040	07/02/2019	9.12	Put	Bond Future	8,260.8300	8.2608	8,376.2500	8.3763	1.397	0	0	0
2018/06/28	2040	07/02/2019	9.12	Call	Bond Future	1,660.4500	1.6604	1,605.6000	1.6056	(3.303)	0	0	0
2018/06/28	2044	02/08/2018	10.07	Call	Bond Future	3,261.9500	3.2619	3,120.2700	3.1203	(4.343)	0	0	0
2018/06/28	2044	02/08/2018			Bond Future	9.7669	90.6678	9.7864	90.5006	0.200	0.0000	0.0000	36,200

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
2018/06/28	2044	02/08/2018	10.05	Call	Bond Future	3,142.0900	3.1421	3,002.1400	3.0021	(4.454)	0	0	0
2018/06/28	2044	02/08/2018	10.05	Put	Bond Future	764.8200	0.7648	792.0800	0.7921	3.564	0	0	0
2018/06/28	2044	02/08/2018	10.07	Put	Bond Future	720.7600	0.7208	746.2900	0.7463	3.542	0	0	0
2018/06/28	2044	02/08/2018	10.06	Call	Bond Future	3,201.8100	3.2018	3,060.9800	3.0610	(4.398)	0	0	0
2018/06/28	2044	02/08/2018	10.06	Put	Bond Future	742.5200	0.7425	768.9000	0.7689	3.553	0	0	0
2018/06/28	2044	01/11/2018	9.12	Call	Bond Future	771.2900	0.7713	729.9000	0.7299	(5.366)	0	0	0
2018/06/28	2044	01/11/2018			Bond Future	9.8308	92.2857	9.8509	92.1159	0.204	0.0000	0.0000	0
2018/06/28	2044	01/11/2018	9.12	Put	Bond Future	7,161.9100	7.1619	7,290.3400	7.2903	1.793	0	0	0
2018/06/28	2044	01/11/2018	9.13	Call	Bond Future	792.0700	0.7921	749.9000	0.7499	(5.324)	0	0	0
2018/06/28	2044	01/11/2018	9.14	Put	Bond Future	7,013.6400	7.0136	7,140.5100	7.1405	1.809	0	0	0
2018/06/28	2044	01/11/2018	9.13	Put	Bond Future	7,087.5900	7.0876	7,215.2400	7.2152	1.801	0	0	0
2018/06/28	2044	01/11/2018	9.14	Call	Bond Future	813.0600	0.8131	770.1100	0.7701	(5.283)	0	0	0
2018/06/28	2044	07/02/2019	9.18	Put	Bond Future	8,174.1800	8.1742	8,289.4900	8.2895	1.411	0	0	0
2018/06/28	2044	07/02/2019			Bond Future	9.9022	89.6896	9.9229	89.5167	0.209	0.0000	0.0000	0
2018/06/28	2044	07/02/2019	9.17	Call	Bond Future	1,741.9100	1.7419	1,684.8200	1.6848	(3.277)	0	0	0
2018/06/28	2044	07/02/2019	9.17	Put	Bond Future	8,244.5000	8.2445	8,360.3600	8.3604	1.405	0	0	0
2018/06/28	2044	07/02/2019	9.18	Call	Bond Future	1,765.6500	1.7656	1,708.0100	1.7080	(3.265)	0	0	0
2018/06/28	2044	07/02/2019	9.16	Call	Bond Future	1,718.3900	1.7184	1,661.8400	1.6618	(3.291)	0	0	0
2018/06/28	2044	07/02/2019	9.16	Put	Bond Future	8,315.1900	8.3152	8,431.5900	8.4316	1.400	0	0	0
2018/06/28	2046	02/08/2018	128.78	Put	Bond Future	11,830.6700	11.8307	11,815.9200	11.8159	(0.125)	0	0	0
2018/06/28	2046	02/08/2018			Bond Future	116.9493	116.9493	116.9641	116.9641	0.013	0.0000	0.0000	11,876
2018/06/28	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2046	02/08/2018	128.77	Put	Bond Future	11,820.6700	11.8207	11,805.9200	11.8059	(0.125)	0	0	0
2018/06/28	2046	02/08/2018	128.79	Put	Bond Future	11,840.6700	11.8407	11,825.9200	11.8259	(0.125)	0	0	0
2018/06/28	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2046	01/11/2018			Bond Future	117.4127	117.4127	117.4280	117.4280	0.013	0.0000	0.0000	0
2018/06/28	2046	07/02/2019			Bond Future	119.7117	119.7117	119.7280	119.7280	0.014	0.0000	0.0000	0
2018/06/28	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2050	02/08/2018	137.54	Put	Bond Future	15,903.1400	15.9031	16,147.2700	16.1473	1.535	0	0	0
2018/06/28	2050	02/08/2018	137.52	Put	Bond Future	15,883.1400	15.8831	16,127.2700	16.1273	1.537	0	0	0
2018/06/28	2050	02/08/2018			Bond Future	121.6369	121.6369	121.3927	121.3927	(0.201)	0.0000	0.0000	9,701
2018/06/28	2050	02/08/2018	137.53	Put	Bond Future	15,893.1400	15.8931	16,137.2700	16.1373	1.536	0	0	0
2018/06/28	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	2050	01/11/2018			Bond Future	123.8342	123.8342	123.5856	123.5856	(0.201)	0.0000	0.0000	0
2018/06/28	2050	07/02/2019			Bond Future	124.4877	124.4877	124.2349	124.2349	(0.203)	0.0000	0.0000	0
2018/06/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	AL37	02/08/2018			Index Future	581.9810	581.9810	581.4650	581.4650	(0.089)	0.0000	0.0000	0
2018/06/28	AL37	01/11/2018			Index Future	592.3670	592.3670	591.8450	591.8450	(0.088)	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
2018/06/28	AL37	07/02/2019			Index Future	603.8540	603.8540	603.3220	603.3220	(0.088)	0.0000	0.0000	0
2018/06/28	AL7T	02/08/2018			Index Future	674.2010	674.2010	673.0170	673.0170	(0.176)	0.0000	0.0000	0
2018/06/28	AL7T	01/11/2018			Index Future	686.2330	686.2330	685.0300	685.0300	(0.175)	0.0000	0.0000	0
2018/06/28	AL7T	07/02/2019			Index Future	699.5400	699.5400	698.3150	698.3150	(0.175)	0.0000	0.0000	0
2018/06/28	ALBI	02/08/2018			Index Future	612.3470	612.3470	611.3680	611.3680	(0.160)	0.0000	0.0000	859
2018/06/28	ALBI	01/11/2018			Index Future	623.2750	623.2750	622.2820	622.2820	(0.159)	0.0000	0.0000	0
2018/06/28	ALBI	07/02/2019			Index Future	635.3610	635.3610	634.3490	634.3490	(0.159)	0.0000	0.0000	0
2018/06/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	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
2018/06/28	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/28	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/28	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	EL28	02/08/2018			Bond Future	128.6181		128.6181	128.6363	128.6363	0.014	0.0000	0.0000	0
2018/06/28	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	EL28	02/08/2018	134.93	Put	Bond Future	6,311.9100		6.3119	6,293.7500	6.2938	(0.288)	0	0	0
2018/06/28	EL28	02/08/2018	134.95	Put	Bond Future	6,331.9100		6.3319	6,313.7500	6.3138	(0.287)	0	0	0
2018/06/28	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	EL28	02/08/2018	134.94	Put	Bond Future	6,321.9100		6.3219	6,303.7500	6.3038	(0.287)	0	0	0
2018/06/28	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	ES33	02/08/2018	11.14	Call	Bond Future	1,171.0900		1.1711	1,028.5500	1.0286	(12.172)	0	0	0
2018/06/28	ES33	02/08/2018			Bond Future	10.9397		77.7876	10.9638	77.6451	0.221	0.0000	0.0000	9,466
2018/06/28	ES33	02/08/2018	11.15	Call	Bond Future	1,228.8400		1.2288	1,086.3000	1.0863	(11.600)	0	0	0
2018/06/28	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	ES33	02/08/2018	11.16	Call	Bond Future	1,286.5300		1.2865	1,143.9900	1.1440	(11.079)	0	0	0
2018/06/28	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	ES33	01/11/2018			Bond Future	11.0573		75.3875	11.0823	75.2427	0.226	0.0000	0.0000	0
2018/06/28	ES33	07/02/2019			Bond Future	11.1910		76.8490	11.2169	76.7015	0.232	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
2018/06/28	ES42	02/08/2018			Bond Future	11.1284	80.5789	11.1475	80.4503	0.172	0.0000	0.0000	7,957
2018/06/28	ES42	01/11/2018			Bond Future	11.2418	77.7569	11.2615	77.6264	0.176	0.0000	0.0000	0
2018/06/28	ES42	07/02/2019			Bond Future	11.3662	79.2642	11.3867	79.1312	0.180	0.0000	0.0000	0
2018/06/28	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	GOVI	02/08/2018			GOVI	607.5530	607.5530	606.5120	606.5120	(0.171)	0.0000	0.0000	476
2018/06/28	GOVI	02/08/2018	605.71	Call	GOVI	18,430.0000	1.8430	8,020.0000	0.8020	(56.484)	0	0	0
2018/06/28	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	GOVI	02/08/2018	605.72	Call	GOVI	18,330.0000	1.8330	7,920.0000	0.7920	(56.792)	0	0	0
2018/06/28	GOVI	02/08/2018	605.70	Call	GOVI	18,530.0000	1.8530	8,120.0000	0.8120	(56.179)	0	0	0
2018/06/28	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	GOVI	01/11/2018	653.50	Put	GOVI	351,050.0000	35.1050	361,620.0000	36.1620	3.011	0	0	0
2018/06/28	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	GOVI	01/11/2018			GOVI	618.3950	618.3950	617.3380	617.3380	(0.171)	0.0000	0.0000	0
2018/06/28	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	GOVI	01/11/2018	653.49	Put	GOVI	350,950.0000	35.0950	361,520.0000	36.1520	3.012	0	0	0
2018/06/28	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	GOVI	01/11/2018	653.51	Put	GOVI	351,150.0000	35.1150	361,720.0000	36.1720	3.010	0	0	0
2018/06/28	GOVI	07/02/2019	666.53	Put	GOVI	361,430.0000	36.1430	372,200.0000	37.2200	2.980	0	0	0
2018/06/28	GOVI	07/02/2019			GOVI	630.3870	630.3870	629.3100	629.3100	(0.171)	0.0000	0.0000	0
2018/06/28	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	GOVI	07/02/2019	666.52	Put	GOVI	361,330.0000	36.1330	372,100.0000	37.2100	2.981	0	0	0
2018/06/28	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	GOVI	07/02/2019	666.51	Put	GOVI	361,230.0000	36.1230	372,000.0000	37.2000	2.981	0	0	0
2018/06/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/28	IGOV	02/08/2018			Index Future	251.9780	251.9780	251.5430	251.5430	(0.173)	0.0000	0.0000	852
2018/06/28	IGOV	01/11/2018			Index Future	256.5300	256.5300	256.0870	256.0870	(0.173)	0.0000	0.0000	227
2018/06/28	IGOV	07/02/2019			Index Future	261.5540	261.5540	261.1030	261.1030	(0.172)	0.0000	0.0000	0
2018/06/28	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/06/28	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/06/28	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.6000	99.6000	0.020	0.0000	0.0000	0
2018/06/28	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0500	102.0500	0.029	0.0000	0.0000	0
2018/06/28	IS01	19/09/2019			Interest Rate Swap	99.9300	99.9300	99.9900	99.9900	0.060	0.0000	0.0000	0
2018/06/28	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/28	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	98.9100	98.9100	0.000	0.0000	0.0000	0
2018/06/28	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3300	99.3300	0.010	0.0000	0.0000	0
2018/06/28	IS02	21/06/2019			Interest Rate Swap	99.7600	99.7600	99.8000	99.8000	0.040	0.0000	0.0000	0
2018/06/28	IS02	20/09/2019			Interest Rate Swap	101.9300	101.9300	101.9800	101.9800	0.049	0.0000	0.0000	0
2018/06/28	IS02	20/12/2019			Interest Rate Swap	102.9500	102.9500	103.0100	103.0100	0.058	0.0000	0.0000	0
2018/06/28	IS02	23/03/2020			Interest Rate Swap	99.0500	99.0500	99.1400	99.1400	0.091	0.0000	0.0000	0
2018/06/28	IS02	22/06/2020			Interest Rate Swap	102.7100	102.7100	102.8100	102.8100	0.097	0.0000	0.0000	0
2018/06/28	IS02	21/09/2020			Interest Rate Swap	99.8100	99.8100	99.9300	99.9300	0.120	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
2018/06/28	IS05	17/12/2020			Interest Rate Swap	96.7000	96.7000	96.8500	96.8500	0.155	0.0000	0.0000	0
2018/06/28	IS05	16/03/2021			Interest Rate Swap	95.9600	95.9600	96.1400	96.1400	0.188	0.0000	0.0000	0
2018/06/28	IS05	15/06/2021			Interest Rate Swap	95.2000	95.2000	95.4000	95.4000	0.210	0.0000	0.0000	0
2018/06/28	IS05	21/09/2021			Interest Rate Swap	95.4200	95.4200	95.6500	95.6500	0.241	0.0000	0.0000	0
2018/06/28	IS05	21/12/2021			Interest Rate Swap	97.6500	97.6500	97.9000	97.9000	0.256	0.0000	0.0000	51
2018/06/28	IS05	15/03/2022			Interest Rate Swap	97.8200	97.8200	98.0800	98.0800	0.266	0.0000	0.0000	0
2018/06/28	IS05	21/06/2022			Interest Rate Swap	99.0600	99.0600	99.3400	99.3400	0.283	0.0000	0.0000	0
2018/06/28	IS05	20/09/2022			Interest Rate Swap	103.0200	103.0200	103.3100	103.3100	0.281	0.0000	0.0000	0
2018/06/28	IS05	20/12/2022			Interest Rate Swap	104.3200	104.3200	104.6200	104.6200	0.288	0.0000	0.0000	0
2018/06/28	IS05	22/03/2023			Interest Rate Swap	97.7900	97.7900	98.1100	98.1100	0.327	0.0000	0.0000	0
2018/06/28	IS05	20/06/2023			Interest Rate Swap	103.8500	103.8500	104.1800	104.1800	0.318	0.0000	0.0000	0
2018/06/28	IS05	19/09/2023			Interest Rate Swap	99.4200	99.4200	99.7700	99.7700	0.352	0.0000	0.0000	0
2018/06/28	IS10	17/12/2025			Interest Rate Swap	96.4800	96.4800	96.8600	96.8600	0.394	0.0000	0.0000	0
2018/06/28	IS10	16/03/2026			Interest Rate Swap	93.5200	93.5200	93.9300	93.9300	0.438	0.0000	0.0000	0
2018/06/28	IS10	15/06/2026			Interest Rate Swap	92.2900	92.2900	92.7200	92.7200	0.466	0.0000	0.0000	0
2018/06/28	IS10	21/09/2026			Interest Rate Swap	94.4600	94.4600	94.9000	94.9000	0.466	0.0000	0.0000	0
2018/06/28	IS10	21/12/2026			Interest Rate Swap	98.2200	98.2200	98.6700	98.6700	0.458	0.0000	0.0000	0
2018/06/28	IS10	15/03/2027			Interest Rate Swap	96.8100	96.8100	97.2800	97.2800	0.485	0.0000	0.0000	0
2018/06/28	IS10	21/06/2027			Interest Rate Swap	98.8800	98.8800	99.3600	99.3600	0.485	0.0000	0.0000	0
2018/06/28	IS10	20/09/2027			Interest Rate Swap	104.3000	104.3000	104.7700	104.7700	0.451	0.0000	0.0000	0
2018/06/28	IS10	20/12/2027			Interest Rate Swap	104.6700	104.6700	105.1400	105.1400	0.449	0.0000	0.0000	0
2018/06/28	IS10	22/03/2028			Interest Rate Swap	98.2700	98.2700	98.7600	98.7600	0.499	0.0000	0.0000	0
2018/06/28	IS10	20/06/2028			Interest Rate Swap	105.4000	105.4000	105.8700	105.8700	0.446	0.0000	0.0000	0
2018/06/28	IS10	19/09/2028			Interest Rate Swap	99.0500	99.0500	99.5400	99.5400	0.495	0.0000	0.0000	0
2018/06/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/28	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	7.0700	92.9300	4.431	0.0000	0.0000	0
2018/06/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/28	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	7.0100	92.9900	3.088	0.0000	0.0000	35,000
2018/06/28	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	7.0100	92.9900	2.187	0.0000	0.0000	0
2018/06/28	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	7.0300	92.9700	1.737	0.0000	0.0000	0
2018/06/28	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	7.0700	92.9300	2.168	0.0000	0.0000	0
2018/06/28	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/06/28	R023	02/08/2018			Bond Future	8.3064	101.2818	8.3314	101.1898	0.300	0.0000	0.0000	41,452
2018/06/28	R023	02/08/2018	10.40	Call	Bond Future	7,364.4600	7.3645	7,272.4300	7.2724	(1.250)	0	0	0
2018/06/28	R023	02/08/2018	10.41	Call	Bond Future	7,397.9700	7.3980	7,305.9400	7.3059	(1.244)	0	0	0
2018/06/28	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/06/28	R023	02/08/2018	10.39	Call	Bond Future	7,330.9300	7.3309	7,238.9000	7.2389	(1.255)	0	0	0
2018/06/28	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
2018/06/28	R023	01/11/2018	10.58	Call	Bond Future	7,367.9200	7.3679	7,275.2800	7.2753	(1.257)	0	0	0
2018/06/28	R023	01/11/2018	10.57	Put	Bond Future	11.2400	0.0112	11.8400	0.0118	5.338	0	0	0
2018/06/28	R023	01/11/2018			Bond Future	8.3829	99.1633	8.4095	99.0700	0.317	0.0000	0.0000	0
2018/06/28	R023	01/11/2018	10.59	Call	Bond Future	7,399.4900	7.3995	7,306.8300	7.3068	(1.252)	0	0	0
2018/06/28	R023	01/11/2018	10.59	Put	Bond Future	10.5700	0.0106	11.1300	0.0111	5.298	0	0	0
2018/06/28	R023	01/11/2018	10.58	Put	Bond Future	10.9000	0.0109	11.4800	0.0115	5.321	0	0	0
2018/06/28	R023	01/11/2018	10.57	Call	Bond Future	7,336.3500	7.3363	7,243.7300	7.2437	(1.262)	0	0	0
2018/06/28	R023	07/02/2019	10.59	Call	Bond Future	6,861.9200	6.8619	6,772.2400	6.7722	(1.307)	0	0	0
2018/06/28	R023	07/02/2019			Bond Future	8.4752	101.0859	8.5039	100.9910	0.338	0.0000	0.0000	0
2018/06/28	R023	07/02/2019	10.57	Call	Bond Future	6,805.8500	6.8059	6,716.3200	6.7163	(1.315)	0	0	0
2018/06/28	R023	07/02/2019	10.57	Put	Bond Future	154.9500	0.1549	160.4000	0.1604	3.517	0	0	0
2018/06/28	R023	07/02/2019	10.59	Put	Bond Future	150.2500	0.1503	155.5500	0.1555	3.527	0	0	0
2018/06/28	R023	07/02/2019	10.58	Call	Bond Future	6,833.8700	6.8339	6,744.2700	6.7443	(1.311)	0	0	0
2018/06/28	R023	07/02/2019	10.58	Put	Bond Future	152.5800	0.1526	157.9600	0.1580	3.526	0	0	0
2018/06/28	R035	02/08/2018	9.42	Call	Bond Future	838.1900	0.8382	768.2200	0.7682	(8.348)	0	0	0
2018/06/28	R035	02/08/2018			Bond Future	9.6224	97.7171	9.6419	97.5646	0.203	0.0000	0.0000	68,489
2018/06/28	R035	02/08/2018	9.42	Put	Bond Future	2,441.8300	2.4418	2,524.4100	2.5244	3.382	0	0	0
2018/06/28	R035	02/08/2018	9.43	Call	Bond Future	867.2300	0.8672	795.8300	0.7958	(8.233)	0	0	0
2018/06/28	R035	02/08/2018	9.44	Put	Bond Future	2,340.2400	2.3402	2,419.9500	2.4200	3.406	0	0	0
2018/06/28	R035	02/08/2018	9.43	Put	Bond Future	2,390.6700	2.3907	2,471.8200	2.4718	3.394	0	0	0
2018/06/28	R035	02/08/2018	9.44	Call	Bond Future	896.9000	0.8969	824.0600	0.8241	(8.121)	0	0	0
2018/06/28	R035	01/11/2018	8.93	Call	Bond Future	599.8800	0.5999	566.0800	0.5661	(5.634)	0	0	0
2018/06/28	R035	01/11/2018	8.92	Put	Bond Future	6,858.1800	6.8582	6,979.8300	6.9798	1.774	0	0	0
2018/06/28	R035	01/11/2018			Bond Future	9.6950	94.9651	9.7151	94.8102	0.207	0.0000	0.0000	0
2018/06/28	R035	01/11/2018	8.94	Call	Bond Future	613.8500	0.6138	579.4600	0.5795	(5.602)	0	0	0
2018/06/28	R035	01/11/2018	8.94	Put	Bond Future	6,716.2900	6.7163	6,836.7700	6.8368	1.794	0	0	0
2018/06/28	R035	01/11/2018	8.93	Put	Bond Future	6,787.0600	6.7871	6,908.1300	6.9081	1.784	0	0	0
2018/06/28	R035	01/11/2018	8.92	Call	Bond Future	586.1600	0.5862	552.9400	0.5529	(5.667)	0	0	0
2018/06/28	R035	07/02/2019	8.98	Call	Bond Future	1,456.9100	1.4569	1,408.1100	1.4081	(3.350)	0	0	0
2018/06/28	R035	07/02/2019			Bond Future	9.7769	96.8062	9.7977	96.6485	0.213	0.0000	0.0000	0
2018/06/28	R035	07/02/2019	8.96	Call	Bond Future	1,417.3700	1.4174	1,369.5200	1.3695	(3.376)	0	0	0
2018/06/28	R035	07/02/2019	8.96	Put	Bond Future	7,932.3200	7.9323	8,042.2300	8.0422	1.386	0	0	0
2018/06/28	R035	07/02/2019	8.98	Put	Bond Future	7,804.4100	7.8044	7,913.3700	7.9134	1.396	0	0	0
2018/06/28	R035	07/02/2019	8.97	Call	Bond Future	1,437.0400	1.4370	1,388.7200	1.3887	(3.362)	0	0	0
2018/06/28	R035	07/02/2019	8.97	Put	Bond Future	7,868.2100	7.8682	7,977.6500	7.9776	1.391	0	0	0
2018/06/28	R186	02/08/2018	8.25	Call	Bond Future	68.6200	0.0686	52.8000	0.0528	(23.055)	0	0	3,020
2018/06/28	R186	02/08/2018	8.48	Put	Bond Future	2,958.2400	2.9582	3,133.1400	3.1331	5.912	0	0	0
2018/06/28	R186	02/08/2018			Bond Future	8.9184	110.5186	8.9532	110.3042	0.391	0.0000	0.0000	109,777
2018/06/28	R186	02/08/2018	8.50	Call	Bond Future	233.2400	0.2332	191.0300	0.1910	(18.097)	0	0	0
2018/06/28	R186	02/08/2018	8.50	Put	Bond Future	2,850.7700	2.8508	3,022.9000	3.0229	6.038	0	0	0
2018/06/28	R186	02/08/2018	8.47	Call	Bond Future	204.1300	0.2041	166.0400	0.1660	(18.660)	0	0	0
2018/06/28	R186	02/08/2018	8.47	Put	Bond Future	3,012.5100	3.0125	3,188.7600	3.1888	5.851	0	0	0
2018/06/28	R186	02/08/2018	8.25	Put	Bond Future	4,289.7100	4.2897	4,488.2300	4.4882	4.628	0	0	0
2018/06/28	R186	02/08/2018	7.50	Put	Bond Future	9,215.9400	9.2159	9,430.1600	9.4302	2.324	0	0	0
2018/06/28	R186	02/08/2018	8.48	Call	Bond Future	213.5200	0.2135	174.0800	0.1741	(18.471)	0	0	0
2018/06/28	R186	02/08/2018	8.75	Call	Bond Future	644.8200	0.6448	558.1000	0.5581	(13.449)	0	0	5,000

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
2018/06/28	R186	02/08/2018	8.75	Put	Bond Future	1,688.3700		1.6884	1,815.9900	1.8160	7.559	0	0	0
2018/06/28	R186	02/08/2018	8.46	Call	Bond Future	195.1500		0.1952	158.3700	0.1584	(18.847)	0	0	0
2018/06/28	R186	02/08/2018	8.46	Put	Bond Future	3,067.2400		3.0672	3,244.8000	3.2448	5.789	0	0	0
2018/06/28	R186	02/08/2018	7.50	Call	Bond Future	0.3000		0.0003	0.1800	0.0002	(40.000)	0	0	3,020
2018/06/28	R186	01/11/2018	9.14	Call	Bond Future	2,576.1400		2.5761	2,444.5000	2.4445	(5.110)	0	0	0
2018/06/28	R186	01/11/2018	7.96	Put	Bond Future	6,664.6600		6.6647	6,857.7200	6.8577	2.897	0	0	0
2018/06/28	R186	01/11/2018	8.54	Put	Bond Future	3,687.6500		3.6876	3,835.1400	3.8351	4.000	0	0	0
2018/06/28	R186	01/11/2018			Bond Future	8.9935		112.4909	9.0298	112.2732	0.404	0.0000	0.0000	0
2018/06/28	R186	01/11/2018	8.46	Put	Bond Future	4,037.6600		4.0377	4,193.0900	4.1931	3.850	0	0	0
2018/06/28	R186	01/11/2018	8.46	Call	Bond Future	777.5900		0.7776	715.3200	0.7153	(8.008)	0	0	5,000
2018/06/28	R186	01/11/2018	8.53	Call	Bond Future	905.0000		0.9050	835.8100	0.8358	(7.645)	0	0	0
2018/06/28	R186	01/11/2018	8.53	Put	Bond Future	3,730.0600		3.7301	3,878.5700	3.8786	3.981	0	0	0
2018/06/28	R186	01/11/2018	9.14	Put	Bond Future	1,702.5300		1.7025	1,788.5900	1.7886	5.055	0	0	5,000
2018/06/28	R186	01/11/2018	7.96	Call	Bond Future	232.0800		0.2321	207.4400	0.2074	(10.617)	0	0	5,000
2018/06/28	R186	01/11/2018	8.54	Call	Bond Future	924.5500		0.9245	854.3400	0.8543	(7.594)	0	0	0
2018/06/28	R186	01/11/2018	8.52	Call	Bond Future	885.7200		0.8857	817.5400	0.8175	(7.698)	0	0	0
2018/06/28	R186	01/11/2018	8.52	Put	Bond Future	3,772.7900		3.7728	3,922.3100	3.9223	3.963	0	0	0
2018/06/28	R186	07/02/2019	8.20	Call	Bond Future	781.0600		0.7811	729.5000	0.7295	(6.601)	0	0	0
2018/06/28	R186	07/02/2019	8.21	Put	Bond Future	6,000.3800		6.0004	6,170.0200	6.1700	2.827	0	0	0
2018/06/28	R186	07/02/2019			Bond Future	9.0785		109.3668	9.1167	109.1450	0.421	0.0000	0.0000	0
2018/06/28	R186	07/02/2019	8.20	Put	Bond Future	6,049.6200		6.0496	6,219.9000	6.2199	2.815	0	0	0
2018/06/28	R186	07/02/2019	8.21	Call	Bond Future	793.6500		0.7936	741.4500	0.7414	(6.577)	0	0	0
2018/06/28	R186	07/02/2019	8.22	Call	Bond Future	806.3900		0.8064	753.5600	0.7536	(6.551)	0	0	0
2018/06/28	R186	07/02/2019	8.22	Put	Bond Future	5,951.3300		5.9513	6,120.3400	6.1203	2.840	0	0	0
2018/06/28	R197	02/08/2018			Bond Future	298.7426		298.7426	297.7872	297.7872	(0.320)	0.0000	0.0000	2,388
2018/06/28	R197	01/11/2018			Bond Future	304.1395		304.1395	303.1667	303.1667	(0.320)	0.0000	0.0000	0
2018/06/28	R197	07/02/2019			Bond Future	302.7383		302.7383	301.7485	301.7485	(0.327)	0.0000	0.0000	0
2018/06/28	R202	02/08/2018			Bond Future	235.2163		235.2163	234.6808	234.6808	(0.228)	0.0000	0.0000	22,040
2018/06/28	R202	01/11/2018			Bond Future	239.4655		239.4655	238.9202	238.9202	(0.228)	0.0000	0.0000	0
2018/06/28	R202	07/02/2019			Bond Future	240.2472		240.2472	239.6927	239.6927	(0.231)	0.0000	0.0000	0
2018/06/28	R204	02/08/2018	8.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	R204	02/08/2018			Bond Future	6.6183		101.4971	6.6229	101.4954	0.069	0.0000	0.0000	10,270
2018/06/28	R204	02/08/2018	8.98	Call	Bond Future	864.2400		0.8642	862.5500	0.8625	(0.196)	0	0	0
2018/06/28	R204	02/08/2018	8.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	R204	02/08/2018	8.99	Call	Bond Future	867.8700		0.8679	866.1800	0.8662	(0.195)	0	0	0
2018/06/28	R204	02/08/2018	8.97	Call	Bond Future	860.6200		0.8606	858.9300	0.8589	(0.196)	0	0	0
2018/06/28	R204	02/08/2018	8.97	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	R207	02/08/2018	6.86	Put	Bond Future	1,035.5300		1.0355	1,055.1400	1.0551	1.894	0	0	0
2018/06/28	R207	02/08/2018	6.85	Call	Bond Future	4.0400		0.0040	3.3000	0.0033	(18.317)	0	0	0
2018/06/28	R207	02/08/2018			Bond Future	7.6278		99.9404	7.6431	99.9200	0.200	0.0000	0.0000	21,414
2018/06/28	R207	02/08/2018	6.86	Call	Bond Future	4.0800		0.0041	3.3300	0.0033	(18.382)	0	0	0
2018/06/28	R207	02/08/2018	6.85	Put	Bond Future	1,049.0200		1.0490	1,068.6400	1.0686	1.870	0	0	0
2018/06/28	R207	02/08/2018	6.87	Call	Bond Future	4.1300		0.0041	3.3700	0.0034	(18.402)	0	0	0
2018/06/28	R207	02/08/2018	6.87	Put	Bond Future	1,022.0600		1.0221	1,041.6600	1.0417	1.918	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
2018/06/28	R207	01/11/2018	6.76	Put	Bond Future	1,074.8600	1.0749	1,093.7900	1.0938	1.761	0	0	0
2018/06/28	R207	01/11/2018			Bond Future	7.7030	101.7238	7.7212	101.7035	0.236	0.0000	0.0000	0
2018/06/28	R207	01/11/2018	6.75	Call	Bond Future	14.9300	0.0149	13.6100	0.0136	(8.841)	0	0	0
2018/06/28	R207	01/11/2018	6.75	Put	Bond Future	1,085.5700	1.0856	1,104.5500	1.1045	1.748	0	0	0
2018/06/28	R207	01/11/2018	6.76	Call	Bond Future	15.5400	0.0155	14.1700	0.0142	(8.816)	0	0	0
2018/06/28	R207	01/11/2018	6.74	Call	Bond Future	14.3400	0.0143	13.0600	0.0131	(8.926)	0	0	0
2018/06/28	R207	01/11/2018	6.74	Put	Bond Future	1,096.3000	1.0963	1,115.3200	1.1153	1.735	0	0	0
2018/06/28	R207	07/02/2019	6.52	Call	Bond Future	7.5700	0.0076	6.8500	0.0069	(9.511)	0	0	0
2018/06/28	R207	07/02/2019	6.51	Put	Bond Future	1,161.7900	1.1618	1,181.6700	1.1817	1.711	0	0	0
2018/06/28	R207	07/02/2019			Bond Future	7.8229	100.0511	7.8465	100.0306	0.302	0.0000	0.0000	0
2018/06/28	R207	07/02/2019	6.53	Call	Bond Future	7.8500	0.0079	7.1100	0.0071	(9.427)	0	0	0
2018/06/28	R207	07/02/2019	6.53	Put	Bond Future	1,144.6000	1.1446	1,164.4400	1.1644	1.733	0	0	0
2018/06/28	R207	07/02/2019	6.52	Put	Bond Future	1,153.1900	1.1532	1,173.0500	1.1731	1.722	0	0	0
2018/06/28	R207	07/02/2019	6.51	Call	Bond Future	7.3000	0.0073	6.6000	0.0066	(9.589)	0	0	0
2018/06/28	R208	02/08/2018	7.14	Call	Bond Future	13.6000	0.0136	10.7400	0.0107	(21.029)	0	0	0
2018/06/28	R208	02/08/2018	7.12	Call	Bond Future	12.0500	0.0121	9.4700	0.0095	(21.411)	0	0	0
2018/06/28	R208	02/08/2018			Bond Future	7.9019	99.6615	7.9272	99.6030	0.321	0.0000	0.0000	29,486
2018/06/28	R208	02/08/2018	7.12	Put	Bond Future	1,838.7200	1.8387	1,894.6400	1.8946	3.041	0	0	0
2018/06/28	R208	02/08/2018	7.14	Put	Bond Future	1,793.0200	1.7930	1,848.6600	1.8487	3.103	0	0	0
2018/06/28	R208	02/08/2018	7.13	Call	Bond Future	12.8100	0.0128	10.0900	0.0101	(21.233)	0	0	0
2018/06/28	R208	02/08/2018	7.13	Put	Bond Future	1,815.8500	1.8159	1,871.6300	1.8716	3.072	0	0	0
2018/06/28	R208	01/11/2018	7.11	Put	Bond Future	1,908.9800	1.9090	1,962.3500	1.9624	2.796	0	0	0
2018/06/28	R208	01/11/2018			Bond Future	7.9788	98.0405	8.0069	97.9814	0.351	0.0000	0.0000	0
2018/06/28	R208	01/11/2018	7.11	Call	Bond Future	53.9900	0.0540	48.2300	0.0482	(10.669)	0	0	0
2018/06/28	R208	01/11/2018	7.12	Call	Bond Future	55.8500	0.0559	49.9300	0.0499	(10.600)	0	0	0
2018/06/28	R208	01/11/2018	7.10	Put	Bond Future	1,928.7700	1.9288	1,982.3000	1.9823	2.775	0	0	0
2018/06/28	R208	01/11/2018	7.12	Put	Bond Future	1,889.2400	1.8892	1,942.4500	1.9425	2.816	0	0	0
2018/06/28	R208	01/11/2018	7.10	Call	Bond Future	52.1700	0.0522	46.5700	0.0466	(10.734)	0	0	0
2018/06/28	R208	07/02/2019	7.07	Call	Bond Future	95.0400	0.0950	87.3400	0.0873	(8.102)	0	0	0
2018/06/28	R208	07/02/2019	7.08	Put	Bond Future	2,006.4700	2.0065	2,058.7800	2.0588	2.607	0	0	0
2018/06/28	R208	07/02/2019	7.06	Put	Bond Future	2,040.7000	2.0407	2,093.3100	2.0933	2.578	0	0	0
2018/06/28	R208	07/02/2019			Bond Future	8.0772	99.9413	8.1091	99.8811	0.394	0.0000	0.0000	0
2018/06/28	R208	07/02/2019	7.07	Put	Bond Future	2,023.5600	2.0236	2,076.0200	2.0760	2.592	0	0	0
2018/06/28	R208	07/02/2019	7.08	Call	Bond Future	97.3300	0.0973	89.4800	0.0895	(8.065)	0	0	0
2018/06/28	R208	07/02/2019	7.06	Call	Bond Future	92.7900	0.0928	85.2400	0.0852	(8.137)	0	0	0
2018/06/28	R209	02/08/2018	9.66	Call	Bond Future	1,551.9400	1.5519	1,443.4300	1.4434	(6.992)	0	0	435
2018/06/28	R209	02/08/2018	8.96	Put	Bond Future	4,466.5800	4.4666	4,610.4800	4.6105	3.222	0	0	0
2018/06/28	R209	02/08/2018	8.49	Call	Bond Future	6.7800	0.0068	5.0400	0.0050	(25.664)	0	0	500
2018/06/28	R209	02/08/2018	8.46	Put	Bond Future	8,095.4500	8.0954	8,256.7200	8.2567	1.992	0	0	0
2018/06/28	R209	02/08/2018	10.38	Call	Bond Future	5,084.6500	5.0846	4,927.1400	4.9271	(3.098)	0	0	0
2018/06/28	R209	02/08/2018	9.21	Call	Bond Future	365.1900	0.3652	319.9800	0.3200	(12.380)	0	0	0
2018/06/28	R209	02/08/2018	10.39	Put	Bond Future	120.1200	0.1201	125.1000	0.1251	4.146	0	0	0
2018/06/28	R209	02/08/2018			Bond Future	9.5898	74.0294	9.6144	73.8667	0.257	0.0000	0.0000	125,389
2018/06/28	R209	02/08/2018	10.21	Call	Bond Future	4,152.5700	4.1526	3,999.9600	4.0000	(3.675)	0	0	0
2018/06/28	R209	02/08/2018	10.21	Put	Bond Future	214.9800	0.2150	225.0700	0.2251	4.693	0	0	435
2018/06/28	R209	02/08/2018	8.96	Call	Bond Future	112.9600	0.1130	94.1600	0.0942	(16.643)	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
2018/06/28	R209	02/08/2018	9.43	Call	Bond Future	820.1200	0.8201	743.5100	0.7435	(9.341)	0	0	0
2018/06/28	R209	02/08/2018	9.43	Put	Bond Future	1,889.2400	1.8892	1,975.3300	1.9753	4.557	0	0	5,000
2018/06/28	R209	02/08/2018	10.84	Call	Bond Future	7,638.1300	7.6381	7,475.9500	7.4760	(2.123)	0	0	0
2018/06/28	R209	02/08/2018	10.84	Put	Bond Future	23.4500	0.0235	23.9700	0.0240	2.217	0	0	435
2018/06/28	R209	02/08/2018	8.83	Call	Bond Future	57.2500	0.0572	46.4100	0.0464	(18.934)	0	0	0
2018/06/28	R209	02/08/2018	8.83	Put	Bond Future	5,357.5300	5.3575	5,509.3900	5.5094	2.835	0	0	500
2018/06/28	R209	02/08/2018	8.49	Put	Bond Future	7,865.1800	7.8652	8,026.1400	8.0261	2.046	0	0	0
2018/06/28	R209	02/08/2018	9.21	Put	Bond Future	2,945.3500	2.9454	3,062.8400	3.0628	3.989	0	0	500
2018/06/28	R209	02/08/2018	9.66	Put	Bond Future	1,089.2100	1.0892	1,143.4000	1.1434	4.975	0	0	0
2018/06/28	R209	02/08/2018	8.46	Call	Bond Future	5.4700	0.0055	4.0400	0.0040	(26.143)	0	0	5,000
2018/06/28	R209	02/08/2018	10.38	Put	Bond Future	124.1200	0.1241	129.3100	0.1293	4.181	0	0	0
2018/06/28	R209	02/08/2018	10.39	Call	Bond Future	5,140.1000	5.1401	4,982.3800	4.9824	(3.068)	0	0	0
2018/06/28	R209	02/08/2018	10.40	Call	Bond Future	5,195.6000	5.1956	5,037.6700	5.0377	(3.040)	0	0	0
2018/06/28	R209	02/08/2018	10.40	Put	Bond Future	116.2500	0.1163	121.0200	0.1210	4.103	0	0	0
2018/06/28	R209	01/11/2018	1,016.00	Call	Bond Future	71,314.9400	71.3149	71,149.6500	71.1497	(0.232)	0	0	0
2018/06/28	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	R209	01/11/2018	9.34	Put	Bond Future	3,532.4900	3.5325	3,628.1000	3.6281	2.707	0	0	0
2018/06/28	R209	01/11/2018	9.97	Call	Bond Future	3,602.6800	3.6027	3,487.6300	3.4876	(3.193)	0	0	0
2018/06/28	R209	01/11/2018	9.64	Call	Bond Future	2,363.5600	2.3636	2,270.5700	2.2706	(3.934)	0	0	2,000
2018/06/28	R209	01/11/2018	9.98	Put	Bond Future	1,554.7900	1.5548	1,604.4400	1.6044	3.193	0	0	2,000
2018/06/28	R209	01/11/2018	10.00	Call	Bond Future	3,725.3100	3.7253	3,608.4900	3.6085	(3.136)	0	0	0
2018/06/28	R209	01/11/2018			Bond Future	9.6537	72.2028	9.6790	72.0375	0.262	0.0000	0.0000	0
2018/06/28	R209	01/11/2018	1,016.01	Call	Bond Future	71,314.9400	71.3149	71,149.6500	71.1497	(0.232)	0	0	0
2018/06/28	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	R209	01/11/2018	8.89	Put	Bond Future	5,811.8100	5.8118	5,941.0200	5.9410	2.223	0	0	0
2018/06/28	R209	01/11/2018	8.89	Call	Bond Future	548.1300	0.5481	512.0500	0.5120	(6.582)	0	0	2,000
2018/06/28	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/28	R209	01/11/2018	1,015.99	Call	Bond Future	71,314.9300	71.3149	71,149.6400	71.1496	(0.232)	0	0	0
2018/06/28	R209	01/11/2018	9.34	Call	Bond Future	1,436.3000	1.4363	1,366.6200	1.3666	(4.851)	0	0	0
2018/06/28	R209	01/11/2018	9.97	Put	Bond Future	1,576.7500	1.5768	1,626.9900	1.6270	3.186	0	0	0
2018/06/28	R209	01/11/2018	9.64	Put	Bond Future	2,453.1400	2.4531	2,525.4400	2.5254	2.947	0	0	0
2018/06/28	R209	01/11/2018	9.98	Call	Bond Future	3,643.3800	3.6434	3,527.7400	3.5277	(3.174)	0	0	0
2018/06/28	R209	01/11/2018	10.00	Put	Bond Future	1,511.6700	1.5117	1,560.1400	1.5601	3.206	0	0	5,850
2018/06/28	R209	01/11/2018	9.94	Call	Bond Future	3,481.6600	3.4817	3,368.4300	3.3684	(3.252)	0	0	0
2018/06/28	R209	01/11/2018	9.94	Put	Bond Future	1,644.2000	1.6442	1,696.2600	1.6963	3.166	0	0	0
2018/06/28	R209	01/11/2018	10.57	Call	Bond Future	6,319.7200	6.3197	6,177.4400	6.1774	(2.251)	0	0	0
2018/06/28	R209	01/11/2018	10.57	Put	Bond Future	678.5600	0.6786	701.5700	0.7016	3.391	0	0	0
2018/06/28	R209	07/02/2019	8.97	Put	Bond Future	6,424.2200	6.4242	6,540.0000	6.5400	1.802	0	0	0
2018/06/28	R209	07/02/2019			Bond Future	9.7240	73.6026	9.7501	73.4342	0.269	0.0000	0.0000	0
2018/06/28	R209	07/02/2019	8.96	Call	Bond Future	1,282.1100	1.2821	1,230.0000	1.2300	(4.064)	0	0	0
2018/06/28	R209	07/02/2019	8.96	Put	Bond Future	6,478.1800	6.4782	6,594.4800	6.5945	1.795	0	0	0
2018/06/28	R209	07/02/2019	8.97	Call	Bond Future	1,299.6700	1.2997	1,247.0400	1.2470	(4.049)	0	0	0
2018/06/28	R209	07/02/2019	8.95	Call	Bond Future	1,264.7200	1.2647	1,213.1100	1.2131	(4.081)	0	0	0
2018/06/28	R209	07/02/2019	8.95	Put	Bond Future	6,532.4100	6.5324	6,649.2100	6.6492	1.788	0	0	0
2018/06/28	R210	02/08/2018			Bond Future	187.0453	187.0453	187.0678	187.0678	0.012	0.0000	0.0000	2,179
2018/06/28	R210	01/11/2018			Bond Future	187.9242	187.9242	187.9470	187.9470	0.012	0.0000	0.0000	0
2018/06/28	R210	07/02/2019			Bond Future	191.6038	191.6038	191.6284	191.6284	0.013	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/28	R212	02/08/2018			Bond Future	153.4355	153.4355	153.4532	153.4532	0.012	0.0000	0.0000	4,777
2018/06/28	R212	01/11/2018			Bond Future	156.2072	156.2072	156.2252	156.2252	0.012	0.0000	0.0000	0
2018/06/28	R212	07/02/2019			Bond Future	157.1121	157.1121	157.1315	157.1315	0.012	0.0000	0.0000	0
2018/06/28	R213	02/08/2018	9.06	Call	Bond Future	364.3600	0.3644	319.2300	0.3192	(12.386)	0	0	0
2018/06/28	R213	02/08/2018	9.05	Put	Bond Future	2,703.3600	2.7034	2,816.4200	2.8164	4.182	0	0	0
2018/06/28	R213	02/08/2018			Bond Future	9.4117	85.4778	9.4363	85.3209	0.261	0.0000	0.0000	33,503
2018/06/28	R213	02/08/2018	9.07	Call	Bond Future	379.6200	0.3796	333.1900	0.3332	(12.231)	0	0	0
2018/06/28	R213	02/08/2018	9.07	Put	Bond Future	2,600.9300	2.6009	2,711.4000	2.7114	4.247	0	0	0
2018/06/28	R213	02/08/2018	9.06	Put	Bond Future	2,651.8900	2.6519	2,763.6600	2.7637	4.215	0	0	0
2018/06/28	R213	02/08/2018	9.05	Call	Bond Future	349.5400	0.3495	305.7000	0.3057	(12.542)	0	0	0
2018/06/28	R213	01/11/2018	8.65	Call	Bond Future	448.0000	0.4480	417.3100	0.4173	(6.850)	0	0	0
2018/06/28	R213	01/11/2018	8.64	Put	Bond Future	5,975.4700	5.9755	6,104.6800	6.1047	2.162	0	0	0
2018/06/28	R213	01/11/2018			Bond Future	9.4833	83.4571	9.5087	83.2978	0.268	0.0000	0.0000	0
2018/06/28	R213	01/11/2018	8.66	Call	Bond Future	458.3600	0.4584	427.1300	0.4271	(6.813)	0	0	0
2018/06/28	R213	01/11/2018	8.66	Put	Bond Future	5,858.9400	5.8589	5,987.0700	5.9871	2.187	0	0	0
2018/06/28	R213	01/11/2018	8.65	Put	Bond Future	5,917.0800	5.9171	6,045.7500	6.0458	2.175	0	0	0
2018/06/28	R213	01/11/2018	8.64	Call	Bond Future	437.8200	0.4378	407.6700	0.4077	(6.886)	0	0	0
2018/06/28	R213	07/02/2019	8.68	Call	Bond Future	970.6200	0.9706	927.8100	0.9278	(4.411)	0	0	0
2018/06/28	R213	07/02/2019			Bond Future	9.5642	85.0753	9.5906	84.9129	0.276	0.0000	0.0000	0
2018/06/28	R213	07/02/2019	8.68	Put	Bond Future	6,680.7400	6.6807	6,800.2800	6.8003	1.789	0	0	0
2018/06/28	R213	07/02/2019	8.69	Call	Bond Future	984.9700	0.9850	941.6900	0.9417	(4.394)	0	0	0
2018/06/28	R213	07/02/2019	8.70	Put	Bond Future	6,574.6300	6.5746	6,693.2400	6.6932	1.804	0	0	0
2018/06/28	R213	07/02/2019	8.69	Put	Bond Future	6,627.5700	6.6276	6,746.6400	6.7466	1.797	0	0	0
2018/06/28	R213	07/02/2019	8.70	Call	Bond Future	999.4800	0.9995	955.7400	0.9557	(4.376)	0	0	0
2018/06/28	R214	02/08/2018	8.96	Call	Bond Future	60.3800	0.0604	50.3900	0.0504	(16.545)	0	0	0
2018/06/28	R214	02/08/2018			Bond Future	9.7193	73.5853	9.7389	73.4503	0.201	0.0000	0.0000	32,501
2018/06/28	R214	02/08/2018	8.94	Call	Bond Future	54.0200	0.0540	44.8900	0.0449	(16.901)	0	0	0
2018/06/28	R214	02/08/2018	8.94	Put	Bond Future	5,786.3700	5.7864	5,912.2700	5.9123	2.176	0	0	0
2018/06/28	R214	02/08/2018	8.96	Put	Bond Future	5,636.5200	5.6365	5,761.5600	5.7616	2.218	0	0	0
2018/06/28	R214	02/08/2018	8.95	Call	Bond Future	57.1200	0.0571	47.5700	0.0476	(16.719)	0	0	0
2018/06/28	R214	02/08/2018	8.95	Put	Bond Future	5,711.3000	5.7113	5,836.7800	5.8368	2.197	0	0	0
2018/06/28	R214	01/11/2018	8.99	Put	Bond Future	6,303.8700	6.3039	6,411.4700	6.4115	1.707	0	0	0
2018/06/28	R214	01/11/2018	8.98	Call	Bond Future	516.2300	0.5162	487.1900	0.4872	(5.625)	0	0	0
2018/06/28	R214	01/11/2018			Bond Future	9.7835	71.6057	9.8036	71.4686	0.205	0.0000	0.0000	0
2018/06/28	R214	01/11/2018	8.99	Call	Bond Future	528.2700	0.5283	498.7200	0.4987	(5.594)	0	0	0
2018/06/28	R214	01/11/2018	8.98	Put	Bond Future	6,369.3400	6.3693	6,477.4500	6.4775	1.697	0	0	0
2018/06/28	R214	01/11/2018	9.00	Call	Bond Future	540.5200	0.5405	510.4600	0.5105	(5.561)	0	0	0
2018/06/28	R214	01/11/2018	9.00	Put	Bond Future	6,238.7200	6.2387	6,345.8100	6.3458	1.717	0	0	0
2018/06/28	R214	07/02/2019	9.05	Put	Bond Future	7,119.4400	7.1194	7,215.3000	7.2153	1.346	0	0	0
2018/06/28	R214	07/02/2019			Bond Future	9.8554	72.9941	9.8761	72.8543	0.210	0.0000	0.0000	0
2018/06/28	R214	07/02/2019	9.04	Call	Bond Future	1,311.3500	1.3113	1,267.9100	1.2679	(3.313)	0	0	0
2018/06/28	R214	07/02/2019	9.04	Put	Bond Future	7,178.0700	7.1781	7,274.3600	7.2744	1.341	0	0	0
2018/06/28	R214	07/02/2019	9.05	Call	Bond Future	1,329.3200	1.3293	1,285.4500	1.2854	(3.300)	0	0	0
2018/06/28	R214	07/02/2019	9.03	Call	Bond Future	1,293.5600	1.2936	1,250.5400	1.2505	(3.326)	0	0	0
2018/06/28	R214	07/02/2019	9.03	Put	Bond Future	7,237.0000	7.2370	7,333.7100	7.3337	1.336	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
2018/06/28	R248	02/08/2018	8.98	Call	Bond Future	56.3300	0.0563	46.3600	0.0464	(17.699)	0	0	0
2018/06/28	R248	02/08/2018	8.97	Put	Bond Future	7,512.5500	7.5125	7,675.2300	7.6752	2.165	0	0	0
2018/06/28	R248	02/08/2018			Bond Future	9.7598	94.0645	9.7793	93.8923	0.201	0.0000	0.0000	103,131
2018/06/28	R248	02/08/2018	8.99	Call	Bond Future	59.8000	0.0598	49.3200	0.0493	(17.525)	0	0	0
2018/06/28	R248	02/08/2018	8.99	Put	Bond Future	7,317.3600	7.3174	7,479.0500	7.4790	2.210	0	0	0
2018/06/28	R248	02/08/2018	8.98	Put	Bond Future	7,414.7800	7.4148	7,576.9800	7.5770	2.188	0	0	0
2018/06/28	R248	02/08/2018	8.97	Call	Bond Future	53.0400	0.0530	43.5500	0.0436	(17.892)	0	0	0
2018/06/28	R248	01/11/2018	9.03	Call	Bond Future	615.5300	0.6155	579.8400	0.5798	(5.798)	0	0	0
2018/06/28	R248	01/11/2018			Bond Future	9.8251	91.3105	9.8452	91.1357	0.205	0.0000	0.0000	0
2018/06/28	R248	01/11/2018	9.01	Call	Bond Future	580.3400	0.5803	546.1500	0.5462	(5.891)	0	0	0
2018/06/28	R248	01/11/2018	9.01	Put	Bond Future	8,199.0700	8.1991	8,339.6600	8.3397	1.715	0	0	0
2018/06/28	R248	01/11/2018	9.03	Put	Bond Future	8,034.0500	8.0340	8,173.1400	8.1731	1.731	0	0	0
2018/06/28	R248	01/11/2018	9.02	Call	Bond Future	597.8200	0.5978	562.8800	0.5629	(5.845)	0	0	0
2018/06/28	R248	01/11/2018	9.02	Put	Bond Future	8,116.3600	8.1164	8,256.2000	8.2562	1.723	0	0	0
2018/06/28	R248	07/02/2019	9.06	Put	Bond Future	9,259.5100	9.2595	9,385.1300	9.3851	1.357	0	0	0
2018/06/28	R248	07/02/2019			Bond Future	9.8982	93.0809	9.9190	92.9028	0.210	0.0000	0.0000	0
2018/06/28	R248	07/02/2019	9.06	Call	Bond Future	1,520.6700	1.5207	1,468.1900	1.4682	(3.451)	0	0	0
2018/06/28	R248	07/02/2019	9.05	Put	Bond Future	9,336.9600	9.3370	9,463.1200	9.4631	1.351	0	0	0
2018/06/28	R248	07/02/2019	9.07	Call	Bond Future	1,542.7300	1.5427	1,489.7100	1.4897	(3.437)	0	0	0
2018/06/28	R248	07/02/2019	9.07	Put	Bond Future	9,182.4500	9.1825	9,307.5300	9.3075	1.362	0	0	0
2018/06/28	R248	07/02/2019	9.05	Call	Bond Future	1,498.8300	1.4988	1,446.8900	1.4469	(3.465)	0	0	0

**Total**

**999251**