



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 16/05/2018 TO 16/05/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2025	02/08/2018			Bond Future	135.0485	135.0485	135.0946	135.0946	0.034	0.0000	0.0000	864
2018/05/16	2025	02/08/2018	136.65	Put	Bond Future	1,601.4500	1.6015	1,555.4100	1.5554	(2.875)	0	0	0
2018/05/16	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2025	02/08/2018	136.67	Put	Bond Future	1,621.4500	1.6215	1,575.4100	1.5754	(2.839)	0	0	0
2018/05/16	2025	02/08/2018	136.66	Put	Bond Future	1,611.4500	1.6115	1,565.4100	1.5654	(2.857)	0	0	0
2018/05/16	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2025	01/11/2018			Bond Future	137.4933	137.4933	137.5406	137.5406	0.034	0.0000	0.0000	0
2018/05/16	2025	07/02/2019			Bond Future	138.7755	138.7755	138.8244	138.8244	0.035	0.0000	0.0000	0
2018/05/16	2029	02/08/2018			Bond Future	103.2063	103.2063	103.2435	103.2435	0.036	0.0000	0.0000	1,370
2018/05/16	2029	01/11/2018			Bond Future	104.0250	104.0250	104.0633	104.0633	0.037	0.0000	0.0000	0
2018/05/16	2029	07/02/2019			Bond Future	106.0645	106.0645	106.1040	106.1040	0.037	0.0000	0.0000	0
2018/05/16	2030	02/08/2018	8.51	Call	Bond Future	543.2300	0.5432	555.2800	0.5553	2.218	0	0	7,850
2018/05/16	2030	02/08/2018	8.91	Call	Bond Future	1,566.8500	1.5669	1,597.0200	1.5970	1.926	0	0	7,850
2018/05/16	2030	02/08/2018	9.46	Put	Bond Future	593.1700	0.5932	566.4700	0.5665	(4.501)	0	0	0
2018/05/16	2030	02/08/2018			Bond Future	8.9488	93.4268	8.9364	93.5107	(0.138)	0.0000	0.0000	41,248
2018/05/16	2030	02/08/2018	8.51	Put	Bond Future	3,574.5500	3.5745	3,502.7900	3.5028	(2.008)	0	0	0
2018/05/16	2030	02/08/2018	9.46	Call	Bond Future	3,964.0000	3.9640	4,021.1100	4.0211	1.441	0	0	0
2018/05/16	2030	02/08/2018	8.91	Put	Bond Future	1,829.9200	1.8299	1,776.2800	1.7763	(2.931)	0	0	0
2018/05/16	2030	02/08/2018	9.50	Call	Bond Future	4,169.7800	4.1698	4,228.5100	4.2285	1.408	0	0	0
2018/05/16	2030	02/08/2018	9.47	Call	Bond Future	4,015.1300	4.0151	4,072.6500	4.0726	1.433	0	0	0
2018/05/16	2030	02/08/2018	9.45	Put	Bond Future	606.4700	0.6065	579.3500	0.5794	(4.472)	0	0	0
2018/05/16	2030	02/08/2018	9.50	Put	Bond Future	542.1700	0.5422	517.0900	0.5171	(4.626)	0	0	7,850
2018/05/16	2030	02/08/2018	9.47	Put	Bond Future	580.0100	0.5800	553.7200	0.5537	(4.533)	0	0	0
2018/05/16	2030	02/08/2018	9.45	Call	Bond Future	3,912.9600	3.9130	3,969.6500	3.9696	1.449	0	0	0
2018/05/16	2030	01/11/2018	8.60	Call	Bond Future	1,360.9700	1.3610	1,383.7900	1.3838	1.677	0	0	0
2018/05/16	2030	01/11/2018	8.58	Put	Bond Future	4,190.8800	4.1909	4,127.4600	4.1275	(1.513)	0	0	0
2018/05/16	2030	01/11/2018			Bond Future	9.0042	95.1023	8.9913	95.1879	(0.143)	0.0000	0.0000	0
2018/05/16	2030	01/11/2018	8.60	Put	Bond Future	4,100.6200	4.1006	4,037.8400	4.0378	(1.531)	0	0	0
2018/05/16	2030	01/11/2018	8.58	Call	Bond Future	1,312.8800	1.3129	1,335.0600	1.3351	1.689	0	0	0
2018/05/16	2030	01/11/2018	8.59	Put	Bond Future	4,145.7000	4.1457	4,082.6000	4.0826	(1.522)	0	0	0
2018/05/16	2030	01/11/2018	8.59	Call	Bond Future	1,336.9100	1.3369	1,359.4100	1.3594	1.683	0	0	0
2018/05/16	2030	07/02/2019	8.62	Call	Bond Future	1,998.9000	1.9989	2,026.1600	2.0262	1.364	0	0	0
2018/05/16	2030	07/02/2019			Bond Future	9.0677	92.9373	9.0542	93.0249	(0.148)	0.0000	0.0000	0
2018/05/16	2030	07/02/2019	8.62	Put	Bond Future	4,979.5500	4.9795	4,919.2100	4.9192	(1.212)	0	0	0
2018/05/16	2030	07/02/2019	8.63	Call	Bond Future	2,025.2900	2.0253	2,052.8100	2.0528	1.359	0	0	0
2018/05/16	2030	07/02/2019	8.63	Put	Bond Future	4,937.9800	4.9380	4,877.9000	4.8779	(1.217)	0	0	0
2018/05/16	2030	07/02/2019	8.64	Call	Bond Future	2,051.5700	2.0516	2,079.3500	2.0794	1.354	0	0	0
2018/05/16	2030	07/02/2019	8.64	Put	Bond Future	4,896.3500	4.8963	4,836.5300	4.8365	(1.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	2032	02/08/2018	9.67	Call	Bond Future	4,530.7100	4.5307	4,593.0100	4.5930	1.375	0	0	0
2018/05/16	2032	02/08/2018	9.66	Put	Bond Future	631.3000	0.6313	603.1300	0.6031	(4.462)	0	0	0
2018/05/16	2032	02/08/2018			Bond Future	9.1214	96.1631	9.1092	96.2531	(0.134)	0.0000	0.0000	32,131
2018/05/16	2032	02/08/2018	9.68	Call	Bond Future	4,586.5200	4.5865	4,649.2500	4.6493	1.368	0	0	0
2018/05/16	2032	02/08/2018	9.68	Put	Bond Future	604.2100	0.6042	576.8900	0.5769	(4.522)	0	0	0
2018/05/16	2032	02/08/2018	9.67	Put	Bond Future	617.5600	0.6176	589.8100	0.5898	(4.493)	0	0	0
2018/05/16	2032	02/08/2018	9.66	Call	Bond Future	4,475.2100	4.4752	4,537.0900	4.5371	1.383	0	0	0
2018/05/16	2032	01/11/2018	8.77	Put	Bond Future	4,564.3100	4.5643	4,496.7800	4.4968	(1.480)	0	0	0
2018/05/16	2032	01/11/2018			Bond Future	9.1805	93.7326	9.1678	93.8247	(0.138)	0.0000	0.0000	0
2018/05/16	2032	01/11/2018	8.76	Call	Bond Future	1,498.1800	1.4982	1,522.3200	1.5223	1.611	0	0	0
2018/05/16	2032	01/11/2018	8.76	Put	Bond Future	4,613.7500	4.6138	4,545.8800	4.5459	(1.471)	0	0	0
2018/05/16	2032	01/11/2018	8.77	Call	Bond Future	1,524.5100	1.5245	1,548.9900	1.5490	1.606	0	0	0
2018/05/16	2032	01/11/2018	8.75	Call	Bond Future	1,472.1400	1.4721	1,495.9400	1.4959	1.617	0	0	0
2018/05/16	2032	01/11/2018	8.75	Put	Bond Future	4,663.5600	4.6636	4,595.3500	4.5954	(1.463)	0	0	0
2018/05/16	2032	07/02/2019	8.81	Call	Bond Future	2,246.9000	2.2469	2,276.5400	2.2765	1.319	0	0	0
2018/05/16	2032	07/02/2019	8.80	Put	Bond Future	5,478.0700	5.4781	5,413.2600	5.4133	(1.183)	0	0	0
2018/05/16	2032	07/02/2019			Bond Future	9.2470	95.5503	9.2338	95.6445	(0.143)	0.0000	0.0000	0
2018/05/16	2032	07/02/2019	8.82	Call	Bond Future	2,275.5900	2.2756	2,305.5100	2.3055	1.315	0	0	0
2018/05/16	2032	07/02/2019	8.82	Put	Bond Future	5,386.3100	5.3863	5,322.0600	5.3221	(1.193)	0	0	0
2018/05/16	2032	07/02/2019	8.81	Put	Bond Future	5,432.2000	5.4322	5,367.6700	5.3677	(1.188)	0	0	0
2018/05/16	2032	07/02/2019	8.80	Call	Bond Future	2,218.1100	2.2181	2,247.4700	2.2475	1.324	0	0	0
2018/05/16	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2033	02/08/2018			Bond Future	107.1612	107.1612	106.9295	106.9295	(0.216)	0.0000	0.0000	6,151
2018/05/16	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2033	02/08/2018	109.92	Put	Bond Future	2,758.8400	2.7588	2,990.5100	2.9905	8.397	0	0	0
2018/05/16	2033	02/08/2018	109.94	Put	Bond Future	2,778.8400	2.7788	3,010.5100	3.0105	8.337	0	0	0
2018/05/16	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2033	02/08/2018	109.93	Put	Bond Future	2,768.8400	2.7688	3,000.5100	3.0005	8.367	0	0	0
2018/05/16	2033	01/11/2018			Bond Future	107.9800	107.9800	107.7446	107.7446	(0.218)	0.0000	0.0000	0
2018/05/16	2033	07/02/2019			Bond Future	110.0971	110.0971	109.8576	109.8576	(0.218)	0.0000	0.0000	0
2018/05/16	2037	02/08/2018	9.96	Put	Bond Future	669.0900	0.6691	615.3600	0.6154	(8.030)	0	0	0
2018/05/16	2037	02/08/2018	9.95	Call	Bond Future	5,388.3500	5.3884	5,562.2500	5.5623	3.227	0	0	0
2018/05/16	2037	02/08/2018			Bond Future	9.3542	92.7122	9.3264	92.9407	(0.297)	0.0000	0.0000	54,895
2018/05/16	2037	02/08/2018	9.96	Call	Bond Future	5,450.0400	5.4500	5,624.8100	5.6248	3.207	0	0	0
2018/05/16	2037	02/08/2018	9.95	Put	Bond Future	683.2000	0.6832	628.6000	0.6286	(7.992)	0	0	0
2018/05/16	2037	02/08/2018	9.97	Call	Bond Future	5,511.7900	5.5118	5,687.4100	5.6874	3.186	0	0	0
2018/05/16	2037	02/08/2018	9.97	Put	Bond Future	655.1400	0.6551	602.2600	0.6023	(8.072)	0	0	0
2018/05/16	2037	01/11/2018	9.03	Call	Bond Future	1,882.6800	1.8827	1,959.6100	1.9596	4.086	0	0	0
2018/05/16	2037	01/11/2018			Bond Future	9.4103	94.3749	9.3817	94.6077	(0.304)	0.0000	0.0000	0
2018/05/16	2037	01/11/2018	9.01	Call	Bond Future	1,820.9700	1.8210	1,896.0800	1.8961	4.125	0	0	0
2018/05/16	2037	01/11/2018	9.01	Put	Bond Future	5,160.8900	5.1609	5,003.2000	5.0032	(3.055)	0	0	0
2018/05/16	2037	01/11/2018	9.03	Put	Bond Future	5,051.4000	5.0514	4,895.5300	4.8955	(3.086)	0	0	0
2018/05/16	2037	01/11/2018	9.02	Call	Bond Future	1,851.7900	1.8518	1,927.8100	1.9278	4.105	0	0	0
2018/05/16	2037	01/11/2018	9.02	Put	Bond Future	5,106.0500	5.1061	4,949.2700	4.9493	(3.070)	0	0	0
2018/05/16	2037	07/02/2019	9.06	Put	Bond Future	6,150.3400	6.1503	6,000.1100	6.0001	(2.443)	0	0	0
2018/05/16	2037	07/02/2019	9.05	Call	Bond Future	2,709.4000	2.7094	2,796.2500	2.7963	3.206	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	2037	07/02/2019			Bond Future	9.4738		91.9450	9.4442	92.1829	(0.313)	0.0000	0.0000	0
2018/05/16	2037	07/02/2019	9.06	Call	Bond Future	2,742.4900		2.7425	2,830.0700	2.8301	3.193	0	0	0
2018/05/16	2037	07/02/2019	9.05	Put	Bond Future	6,201.9600		6.2020	6,051.0000	6.0510	(2.434)	0	0	0
2018/05/16	2037	07/02/2019	9.07	Call	Bond Future	2,776.1000		2.7761	2,864.4100	2.8644	3.181	0	0	0
2018/05/16	2037	07/02/2019	9.07	Put	Bond Future	6,099.3600		6.0994	5,949.8600	5.9499	(2.451)	0	0	0
2018/05/16	2038	02/08/2018	134.55	Put	Bond Future	5,613.3700		5.6134	5,565.5600	5.5656	(0.852)	0	0	0
2018/05/16	2038	02/08/2018			Bond Future	128.9366		128.9366	128.9844	128.9844	0.037	0.0000	0.0000	9,239
2018/05/16	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2038	02/08/2018	134.54	Put	Bond Future	5,603.3700		5.6034	5,555.5600	5.5556	(0.853)	0	0	0
2018/05/16	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2038	02/08/2018	134.53	Put	Bond Future	5,593.3700		5.5934	5,545.5600	5.5456	(0.855)	0	0	0
2018/05/16	2038	01/11/2018			Bond Future	131.2707		131.2707	131.3200	131.3200	0.038	0.0000	0.0000	0
2018/05/16	2038	07/02/2019			Bond Future	132.2542		132.2542	132.3050	132.3050	0.038	0.0000	0.0000	0
2018/05/16	2040	02/08/2018	10.04	Call	Bond Future	5,836.3800		5.8364	6,096.9600	6.0970	4.465	0	0	0
2018/05/16	2040	02/08/2018	10.03	Put	Bond Future	768.7300		0.7687	691.1200	0.6911	(10.096)	0	0	0
2018/05/16	2040	02/08/2018			Bond Future	9.4393		96.1548	9.4013	96.4917	(0.403)	0.0000	0.0000	22,604
2018/05/16	2040	02/08/2018	10.05	Call	Bond Future	5,901.9900		5.9020	6,163.7900	6.1638	4.436	0	0	0
2018/05/16	2040	02/08/2018	10.05	Put	Bond Future	737.9200		0.7379	662.7700	0.6628	(10.184)	0	0	0
2018/05/16	2040	02/08/2018	10.04	Put	Bond Future	753.2400		0.7532	676.8700	0.6769	(10.139)	0	0	0
2018/05/16	2040	02/08/2018	10.03	Call	Bond Future	5,770.8300		5.7708	6,030.1700	6.0302	4.494	0	0	0
2018/05/16	2040	01/11/2018	9.09	Put	Bond Future	5,667.3800		5.6674	5,439.4900	5.4395	(4.021)	0	0	0
2018/05/16	2040	01/11/2018			Bond Future	9.4956		97.8792	9.4565	98.2224	(0.412)	0.0000	0.0000	0
2018/05/16	2040	01/11/2018	9.08	Call	Bond Future	1,981.9700		1.9820	2,095.9700	2.0960	5.752	0	0	0
2018/05/16	2040	01/11/2018	9.08	Put	Bond Future	5,727.2800		5.7273	5,498.0600	5.4981	(4.002)	0	0	0
2018/05/16	2040	01/11/2018	9.10	Put	Bond Future	5,607.9300		5.6079	5,381.3700	5.3814	(4.040)	0	0	0
2018/05/16	2040	01/11/2018	9.09	Call	Bond Future	2,014.8900		2.0149	2,130.2200	2.1302	5.724	0	0	0
2018/05/16	2040	01/11/2018	9.10	Call	Bond Future	2,048.1300		2.0481	2,164.7900	2.1648	5.696	0	0	5,900
2018/05/16	2040	01/11/2018	8.50	Put	Bond Future	9,985.6800		9.9857	9,689.3700	9.6894	(2.967)	0	0	0
2018/05/16	2040	01/11/2018	8.50	Call	Bond Future	613.5000		0.6135	660.4100	0.6604	7.646	0	0	5,900
2018/05/16	2040	01/11/2018	9.07	Call	Bond Future	1,949.3600		1.9494	2,062.0500	2.0621	5.781	0	0	0
2018/05/16	2040	01/11/2018	9.07	Put	Bond Future	5,787.6400		5.7876	5,557.1100	5.5571	(3.983)	0	0	0
2018/05/16	2040	07/02/2019	9.13	Call	Bond Future	2,955.2800		2.9553	3,086.9400	3.0869	4.455	0	0	0
2018/05/16	2040	07/02/2019	9.11	Put	Bond Future	6,888.6800		6.8887	6,667.8700	6.6679	(3.205)	0	0	0
2018/05/16	2040	07/02/2019			Bond Future	9.5593		95.2668	9.5188	95.6171	(0.424)	0.0000	0.0000	0
2018/05/16	2040	07/02/2019	9.13	Put	Bond Future	6,775.8400		6.7758	6,557.1800	6.5572	(3.227)	0	0	0
2018/05/16	2040	07/02/2019	9.11	Call	Bond Future	2,884.2400		2.8842	3,013.7500	3.0138	4.490	0	0	0
2018/05/16	2040	07/02/2019	9.12	Put	Bond Future	6,832.0800		6.8321	6,612.3400	6.6123	(3.216)	0	0	0
2018/05/16	2040	07/02/2019	9.12	Call	Bond Future	2,919.6500		2.9196	3,050.2300	3.0502	4.472	0	0	0
2018/05/16	2044	02/08/2018	10.07	Call	Bond Future	5,891.7300		5.8917	6,116.4700	6.1165	3.814	0	0	0
2018/05/16	2044	02/08/2018			Bond Future	9.4777		93.2103	9.4449	93.5061	(0.346)	0.0000	0.0000	30,273
2018/05/16	2044	02/08/2018	10.05	Call	Bond Future	5,760.7800		5.7608	5,983.3100	5.9833	3.863	0	0	0
2018/05/16	2044	02/08/2018	10.05	Put	Bond Future	841.0000		0.8410	767.7100	0.7677	(8.715)	0	0	0
2018/05/16	2044	02/08/2018	10.07	Put	Bond Future	808.0300		0.8080	736.9500	0.7369	(8.797)	0	0	0
2018/05/16	2044	02/08/2018	10.06	Call	Bond Future	5,826.1700		5.8262	6,049.8100	6.0498	3.839	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	2044	02/08/2018	10.06	Put	Bond Future	824.3700	0.8244	752.1900	0.7522	(8.756)	0	0	0
2018/05/16	2044	01/11/2018	9.12	Call	Bond Future	2,036.5900	2.0366	2,135.7100	2.1357	4.867	0	0	0
2018/05/16	2044	01/11/2018			Bond Future	9.5322	94.8818	9.4984	95.1833	(0.354)	0.0000	0.0000	0
2018/05/16	2044	01/11/2018	9.12	Put	Bond Future	5,831.1000	5.8311	5,628.7600	5.6288	(3.470)	0	0	0
2018/05/16	2044	01/11/2018	9.13	Call	Bond Future	2,070.2000	2.0702	2,170.4800	2.1705	4.844	0	0	0
2018/05/16	2044	01/11/2018	9.14	Put	Bond Future	5,708.8500	5.7088	5,508.8400	5.5088	(3.504)	0	0	0
2018/05/16	2044	01/11/2018	9.13	Put	Bond Future	5,769.6100	5.7696	5,568.4300	5.5684	(3.487)	0	0	0
2018/05/16	2044	01/11/2018	9.14	Call	Bond Future	2,104.3800	2.1044	2,205.8300	2.2058	4.821	0	0	0
2018/05/16	2044	07/02/2019	9.18	Put	Bond Future	6,877.5600	6.8776	6,686.2200	6.6862	(2.782)	0	0	0
2018/05/16	2044	07/02/2019			Bond Future	9.5937	92.3366	9.5588	92.6442	(0.364)	0.0000	0.0000	0
2018/05/16	2044	07/02/2019	9.17	Call	Bond Future	3,079.3300	3.0793	3,194.7000	3.1947	3.747	0	0	0
2018/05/16	2044	07/02/2019	9.17	Put	Bond Future	6,934.9300	6.9349	6,742.6500	6.7426	(2.773)	0	0	0
2018/05/16	2044	07/02/2019	9.18	Call	Bond Future	3,116.0200	3.1160	3,232.3300	3.2323	3.733	0	0	0
2018/05/16	2044	07/02/2019	9.16	Call	Bond Future	3,042.5600	3.0426	3,157.0000	3.1570	3.761	0	0	0
2018/05/16	2044	07/02/2019	9.16	Put	Bond Future	6,992.3700	6.9924	6,799.1600	6.7992	(2.763)	0	0	0
2018/05/16	2046	02/08/2018	128.78	Put	Bond Future	5,558.9500	5.5589	5,512.6000	5.5126	(0.834)	0	0	0
2018/05/16	2046	02/08/2018			Bond Future	123.2210	123.2210	123.2674	123.2674	0.038	0.0000	0.0000	10,917
2018/05/16	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2046	02/08/2018	128.77	Put	Bond Future	5,548.9500	5.5489	5,502.6000	5.5026	(0.835)	0	0	0
2018/05/16	2046	02/08/2018	128.79	Put	Bond Future	5,568.9500	5.5689	5,522.6000	5.5226	(0.832)	0	0	0
2018/05/16	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2046	01/11/2018			Bond Future	123.8025	123.8025	123.8502	123.8502	0.039	0.0000	0.0000	0
2018/05/16	2046	07/02/2019			Bond Future	126.2297	126.2297	126.2788	126.2788	0.039	0.0000	0.0000	0
2018/05/16	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2050	02/08/2018	137.54	Put	Bond Future	8,880.8000	8.8808	8,831.2900	8.8313	(0.557)	0	0	0
2018/05/16	2050	02/08/2018	137.52	Put	Bond Future	8,860.8000	8.8608	8,811.2900	8.8113	(0.559)	0	0	0
2018/05/16	2050	02/08/2018			Bond Future	128.6592	128.6592	128.7087	128.7087	0.038	0.0000	0.0000	9,775
2018/05/16	2050	02/08/2018	137.53	Put	Bond Future	8,870.8000	8.8708	8,821.2900	8.8213	(0.558)	0	0	0
2018/05/16	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	2050	01/11/2018			Bond Future	130.9881	130.9881	131.0393	131.0393	0.039	0.0000	0.0000	0
2018/05/16	2050	07/02/2019			Bond Future	131.7848	131.7848	131.8373	131.8373	0.040	0.0000	0.0000	0
2018/05/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	AL37	02/08/2018			Index Future	589.7240	589.7240	590.4150	590.4150	0.117	0.0000	0.0000	0
2018/05/16	AL37	01/11/2018			Index Future	600.3030	600.3030	601.0070	601.0070	0.117	0.0000	0.0000	0
2018/05/16	AL37	07/02/2019			Index Future	611.9510	611.9510	612.6690	612.6690	0.117	0.0000	0.0000	0
2018/05/16	AL7T	02/08/2018			Index Future	689.4380	689.4380	690.1580	690.1580	0.104	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	AL7T	01/11/2018			Index Future	701.8050	701.8050	702.5390	702.5390	0.105	0.0000	0.0000	0
2018/05/16	AL7T	07/02/2019			Index Future	715.4220	715.4220	716.1710	716.1710	0.105	0.0000	0.0000	0
2018/05/16	ALBI	02/08/2018			Index Future	627.2050	627.2050	628.3070	628.3070	0.176	0.0000	0.0000	877
2018/05/16	ALBI	01/11/2018			Index Future	638.4560	638.4560	639.5780	639.5780	0.176	0.0000	0.0000	0
2018/05/16	ALBI	07/02/2019			Index Future	650.8440	650.8440	651.9880	651.9880	0.176	0.0000	0.0000	0
2018/05/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/16	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	EL28	02/08/2018			Bond Future	131.9489		131.9489	132.0034	132.0034	0.041	0.0000	0.0000	0
2018/05/16	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	EL28	02/08/2018	134.93	Put	Bond Future	2,981.1500		2,9812	2,926.5900	2,9266	(1.830)	0	0	0
2018/05/16	EL28	02/08/2018	134.95	Put	Bond Future	3,001.1500		3.0012	2,946.5900	2,9466	(1.818)	0	0	0
2018/05/16	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	EL28	02/08/2018	134.94	Put	Bond Future	2,991.1500		2.9912	2,936.5900	2,9366	(1.824)	0	0	0
2018/05/16	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	ES33	02/08/2018	11.14	Call	Bond Future	2,881.3100		2.8813	3,059.8900	3,0599	6.198	0	0	0
2018/05/16	ES33	02/08/2018			Bond Future	10.6554		79.4978	10.6262	79.6764	(0.274)	0.0000	0.0000	9,466
2018/05/16	ES33	02/08/2018	11.15	Call	Bond Future	2,939.0600		2.9391	3,117.6400	3,1176	6.076	0	0	0
2018/05/16	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	ES33	02/08/2018	11.16	Call	Bond Future	2,996.7500		2.9968	3,175.3300	3,1753	5.959	0	0	0
2018/05/16	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	ES33	01/11/2018			Bond Future	10.7617		77.1352	10.7315	77.3172	(0.281)	0.0000	0.0000	0
2018/05/16	ES33	07/02/2019			Bond Future	10.8837		78.6309	10.8522	78.8168	(0.289)	0.0000	0.0000	0
2018/05/16	ES42	02/08/2018			Bond Future	10.8477		82.5123	10.8238	82.6806	(0.220)	0.0000	0.0000	7,957
2018/05/16	ES42	01/11/2018			Bond Future	10.9500		79.7322	10.9252	79.9038	(0.226)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	ES42	07/02/2019			Bond Future	11.0632	81.2781	11.0375	81.4533	(0.233)	0.0000	0.0000	0
2018/05/16	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	GOVI	02/08/2018			GOVI	623.4100	623.4100	624.4930	624.4930	0.174	0.0000	0.0000	468
2018/05/16	GOVI	02/08/2018	605.71	Call	GOVI	177,000.0000	17.7000	187,830.0000	18.7830	6.119	0	0	0
2018/05/16	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	GOVI	02/08/2018	605.72	Call	GOVI	176,900.0000	17.6900	187,730.0000	18.7730	6.122	0	0	0
2018/05/16	GOVI	02/08/2018	605.70	Call	GOVI	177,100.0000	17.7100	187,930.0000	18.7930	6.115	0	0	0
2018/05/16	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	GOVI	01/11/2018	653.50	Put	GOVI	189,070.0000	18.9070	178,040.0000	17.8040	(5.834)	0	0	0
2018/05/16	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	GOVI	01/11/2018			GOVI	634.5930	634.5930	635.6960	635.6960	0.174	0.0000	0.0000	0
2018/05/16	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	GOVI	01/11/2018	653.49	Put	GOVI	188,970.0000	18.8970	177,940.0000	17.7940	(5.837)	0	0	0
2018/05/16	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	GOVI	01/11/2018	653.51	Put	GOVI	189,170.0000	18.9170	178,140.0000	17.8140	(5.831)	0	0	0
2018/05/16	GOVI	07/02/2019	666.53	Put	GOVI	196,240.0000	19.6240	184,990.0000	18.4990	(5.733)	0	0	0
2018/05/16	GOVI	07/02/2019			GOVI	646.9060	646.9060	648.0310	648.0310	0.174	0.0000	0.0000	0
2018/05/16	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	GOVI	07/02/2019	666.52	Put	GOVI	196,140.0000	19.6140	184,890.0000	18.4890	(5.736)	0	0	0
2018/05/16	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	GOVI	07/02/2019	666.51	Put	GOVI	196,040.0000	19.6040	184,790.0000	18.4790	(5.739)	0	0	0
2018/05/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/16	IGOV	02/08/2018			Index Future	260.0270	260.0270	260.0290	260.0290	0.001	0.0000	0.0000	884
2018/05/16	IGOV	01/11/2018			Index Future	264.7350	264.7350	264.7380	264.7380	0.001	0.0000	0.0000	241
2018/05/16	IGOV	07/02/2019			Index Future	269.9270	269.9270	269.9300	269.9300	0.001	0.0000	0.0000	0
2018/05/16	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/16	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0300	100.0300	(0.010)	0.0000	0.0000	0
2018/05/16	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4700	100.4700	(0.010)	0.0000	0.0000	0
2018/05/16	IS01	22/03/2019			Interest Rate Swap	99.4800	99.4800	99.4600	99.4600	(0.020)	0.0000	0.0000	0
2018/05/16	IS01	20/06/2019			Interest Rate Swap	100.1500	100.1500	100.1200	100.1200	(0.030)	0.0000	0.0000	0
2018/05/16	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/16	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5000	98.5000	(0.010)	0.0000	0.0000	0
2018/05/16	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8500	98.8500	(0.010)	0.0000	0.0000	0
2018/05/16	IS02	15/03/2019			Interest Rate Swap	99.2200	99.2200	99.2000	99.2000	(0.020)	0.0000	0.0000	0
2018/05/16	IS02	21/06/2019			Interest Rate Swap	99.6000	99.6000	99.5700	99.5700	(0.030)	0.0000	0.0000	0
2018/05/16	IS02	20/09/2019			Interest Rate Swap	99.9700	99.9700	99.9300	99.9300	(0.040)	0.0000	0.0000	0
2018/05/16	IS02	20/12/2019			Interest Rate Swap	100.8800	100.8800	100.8400	100.8400	(0.040)	0.0000	0.0000	0
2018/05/16	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.5500	98.5500	(0.051)	0.0000	0.0000	0
2018/05/16	IS02	22/06/2020			Interest Rate Swap	100.4400	100.4400	100.3900	100.3900	(0.050)	0.0000	0.0000	0
2018/05/16	IS05	17/12/2020			Interest Rate Swap	95.9600	95.9600	95.9100	95.9100	(0.052)	0.0000	0.0000	0
2018/05/16	IS05	16/03/2021			Interest Rate Swap	95.1500	95.1500	95.0900	95.0900	(0.063)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	IS05	15/06/2021			Interest Rate Swap	94.3100	94.3100	94.2500	94.2500	(0.064)	0.0000	0.0000	0
2018/05/16	IS05	21/09/2021			Interest Rate Swap	94.4500	94.4500	94.3900	94.3900	(0.064)	0.0000	0.0000	0
2018/05/16	IS05	21/12/2021			Interest Rate Swap	96.6200	96.6200	96.5600	96.5600	(0.062)	0.0000	0.0000	51
2018/05/16	IS05	15/03/2022			Interest Rate Swap	96.7300	96.7300	96.6700	96.6700	(0.062)	0.0000	0.0000	0
2018/05/16	IS05	21/06/2022			Interest Rate Swap	97.9100	97.9100	97.8400	97.8400	(0.071)	0.0000	0.0000	0
2018/05/16	IS05	20/09/2022			Interest Rate Swap	100.1000	100.1000	100.0300	100.0300	(0.070)	0.0000	0.0000	0
2018/05/16	IS05	20/12/2022			Interest Rate Swap	101.3500	101.3500	101.2700	101.2700	(0.079)	0.0000	0.0000	0
2018/05/16	IS05	22/03/2023			Interest Rate Swap	96.4400	96.4400	96.3500	96.3500	(0.093)	0.0000	0.0000	0
2018/05/16	IS05	20/06/2023			Interest Rate Swap	100.7500	100.7500	100.6600	100.6600	(0.089)	0.0000	0.0000	0
2018/05/16	IS10	17/12/2025			Interest Rate Swap	94.3200	94.3200	94.1700	94.1700	(0.159)	0.0000	0.0000	0
2018/05/16	IS10	16/03/2026			Interest Rate Swap	91.2700	91.2700	91.1100	91.1100	(0.175)	0.0000	0.0000	0
2018/05/16	IS10	15/06/2026			Interest Rate Swap	89.9700	89.9700	89.8100	89.8100	(0.178)	0.0000	0.0000	0
2018/05/16	IS10	21/09/2026			Interest Rate Swap	92.1000	92.1000	91.9500	91.9500	(0.163)	0.0000	0.0000	0
2018/05/16	IS10	21/12/2026			Interest Rate Swap	95.8500	95.8500	95.7300	95.7300	(0.125)	0.0000	0.0000	0
2018/05/16	IS10	15/03/2027			Interest Rate Swap	94.3800	94.3800	94.2600	94.2600	(0.127)	0.0000	0.0000	0
2018/05/16	IS10	21/06/2027			Interest Rate Swap	96.4200	96.4200	96.3200	96.3200	(0.104)	0.0000	0.0000	0
2018/05/16	IS10	20/09/2027			Interest Rate Swap	100.1100	100.1100	100.0300	100.0300	(0.080)	0.0000	0.0000	0
2018/05/16	IS10	20/12/2027			Interest Rate Swap	100.4300	100.4300	100.3500	100.3500	(0.080)	0.0000	0.0000	0
2018/05/16	IS10	22/03/2028			Interest Rate Swap	95.6200	95.6200	95.5400	95.5400	(0.084)	0.0000	0.0000	0
2018/05/16	IS10	20/06/2028			Interest Rate Swap	101.0600	101.0600	100.9900	100.9900	(0.069)	0.0000	0.0000	0
2018/05/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/16	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/16	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/16	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/16	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/16	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/16	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/16	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/16	R023	02/08/2018			Bond Future	7.9213	102.7154	7.8881	102.8400	(0.418)	0.0000	0.0000	35,735
2018/05/16	R023	02/08/2018	10.40	Call	Bond Future	8,797.9900	8.7980	8,922.5700	8.9226	1.416	0	0	0
2018/05/16	R023	02/08/2018	10.41	Call	Bond Future	8,831.5000	8.8315	8,956.0800	8.9561	1.411	0	0	0
2018/05/16	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/16	R023	02/08/2018	10.39	Call	Bond Future	8,764.4600	8.7645	8,889.0400	8.8890	1.421	0	0	0
2018/05/16	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/05/16	R023	01/11/2018	10.58	Call	Bond Future	8,826.7200	8.8267	8,953.5600	8.9536	1.437	0	0	0
2018/05/16	R023	01/11/2018	10.57	Put	Bond Future	1.6800	0.0017	1.4200	0.0014	(15.476)	0	0	0
2018/05/16	R023	01/11/2018			Bond Future	7.9687	100.6313	7.9332	100.7584	(0.446)	0.0000	0.0000	0
2018/05/16	R023	01/11/2018	10.59	Call	Bond Future	8,858.5600	8.8586	8,985.4100	8.9854	1.432	0	0	0
2018/05/16	R023	01/11/2018	10.59	Put	Bond Future	1.5600	0.0016	1.3100	0.0013	(16.026)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	R023	01/11/2018	10.58	Put	Bond Future	1.6200	0.0016	1.3600	0.0014	(16.049)	0	0	0
2018/05/16	R023	01/11/2018	10.57	Call	Bond Future	8,794.8700	8.7949	8,921.7100	8.9217	1.442	0	0	0
2018/05/16	R023	07/02/2019	10.59	Call	Bond Future	8,232.4000	8.2324	8,360.0900	8.3601	1.551	0	0	0
2018/05/16	R023	07/02/2019			Bond Future	8.0277	102.5830	7.9893	102.7130	(0.479)	0.0000	0.0000	0
2018/05/16	R023	07/02/2019	10.57	Call	Bond Future	8,172.7400	8.1727	8,300.3300	8.3003	1.561	0	0	0
2018/05/16	R023	07/02/2019	10.57	Put	Bond Future	24.7500	0.0248	22.3500	0.0223	(9.697)	0	0	0
2018/05/16	R023	07/02/2019	10.59	Put	Bond Future	23.6400	0.0236	21.3400	0.0213	(9.729)	0	0	0
2018/05/16	R023	07/02/2019	10.58	Call	Bond Future	8,202.5700	8.2026	8,330.2100	8.3302	1.556	0	0	0
2018/05/16	R023	07/02/2019	10.58	Put	Bond Future	24.1900	0.0242	21.8400	0.0218	(9.715)	0	0	0
2018/05/16	R035	02/08/2018	9.42	Call	Bond Future	2,871.3100	2.8713	2,995.6100	2.9956	4.329	0	0	0
2018/05/16	R035	02/08/2018			Bond Future	9.2658	100.5706	9.2382	100.7969	(0.298)	0.0000	0.0000	65,685
2018/05/16	R035	02/08/2018	9.42	Put	Bond Future	1,621.4800	1.6215	1,519.4900	1.5195	(6.290)	0	0	0
2018/05/16	R035	02/08/2018	9.43	Call	Bond Future	2,921.0700	2.9211	3,046.6400	3.0466	4.299	0	0	0
2018/05/16	R035	02/08/2018	9.44	Put	Bond Future	1,561.0700	1.5611	1,461.6300	1.4616	(6.370)	0	0	0
2018/05/16	R035	02/08/2018	9.43	Put	Bond Future	1,591.0400	1.5910	1,490.3200	1.4903	(6.330)	0	0	0
2018/05/16	R035	02/08/2018	9.44	Call	Bond Future	2,971.2000	2.9712	3,098.0500	3.0981	4.269	0	0	0
2018/05/16	R035	01/11/2018	8.93	Call	Bond Future	1,794.5800	1.7946	1,868.9800	1.8690	4.146	0	0	0
2018/05/16	R035	01/11/2018	8.92	Put	Bond Future	5,123.5400	5.1235	4,966.4500	4.9664	(3.066)	0	0	0
2018/05/16	R035	01/11/2018			Bond Future	9.3258	97.8782	9.2972	98.1088	(0.306)	0.0000	0.0000	0
2018/05/16	R035	01/11/2018	8.94	Call	Bond Future	1,825.0700	1.8251	1,900.3800	1.9004	4.126	0	0	0
2018/05/16	R035	01/11/2018	8.94	Put	Bond Future	5,014.3800	5.0144	4,859.1000	4.8591	(3.097)	0	0	0
2018/05/16	R035	01/11/2018	8.93	Put	Bond Future	5,068.6300	5.0686	4,912.4400	4.9124	(3.082)	0	0	0
2018/05/16	R035	01/11/2018	8.92	Call	Bond Future	1,764.6500	1.7647	1,838.1500	1.8381	4.165	0	0	0
2018/05/16	R035	07/02/2019	8.98	Call	Bond Future	2,681.4300	2.6814	2,767.4700	2.7675	3.209	0	0	0
2018/05/16	R035	07/02/2019			Bond Future	9.3943	99.7764	9.3647	100.0118	(0.315)	0.0000	0.0000	0
2018/05/16	R035	07/02/2019	8.96	Call	Bond Future	2,616.1600	2.6162	2,700.7600	2.7008	3.234	0	0	0
2018/05/16	R035	07/02/2019	8.96	Put	Bond Future	6,160.9600	6.1610	6,010.0900	6.0101	(2.449)	0	0	0
2018/05/16	R035	07/02/2019	8.98	Put	Bond Future	6,058.7800	6.0588	5,909.3500	5.9093	(2.466)	0	0	0
2018/05/16	R035	07/02/2019	8.97	Call	Bond Future	2,648.6800	2.6487	2,734.0000	2.7340	3.221	0	0	0
2018/05/16	R035	07/02/2019	8.97	Put	Bond Future	6,109.7000	6.1097	5,959.5500	5.9596	(2.458)	0	0	0
2018/05/16	R186	02/08/2018	8.25	Call	Bond Future	761.8200	0.7618	801.0300	0.8010	5.147	0	0	3,020
2018/05/16	R186	02/08/2018	8.48	Put	Bond Future	1,660.0600	1.6601	1,575.9900	1.5760	(5.064)	0	0	0
2018/05/16	R186	02/08/2018			Bond Future	8.5244	112.9814	8.5016	113.1259	(0.267)	0.0000	0.0000	102,911
2018/05/16	R186	02/08/2018	8.50	Call	Bond Future	1,442.6500	1.4426	1,504.9800	1.5050	4.321	0	0	0
2018/05/16	R186	02/08/2018	8.50	Put	Bond Future	1,597.3100	1.5973	1,515.1500	1.5151	(5.144)	0	0	2,500
2018/05/16	R186	02/08/2018	8.47	Call	Bond Future	1,346.8000	1.3468	1,406.2700	1.4063	4.416	0	0	0
2018/05/16	R186	02/08/2018	8.47	Put	Bond Future	1,692.3100	1.6923	1,607.2900	1.6073	(5.024)	0	0	0
2018/05/16	R186	02/08/2018	8.25	Put	Bond Future	2,520.0400	2.5200	2,414.7600	2.4148	(4.178)	0	0	0
2018/05/16	R186	02/08/2018	7.50	Put	Bond Future	6,783.6200	6.7836	6,641.5900	6.6416	(2.094)	0	0	0
2018/05/16	R186	02/08/2018	8.48	Call	Bond Future	1,378.2100	1.3782	1,438.6300	1.4386	4.384	0	0	0
2018/05/16	R186	02/08/2018	7.50	Call	Bond Future	30.8500	0.0308	33.3100	0.0333	7.974	0	0	3,020
2018/05/16	R186	02/08/2018	8.46	Call	Bond Future	1,315.6000	1.3156	1,374.1100	1.3741	4.447	0	0	0
2018/05/16	R186	02/08/2018	8.46	Put	Bond Future	1,724.8200	1.7248	1,638.8400	1.6388	(4.985)	0	0	0
2018/05/16	R186	01/11/2018	9.14	Call	Bond Future	4,466.1300	4.4661	4,567.2900	4.5673	2.265	0	0	0
2018/05/16	R186	01/11/2018	7.96	Put	Bond Future	4,663.5100	4.6635	4,547.4700	4.5475	(2.488)	0	0	0
2018/05/16	R186	01/11/2018	8.54	Put	Bond Future	2,392.8900	2.3929	2,312.1600	2.3122	(3.374)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	R186	01/11/2018			Bond Future	8.5798	115.0077	8.5560	115.1552	(0.278)	0.0000	0.0000	0
2018/05/16	R186	01/11/2018	8.46	Put	Bond Future	2,643.5100	2.6435	2,557.6700	2.5577	(3.247)	0	0	0
2018/05/16	R186	01/11/2018	8.46	Call	Bond Future	1,900.3100	1.9003	1,961.9000	1.9619	3.241	0	0	5,000
2018/05/16	R186	01/11/2018	8.53	Call	Bond Future	2,114.6700	2.1147	2,180.7400	2.1807	3.124	0	0	0
2018/05/16	R186	01/11/2018	8.53	Put	Bond Future	2,422.8600	2.4229	2,341.5000	2.3415	(3.358)	0	0	0
2018/05/16	R186	01/11/2018	9.14	Put	Bond Future	1,075.6500	1.0756	1,029.3800	1.0294	(4.302)	0	0	5,000
2018/05/16	R186	01/11/2018	7.96	Call	Bond Future	747.8000	0.7478	779.1900	0.7792	4.198	0	0	5,000
2018/05/16	R186	01/11/2018	8.54	Call	Bond Future	2,146.6600	2.1467	2,213.3600	2.2134	3.107	0	0	0
2018/05/16	R186	01/11/2018	8.52	Call	Bond Future	2,083.2500	2.0832	2,148.6800	2.1487	3.141	0	0	0
2018/05/16	R186	01/11/2018	8.52	Put	Bond Future	2,453.4500	2.4534	2,371.4500	2.3715	(3.342)	0	0	0
2018/05/16	R186	07/02/2019	8.21	Put	Bond Future	4,384.8900	4.3849	4,285.3300	4.2853	(2.271)	0	0	0
2018/05/16	R186	07/02/2019	8.20	Call	Bond Future	1,720.8400	1.7208	1,771.5000	1.7715	2.944	0	0	0
2018/05/16	R186	07/02/2019			Bond Future	8.6438	111.9329	8.6187	112.0836	(0.291)	0.0000	0.0000	0
2018/05/16	R186	07/02/2019	8.21	Call	Bond Future	1,744.2500	1.7443	1,795.4000	1.7954	2.932	0	0	0
2018/05/16	R186	07/02/2019	8.20	Put	Bond Future	4,423.3100	4.4233	4,323.2600	4.3233	(2.262)	0	0	0
2018/05/16	R186	07/02/2019	8.22	Call	Bond Future	1,768.2200	1.7682	1,819.8500	1.8199	2.920	0	0	0
2018/05/16	R186	07/02/2019	8.22	Put	Bond Future	4,347.0700	4.3471	4,247.9900	4.2480	(2.279)	0	0	0
2018/05/16	R197	02/08/2018			Bond Future	304.6675	304.6675	304.7693	304.7693	0.033	0.0000	0.0000	2,350
2018/05/16	R197	01/11/2018			Bond Future	310.1828	310.1828	310.2877	310.2877	0.034	0.0000	0.0000	0
2018/05/16	R197	07/02/2019			Bond Future	308.9074	308.9074	309.0158	309.0158	0.035	0.0000	0.0000	0
2018/05/16	R202	02/08/2018			Bond Future	242.5497	242.5497	242.6395	242.6395	0.037	0.0000	0.0000	22,459
2018/05/16	R202	01/11/2018			Bond Future	246.9404	246.9404	247.0331	247.0331	0.038	0.0000	0.0000	0
2018/05/16	R202	07/02/2019			Bond Future	247.8747	247.8747	247.9701	247.9701	0.038	0.0000	0.0000	0
2018/05/16	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	R204	02/08/2018			Bond Future	6.4561	101.5570	6.4408	101.5626	(0.237)	0.0000	0.0000	10,121
2018/05/16	R204	02/08/2018	8.98	Call	Bond Future	924.1500	0.9242	929.7900	0.9298	0.610	0	0	0
2018/05/16	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	R204	02/08/2018	8.99	Call	Bond Future	927.7800	0.9278	933.4200	0.9334	0.608	0	0	0
2018/05/16	R204	02/08/2018	8.97	Call	Bond Future	920.5300	0.9205	926.1700	0.9262	0.613	0	0	0
2018/05/16	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	R207	02/08/2018	6.86	Put	Bond Future	702.2200	0.7022	648.9800	0.6490	(7.582)	0	0	0
2018/05/16	R207	02/08/2018	6.85	Call	Bond Future	9.7700	0.0098	12.8400	0.0128	31.423	0	0	0
2018/05/16	R207	02/08/2018			Bond Future	7.3736	100.2802	7.3314	100.3368	(0.572)	0.0000	0.0000	20,909
2018/05/16	R207	02/08/2018	6.86	Call	Bond Future	10.6600	0.0107	13.9700	0.0140	31.051	0	0	0
2018/05/16	R207	02/08/2018	6.85	Put	Bond Future	714.8600	0.7149	661.3800	0.6614	(7.481)	0	0	0
2018/05/16	R207	02/08/2018	6.87	Call	Bond Future	11.6300	0.0116	15.1700	0.0152	30.439	0	0	0
2018/05/16	R207	02/08/2018	6.87	Put	Bond Future	689.6700	0.6897	636.6600	0.6367	(7.686)	0	0	0
2018/05/16	R207	01/11/2018	6.76	Put	Bond Future	740.4600	0.7405	689.8500	0.6898	(6.835)	0	0	0
2018/05/16	R207	01/11/2018			Bond Future	7.3855	102.0787	7.3339	102.1366	(0.699)	0.0000	0.0000	0
2018/05/16	R207	01/11/2018	6.75	Call	Bond Future	34.3900	0.0344	41.3700	0.0414	20.297	0	0	0
2018/05/16	R207	01/11/2018	6.75	Put	Bond Future	750.1600	0.7502	699.3000	0.6993	(6.780)	0	0	0
2018/05/16	R207	01/11/2018	6.76	Call	Bond Future	36.0100	0.0360	43.2400	0.0432	20.078	0	0	0
2018/05/16	R207	01/11/2018	6.74	Call	Bond Future	32.8200	0.0328	39.5600	0.0396	20.536	0	0	0
2018/05/16	R207	01/11/2018	6.74	Put	Bond Future	759.9100	0.7599	708.8100	0.7088	(6.724)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	R207	07/02/2019	6.52	Call	Bond Future	37.3400	0.0373	44.5700	0.0446	19.363	0	0	0
2018/05/16	R207	07/02/2019	6.51	Put	Bond Future	828.3700	0.8284	776.0400	0.7760	(6.317)	0	0	0
2018/05/16	R207	07/02/2019			Bond Future	7.4084	100.4134	7.3407	100.4728	(0.914)	0.0000	0.0000	0
2018/05/16	R207	07/02/2019	6.53	Call	Bond Future	38.7200	0.0387	46.1500	0.0462	19.189	0	0	0
2018/05/16	R207	07/02/2019	6.53	Put	Bond Future	813.1900	0.8132	761.2400	0.7612	(6.388)	0	0	0
2018/05/16	R207	07/02/2019	6.52	Put	Bond Future	820.6800	0.8207	768.5300	0.7685	(6.354)	0	0	0
2018/05/16	R207	07/02/2019	6.51	Call	Bond Future	36.1600	0.0362	43.2100	0.0432	19.497	0	0	0
2018/05/16	R208	02/08/2018	7.14	Call	Bond Future	56.5700	0.0566	65.9200	0.0659	16.528	0	0	0
2018/05/16	R208	02/08/2018	7.12	Call	Bond Future	49.9900	0.0500	58.4700	0.0585	16.963	0	0	0
2018/05/16	R208	02/08/2018			Bond Future	7.5913	100.3819	7.5573	100.4613	(0.448)	0.0000	0.0000	29,697
2018/05/16	R208	02/08/2018	7.12	Put	Bond Future	1,156.1700	1.1562	1,085.3400	1.0853	(6.126)	0	0	0
2018/05/16	R208	02/08/2018	7.14	Put	Bond Future	1,115.5000	1.1155	1,045.5400	1.0455	(6.272)	0	0	0
2018/05/16	R208	02/08/2018	7.13	Call	Bond Future	53.2500	0.0533	62.1600	0.0622	16.732	0	0	0
2018/05/16	R208	02/08/2018	7.13	Put	Bond Future	1,135.8000	1.1358	1,065.4000	1.0654	(6.198)	0	0	0
2018/05/16	R208	01/11/2018	7.11	Put	Bond Future	1,259.1700	1.2592	1,194.0500	1.1941	(5.172)	0	0	0
2018/05/16	R208	01/11/2018			Bond Future	7.6287	98.7827	7.5907	98.8637	(0.498)	0.0000	0.0000	0
2018/05/16	R208	01/11/2018	7.11	Call	Bond Future	146.4100	0.1464	162.2800	0.1623	10.839	0	0	0
2018/05/16	R208	01/11/2018	7.12	Call	Bond Future	151.5000	0.1515	167.7600	0.1678	10.733	0	0	0
2018/05/16	R208	01/11/2018	7.10	Put	Bond Future	1,275.8200	1.2758	1,210.2900	1.2103	(5.136)	0	0	0
2018/05/16	R208	01/11/2018	7.12	Put	Bond Future	1,242.6600	1.2427	1,177.9300	1.1779	(5.209)	0	0	0
2018/05/16	R208	01/11/2018	7.10	Call	Bond Future	141.4500	0.1414	156.9100	0.1569	10.930	0	0	0
2018/05/16	R208	07/02/2019	7.07	Call	Bond Future	203.6700	0.2037	222.3800	0.2224	9.186	0	0	0
2018/05/16	R208	07/02/2019	7.08	Put	Bond Future	1,361.0300	1.3610	1,297.1400	1.2971	(4.694)	0	0	0
2018/05/16	R208	07/02/2019	7.06	Put	Bond Future	1,389.3000	1.3893	1,324.7200	1.3247	(4.648)	0	0	0
2018/05/16	R208	07/02/2019			Bond Future	7.6788	100.6985	7.6353	100.7814	(0.565)	0.0000	0.0000	0
2018/05/16	R208	07/02/2019	7.07	Put	Bond Future	1,374.9900	1.3750	1,310.7400	1.3107	(4.673)	0	0	0
2018/05/16	R208	07/02/2019	7.08	Call	Bond Future	209.0900	0.2091	228.1600	0.2282	9.120	0	0	0
2018/05/16	R208	07/02/2019	7.06	Call	Bond Future	198.5900	0.1986	216.9700	0.2170	9.255	0	0	0
2018/05/16	R209	02/08/2018	9.66	Call	Bond Future	3,418.6700	3.4187	3,545.5600	3.5456	3.712	0	0	435
2018/05/16	R209	02/08/2018	8.96	Put	Bond Future	3,123.1000	3.1231	2,984.3200	2.9843	(4.444)	0	0	0
2018/05/16	R209	02/08/2018	8.49	Call	Bond Future	166.9100	0.1669	180.2800	0.1803	8.010	0	0	500
2018/05/16	R209	02/08/2018	8.46	Put	Bond Future	6,156.9100	6.1569	5,979.2500	5.9792	(2.886)	0	0	0
2018/05/16	R209	02/08/2018	10.38	Call	Bond Future	7,197.7700	7.1978	7,370.7900	7.3708	2.404	0	0	0
2018/05/16	R209	02/08/2018	9.21	Call	Bond Future	1,559.0200	1.5590	1,637.8400	1.6378	5.056	0	0	0
2018/05/16	R209	02/08/2018	10.39	Put	Bond Future	153.2900	0.1533	137.1200	0.1371	(10.549)	0	0	0
2018/05/16	R209	02/08/2018			Bond Future	9.2822	76.1088	9.2548	76.2984	(0.295)	0.0000	0.0000	76,025
2018/05/16	R209	02/08/2018	10.21	Call	Bond Future	6,272.7200	6.2727	6,437.9600	6.4380	2.634	0	0	0
2018/05/16	R209	02/08/2018	10.21	Put	Bond Future	255.7600	0.2558	231.4100	0.2314	(9.521)	0	0	435
2018/05/16	R209	02/08/2018	8.96	Call	Bond Future	848.8500	0.8489	899.6600	0.8997	5.986	0	0	5,000
2018/05/16	R209	02/08/2018	9.43	Call	Bond Future	2,388.3900	2.3884	2,492.0600	2.4921	4.341	0	0	0
2018/05/16	R209	02/08/2018	9.43	Put	Bond Future	1,378.1400	1.3781	1,292.2200	1.2922	(6.234)	0	0	5,000
2018/05/16	R209	02/08/2018	10.84	Call	Bond Future	9,730.3000	9.7303	9,915.0600	9.9151	1.899	0	0	0
2018/05/16	R209	02/08/2018	10.84	Put	Bond Future	36.2500	0.0363	31.4200	0.0314	(13.324)	0	0	435
2018/05/16	R209	02/08/2018	8.83	Call	Bond Future	581.7000	0.5817	619.5600	0.6196	6.509	0	0	0
2018/05/16	R209	02/08/2018	8.83	Put	Bond Future	3,802.6100	3.8026	3,650.8800	3.6509	(3.990)	0	0	500
2018/05/16	R209	02/08/2018	8.49	Put	Bond Future	5,945.9400	5.9459	5,769.7200	5.7697	(2.964)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	R209	02/08/2018	9.21	Put	Bond Future	2,059.8100	2.0598	1,949.0400	1.9490	(5.378)	0	0	500
2018/05/16	R209	02/08/2018	9.66	Put	Bond Future	876.5700	0.8766	813.8700	0.8139	(7.153)	0	0	0
2018/05/16	R209	02/08/2018	8.46	Call	Bond Future	146.3000	0.1463	158.2300	0.1582	8.154	0	0	5,000
2018/05/16	R209	02/08/2018	10.38	Put	Bond Future	157.8700	0.1579	141.3000	0.1413	(10.496)	0	0	0
2018/05/16	R209	02/08/2018	10.39	Call	Bond Future	7,252.6400	7.2526	7,426.0600	7.4261	2.391	0	0	0
2018/05/16	R209	02/08/2018	10.40	Call	Bond Future	7,307.5600	7.3076	7,481.3500	7.4813	2.378	0	0	0
2018/05/16	R209	02/08/2018	10.40	Put	Bond Future	148.8400	0.1488	133.0400	0.1330	(10.615)	0	0	0
2018/05/16	R209	01/11/2018	1,016.00	Call	Bond Future	73,438.0900	73.4381	73,631.3200	73.6313	0.263	0	0	0
2018/05/16	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	R209	01/11/2018	9.34	Put	Bond Future	2,726.0700	2.7261	2,626.3300	2.6263	(3.659)	0	0	0
2018/05/16	R209	01/11/2018	10.00	Call	Bond Future	5,552.3100	5.5523	5,689.6000	5.6896	2.473	0	0	0
2018/05/16	R209	01/11/2018	9.97	Call	Bond Future	5,411.5900	5.4116	5,547.2400	5.5472	2.507	0	0	0
2018/05/16	R209	01/11/2018			Bond Future	9.3361	74.3260	9.3078	74.5192	(0.302)	0.0000	0.0000	0
2018/05/16	R209	01/11/2018	1,016.01	Call	Bond Future	73,438.0900	73.4381	73,631.3200	73.6313	0.263	0	0	0
2018/05/16	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/16	R209	01/11/2018	1,015.99	Call	Bond Future	73,438.0800	73.4381	73,631.3100	73.6313	0.263	0	0	0
2018/05/16	R209	01/11/2018	9.34	Call	Bond Future	2,753.0300	2.7530	2,846.5200	2.8465	3.396	0	0	0
2018/05/16	R209	01/11/2018	10.00	Put	Bond Future	1,215.5200	1.2155	1,159.5800	1.1596	(4.602)	0	0	5,850
2018/05/16	R209	01/11/2018	9.97	Put	Bond Future	1,262.5100	1.2625	1,204.9300	1.2049	(4.561)	0	0	0
2018/05/16	R209	01/11/2018	9.94	Call	Bond Future	5,271.8200	5.2718	5,405.7900	5.4058	2.541	0	0	0
2018/05/16	R209	01/11/2018	9.94	Put	Bond Future	1,311.2100	1.3112	1,251.9500	1.2519	(4.519)	0	0	0
2018/05/16	R209	01/11/2018	10.57	Call	Bond Future	8,281.1100	8.2811	8,445.2100	8.4452	1.982	0	0	0
2018/05/16	R209	01/11/2018	10.57	Put	Bond Future	516.8000	0.5168	487.6700	0.4877	(5.637)	0	0	0
2018/05/16	R209	07/02/2019	8.97	Put	Bond Future	5,212.1300	5.2121	5,086.5700	5.0866	(2.409)	0	0	0
2018/05/16	R209	07/02/2019			Bond Future	9.3962	75.7673	9.3670	75.9646	(0.311)	0.0000	0.0000	0
2018/05/16	R209	07/02/2019	8.96	Call	Bond Future	2,224.7700	2.2248	2,295.9200	2.2959	3.198	0	0	0
2018/05/16	R209	07/02/2019	8.96	Put	Bond Future	5,256.1400	5.2561	5,129.9800	5.1300	(2.400)	0	0	0
2018/05/16	R209	07/02/2019	8.97	Call	Bond Future	2,252.2800	2.2523	2,324.0300	2.3240	3.186	0	0	0
2018/05/16	R209	07/02/2019	8.95	Call	Bond Future	2,197.2000	2.1972	2,267.7400	2.2677	3.210	0	0	0
2018/05/16	R209	07/02/2019	8.95	Put	Bond Future	5,300.1900	5.3002	5,173.4200	5.1734	(2.392)	0	0	0
2018/05/16	R210	02/08/2018			Bond Future	191.3894	191.3894	191.4573	191.4573	0.035	0.0000	0.0000	2,159
2018/05/16	R210	01/11/2018			Bond Future	192.3539	192.3539	192.4239	192.4239	0.036	0.0000	0.0000	0
2018/05/16	R210	07/02/2019			Bond Future	196.1250	196.1250	196.1973	196.1973	0.037	0.0000	0.0000	0
2018/05/16	R212	02/08/2018			Bond Future	155.5355	155.5355	155.5865	155.5865	0.033	0.0000	0.0000	3,975
2018/05/16	R212	01/11/2018			Bond Future	158.3510	158.3510	158.4036	158.4036	0.033	0.0000	0.0000	0
2018/05/16	R212	07/02/2019			Bond Future	159.3019	159.3019	159.3561	159.3561	0.034	0.0000	0.0000	0
2018/05/16	R213	02/08/2018	9.06	Call	Bond Future	1,819.2300	1.8192	1,851.7800	1.8518	1.789	0	0	0
2018/05/16	R213	02/08/2018	9.05	Put	Bond Future	1,603.4900	1.6035	1,554.8700	1.5549	(3.032)	0	0	0
2018/05/16	R213	02/08/2018			Bond Future	9.0230	88.0111	9.0109	88.0918	(0.134)	0.0000	0.0000	29,240
2018/05/16	R213	02/08/2018	9.07	Call	Bond Future	1,855.8700	1.8559	1,888.9300	1.8889	1.781	0	0	0
2018/05/16	R213	02/08/2018	9.07	Put	Bond Future	1,543.8900	1.5439	1,496.2800	1.4963	(3.084)	0	0	0
2018/05/16	R213	02/08/2018	9.06	Put	Bond Future	1,573.4700	1.5735	1,525.3500	1.5253	(3.058)	0	0	0
2018/05/16	R213	02/08/2018	9.05	Call	Bond Future	1,782.9600	1.7830	1,815.0100	1.8150	1.798	0	0	0
2018/05/16	R213	01/11/2018	8.65	Call	Bond Future	1,298.6200	1.2986	1,319.7400	1.3197	1.626	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	R213	01/11/2018	8.64	Put	Bond Future	4,226.9400	4.2269	4,165.4100	4.1654	(1.456)	0	0	0
2018/05/16	R213	01/11/2018			Bond Future	9.0802	86.0433	9.0676	86.1257	(0.138)	0.0000	0.0000	0
2018/05/16	R213	01/11/2018	8.66	Call	Bond Future	1,322.2600	1.3223	1,343.6900	1.3437	1.621	0	0	0
2018/05/16	R213	01/11/2018	8.66	Put	Bond Future	4,136.6700	4.1367	4,075.7500	4.0757	(1.473)	0	0	0
2018/05/16	R213	01/11/2018	8.65	Put	Bond Future	4,181.5300	4.1815	4,120.3000	4.1203	(1.464)	0	0	0
2018/05/16	R213	01/11/2018	8.64	Call	Bond Future	1,275.4600	1.2755	1,296.2800	1.2963	1.632	0	0	0
2018/05/16	R213	07/02/2019	8.68	Call	Bond Future	1,954.8900	1.9549	1,980.6100	1.9806	1.316	0	0	0
2018/05/16	R213	07/02/2019			Bond Future	9.1459	87.7120	9.1329	87.7963	(0.143)	0.0000	0.0000	0
2018/05/16	R213	07/02/2019	8.68	Put	Bond Future	5,028.2500	5.0282	4,969.6900	4.9697	(1.165)	0	0	0
2018/05/16	R213	07/02/2019	8.69	Call	Bond Future	1,980.5800	1.9806	2,006.5500	2.0066	1.311	0	0	0
2018/05/16	R213	07/02/2019	8.70	Put	Bond Future	4,944.5600	4.9446	4,886.5000	4.8865	(1.174)	0	0	0
2018/05/16	R213	07/02/2019	8.69	Put	Bond Future	4,986.4200	4.9864	4,928.1100	4.9281	(1.169)	0	0	0
2018/05/16	R213	07/02/2019	8.70	Call	Bond Future	2,006.1700	2.0062	2,032.3900	2.0324	1.307	0	0	0
2018/05/16	R214	02/08/2018	8.96	Call	Bond Future	614.6700	0.6147	644.9100	0.6449	4.920	0	0	0
2018/05/16	R214	02/08/2018			Bond Future	9.4165	75.7287	9.3943	75.8902	(0.236)	0.0000	0.0000	30,055
2018/05/16	R214	02/08/2018	8.94	Call	Bond Future	577.5400	0.5775	606.2800	0.6063	4.976	0	0	0
2018/05/16	R214	02/08/2018	8.94	Put	Bond Future	4,166.5000	4.1665	4,033.7300	4.0337	(3.187)	0	0	0
2018/05/16	R214	02/08/2018	8.96	Put	Bond Future	4,047.4200	4.0474	3,916.1500	3.9162	(3.243)	0	0	0
2018/05/16	R214	02/08/2018	8.95	Call	Bond Future	595.8600	0.5959	625.3400	0.6253	4.947	0	0	0
2018/05/16	R214	02/08/2018	8.95	Put	Bond Future	4,106.6500	4.1067	3,974.6200	3.9746	(3.215)	0	0	0
2018/05/16	R214	01/11/2018	8.99	Put	Bond Future	5,002.3400	5.0023	4,884.4200	4.8844	(2.357)	0	0	0
2018/05/16	R214	01/11/2018	8.98	Call	Bond Future	1,390.2600	1.3903	1,436.3800	1.4364	3.317	0	0	0
2018/05/16	R214	01/11/2018			Bond Future	9.4711	73.7939	9.4482	73.9585	(0.242)	0.0000	0.0000	0
2018/05/16	R214	01/11/2018	8.99	Call	Bond Future	1,414.9100	1.4149	1,461.6300	1.4616	3.302	0	0	0
2018/05/16	R214	01/11/2018	8.98	Put	Bond Future	5,055.2000	5.0552	4,936.6800	4.9367	(2.345)	0	0	0
2018/05/16	R214	01/11/2018	9.00	Call	Bond Future	1,440.0000	1.4400	1,487.3500	1.4874	3.288	0	0	0
2018/05/16	R214	01/11/2018	9.00	Put	Bond Future	4,950.0300	4.9500	4,832.7400	4.8327	(2.369)	0	0	0
2018/05/16	R214	07/02/2019	9.05	Put	Bond Future	5,780.2900	5.7803	5,669.2100	5.6692	(1.922)	0	0	0
2018/05/16	R214	07/02/2019			Bond Future	9.5329	75.2250	9.5093	75.3932	(0.248)	0.0000	0.0000	0
2018/05/16	R214	07/02/2019	9.04	Call	Bond Future	2,193.0800	2.1931	2,249.6500	2.2497	2.579	0	0	0
2018/05/16	R214	07/02/2019	9.04	Put	Bond Future	5,828.8200	5.8288	5,717.2300	5.7172	(1.914)	0	0	0
2018/05/16	R214	07/02/2019	9.05	Call	Bond Future	2,221.1500	2.2212	2,278.2300	2.2782	2.570	0	0	0
2018/05/16	R214	07/02/2019	9.03	Call	Bond Future	2,164.9700	2.1650	2,221.0200	2.2210	2.589	0	0	0
2018/05/16	R214	07/02/2019	9.03	Put	Bond Future	5,877.4300	5.8774	5,765.3200	5.7653	(1.907)	0	0	0
2018/05/16	R248	02/08/2018	8.98	Call	Bond Future	814.2800	0.8143	876.9600	0.8770	7.698	0	0	0
2018/05/16	R248	02/08/2018	8.97	Put	Bond Future	5,417.7300	5.4177	5,175.6000	5.1756	(4.469)	0	0	0
2018/05/16	R248	02/08/2018			Bond Future	9.4470	96.8962	9.4145	97.1995	(0.344)	0.0000	0.0000	101,451
2018/05/16	R248	02/08/2018	8.99	Call	Bond Future	839.1400	0.8391	903.3200	0.9033	7.648	0	0	0
2018/05/16	R248	02/08/2018	8.99	Put	Bond Future	5,265.0000	5.2650	5,025.8400	5.0258	(4.542)	0	0	0
2018/05/16	R248	02/08/2018	8.98	Put	Bond Future	5,341.0300	5.3410	5,100.3700	5.1004	(4.506)	0	0	0
2018/05/16	R248	02/08/2018	8.97	Call	Bond Future	789.9200	0.7899	851.1300	0.8511	7.749	0	0	0
2018/05/16	R248	01/11/2018	9.03	Call	Bond Future	1,928.9200	1.9289	2,023.8300	2.0238	4.920	0	0	0
2018/05/16	R248	01/11/2018			Bond Future	9.5021	94.2012	9.4686	94.5102	(0.352)	0.0000	0.0000	0
2018/05/16	R248	01/11/2018	9.01	Call	Bond Future	1,863.8100	1.8638	1,956.3900	1.9564	4.967	0	0	0
2018/05/16	R248	01/11/2018	9.01	Put	Bond Future	6,591.9000	6.5919	6,375.4200	6.3754	(3.284)	0	0	0
2018/05/16	R248	01/11/2018	9.03	Put	Bond Future	6,456.8000	6.4568	6,242.6500	6.2426	(3.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/16	R248	01/11/2018	9.02	Call	Bond Future	1,896.2000	1.8962	1,989.9400	1.9899	4.944	0	0	0
2018/05/16	R248	01/11/2018	9.02	Put	Bond Future	6,524.1000	6.5241	6,308.7800	6.3088	(3.300)	0	0	0
2018/05/16	R248	07/02/2019	9.06	Put	Bond Future	7,670.0700	7.6701	7,464.9100	7.4649	(2.675)	0	0	0
2018/05/16	R248	07/02/2019			Bond Future	9.5646	96.0280	9.5300	96.3435	(0.362)	0.0000	0.0000	0
2018/05/16	R248	07/02/2019	9.06	Call	Bond Future	2,878.3400	2.8783	2,988.6500	2.9887	3.832	0	0	0
2018/05/16	R248	07/02/2019	9.05	Put	Bond Future	7,733.1300	7.7331	7,527.0100	7.5270	(2.665)	0	0	0
2018/05/16	R248	07/02/2019	9.07	Call	Bond Future	2,914.8200	2.9148	3,026.0900	3.0261	3.817	0	0	0
2018/05/16	R248	07/02/2019	9.07	Put	Bond Future	7,607.4300	7.6074	7,403.2300	7.4032	(2.684)	0	0	0
2018/05/16	R248	07/02/2019	9.05	Call	Bond Future	2,842.1100	2.8421	2,951.4600	2.9515	3.847	0	0	0

**Total**

**889728**