



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/05/2018 TO 18/05/2018

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
2018/05/18	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	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
2018/05/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2025	02/08/2018			Bond Future	134.5200	134.5200	134.1159	134.1159	(0.300)	0.0000	0.0000	864
2018/05/18	2025	02/08/2018	136.65	Put	Bond Future	2,129.9900	2.1300	2,534.0600	2.5341	18.971	0	0	0
2018/05/18	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2025	02/08/2018	136.67	Put	Bond Future	2,149.9900	2.1500	2,554.0600	2.5541	18.794	0	0	0
2018/05/18	2025	02/08/2018	136.66	Put	Bond Future	2,139.9900	2.1400	2,544.0600	2.5441	18.882	0	0	0
2018/05/18	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2025	01/11/2018			Bond Future	136.9545	136.9545	136.5437	136.5437	(0.300)	0.0000	0.0000	0
2018/05/18	2025	07/02/2019			Bond Future	138.2274	138.2274	137.8087	137.8087	(0.303)	0.0000	0.0000	0
2018/05/18	2029	02/08/2018			Bond Future	103.2555	103.2555	102.2738	102.2738	(0.951)	0.0000	0.0000	1,370
2018/05/18	2029	01/11/2018			Bond Future	104.0746	104.0746	103.0756	103.0756	(0.960)	0.0000	0.0000	0
2018/05/18	2029	07/02/2019			Bond Future	106.1161	106.1161	105.0976	105.0976	(0.960)	0.0000	0.0000	0
2018/05/18	2030	02/08/2018	8.51	Call	Bond Future	481.7900	0.4818	336.9400	0.3369	(30.065)	0	0	7,850
2018/05/18	2030	02/08/2018	8.91	Call	Bond Future	1,450.1200	1.4501	1,128.5400	1.1285	(22.176)	0	0	7,850
2018/05/18	2030	02/08/2018	9.46	Put	Bond Future	615.1300	0.6151	788.8100	0.7888	28.235	0	0	0
2018/05/18	2030	02/08/2018			Bond Future	8.9770	93.2368	9.0845	92.5156	1.198	0.0000	0.0000	40,623
2018/05/18	2030	02/08/2018	8.51	Put	Bond Future	3,703.1500	3.7031	4,279.5000	4.2795	15.564	0	0	0
2018/05/18	2030	02/08/2018	9.46	Call	Bond Future	3,795.9200	3.7959	3,248.4000	3.2484	(14.424)	0	0	0
2018/05/18	2030	02/08/2018	8.91	Put	Bond Future	1,903.2300	1.9032	2,302.8500	2.3028	20.997	0	0	0
2018/05/18	2030	02/08/2018	9.50	Call	Bond Future	3,999.5600	3.9996	3,439.7600	3.4398	(13.997)	0	0	0
2018/05/18	2030	02/08/2018	9.47	Call	Bond Future	3,846.5900	3.8466	3,295.9400	3.2959	(14.315)	0	0	0
2018/05/18	2030	02/08/2018	9.45	Put	Bond Future	629.1500	0.6291	806.0000	0.8060	28.109	0	0	0
2018/05/18	2030	02/08/2018	9.50	Put	Bond Future	561.9900	0.5620	723.3900	0.7234	28.719	0	0	7,850
2018/05/18	2030	02/08/2018	9.47	Put	Bond Future	601.5100	0.6015	772.0600	0.7721	28.354	0	0	0
2018/05/18	2030	02/08/2018	9.45	Call	Bond Future	3,745.6000	3.7456	3,201.2500	3.2013	(14.533)	0	0	0
2018/05/18	2030	01/11/2018	8.60	Call	Bond Future	1,285.5400	1.2855	1,052.7600	1.0528	(18.108)	0	0	0
2018/05/18	2030	01/11/2018	8.58	Put	Bond Future	4,311.7900	4.3118	4,818.6800	4.8187	11.756	0	0	0
2018/05/18	2030	01/11/2018			Bond Future	9.0335	94.9077	9.1448	94.1741	1.232	0.0000	0.0000	0
2018/05/18	2030	01/11/2018	8.60	Put	Bond Future	4,219.8000	4.2198	4,720.6700	4.7207	11.870	0	0	0
2018/05/18	2030	01/11/2018	8.58	Call	Bond Future	1,239.1800	1.2392	1,012.4200	1.0124	(18.299)	0	0	0
2018/05/18	2030	01/11/2018	8.59	Put	Bond Future	4,265.7400	4.2657	4,769.6200	4.7696	11.812	0	0	0
2018/05/18	2030	01/11/2018	8.59	Call	Bond Future	1,262.3400	1.2623	1,032.5700	1.0326	(18.202)	0	0	0
2018/05/18	2030	07/02/2019	8.62	Call	Bond Future	1,901.0200	1.9010	1,636.3100	1.6363	(13.925)	0	0	0
2018/05/18	2030	07/02/2019			Bond Future	9.0980	92.7396	9.2137	91.9918	1.271	0.0000	0.0000	0
2018/05/18	2030	07/02/2019	8.62	Put	Bond Future	5,079.3500	5.0794	5,562.4600	5.5625	9.511	0	0	0
2018/05/18	2030	07/02/2019	8.63	Call	Bond Future	1,926.3800	1.9264	1,659.2700	1.6593	(13.866)	0	0	0
2018/05/18	2030	07/02/2019	8.63	Put	Bond Future	5,036.7500	5.0368	5,517.4600	5.5175	9.544	0	0	0
2018/05/18	2030	07/02/2019	8.64	Call	Bond Future	1,951.9500	1.9519	1,682.4200	1.6824	(13.808)	0	0	0
2018/05/18	2030	07/02/2019	8.64	Put	Bond Future	4,994.4100	4.9944	5,472.7000	5.4727	9.577	0	0	0

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2018/05/18	2032	02/08/2018	9.67	Call	Bond Future	4,341.7200		4.3417	3,737.8100	3.7378	(13.909)	0	0	0
2018/05/18	2032	02/08/2018	9.66	Put	Bond Future	649.9500		0.6500	830.9800	0.8310	27.853	0	0	0
2018/05/18	2032	02/08/2018			Bond Future	9.1497		95.9559	9.2570	95.1742	1.173	0.0000	0.0000	31,906
2018/05/18	2032	02/08/2018	9.68	Call	Bond Future	4,396.8600		4.3969	3,789.7600	3.7898	(13.808)	0	0	0
2018/05/18	2032	02/08/2018	9.68	Put	Bond Future	621.7600		0.6218	796.3800	0.7964	28.085	0	0	0
2018/05/18	2032	02/08/2018	9.67	Put	Bond Future	635.7800		0.6358	813.5900	0.8136	27.967	0	0	0
2018/05/18	2032	02/08/2018	9.66	Call	Bond Future	4,286.6500		4.2867	3,685.9600	3.6860	(14.013)	0	0	0
2018/05/18	2032	01/11/2018	8.77	Put	Bond Future	4,668.9400		4.6689	5,210.8000	5.2108	11.606	0	0	0
2018/05/18	2032	01/11/2018			Bond Future	9.2099		93.5207	9.3207	92.7254	1.204	0.0000	0.0000	0
2018/05/18	2032	01/11/2018	8.76	Call	Bond Future	1,391.8600		1.3919	1,141.6800	1.1417	(17.975)	0	0	0
2018/05/18	2032	01/11/2018	8.76	Put	Bond Future	4,719.4300		4.7194	5,264.5300	5.2645	11.550	0	0	0
2018/05/18	2032	01/11/2018	8.77	Call	Bond Future	1,417.1400		1.4171	1,163.7200	1.1637	(17.882)	0	0	0
2018/05/18	2032	01/11/2018	8.75	Call	Bond Future	1,366.8700		1.3669	1,119.9000	1.1199	(18.068)	0	0	0
2018/05/18	2032	01/11/2018	8.75	Put	Bond Future	4,770.2900		4.7703	5,318.6000	5.3186	11.494	0	0	0
2018/05/18	2032	07/02/2019	8.81	Call	Bond Future	2,165.0200		2.1650	1,871.8900	1.8719	(13.539)	0	0	0
2018/05/18	2032	07/02/2019	8.80	Put	Bond Future	5,612.3800		5.6124	6,132.4000	6.1324	9.266	0	0	0
2018/05/18	2032	07/02/2019			Bond Future	9.2773		95.3349	9.3923	94.5243	1.239	0.0000	0.0000	0
2018/05/18	2032	07/02/2019	8.82	Call	Bond Future	2,193.3100		2.1933	1,897.5900	1.8976	(13.483)	0	0	0
2018/05/18	2032	07/02/2019	8.82	Put	Bond Future	5,519.5200		5.5195	6,034.3400	6.0343	9.327	0	0	0
2018/05/18	2032	07/02/2019	8.81	Put	Bond Future	5,565.8100		5.5658	6,083.2200	6.0832	9.296	0	0	0
2018/05/18	2032	07/02/2019	8.80	Call	Bond Future	2,136.9300		2.1369	1,846.4100	1.8464	(13.595)	0	0	0
2018/05/18	2033	02/08/2018	109.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2033	02/08/2018			Bond Future	106.8072		106.8072	106.5505	106.5505	(0.240)	0.0000	0.0000	6,151
2018/05/18	2033	02/08/2018	109.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2033	02/08/2018	109.92	Put	Bond Future	3,112.8200		3.1128	3,369.5300	3.3695	8.247	0	0	0
2018/05/18	2033	02/08/2018	109.94	Put	Bond Future	3,132.8200		3.1328	3,389.5300	3.3895	8.194	0	0	0
2018/05/18	2033	02/08/2018	109.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2033	02/08/2018	109.93	Put	Bond Future	3,122.8200		3.1228	3,379.5300	3.3795	8.220	0	0	0
2018/05/18	2033	01/11/2018			Bond Future	107.6191		107.6191	107.3584	107.3584	(0.242)	0.0000	0.0000	0
2018/05/18	2033	07/02/2019			Bond Future	109.7301		109.7301	109.4643	109.4643	(0.242)	0.0000	0.0000	0
2018/05/18	2037	02/08/2018	9.96	Put	Bond Future	644.1900		0.6442	802.7300	0.8027	24.611	0	0	0
2018/05/18	2037	02/08/2018	9.95	Call	Bond Future	5,217.7000		5.2177	4,590.2100	4.5902	(12.026)	0	0	0
2018/05/18	2037	02/08/2018			Bond Future	9.3720		92.5665	9.4688	91.7776	1.033	0.0000	0.0000	54,895
2018/05/18	2037	02/08/2018	9.96	Call	Bond Future	5,279.4300		5.2794	4,649.0600	4.6491	(11.940)	0	0	0
2018/05/18	2037	02/08/2018	9.95	Put	Bond Future	658.2600		0.6583	819.6800	0.8197	24.522	0	0	0
2018/05/18	2037	02/08/2018	9.97	Call	Bond Future	5,341.2200		5.3412	4,707.9900	4.7080	(11.856)	0	0	0
2018/05/18	2037	02/08/2018	9.97	Put	Bond Future	630.2800		0.6303	785.9600	0.7860	24.700	0	0	0
2018/05/18	2037	01/11/2018	9.03	Call	Bond Future	1,806.2200		1.8062	1,528.2800	1.5283	(15.388)	0	0	0
2018/05/18	2037	01/11/2018			Bond Future	9.4287		94.2253	9.5284	93.4228	1.058	0.0000	0.0000	0
2018/05/18	2037	01/11/2018	9.01	Call	Bond Future	1,745.9300		1.7459	1,474.5000	1.4745	(15.546)	0	0	0
2018/05/18	2037	01/11/2018	9.01	Put	Bond Future	5,235.4300		5.2354	5,766.4900	5.7665	10.144	0	0	0
2018/05/18	2037	01/11/2018	9.03	Put	Bond Future	5,124.5200		5.1245	5,649.0700	5.6491	10.236	0	0	0
2018/05/18	2037	01/11/2018	9.02	Call	Bond Future	1,775.8100		1.7758	1,501.1300	1.5011	(15.468)	0	0	0
2018/05/18	2037	01/11/2018	9.02	Put	Bond Future	5,179.6500		5.1797	5,707.4600	5.7075	10.190	0	0	0
2018/05/18	2037	07/02/2019	9.06	Put	Bond Future	6,190.8700		6.1909	6,696.7000	6.6967	8.171	0	0	0
2018/05/18	2037	07/02/2019	9.05	Call	Bond Future	2,598.8600		2.5989	2,289.2900	2.2893	(11.912)	0	0	0

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2018/05/18	2037	07/02/2019			Bond Future	9.4928		91.7934	9.5959	90.9754	1.086	0.0000	0.0000	0
2018/05/18	2037	07/02/2019	9.06	Call	Bond Future	2,631.3400		2.6313	2,319.1700	2.3192	(11.864)	0	0	0
2018/05/18	2037	07/02/2019	9.05	Put	Bond Future	6,243.1000		6.2431	6,751.5300	6.7515	8.144	0	0	0
2018/05/18	2037	07/02/2019	9.07	Call	Bond Future	2,664.3400		2.6643	2,349.5600	2.3496	(11.815)	0	0	0
2018/05/18	2037	07/02/2019	9.07	Put	Bond Future	6,139.2800		6.1393	6,642.5000	6.6425	8.197	0	0	0
2018/05/18	2038	02/08/2018	134.55	Put	Bond Future	6,359.0500		6.3590	6,343.5600	6.3436	(0.244)	0	0	0
2018/05/18	2038	02/08/2018			Bond Future	128.1909		128.1909	128.2064	128.2064	0.012	0.0000	0.0000	9,251
2018/05/18	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2038	02/08/2018	134.54	Put	Bond Future	6,349.0500		6.3490	6,333.5600	6.3336	(0.244)	0	0	0
2018/05/18	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2038	02/08/2018	134.53	Put	Bond Future	6,339.0500		6.3390	6,323.5600	6.3236	(0.244)	0	0	0
2018/05/18	2038	01/11/2018			Bond Future	130.5108		130.5108	130.5273	130.5273	0.013	0.0000	0.0000	0
2018/05/18	2038	07/02/2019			Bond Future	131.4805		131.4805	131.4976	131.4976	0.013	0.0000	0.0000	0
2018/05/18	2040	02/08/2018	10.04	Call	Bond Future	5,712.0400		5.7120	5,038.6800	5.0387	(11.788)	0	0	0
2018/05/18	2040	02/08/2018	10.03	Put	Bond Future	755.9400		0.7559	933.7300	0.9337	23.519	0	0	0
2018/05/18	2040	02/08/2018			Bond Future	9.4520		96.0434	9.5488	95.1953	1.024	0.0000	0.0000	22,604
2018/05/18	2040	02/08/2018	10.05	Call	Bond Future	5,777.7300		5.7777	5,101.3500	5.1013	(11.707)	0	0	0
2018/05/18	2040	02/08/2018	10.05	Put	Bond Future	725.0300		0.7250	896.7300	0.8967	23.682	0	0	0
2018/05/18	2040	02/08/2018	10.04	Put	Bond Future	740.2700		0.7403	914.9900	0.9150	23.602	0	0	0
2018/05/18	2040	02/08/2018	10.03	Call	Bond Future	5,646.6700		5.6467	4,976.3800	4.9764	(11.871)	0	0	0
2018/05/18	2040	01/11/2018	9.09	Put	Bond Future	5,682.9100		5.6829	6,251.5700	6.2516	10.006	0	0	0
2018/05/18	2040	01/11/2018			Bond Future	9.5088		97.7646	9.6084	96.9018	1.048	0.0000	0.0000	0
2018/05/18	2040	01/11/2018	9.08	Call	Bond Future	1,883.6500		1.8837	1,592.9200	1.5929	(15.434)	0	0	0
2018/05/18	2040	01/11/2018	9.08	Put	Bond Future	5,743.5200		5.7435	6,315.6500	6.3157	9.961	0	0	0
2018/05/18	2040	01/11/2018	9.10	Put	Bond Future	5,622.7500		5.6227	6,187.9400	6.1879	10.052	0	0	0
2018/05/18	2040	01/11/2018	9.09	Call	Bond Future	1,915.8600		1.9159	1,621.6600	1.6217	(15.356)	0	0	0
2018/05/18	2040	01/11/2018	9.10	Call	Bond Future	1,948.3900		1.9484	1,650.7200	1.6507	(15.278)	0	0	5,900
2018/05/18	2040	01/11/2018	8.50	Put	Bond Future	10,048.0500		10.0480	10,794.5700	10,7946	7.430	0	0	0
2018/05/18	2040	01/11/2018	8.50	Call	Bond Future	561.3100		0.5613	444.9700	0.4450	(20.727)	0	0	5,900
2018/05/18	2040	01/11/2018	9.07	Call	Bond Future	1,851.7700		1.8518	1,564.5000	1.5645	(15.513)	0	0	0
2018/05/18	2040	01/11/2018	9.07	Put	Bond Future	5,804.6100		5.8046	6,380.2000	6.3802	9.916	0	0	0
2018/05/18	2040	07/02/2019	9.13	Call	Bond Future	2,850.0300		2.8500	2,514.7700	2.5148	(11.763)	0	0	0
2018/05/18	2040	07/02/2019	9.11	Put	Bond Future	6,900.5200		6.9005	7,450.2700	7.4503	7.967	0	0	0
2018/05/18	2040	07/02/2019			Bond Future	9.5728		95.1507	9.6757	94.2713	1.075	0.0000	0.0000	0
2018/05/18	2040	07/02/2019	9.13	Put	Bond Future	6,786.6500		6.7866	7,330.8400	7.3308	8.019	0	0	0
2018/05/18	2040	07/02/2019	9.11	Call	Bond Future	2,780.0200		2.7800	2,450.3200	2.4503	(11.860)	0	0	0
2018/05/18	2040	07/02/2019	9.12	Put	Bond Future	6,843.4000		6.8434	7,390.3700	7.3904	7.993	0	0	0
2018/05/18	2040	07/02/2019	9.12	Call	Bond Future	2,814.9100		2.8149	2,482.4300	2.4824	(11.811)	0	0	0
2018/05/18	2044	02/08/2018	10.07	Call	Bond Future	5,732.4300		5.7324	5,050.1400	5.0501	(11.902)	0	0	0
2018/05/18	2044	02/08/2018			Bond Future	9.4904		93.0962	9.5871	92.2341	1.020	0.0000	0.0000	30,292
2018/05/18	2044	02/08/2018	10.05	Call	Bond Future	5,600.8500		5.6009	4,924.8700	4.9249	(12.069)	0	0	0
2018/05/18	2044	02/08/2018	10.05	Put	Bond Future	795.1400		0.7951	981.3100	0.9813	23.413	0	0	0
2018/05/18	2044	02/08/2018	10.07	Put	Bond Future	762.8000		0.7628	942.6600	0.9427	23.579	0	0	0
2018/05/18	2044	02/08/2018	10.06	Call	Bond Future	5,666.4900		5.6665	4,987.3200	4.9873	(11.986)	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
2018/05/18	2044	02/08/2018	10.06	Put	Bond Future	778.7600	0.7788	961.7400	0.9617	23.496	0	0	0
2018/05/18	2044	01/11/2018	9.12	Call	Bond Future	1,958.1800	1.9582	1,659.3700	1.6594	(15.260)	0	0	0
2018/05/18	2044	01/11/2018			Bond Future	9.5454	94.7646	9.6449	93.8875	1.043	0.0000	0.0000	0
2018/05/18	2044	01/11/2018	9.12	Put	Bond Future	5,869.9000	5.8699	6,448.1600	6.4482	9.851	0	0	0
2018/05/18	2044	01/11/2018	9.13	Call	Bond Future	1,991.1600	1.9912	1,688.8400	1.6888	(15.183)	0	0	0
2018/05/18	2044	01/11/2018	9.14	Put	Bond Future	5,746.1500	5.7462	6,317.3700	6.3174	9.941	0	0	0
2018/05/18	2044	01/11/2018	9.13	Put	Bond Future	5,807.7800	5.8078	6,382.5300	6.3825	9.896	0	0	0
2018/05/18	2044	01/11/2018	9.14	Call	Bond Future	2,024.4700	2.0245	1,718.6200	1.7186	(15.108)	0	0	0
2018/05/18	2044	07/02/2019	9.18	Put	Bond Future	6,875.7800	6.8758	7,422.4800	7.4225	7.951	0	0	0
2018/05/18	2044	07/02/2019			Bond Future	9.6073	92.2177	9.7100	91.3238	1.069	0.0000	0.0000	0
2018/05/18	2044	07/02/2019	9.17	Call	Bond Future	2,959.2400	2.9592	2,614.8100	2.6148	(11.639)	0	0	0
2018/05/18	2044	07/02/2019	9.17	Put	Bond Future	6,933.6900	6.9337	7,483.2100	7.4832	7.925	0	0	0
2018/05/18	2044	07/02/2019	9.18	Call	Bond Future	2,995.3900	2.9954	2,648.1400	2.6481	(11.593)	0	0	0
2018/05/18	2044	07/02/2019	9.16	Call	Bond Future	2,923.0200	2.9230	2,581.4200	2.5814	(11.687)	0	0	0
2018/05/18	2044	07/02/2019	9.16	Put	Bond Future	6,991.6800	6.9917	7,544.0300	7.5440	7.900	0	0	0
2018/05/18	2046	02/08/2018	128.78	Put	Bond Future	6,460.3700	6.4604	7,161.2200	7.1612	10.848	0	0	0
2018/05/18	2046	02/08/2018			Bond Future	122.3196	122.3196	121.6188	121.6188	(0.573)	0.0000	0.0000	10,917
2018/05/18	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2046	02/08/2018	128.77	Put	Bond Future	6,450.3700	6.4504	7,151.2200	7.1512	10.865	0	0	0
2018/05/18	2046	02/08/2018	128.79	Put	Bond Future	6,470.3700	6.4704	7,171.2200	7.1712	10.832	0	0	0
2018/05/18	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2046	01/11/2018			Bond Future	122.8842	122.8842	122.1712	122.1712	(0.580)	0.0000	0.0000	0
2018/05/18	2046	07/02/2019			Bond Future	125.2944	125.2944	124.5676	124.5676	(0.580)	0.0000	0.0000	0
2018/05/18	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2050	02/08/2018	137.54	Put	Bond Future	9,655.7500	9.6558	10,473.0900	10.4731	8.465	0	0	0
2018/05/18	2050	02/08/2018	137.52	Put	Bond Future	9,635.7500	9.6358	10,453.0900	10.4531	8.482	0	0	0
2018/05/18	2050	02/08/2018			Bond Future	127.8842	127.8842	127.0669	127.0669	(0.639)	0.0000	0.0000	9,775
2018/05/18	2050	02/08/2018	137.53	Put	Bond Future	9,645.7500	9.6458	10,463.0900	10.4631	8.474	0	0	0
2018/05/18	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	2050	01/11/2018			Bond Future	130.1986	130.1986	129.3671	129.3671	(0.639)	0.0000	0.0000	0
2018/05/18	2050	07/02/2019			Bond Future	130.9810	130.9810	130.1333	130.1333	(0.647)	0.0000	0.0000	0
2018/05/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	AL37	02/08/2018			Index Future	589.5240	589.5240	587.6350	587.6350	(0.320)	0.0000	0.0000	0
2018/05/18	AL37	01/11/2018			Index Future	600.0910	600.0910	598.1710	598.1710	(0.320)	0.0000	0.0000	0
2018/05/18	AL37	07/02/2019			Index Future	611.7370	611.7370	609.7810	609.7810	(0.320)	0.0000	0.0000	0
2018/05/18	AL7T	02/08/2018			Index Future	688.3860	688.3860	683.9400	683.9400	(0.646)	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
2018/05/18	AL7T	01/11/2018			Index Future	700.7240	700.7240	696.2030	696.2030	(0.645)	0.0000	0.0000	0
2018/05/18	AL7T	07/02/2019			Index Future	714.3230	714.3230	709.7150	709.7150	(0.645)	0.0000	0.0000	0
2018/05/18	ALBI	02/08/2018			Index Future	626.3230	626.3230	621.8530	621.8530	(0.714)	0.0000	0.0000	878
2018/05/18	ALBI	01/11/2018			Index Future	637.5490	637.5490	633.0020	633.0020	(0.713)	0.0000	0.0000	0
2018/05/18	ALBI	07/02/2019			Index Future	649.9220	649.9220	645.2870	645.2870	(0.713)	0.0000	0.0000	0
2018/05/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	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
2018/05/18	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/18	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	EL28	02/08/2018			Bond Future	132.0212		132.0212	131.5832	131.5832	(0.332)	0.0000	0.0000	0
2018/05/18	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	EL28	02/08/2018	134.93	Put	Bond Future	2,908.7700		2.9088	3,346.7800	3.3468	15.058	0	0	0
2018/05/18	EL28	02/08/2018	134.95	Put	Bond Future	2,928.7700		2.9288	3,366.7800	3.3668	14.955	0	0	0
2018/05/18	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	EL28	02/08/2018	134.94	Put	Bond Future	2,918.7700		2.9188	3,356.7800	3.3568	15.007	0	0	0
2018/05/18	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	ES33	02/08/2018	11.14	Call	Bond Future	2,814.7500		2.8148	2,227.5800	2.2276	(20.860)	0	0	0
2018/05/18	ES33	02/08/2018			Bond Future	10.6663		79.4313	10.7630	78.8441	0.906	0.0000	0.0000	9,466
2018/05/18	ES33	02/08/2018	11.15	Call	Bond Future	2,872.5000		2.8725	2,285.3300	2.2853	(20.441)	0	0	0
2018/05/18	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	ES33	02/08/2018	11.16	Call	Bond Future	2,930.1900		2.9302	2,343.0200	2.3430	(20.039)	0	0	0
2018/05/18	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	ES33	01/11/2018			Bond Future	10.7732		77.0664	10.8732	76.4691	0.929	0.0000	0.0000	0
2018/05/18	ES33	07/02/2019			Bond Future	10.8954		78.5615	10.9994	77.9527	0.954	0.0000	0.0000	0
2018/05/18	ES42	02/08/2018			Bond Future	10.8690		82.3627	10.9657	81.6899	0.889	0.0000	0.0000	7,957
2018/05/18	ES42	01/11/2018			Bond Future	10.9722		79.5789	11.0722	78.8944	0.912	0.0000	0.0000	0

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2018/05/18	ES42	07/02/2019			Bond Future	11.0862	81.1224	11.1900	80.4248	0.936	0.0000	0.0000	0
2018/05/18	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	GOVI	02/08/2018			GOVI	622.4330	622.4330	617.6840	617.6840	(0.763)	0.0000	0.0000	469
2018/05/18	GOVI	02/08/2018	605.71	Call	GOVI	167,230.0000	16.7230	119,740.0000	11.9740	(28.398)	0	0	0
2018/05/18	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	GOVI	02/08/2018	605.72	Call	GOVI	167,130.0000	16.7130	119,640.0000	11.9640	(28.415)	0	0	0
2018/05/18	GOVI	02/08/2018	605.70	Call	GOVI	167,330.0000	16.7330	119,840.0000	11.9840	(28.381)	0	0	0
2018/05/18	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	GOVI	01/11/2018	653.50	Put	GOVI	199,110.0000	19.9110	247,420.0000	24.7420	24.263	0	0	0
2018/05/18	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	GOVI	01/11/2018			GOVI	633.5890	633.5890	628.7580	628.7580	(0.762)	0.0000	0.0000	0
2018/05/18	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	GOVI	01/11/2018	653.49	Put	GOVI	199,010.0000	19.9010	247,320.0000	24.7320	24.275	0	0	0
2018/05/18	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	GOVI	01/11/2018	653.51	Put	GOVI	199,210.0000	19.9210	247,520.0000	24.7520	24.251	0	0	0
2018/05/18	GOVI	07/02/2019	666.53	Put	GOVI	206,450.0000	20.6450	255,690.0000	25.5690	23.851	0	0	0
2018/05/18	GOVI	07/02/2019			GOVI	645.8850	645.8850	640.9610	640.9610	(0.762)	0.0000	0.0000	0
2018/05/18	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	GOVI	07/02/2019	666.52	Put	GOVI	206,350.0000	20.6350	255,590.0000	25.5590	23.862	0	0	0
2018/05/18	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	GOVI	07/02/2019	666.51	Put	GOVI	206,250.0000	20.6250	255,490.0000	25.5490	23.874	0	0	0
2018/05/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/18	IGOV	02/08/2018			Index Future	259.2320	259.2320	258.5990	258.5990	(0.244)	0.0000	0.0000	884
2018/05/18	IGOV	01/11/2018			Index Future	263.9230	263.9230	263.2810	263.2810	(0.243)	0.0000	0.0000	241
2018/05/18	IGOV	07/02/2019			Index Future	269.1010	269.1010	268.4460	268.4460	(0.243)	0.0000	0.0000	0
2018/05/18	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/18	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/05/18	IS01	20/12/2018			Interest Rate Swap	100.4800	100.4800	100.4900	100.4900	0.010	0.0000	0.0000	0
2018/05/18	IS01	22/03/2019			Interest Rate Swap	99.4700	99.4700	99.5100	99.5100	0.040	0.0000	0.0000	0
2018/05/18	IS01	20/06/2019			Interest Rate Swap	100.1400	100.1400	100.2100	100.2100	0.070	0.0000	0.0000	0
2018/05/18	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/18	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/05/18	IS02	21/12/2018			Interest Rate Swap	98.8600	98.8600	98.8700	98.8700	0.010	0.0000	0.0000	0
2018/05/18	IS02	15/03/2019			Interest Rate Swap	99.2200	99.2200	99.2500	99.2500	0.030	0.0000	0.0000	0
2018/05/18	IS02	21/06/2019			Interest Rate Swap	99.5900	99.5900	99.6600	99.6600	0.070	0.0000	0.0000	0
2018/05/18	IS02	20/09/2019			Interest Rate Swap	99.9600	99.9600	100.0600	100.0600	0.100	0.0000	0.0000	0
2018/05/18	IS02	20/12/2019			Interest Rate Swap	100.8800	100.8800	101.0100	101.0100	0.129	0.0000	0.0000	0
2018/05/18	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.7800	98.7800	0.183	0.0000	0.0000	0
2018/05/18	IS02	22/06/2020			Interest Rate Swap	100.4400	100.4400	100.6600	100.6600	0.219	0.0000	0.0000	0
2018/05/18	IS05	17/12/2020			Interest Rate Swap	95.9900	95.9900	96.2500	96.2500	0.271	0.0000	0.0000	0
2018/05/18	IS05	16/03/2021			Interest Rate Swap	95.1900	95.1900	95.4700	95.4700	0.294	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
2018/05/18	IS05	15/06/2021			Interest Rate Swap	94.3600	94.3600	94.6700	94.6700	0.329	0.0000	0.0000	0
2018/05/18	IS05	21/09/2021			Interest Rate Swap	94.5100	94.5100	94.8600	94.8600	0.370	0.0000	0.0000	0
2018/05/18	IS05	21/12/2021			Interest Rate Swap	96.7000	96.7000	97.0700	97.0700	0.383	0.0000	0.0000	51
2018/05/18	IS05	15/03/2022			Interest Rate Swap	96.8200	96.8200	97.2200	97.2200	0.413	0.0000	0.0000	0
2018/05/18	IS05	21/06/2022			Interest Rate Swap	98.0000	98.0000	98.4400	98.4400	0.449	0.0000	0.0000	0
2018/05/18	IS05	20/09/2022			Interest Rate Swap	100.2000	100.2000	100.6500	100.6500	0.449	0.0000	0.0000	0
2018/05/18	IS05	20/12/2022			Interest Rate Swap	101.4600	101.4600	101.9200	101.9200	0.453	0.0000	0.0000	0
2018/05/18	IS05	22/03/2023			Interest Rate Swap	96.5500	96.5500	97.0500	97.0500	0.518	0.0000	0.0000	0
2018/05/18	IS05	20/06/2023			Interest Rate Swap	100.8700	100.8700	101.3700	101.3700	0.496	0.0000	0.0000	0
2018/05/18	IS10	17/12/2025			Interest Rate Swap	94.5400	94.5400	95.2700	95.2700	0.772	0.0000	0.0000	0
2018/05/18	IS10	16/03/2026			Interest Rate Swap	91.5200	91.5200	92.2700	92.2700	0.819	0.0000	0.0000	0
2018/05/18	IS10	15/06/2026			Interest Rate Swap	90.2200	90.2200	91.0000	91.0000	0.865	0.0000	0.0000	0
2018/05/18	IS10	21/09/2026			Interest Rate Swap	92.3500	92.3500	93.1400	93.1400	0.855	0.0000	0.0000	0
2018/05/18	IS10	21/12/2026			Interest Rate Swap	96.1000	96.1000	96.9000	96.9000	0.832	0.0000	0.0000	0
2018/05/18	IS10	15/03/2027			Interest Rate Swap	94.6200	94.6200	95.4500	95.4500	0.877	0.0000	0.0000	0
2018/05/18	IS10	21/06/2027			Interest Rate Swap	96.6600	96.6600	97.5000	97.5000	0.869	0.0000	0.0000	0
2018/05/18	IS10	20/09/2027			Interest Rate Swap	100.3700	100.3700	101.2000	101.2000	0.827	0.0000	0.0000	0
2018/05/18	IS10	20/12/2027			Interest Rate Swap	100.7100	100.7100	101.5500	101.5500	0.834	0.0000	0.0000	0
2018/05/18	IS10	22/03/2028			Interest Rate Swap	95.9200	95.9200	96.8000	96.8000	0.917	0.0000	0.0000	0
2018/05/18	IS10	20/06/2028			Interest Rate Swap	101.3700	101.3700	102.2300	102.2300	0.848	0.0000	0.0000	0
2018/05/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/18	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/18	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/18	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/18	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/18	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/18	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/18	R023	02/08/2018	10.40	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/05/18	R023	02/08/2018			Bond Future	7.9352	102.6633	8.0244	102.3289	1.125	0.0000	0.0000	37,208
2018/05/18	R023	02/08/2018	10.40	Call	Bond Future	8,745.8800	8.7459	8,411.5300	8.4115	(3.823)	0	0	0
2018/05/18	R023	02/08/2018	10.41	Call	Bond Future	8,779.3900	8.7794	8,445.0400	8.4450	(3.808)	0	0	0
2018/05/18	R023	02/08/2018	10.41	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/05/18	R023	02/08/2018	10.39	Call	Bond Future	8,712.3500	8.7124	8,378.0000	8.3780	(3.838)	0	0	0
2018/05/18	R023	02/08/2018	10.39	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/05/18	R023	01/11/2018	10.58	Call	Bond Future	8,772.8000	8.7728	8,433.7300	8.4337	(3.865)	0	0	0
2018/05/18	R023	01/11/2018	10.57	Put	Bond Future	2.0600	0.0021	2.8400	0.0028	37.864	0	0	0
2018/05/18	R023	01/11/2018			Bond Future	7.9839	100.5771	8.0791	100.2372	1.193	0.0000	0.0000	0
2018/05/18	R023	01/11/2018	10.59	Call	Bond Future	8,804.6300	8.8046	8,465.5300	8.4655	(3.851)	0	0	0
2018/05/18	R023	01/11/2018	10.59	Put	Bond Future	1.9100	0.0019	2.6400	0.0026	38.220	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
2018/05/18	R023	01/11/2018	10.58	Put	Bond Future	1.9800	0.0020	2.7400	0.0027	38.384	0	0	0
2018/05/18	R023	01/11/2018	10.57	Call	Bond Future	8,740.9700	8.7410	8,401.9200	8.4019	(3.879)	0	0	0
2018/05/18	R023	07/02/2019	10.59	Call	Bond Future	8,183.4400	8.1834	7,844.0900	7.8441	(4.147)	0	0	0
2018/05/18	R023	07/02/2019			Bond Future	8.0439	102.5284	8.1467	102.1822	1.278	0.0000	0.0000	0
2018/05/18	R023	07/02/2019	10.57	Call	Bond Future	8,123.9800	8.1240	7,784.9000	7.7849	(4.174)	0	0	0
2018/05/18	R023	07/02/2019	10.57	Put	Bond Future	30.5800	0.0306	37.7600	0.0378	23.479	0	0	0
2018/05/18	R023	07/02/2019	10.59	Put	Bond Future	29.2700	0.0293	36.1800	0.0362	23.608	0	0	0
2018/05/18	R023	07/02/2019	10.58	Call	Bond Future	8,153.7100	8.1537	7,814.4900	7.8145	(4.160)	0	0	0
2018/05/18	R023	07/02/2019	10.58	Put	Bond Future	29.9200	0.0299	36.9600	0.0370	23.529	0	0	0
2018/05/18	R035	02/08/2018	9.42	Call	Bond Future	2,713.4800	2.7135	2,234.4100	2.2344	(17.655)	0	0	0
2018/05/18	R035	02/08/2018			Bond Future	9.2837	100.4239	9.3858	99.5961	1.099	0.0000	0.0000	65,685
2018/05/18	R035	02/08/2018	9.42	Put	Bond Future	1,610.3500	1.6103	1,959.0400	1.9590	21.653	0	0	0
2018/05/18	R035	02/08/2018	9.43	Call	Bond Future	2,762.6200	2.7626	2,278.6600	2.2787	(17.518)	0	0	0
2018/05/18	R035	02/08/2018	9.44	Put	Bond Future	1,548.9100	1.5489	1,887.8400	1.8878	21.882	0	0	0
2018/05/18	R035	02/08/2018	9.43	Put	Bond Future	1,579.2900	1.5793	1,923.0900	1.9231	21.769	0	0	0
2018/05/18	R035	02/08/2018	9.44	Call	Bond Future	2,812.3400	2.8123	2,323.5100	2.3235	(17.382)	0	0	0
2018/05/18	R035	01/11/2018	8.93	Call	Bond Future	1,725.2100	1.7252	1,441.9800	1.4420	(16.417)	0	0	0
2018/05/18	R035	01/11/2018	8.92	Put	Bond Future	5,205.2100	5.2052	5,767.5200	5.7675	10.803	0	0	0
2018/05/18	R035	01/11/2018			Bond Future	9.3444	97.7276	9.4497	96.8855	1.127	0.0000	0.0000	0
2018/05/18	R035	01/11/2018	8.94	Call	Bond Future	1,754.7600	1.7548	1,468.1200	1.4681	(16.335)	0	0	0
2018/05/18	R035	01/11/2018	8.94	Put	Bond Future	5,094.6600	5.0947	5,650.1600	5.6502	10.904	0	0	0
2018/05/18	R035	01/11/2018	8.93	Put	Bond Future	5,149.8500	5.1499	5,708.7600	5.7088	10.853	0	0	0
2018/05/18	R035	01/11/2018	8.92	Call	Bond Future	1,695.7300	1.6957	1,415.9000	1.4159	(16.502)	0	0	0
2018/05/18	R035	07/02/2019	8.98	Call	Bond Future	2,576.3800	2.5764	2,252.7900	2.2528	(12.560)	0	0	0
2018/05/18	R035	07/02/2019			Bond Future	9.4136	99.6236	9.5226	98.7653	1.158	0.0000	0.0000	0
2018/05/18	R035	07/02/2019	8.96	Call	Bond Future	2,512.0000	2.5120	2,193.8900	2.1939	(12.664)	0	0	0
2018/05/18	R035	07/02/2019	8.96	Put	Bond Future	6,209.5800	6.2096	6,749.7900	6.7498	8.700	0	0	0
2018/05/18	R035	07/02/2019	8.98	Put	Bond Future	6,106.5100	6.1065	6,641.2400	6.6412	8.757	0	0	0
2018/05/18	R035	07/02/2019	8.97	Call	Bond Future	2,544.2400	2.5442	2,223.3900	2.2234	(12.611)	0	0	0
2018/05/18	R035	07/02/2019	8.97	Put	Bond Future	6,158.0400	6.1580	6,695.5100	6.6955	8.728	0	0	0
2018/05/18	R186	02/08/2018	8.25	Call	Bond Future	698.3700	0.6984	495.6800	0.4957	(29.023)	0	0	3,020
2018/05/18	R186	02/08/2018	8.48	Put	Bond Future	1,716.3000	1.7163	2,119.9300	2.1199	23.517	0	0	0
2018/05/18	R186	02/08/2018			Bond Future	8.5476	112.8339	8.6611	112.1183	1.328	0.0000	0.0000	102,866
2018/05/18	R186	02/08/2018	8.50	Call	Bond Future	1,348.4300	1.3484	1,026.6700	1.0267	(23.862)	0	0	0
2018/05/18	R186	02/08/2018	8.50	Put	Bond Future	1,650.6300	1.6506	2,044.4800	2.0445	23.861	0	0	2,500
2018/05/18	R186	02/08/2018	8.47	Call	Bond Future	1,256.5700	1.2566	949.4800	0.9495	(24.439)	0	0	0
2018/05/18	R186	02/08/2018	8.47	Put	Bond Future	1,749.6200	1.7496	2,158.1400	2.1581	23.349	0	0	0
2018/05/18	R186	02/08/2018	8.25	Put	Bond Future	2,604.1300	2.6041	3,117.0500	3.1170	19.696	0	0	0
2018/05/18	R186	02/08/2018	7.50	Put	Bond Future	6,925.1700	6.9252	7,628.6200	7.6286	10.158	0	0	0
2018/05/18	R186	02/08/2018	8.48	Call	Bond Future	1,286.9100	1.2869	974.9300	0.9749	(24.243)	0	0	0
2018/05/18	R186	02/08/2018	7.50	Call	Bond Future	24.8600	0.0249	12.7000	0.0127	(48.914)	0	0	3,020
2018/05/18	R186	02/08/2018	8.46	Call	Bond Future	1,226.8500	1.2269	924.6500	0.9247	(24.632)	0	0	0
2018/05/18	R186	02/08/2018	8.46	Put	Bond Future	1,783.6100	1.7836	2,197.0200	2.1970	23.178	0	0	0
2018/05/18	R186	01/11/2018	9.14	Call	Bond Future	4,347.1600	4.3472	3,835.5200	3.8355	(11.770)	0	0	0
2018/05/18	R186	01/11/2018	7.96	Put	Bond Future	4,773.6400	4.7736	5,342.3300	5.3423	11.913	0	0	0
2018/05/18	R186	01/11/2018	8.54	Put	Bond Future	2,460.9800	2.4610	2,850.2600	2.8503	15.818	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
2018/05/18	R186	01/11/2018			Bond Future	8.6044	114.8562	8.7229	114.1284	1.378	0.0000	0.0000	0
2018/05/18	R186	01/11/2018	8.46	Put	Bond Future	2,718.9900	2.7190	3,134.1100	3.1341	15.267	0	0	0
2018/05/18	R186	01/11/2018	8.46	Call	Bond Future	1,824.2400	1.8242	1,511.5500	1.5116	(17.141)	0	0	5,000
2018/05/18	R186	01/11/2018	8.53	Call	Bond Future	2,032.5200	2.0325	1,697.2100	1.6972	(16.497)	0	0	0
2018/05/18	R186	01/11/2018	8.53	Put	Bond Future	2,492.2600	2.4923	2,884.7600	2.8848	15.749	0	0	0
2018/05/18	R186	01/11/2018	9.14	Put	Bond Future	1,108.2300	1.1082	1,324.4000	1.3244	19.506	0	0	5,000
2018/05/18	R186	01/11/2018	7.96	Call	Bond Future	706.3800	0.7064	547.2600	0.5473	(22.526)	0	0	5,000
2018/05/18	R186	01/11/2018	8.54	Call	Bond Future	2,063.2000	2.0632	1,724.6700	1.7247	(16.408)	0	0	0
2018/05/18	R186	01/11/2018	8.52	Call	Bond Future	2,001.7900	2.0018	1,669.7000	1.6697	(16.590)	0	0	0
2018/05/18	R186	01/11/2018	8.52	Put	Bond Future	2,523.5400	2.5235	2,919.2600	2.9193	15.681	0	0	0
2018/05/18	R186	07/02/2019	8.21	Put	Bond Future	4,487.1600	4.4872	4,970.6400	4.9706	10.775	0	0	0
2018/05/18	R186	07/02/2019	8.20	Call	Bond Future	1,669.6300	1.6696	1,413.7600	1.4138	(15.325)	0	0	0
2018/05/18	R186	07/02/2019			Bond Future	8.6694	111.7793	8.7940	111.0375	1.436	0.0000	0.0000	0
2018/05/18	R186	07/02/2019	8.21	Call	Bond Future	1,692.9000	1.6929	1,434.5800	1.4346	(15.259)	0	0	0
2018/05/18	R186	07/02/2019	8.20	Put	Bond Future	4,525.7200	4.5257	5,011.6500	5.0117	10.737	0	0	0
2018/05/18	R186	07/02/2019	8.22	Call	Bond Future	1,716.3600	1.7164	1,455.5900	1.4556	(15.193)	0	0	0
2018/05/18	R186	07/02/2019	8.22	Put	Bond Future	4,448.8300	4.4488	4,929.8600	4.9299	10.813	0	0	0
2018/05/18	R197	02/08/2018			Bond Future	304.4310	304.4310	303.3544	303.3544	(0.354)	0.0000	0.0000	2,350
2018/05/18	R197	01/11/2018			Bond Future	309.9406	309.9406	308.8458	308.8458	(0.353)	0.0000	0.0000	0
2018/05/18	R197	07/02/2019			Bond Future	308.6632	308.6632	307.5474	307.5474	(0.361)	0.0000	0.0000	0
2018/05/18	R202	02/08/2018			Bond Future	241.7822	241.7822	241.8114	241.8114	0.012	0.0000	0.0000	22,452
2018/05/18	R202	01/11/2018			Bond Future	246.1578	246.1578	246.1890	246.1890	0.013	0.0000	0.0000	0
2018/05/18	R202	07/02/2019			Bond Future	247.0787	247.0787	247.1107	247.1107	0.013	0.0000	0.0000	0
2018/05/18	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	R204	02/08/2018			Bond Future	6.4981	101.5415	6.5716	101.5143	1.131	0.0000	0.0000	10,121
2018/05/18	R204	02/08/2018	8.98	Call	Bond Future	908.6000	0.9086	881.4600	0.8815	(2.987)	0	0	0
2018/05/18	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	R204	02/08/2018	8.99	Call	Bond Future	912.2300	0.9122	885.0900	0.8851	(2.975)	0	0	0
2018/05/18	R204	02/08/2018	8.97	Call	Bond Future	904.9800	0.9050	877.8400	0.8778	(2.999)	0	0	0
2018/05/18	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	R207	02/08/2018	6.86	Put	Bond Future	689.7400	0.6897	763.3500	0.7633	10.672	0	0	0
2018/05/18	R207	02/08/2018	6.85	Call	Bond Future	8.0100	0.0080	4.8400	0.0048	(39.576)	0	0	0
2018/05/18	R207	02/08/2018			Bond Future	7.3657	100.2909	7.4232	100.2138	0.781	0.0000	0.0000	20,909
2018/05/18	R207	02/08/2018	6.86	Call	Bond Future	8.8100	0.0088	5.3700	0.0054	(39.047)	0	0	0
2018/05/18	R207	02/08/2018	6.85	Put	Bond Future	702.4700	0.7025	776.3500	0.7764	10.517	0	0	0
2018/05/18	R207	02/08/2018	6.87	Call	Bond Future	9.6700	0.0097	5.9400	0.0059	(38.573)	0	0	0
2018/05/18	R207	02/08/2018	6.87	Put	Bond Future	677.0800	0.6771	750.4000	0.7504	10.829	0	0	0
2018/05/18	R207	01/11/2018	6.76	Put	Bond Future	728.5400	0.7285	797.9500	0.7980	9.527	0	0	0
2018/05/18	R207	01/11/2018			Bond Future	7.3769	102.0883	7.4465	102.0104	0.943	0.0000	0.0000	0
2018/05/18	R207	01/11/2018	6.75	Call	Bond Future	32.1100	0.0321	23.9200	0.0239	(25.506)	0	0	0
2018/05/18	R207	01/11/2018	6.75	Put	Bond Future	738.2900	0.7383	808.0200	0.8080	9.445	0	0	0
2018/05/18	R207	01/11/2018	6.76	Call	Bond Future	33.6800	0.0337	25.1700	0.0252	(25.267)	0	0	0
2018/05/18	R207	01/11/2018	6.74	Call	Bond Future	30.6000	0.0306	22.7200	0.0227	(25.752)	0	0	0
2018/05/18	R207	01/11/2018	6.74	Put	Bond Future	748.1000	0.7481	818.1400	0.8181	9.362	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
2018/05/18	R207	07/02/2019	6.52	Call	Bond Future	36.2400	0.0362	27.7600	0.0278	(23.400)	0	0	0
2018/05/18	R207	07/02/2019	6.51	Put	Bond Future	816.7500	0.8167	887.7800	0.8878	8.697	0	0	0
2018/05/18	R207	07/02/2019			Bond Future	7.3964	100.4239	7.4869	100.3447	1.224	0.0000	0.0000	0
2018/05/18	R207	07/02/2019	6.53	Call	Bond Future	37.6100	0.0376	28.8800	0.0289	(23.212)	0	0	0
2018/05/18	R207	07/02/2019	6.53	Put	Bond Future	801.5500	0.8016	872.1100	0.8721	8.803	0	0	0
2018/05/18	R207	07/02/2019	6.52	Put	Bond Future	809.0500	0.8091	879.8600	0.8799	8.752	0	0	0
2018/05/18	R207	07/02/2019	6.51	Call	Bond Future	35.0700	0.0351	26.8100	0.0268	(23.553)	0	0	0
2018/05/18	R208	02/08/2018	7.14	Call	Bond Future	45.9800	0.0460	30.8500	0.0308	(32.906)	0	0	0
2018/05/18	R208	02/08/2018	7.12	Call	Bond Future	40.2100	0.0402	26.6700	0.0267	(33.673)	0	0	0
2018/05/18	R208	02/08/2018			Bond Future	7.6004	100.3608	7.6653	100.2097	0.854	0.0000	0.0000	29,582
2018/05/18	R208	02/08/2018	7.12	Put	Bond Future	1,167.5700	1.1676	1,305.1100	1.3051	11.780	0	0	0
2018/05/18	R208	02/08/2018	7.14	Put	Bond Future	1,126.0900	1.1261	1,262.0400	1.2620	12.073	0	0	0
2018/05/18	R208	02/08/2018	7.13	Call	Bond Future	43.0600	0.0431	28.7300	0.0287	(33.279)	0	0	0
2018/05/18	R208	02/08/2018	7.13	Put	Bond Future	1,146.7900	1.1468	1,283.5400	1.2835	11.925	0	0	0
2018/05/18	R208	01/11/2018	7.11	Put	Bond Future	1,277.1300	1.2771	1,401.8000	1.4018	9.762	0	0	0
2018/05/18	R208	01/11/2018			Bond Future	7.6394	98.7600	7.7115	98.6067	0.943	0.0000	0.0000	0
2018/05/18	R208	01/11/2018	7.11	Call	Bond Future	141.6100	0.1416	112.9800	0.1130	(20.217)	0	0	0
2018/05/18	R208	01/11/2018	7.12	Call	Bond Future	146.3800	0.1464	117.0200	0.1170	(20.057)	0	0	0
2018/05/18	R208	01/11/2018	7.10	Put	Bond Future	1,293.9000	1.2939	1,419.3200	1.4193	9.693	0	0	0
2018/05/18	R208	01/11/2018	7.12	Put	Bond Future	1,260.3000	1.2603	1,384.2400	1.3842	9.834	0	0	0
2018/05/18	R208	01/11/2018	7.10	Call	Bond Future	136.7700	0.1368	108.8900	0.1089	(20.385)	0	0	0
2018/05/18	R208	07/02/2019	7.07	Call	Bond Future	202.7700	0.2028	168.9500	0.1689	(16.679)	0	0	0
2018/05/18	R208	07/02/2019	7.08	Put	Bond Future	1,382.5700	1.3826	1,504.2000	1.5042	8.797	0	0	0
2018/05/18	R208	07/02/2019	7.06	Put	Bond Future	1,410.9400	1.4109	1,533.8500	1.5338	8.711	0	0	0
2018/05/18	R208	07/02/2019			Bond Future	7.6905	100.6760	7.7724	100.5199	1.064	0.0000	0.0000	0
2018/05/18	R208	07/02/2019	7.07	Put	Bond Future	1,396.5700	1.3966	1,518.8600	1.5189	8.756	0	0	0
2018/05/18	R208	07/02/2019	7.08	Call	Bond Future	208.1500	0.2082	173.6700	0.1737	(16.565)	0	0	0
2018/05/18	R208	07/02/2019	7.06	Call	Bond Future	197.7500	0.1977	164.5500	0.1645	(16.789)	0	0	0
2018/05/18	R209	02/08/2018	9.66	Call	Bond Future	3,303.5000	3.3035	2,835.6300	2.8356	(14.163)	0	0	435
2018/05/18	R209	02/08/2018	8.96	Put	Bond Future	3,142.4600	3.1425	3,615.1400	3.6151	15.042	0	0	0
2018/05/18	R209	02/08/2018	8.49	Call	Bond Future	140.2800	0.1403	92.0300	0.0920	(34.395)	0	0	500
2018/05/18	R209	02/08/2018	8.46	Put	Bond Future	6,222.1000	6.2221	6,841.4600	6.8415	9.954	0	0	0
2018/05/18	R209	02/08/2018	10.38	Call	Bond Future	7,112.4100	7.1124	6,497.7600	6.4978	(8.642)	0	0	0
2018/05/18	R209	02/08/2018	9.21	Call	Bond Future	1,463.6900	1.4637	1,169.7100	1.1697	(20.085)	0	0	0
2018/05/18	R209	02/08/2018	10.39	Put	Bond Future	157.2900	0.1573	203.6900	0.2037	29.500	0	0	0
2018/05/18	R209	02/08/2018			Bond Future	9.2951	76.0193	9.3919	75.3571	1.041	0.0000	0.0000	76,687
2018/05/18	R209	02/08/2018	10.21	Call	Bond Future	6,179.0500	6.1790	5,586.4000	5.5864	(9.591)	0	0	0
2018/05/18	R209	02/08/2018	10.21	Put	Bond Future	251.5500	0.2516	321.1200	0.3211	27.657	0	0	435
2018/05/18	R209	02/08/2018	8.96	Call	Bond Future	778.7500	0.7788	589.2100	0.5892	(24.339)	0	0	5,000
2018/05/18	R209	02/08/2018	9.43	Call	Bond Future	2,277.5400	2.2775	1,892.3600	1.8924	(16.912)	0	0	0
2018/05/18	R209	02/08/2018	9.43	Put	Bond Future	1,356.7500	1.3568	1,633.7900	1.6338	20.419	0	0	5,000
2018/05/18	R209	02/08/2018	10.84	Call	Bond Future	9,641.8300	9.6418	8,992.8800	8.9929	(6.731)	0	0	0
2018/05/18	R209	02/08/2018	10.84	Put	Bond Future	37.2400	0.0372	50.5100	0.0505	35.634	0	0	435
2018/05/18	R209	02/08/2018	8.83	Call	Bond Future	524.1600	0.5242	383.4200	0.3834	(26.851)	0	0	0
2018/05/18	R209	02/08/2018	8.83	Put	Bond Future	3,834.5300	3.8345	4,356.0100	4.3560	13.600	0	0	500
2018/05/18	R209	02/08/2018	8.49	Put	Bond Future	6,008.7700	6.0088	6,622.7400	6.6227	10.218	0	0	0

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2018/05/18	R209	02/08/2018	9.21	Put	Bond Future	2,053.9400	2.0539	2,422.1800	2.4222	17.928	0	0	500
2018/05/18	R209	02/08/2018	9.66	Put	Bond Future	850.8600	0.8509	1,045.2100	1.0452	22.842	0	0	0
2018/05/18	R209	02/08/2018	8.46	Call	Bond Future	122.0300	0.1220	79.1700	0.0792	(35.123)	0	0	5,000
2018/05/18	R209	02/08/2018	10.38	Put	Bond Future	161.9700	0.1620	209.5400	0.2095	29.370	0	0	0
2018/05/18	R209	02/08/2018	10.39	Call	Bond Future	7,167.1800	7.1672	6,551.3600	6.5514	(8.592)	0	0	0
2018/05/18	R209	02/08/2018	10.40	Call	Bond Future	7,221.9800	7.2220	6,605.0200	6.6050	(8.543)	0	0	0
2018/05/18	R209	02/08/2018	10.40	Put	Bond Future	152.7200	0.1527	197.9800	0.1980	29.636	0	0	0
2018/05/18	R209	01/11/2018	1,016.00	Call	Bond Future	73,346.1200	73.3461	72,672.4200	72.6724	(0.919)	0	0	0
2018/05/18	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	R209	01/11/2018	9.34	Put	Bond Future	2,749.3000	2.7493	3,081.7000	3.0817	12.090	0	0	0
2018/05/18	R209	01/11/2018	10.00	Call	Bond Future	5,469.6400	5.4696	4,974.2100	4.9742	(9.058)	0	0	0
2018/05/18	R209	01/11/2018	9.97	Call	Bond Future	5,329.4900	5.3295	4,839.7100	4.8397	(9.190)	0	0	0
2018/05/18	R209	01/11/2018			Bond Future	9.3495	74.2340	9.4490	73.5603	1.064	0.0000	0.0000	0
2018/05/18	R209	01/11/2018	1,016.01	Call	Bond Future	73,346.1200	73.3461	72,672.4200	72.6724	(0.919)	0	0	0
2018/05/18	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/18	R209	01/11/2018	1,015.99	Call	Bond Future	73,346.1100	73.3461	72,672.4100	72.6724	(0.919)	0	0	0
2018/05/18	R209	01/11/2018	9.34	Call	Bond Future	2,684.2900	2.6843	2,342.9900	2.3430	(12.715)	0	0	0
2018/05/18	R209	01/11/2018	10.00	Put	Bond Future	1,224.8200	1.2248	1,403.0900	1.4031	14.555	0	0	5,850
2018/05/18	R209	01/11/2018	9.97	Put	Bond Future	1,272.3800	1.2724	1,456.3000	1.4563	14.455	0	0	0
2018/05/18	R209	01/11/2018	9.94	Call	Bond Future	5,190.1400	5.1901	4,706.1500	4.7062	(9.325)	0	0	0
2018/05/18	R209	01/11/2018	9.94	Put	Bond Future	1,321.5000	1.3215	1,511.2100	1.5112	14.356	0	0	0
2018/05/18	R209	01/11/2018	10.57	Call	Bond Future	8,208.8400	8.2088	7,626.1600	7.6262	(7.098)	0	0	0
2018/05/18	R209	01/11/2018	10.57	Put	Bond Future	536.5000	0.5365	627.5200	0.6275	16.966	0	0	0
2018/05/18	R209	07/02/2019	8.97	Put	Bond Future	5,234.6200	5.2346	5,661.0400	5.6610	8.146	0	0	0
2018/05/18	R209	07/02/2019			Bond Future	9.4100	75.6741	9.5126	74.9875	1.091	0.0000	0.0000	0
2018/05/18	R209	07/02/2019	8.96	Call	Bond Future	2,154.2300	2.1542	1,896.2100	1.8962	(11.977)	0	0	0
2018/05/18	R209	07/02/2019	8.96	Put	Bond Future	5,278.7700	5.2788	5,707.3900	5.7074	8.120	0	0	0
2018/05/18	R209	07/02/2019	8.97	Call	Bond Future	2,181.6000	2.1816	1,921.3800	1.9214	(11.928)	0	0	0
2018/05/18	R209	07/02/2019	8.95	Call	Bond Future	2,127.0500	2.1271	1,871.2300	1.8712	(12.027)	0	0	0
2018/05/18	R209	07/02/2019	8.95	Put	Bond Future	5,323.2100	5.3232	5,754.0300	5.7540	8.093	0	0	0
2018/05/18	R210	02/08/2018			Bond Future	191.4794	191.4794	191.5014	191.5014	0.012	0.0000	0.0000	2,159
2018/05/18	R210	01/11/2018			Bond Future	192.4446	192.4446	192.4679	192.4679	0.012	0.0000	0.0000	0
2018/05/18	R210	07/02/2019			Bond Future	196.2193	196.2193	196.2433	196.2433	0.012	0.0000	0.0000	0
2018/05/18	R212	02/08/2018			Bond Future	155.6030	155.6030	155.6194	155.6194	0.011	0.0000	0.0000	3,975
2018/05/18	R212	01/11/2018			Bond Future	158.4189	158.4189	158.4364	158.4364	0.011	0.0000	0.0000	0
2018/05/18	R212	07/02/2019			Bond Future	159.3725	159.3725	159.3905	159.3905	0.011	0.0000	0.0000	0
2018/05/18	R213	02/08/2018	9.06	Call	Bond Future	1,692.1600	1.6922	1,341.0100	1.3410	(20.752)	0	0	0
2018/05/18	R213	02/08/2018	9.05	Put	Bond Future	1,666.1700	1.6662	2,027.3800	2.0274	21.679	0	0	0
2018/05/18	R213	02/08/2018			Bond Future	9.0514	87.8225	9.1587	87.1148	1.186	0.0000	0.0000	29,412
2018/05/18	R213	02/08/2018	9.07	Call	Bond Future	1,727.6200	1.7276	1,371.9300	1.3719	(20.588)	0	0	0
2018/05/18	R213	02/08/2018	9.07	Put	Bond Future	1,604.2000	1.6042	1,956.3100	1.9563	21.949	0	0	0
2018/05/18	R213	02/08/2018	9.06	Put	Bond Future	1,634.9600	1.6350	1,991.6100	1.9916	21.814	0	0	0
2018/05/18	R213	02/08/2018	9.05	Call	Bond Future	1,657.0800	1.6571	1,310.4900	1.3105	(20.916)	0	0	0
2018/05/18	R213	01/11/2018	8.65	Call	Bond Future	1,223.6000	1.2236	1,001.0100	1.0010	(18.191)	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
2018/05/18	R213	01/11/2018	8.64	Put	Bond Future	4,345.5500		4.3456	4,845.9400	4.8459	11.515	0	0	0
2018/05/18	R213	01/11/2018			Bond Future	9.1097		85.8503	9.2206	85.1303	1.217	0.0000	0.0000	0
2018/05/18	R213	01/11/2018	8.66	Call	Bond Future	1,246.1600		1.2462	1,020.6400	1.0206	(18.097)	0	0	0
2018/05/18	R213	01/11/2018	8.66	Put	Bond Future	4,253.5500		4.2536	4,748.0800	4.7481	11.626	0	0	0
2018/05/18	R213	01/11/2018	8.65	Put	Bond Future	4,299.4900		4.2995	4,796.9500	4.7969	11.570	0	0	0
2018/05/18	R213	01/11/2018	8.64	Call	Bond Future	1,201.0900		1.2011	981.4300	0.9814	(18.288)	0	0	0
2018/05/18	R213	07/02/2019	8.68	Call	Bond Future	1,881.3500		1.8813	1,623.0800	1.6231	(13.728)	0	0	0
2018/05/18	R213	07/02/2019			Bond Future	9.1764		87.5159	9.2914	86.7821	1.253	0.0000	0.0000	0
2018/05/18	R213	07/02/2019	8.68	Put	Bond Future	5,150.8000		5.1508	5,626.4100	5.6264	9.234	0	0	0
2018/05/18	R213	07/02/2019	8.69	Call	Bond Future	1,906.1100		1.9061	1,645.5100	1.6455	(13.672)	0	0	0
2018/05/18	R213	07/02/2019	8.70	Put	Bond Future	5,065.8200		5.0658	5,536.7600	5.5368	9.296	0	0	0
2018/05/18	R213	07/02/2019	8.69	Put	Bond Future	5,108.0400		5.1080	5,581.3200	5.5813	9.265	0	0	0
2018/05/18	R213	07/02/2019	8.70	Call	Bond Future	1,931.3400		1.9313	1,668.4000	1.6684	(13.614)	0	0	0
2018/05/18	R214	02/08/2018	8.96	Call	Bond Future	547.3700		0.5474	401.9500	0.4020	(26.567)	0	0	0
2018/05/18	R214	02/08/2018			Bond Future	9.4398		75.5606	9.5364	74.8676	1.024	0.0000	0.0000	30,055
2018/05/18	R214	02/08/2018	8.94	Call	Bond Future	512.7300		0.5127	374.4800	0.3745	(26.964)	0	0	0
2018/05/18	R214	02/08/2018	8.94	Put	Bond Future	4,269.8500		4.2699	4,824.5500	4.8245	12.991	0	0	0
2018/05/18	R214	02/08/2018	8.96	Put	Bond Future	4,148.2800		4.1483	4,695.8100	4.6958	13.199	0	0	0
2018/05/18	R214	02/08/2018	8.95	Call	Bond Future	529.8500		0.5298	388.0400	0.3880	(26.764)	0	0	0
2018/05/18	R214	02/08/2018	8.95	Put	Bond Future	4,208.8000		4.2088	4,759.9400	4.7599	13.095	0	0	0
2018/05/18	R214	01/11/2018	8.99	Put	Bond Future	5,074.9700		5.0750	5,565.4200	5.5654	9.664	0	0	0
2018/05/18	R214	01/11/2018	8.98	Call	Bond Future	1,291.5900		1.2916	1,079.8300	1.0798	(16.395)	0	0	0
2018/05/18	R214	01/11/2018			Bond Future	9.4951		73.6218	9.5945	72.9168	1.047	0.0000	0.0000	0
2018/05/18	R214	01/11/2018	8.99	Call	Bond Future	1,315.4800		1.3155	1,100.9200	1.1009	(16.310)	0	0	0
2018/05/18	R214	01/11/2018	8.98	Put	Bond Future	5,128.5900		5.1286	5,621.8400	5.6218	9.618	0	0	0
2018/05/18	R214	01/11/2018	9.00	Call	Bond Future	1,339.8200		1.3398	1,122.4300	1.1224	(16.225)	0	0	0
2018/05/18	R214	01/11/2018	9.00	Put	Bond Future	5,021.9100		5.0219	5,509.5300	5.5095	9.710	0	0	0
2018/05/18	R214	07/02/2019	9.05	Put	Bond Future	5,881.2300		5.8812	6,340.4600	6.3405	7.808	0	0	0
2018/05/18	R214	07/02/2019			Bond Future	9.5576		75.0502	9.6601	74.3316	1.072	0.0000	0.0000	0
2018/05/18	R214	07/02/2019	9.04	Call	Bond Future	2,119.5400		2.1195	1,862.4400	1.8624	(12.130)	0	0	0
2018/05/18	R214	07/02/2019	9.04	Put	Bond Future	5,930.1100		5.9301	6,391.6300	6.3916	7.783	0	0	0
2018/05/18	R214	07/02/2019	9.05	Call	Bond Future	2,147.2600		2.1473	1,887.8700	1.8879	(12.080)	0	0	0
2018/05/18	R214	07/02/2019	9.03	Call	Bond Future	2,092.2700		2.0923	1,837.4300	1.8374	(12.180)	0	0	0
2018/05/18	R214	07/02/2019	9.03	Put	Bond Future	5,979.5600		5.9796	6,443.3400	6.4433	7.756	0	0	0
2018/05/18	R248	02/08/2018	8.98	Call	Bond Future	742.2800		0.7423	550.2300	0.5502	(25.873)	0	0	0
2018/05/18	R248	02/08/2018	8.97	Put	Bond Future	5,467.5600		5.4676	6,170.4200	6.1704	12.855	0	0	0
2018/05/18	R248	02/08/2018			Bond Future	9.4600		96.7756	9.5567	95.8853	1.023	0.0000	0.0000	101,451
2018/05/18	R248	02/08/2018	8.99	Call	Bond Future	765.9200		0.7659	569.2000	0.5692	(25.684)	0	0	0
2018/05/18	R248	02/08/2018	8.99	Put	Bond Future	5,312.3800		5.3124	6,005.9600	6.0060	13.056	0	0	0
2018/05/18	R248	02/08/2018	8.98	Put	Bond Future	5,389.6300		5.3896	6,087.8800	6.0879	12.955	0	0	0
2018/05/18	R248	02/08/2018	8.97	Call	Bond Future	719.1500		0.7192	531.7100	0.5317	(26.064)	0	0	0
2018/05/18	R248	01/11/2018	9.03	Call	Bond Future	1,816.0200		1.8160	1,529.3200	1.5293	(15.787)	0	0	0
2018/05/18	R248	01/11/2018			Bond Future	9.5156		94.0772	9.6151	93.1715	1.046	0.0000	0.0000	0
2018/05/18	R248	01/11/2018	9.01	Call	Bond Future	1,752.6400		1.7526	1,473.1100	1.4731	(15.949)	0	0	0
2018/05/18	R248	01/11/2018	9.01	Put	Bond Future	6,604.7100		6.6047	7,230.9100	7.2309	9.481	0	0	0
2018/05/18	R248	01/11/2018	9.03	Put	Bond Future	6,467.8800		6.4679	7,086.9100	7.0869	9.571	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
2018/05/18	R248	01/11/2018	9.02	Call	Bond Future	1,784.1600	1.7842	1,501.0500	1.5010	(15.868)	0	0	0
2018/05/18	R248	01/11/2018	9.02	Put	Bond Future	6,536.0400	6.5360	7,158.6600	7.1587	9.526	0	0	0
2018/05/18	R248	07/02/2019	9.06	Put	Bond Future	7,663.3400	7.6633	8,255.5300	8.2555	7.728	0	0	0
2018/05/18	R248	07/02/2019			Bond Future	9.5784	95.9024	9.6812	94.9791	1.073	0.0000	0.0000	0
2018/05/18	R248	07/02/2019	9.06	Call	Bond Future	2,745.9800	2.7460	2,414.9200	2.4149	(12.056)	0	0	0
2018/05/18	R248	07/02/2019	9.05	Put	Bond Future	7,727.0600	7.7271	8,322.1800	8.3222	7.702	0	0	0
2018/05/18	R248	07/02/2019	9.07	Call	Bond Future	2,781.5000	2.7815	2,447.5200	2.4475	(12.007)	0	0	0
2018/05/18	R248	07/02/2019	9.07	Put	Bond Future	7,599.7400	7.5997	8,189.0100	8.1890	7.754	0	0	0
2018/05/18	R248	07/02/2019	9.05	Call	Bond Future	2,710.4100	2.7104	2,382.2800	2.3823	(12.106)	0	0	0

Total

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