



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 11/06/2018 TO 11/06/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2025	02/08/2018			Bond Future	133.3366	133.3366	133.3362	133.3362	0.000	0.0000	0.0000	864
2018/06/11	2025	02/08/2018	136.65	Put	Bond Future	3,313.3900	3.3134	3,313.7900	3.3138	0.012	0	0	0
2018/06/11	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2025	02/08/2018	136.67	Put	Bond Future	3,333.3900	3.3334	3,333.7900	3.3338	0.012	0	0	0
2018/06/11	2025	02/08/2018	136.66	Put	Bond Future	3,323.3900	3.3234	3,323.7900	3.3238	0.012	0	0	0
2018/06/11	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2025	01/11/2018			Bond Future	135.7459	135.7459	135.7445	135.7445	(0.001)	0.0000	0.0000	0
2018/06/11	2025	07/02/2019			Bond Future	136.9949	136.9949	136.9925	136.9925	(0.002)	0.0000	0.0000	0
2018/06/11	2029	02/08/2018			Bond Future	102.0932	102.0932	101.7999	101.7999	(0.287)	0.0000	0.0000	1,370
2018/06/11	2029	01/11/2018			Bond Future	102.8885	102.8885	102.5890	102.5890	(0.291)	0.0000	0.0000	0
2018/06/11	2029	07/02/2019			Bond Future	104.9064	104.9064	104.6004	104.6004	(0.292)	0.0000	0.0000	0
2018/06/11	2030	02/08/2018	8.51	Call	Bond Future	30.1200	0.0301	20.4400	0.0204	(32.138)	0	0	7,850
2018/06/11	2030	02/08/2018	8.91	Call	Bond Future	270.6400	0.2706	215.8500	0.2159	(20.245)	0	0	7,850
2018/06/11	2030	02/08/2018	9.46	Put	Bond Future	1,175.3900	1.1754	1,240.9100	1.2409	5.574	0	0	0
2018/06/11	2030	02/08/2018			Bond Future	9.3963	90.4668	9.4313	90.2412	0.372	0.0000	0.0000	45,222
2018/06/11	2030	02/08/2018	8.51	Put	Bond Future	6,021.4300	6.0214	6,237.4200	6.2374	3.587	0	0	0
2018/06/11	2030	02/08/2018	9.46	Call	Bond Future	1,586.2300	1.5862	1,426.0800	1.4261	(10.096)	0	0	0
2018/06/11	2030	02/08/2018	8.91	Put	Bond Future	3,493.7000	3.4937	3,664.5800	3.6646	4.891	0	0	0
2018/06/11	2030	02/08/2018	9.50	Call	Bond Future	1,738.2900	1.7383	1,571.6000	1.5716	(9.589)	0	0	0
2018/06/11	2030	02/08/2018	9.47	Call	Bond Future	1,623.6700	1.6237	1,461.8600	1.4619	(9.966)	0	0	0
2018/06/11	2030	02/08/2018	9.45	Put	Bond Future	1,202.7200	1.2027	1,269.9400	1.2699	5.589	0	0	0
2018/06/11	2030	02/08/2018	9.50	Put	Bond Future	1,070.6700	1.0707	1,129.6500	1.1297	5.509	0	0	7,850
2018/06/11	2030	02/08/2018	9.47	Put	Bond Future	1,148.5400	1.1485	1,212.4000	1.2124	5.560	0	0	0
2018/06/11	2030	02/08/2018	9.45	Call	Bond Future	1,549.2200	1.5492	1,390.7700	1.3908	(10.228)	0	0	0
2018/06/11	2030	01/11/2018	8.60	Call	Bond Future	367.6300	0.3676	324.3900	0.3244	(11.762)	0	0	0
2018/06/11	2030	01/11/2018	8.58	Put	Bond Future	6,242.9900	6.2430	6,432.0700	6.4321	3.029	0	0	0
2018/06/11	2030	01/11/2018			Bond Future	9.4686	92.0836	9.5049	91.8531	0.383	0.0000	0.0000	0
2018/06/11	2030	01/11/2018	8.60	Put	Bond Future	6,126.0400	6.1260	6,313.2500	6.3133	3.056	0	0	0
2018/06/11	2030	01/11/2018	8.58	Call	Bond Future	346.2300	0.3462	304.8600	0.3049	(11.949)	0	0	0
2018/06/11	2030	01/11/2018	8.59	Put	Bond Future	6,184.3600	6.1844	6,372.5100	6.3725	3.042	0	0	0
2018/06/11	2030	01/11/2018	8.59	Call	Bond Future	356.8100	0.3568	314.5100	0.3145	(11.855)	0	0	0
2018/06/11	2030	07/02/2019	8.62	Call	Bond Future	789.7800	0.7898	729.6700	0.7297	(7.611)	0	0	0
2018/06/11	2030	07/02/2019			Bond Future	9.5504	89.8613	9.5883	89.6254	0.397	0.0000	0.0000	0
2018/06/11	2030	07/02/2019	8.62	Put	Bond Future	6,846.4800	6.8465	7,022.2400	7.0222	2.567	0	0	0
2018/06/11	2030	07/02/2019	8.63	Call	Bond Future	806.2500	0.8063	745.2900	0.7453	(7.561)	0	0	0
2018/06/11	2030	07/02/2019	8.63	Put	Bond Future	6,794.9900	6.7950	6,969.9000	6.9699	2.574	0	0	0
2018/06/11	2030	07/02/2019	8.64	Call	Bond Future	822.9500	0.8230	761.1200	0.7611	(7.513)	0	0	0
2018/06/11	2030	07/02/2019	8.64	Put	Bond Future	6,743.7800	6.7438	6,917.8200	6.9178	2.581	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	2032	02/08/2018	9.67	Call	Bond Future	1,814.6100	1.8146	1,617.5000	1.6175	(10.862)	0	0	0
2018/06/11	2032	02/08/2018	9.66	Put	Bond Future	1,211.5800	1.2116	1,295.6200	1.2956	6.936	0	0	0
2018/06/11	2032	02/08/2018			Bond Future	9.5793	92.8810	9.6193	92.6019	0.418	0.0000	0.0000	34,986
2018/06/11	2032	02/08/2018	9.68	Call	Bond Future	1,856.2500	1.8563	1,657.1400	1.6571	(10.726)	0	0	0
2018/06/11	2032	02/08/2018	9.68	Put	Bond Future	1,156.0200	1.1560	1,236.0100	1.2360	6.919	0	0	0
2018/06/11	2032	02/08/2018	9.67	Put	Bond Future	1,183.5400	1.1835	1,265.5300	1.2655	6.928	0	0	0
2018/06/11	2032	02/08/2018	9.66	Call	Bond Future	1,773.4100	1.7734	1,578.3500	1.5784	(10.999)	0	0	0
2018/06/11	2032	01/11/2018	8.77	Put	Bond Future	6,812.5200	6.8125	7,043.9600	7.0440	3.397	0	0	0
2018/06/11	2032	01/11/2018			Bond Future	9.6548	90.3860	9.6963	90.1011	0.430	0.0000	0.0000	0
2018/06/11	2032	01/11/2018	8.76	Call	Bond Future	414.3000	0.4143	361.9900	0.3620	(12.626)	0	0	0
2018/06/11	2032	01/11/2018	8.76	Put	Bond Future	6,876.5600	6.8766	7,109.0900	7.1091	3.381	0	0	0
2018/06/11	2032	01/11/2018	8.77	Call	Bond Future	426.0300	0.4260	372.6300	0.3726	(12.534)	0	0	0
2018/06/11	2032	01/11/2018	8.75	Call	Bond Future	402.8000	0.4028	351.5700	0.3516	(12.718)	0	0	0
2018/06/11	2032	01/11/2018	8.75	Put	Bond Future	6,940.9100	6.9409	7,174.5200	7.1745	3.366	0	0	0
2018/06/11	2032	07/02/2019	8.81	Call	Bond Future	879.4700	0.8795	806.1600	0.8062	(8.336)	0	0	0
2018/06/11	2032	07/02/2019	8.80	Put	Bond Future	7,532.6900	7.5327	7,751.6600	7.7517	2.907	0	0	0
2018/06/11	2032	07/02/2019			Bond Future	9.7388	92.1400	9.7821	91.8487	0.444	0.0000	0.0000	0
2018/06/11	2032	07/02/2019	8.82	Call	Bond Future	896.7600	0.8968	822.4400	0.8224	(8.288)	0	0	0
2018/06/11	2032	07/02/2019	8.82	Put	Bond Future	7,417.8100	7.4178	7,634.7700	7.6348	2.925	0	0	0
2018/06/11	2032	07/02/2019	8.81	Put	Bond Future	7,475.1000	7.4751	7,693.0700	7.6931	2.916	0	0	0
2018/06/11	2032	07/02/2019	8.80	Call	Bond Future	862.4000	0.8624	790.0900	0.7901	(8.385)	0	0	0
2018/06/11	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2033	02/08/2018			Bond Future	105.2058	105.2058	105.2062	105.2062	0.000	0.0000	0.0000	7,981
2018/06/11	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2033	02/08/2018	109.92	Put	Bond Future	4,714.1900	4.7142	4,713.8000	4.7138	(0.008)	0	0	0
2018/06/11	2033	02/08/2018	109.94	Put	Bond Future	4,734.1900	4.7342	4,733.8000	4.7338	(0.008)	0	0	0
2018/06/11	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2033	02/08/2018	109.93	Put	Bond Future	4,724.1900	4.7242	4,723.8000	4.7238	(0.008)	0	0	0
2018/06/11	2033	01/11/2018			Bond Future	105.9858	105.9858	105.9853	105.9853	0.000	0.0000	0.0000	0
2018/06/11	2033	07/02/2019			Bond Future	108.0646	108.0646	108.0634	108.0634	(0.001)	0.0000	0.0000	0
2018/06/11	2037	02/08/2018	9.96	Put	Bond Future	989.5700	0.9896	1,027.9600	1.0280	3.879	0	0	0
2018/06/11	2037	02/08/2018	9.95	Call	Bond Future	2,517.6000	2.5176	2,325.9900	2.3260	(7.611)	0	0	0
2018/06/11	2037	02/08/2018			Bond Future	9.7544	89.5103	9.7842	89.2789	0.305	0.0000	0.0000	56,491
2018/06/11	2037	02/08/2018	9.96	Call	Bond Future	2,568.6100	2.5686	2,375.6500	2.3756	(7.512)	0	0	0
2018/06/11	2037	02/08/2018	9.95	Put	Bond Future	1,014.3600	1.0144	1,054.1000	1.0541	3.918	0	0	0
2018/06/11	2037	02/08/2018	9.97	Call	Bond Future	2,620.0300	2.6200	2,425.7600	2.4258	(7.415)	0	0	0
2018/06/11	2037	02/08/2018	9.97	Put	Bond Future	965.2900	0.9653	1,002.3700	1.0024	3.841	0	0	0
2018/06/11	2037	01/11/2018	9.03	Call	Bond Future	599.7300	0.5997	542.3100	0.5423	(9.574)	0	0	0
2018/06/11	2037	01/11/2018			Bond Future	9.8235	91.1099	9.8543	90.8736	0.314	0.0000	0.0000	0
2018/06/11	2037	01/11/2018	9.01	Call	Bond Future	568.5500	0.5685	513.2700	0.5133	(9.723)	0	0	0
2018/06/11	2037	01/11/2018	9.01	Put	Bond Future	7,173.4900	7.1735	7,354.4400	7.3544	2.522	0	0	0
2018/06/11	2037	01/11/2018	9.03	Put	Bond Future	7,033.4700	7.0335	7,212.2800	7.2123	2.542	0	0	0
2018/06/11	2037	01/11/2018	9.02	Call	Bond Future	584.0000	0.5840	527.6500	0.5277	(9.649)	0	0	0
2018/06/11	2037	01/11/2018	9.02	Put	Bond Future	7,103.2800	7.1033	7,283.1600	7.2832	2.532	0	0	0
2018/06/11	2037	07/02/2019	9.06	Put	Bond Future	7,972.7600	7.9728	8,138.9200	8.1389	2.084	0	0	0
2018/06/11	2037	07/02/2019	9.05	Call	Bond Future	1,216.9500	1.2169	1,142.2900	1.1423	(6.135)	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
2018/06/11	2037	07/02/2019			Bond Future	9.9010		88.6181	9.9330	88.3764	0.323	0.0000	0.0000	0
2018/06/11	2037	07/02/2019	9.06	Call	Bond Future	1,237.9200		1.2379	1,162.4000	1.1624	(6.101)	0	0	0
2018/06/11	2037	07/02/2019	9.05	Put	Bond Future	8,036.5000		8.0365	8,203.5200	8.2035	2.078	0	0	0
2018/06/11	2037	07/02/2019	9.07	Call	Bond Future	1,259.1300		1.2591	1,182.7400	1.1827	(6.067)	0	0	0
2018/06/11	2037	07/02/2019	9.07	Put	Bond Future	7,909.3800		7.9094	8,074.6700	8.0747	2.090	0	0	0
2018/06/11	2038	02/08/2018	134.55	Put	Bond Future	9,366.8700		9.3669	9,366.1000	9.3661	(0.008)	0	0	0
2018/06/11	2038	02/08/2018			Bond Future	125.1831		125.1831	125.1839	125.1839	0.001	0.0000	0.0000	9,035
2018/06/11	2038	02/08/2018	134.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2038	02/08/2018	134.54	Put	Bond Future	9,356.8700		9.3569	9,356.1000	9.3561	(0.008)	0	0	0
2018/06/11	2038	02/08/2018	134.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2038	02/08/2018	134.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2038	02/08/2018	134.53	Put	Bond Future	9,346.8700		9.3469	9,346.1000	9.3461	(0.008)	0	0	0
2018/06/11	2038	01/11/2018			Bond Future	127.4452		127.4452	127.4450	127.4450	0.000	0.0000	0.0000	0
2018/06/11	2038	07/02/2019			Bond Future	128.3545		128.3545	128.3535	128.3535	(0.001)	0.0000	0.0000	0
2018/06/11	2040	02/08/2018	10.04	Call	Bond Future	2,719.0700		2.7191	2,540.4600	2.5405	(6.569)	0	0	0
2018/06/11	2040	02/08/2018	10.03	Put	Bond Future	1,140.3500		1.1403	1,168.0500	1.1681	2.429	0	0	0
2018/06/11	2040	02/08/2018			Bond Future	9.8445		92.6775	9.8692	92.4723	0.251	0.0000	0.0000	25,124
2018/06/11	2040	02/08/2018	10.05	Call	Bond Future	2,773.6100		2.7736	2,593.8600	2.5939	(6.481)	0	0	0
2018/06/11	2040	02/08/2018	10.05	Put	Bond Future	1,086.8800		1.0869	1,112.2900	1.1123	2.338	0	0	0
2018/06/11	2040	02/08/2018	10.04	Put	Bond Future	1,113.2700		1.1133	1,139.8200	1.1398	2.385	0	0	0
2018/06/11	2040	02/08/2018	10.03	Call	Bond Future	2,665.1100		2.6651	2,487.6500	2.4876	(6.659)	0	0	0
2018/06/11	2040	01/11/2018	9.80	Call	Bond Future	2,494.2300		2.4942	2,368.0900	2.3681	(5.057)	0	0	3,540
2018/06/11	2040	01/11/2018	9.09	Put	Bond Future	7,745.1100		7.7451	7,905.8200	7.9058	2.075	0	0	0
2018/06/11	2040	01/11/2018			Bond Future	9.9138		94.3336	9.9393	94.1240	0.258	0.0000	0.0000	0
2018/06/11	2040	01/11/2018	9.20	Put	Bond Future	6,927.4400		6.9274	7,076.6900	7.0767	2.154	0	0	0
2018/06/11	2040	01/11/2018	9.20	Call	Bond Future	741.5100		0.7415	681.1500	0.6811	(8.140)	0	0	3,540
2018/06/11	2040	01/11/2018	9.80	Put	Bond Future	3,437.7500		3.4377	3,521.2200	3.5212	2.428	0	0	0
2018/06/11	2040	01/11/2018	9.08	Call	Bond Future	531.3600		0.5314	483.4500	0.4834	(9.016)	0	0	0
2018/06/11	2040	01/11/2018	9.08	Put	Bond Future	7,822.2200		7.8222	7,983.9200	7.9839	2.067	0	0	0
2018/06/11	2040	01/11/2018	9.10	Put	Bond Future	7,668.4500		7.6685	7,828.1500	7.8282	2.083	0	0	0
2018/06/11	2040	01/11/2018	9.09	Call	Bond Future	547.0700		0.5471	498.1700	0.4982	(8.939)	0	0	0
2018/06/11	2040	01/11/2018	9.10	Call	Bond Future	563.1000		0.5631	513.1900	0.5132	(8.863)	0	0	2,951
2018/06/11	2040	01/11/2018	8.50	Put	Bond Future	12,991.1500		12.9912	13,190.4400	13.1904	1.534	0	0	0
2018/06/11	2040	01/11/2018	8.50	Call	Bond Future	73.4200		0.0734	63.1000	0.0631	(14.056)	0	0	2,951
2018/06/11	2040	01/11/2018	9.07	Call	Bond Future	515.9600		0.5160	469.0500	0.4691	(9.092)	0	0	0
2018/06/11	2040	01/11/2018	9.07	Put	Bond Future	7,899.7900		7.8998	8,062.4900	8.0625	2.060	0	0	0
2018/06/11	2040	07/02/2019	9.11	Put	Bond Future	8,796.5000		8.7965	8,945.5200	8.9455	1.694	0	0	0
2018/06/11	2040	07/02/2019	9.13	Call	Bond Future	1,223.0500		1.2231	1,155.8900	1.1559	(5.491)	0	0	0
2018/06/11	2040	07/02/2019			Bond Future	9.9914		91.6538	10.0179	91.4392	0.265	0.0000	0.0000	0
2018/06/11	2040	07/02/2019	9.11	Call	Bond Future	1,179.0400		1.1790	1,113.5100	1.1135	(5.558)	0	0	0
2018/06/11	2040	07/02/2019	9.13	Put	Bond Future	8,656.6300		8.6566	8,804.0200	8.8040	1.703	0	0	0
2018/06/11	2040	07/02/2019	9.12	Put	Bond Future	8,726.4800		8.7265	8,874.6800	8.8747	1.698	0	0	0
2018/06/11	2040	07/02/2019	9.12	Call	Bond Future	1,201.0300		1.2010	1,134.6800	1.1347	(5.524)	0	0	0
2018/06/11	2044	02/08/2018	10.07	Call	Bond Future	2,752.5500		2.7525	2,571.6000	2.5716	(6.574)	0	0	0
2018/06/11	2044	02/08/2018			Bond Future	9.8781		89.7211	9.9028	89.5132	0.250	0.0000	0.0000	35,474

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	2044	02/08/2018	10.05	Call	Bond Future	2,644.4000	2.6444	2,465.8200	2.4658	(6.753)	0	0	0
2018/06/11	2044	02/08/2018	10.05	Put	Bond Future	1,213.8500	1.2139	1,243.1700	1.2432	2.415	0	0	0
2018/06/11	2044	02/08/2018	10.07	Put	Bond Future	1,158.0800	1.1581	1,185.0300	1.1850	2.327	0	0	0
2018/06/11	2044	02/08/2018	10.06	Call	Bond Future	2,698.2500	2.6982	2,518.4700	2.5185	(6.663)	0	0	0
2018/06/11	2044	02/08/2018	10.06	Put	Bond Future	1,185.6800	1.1857	1,213.8000	1.2138	2.372	0	0	0
2018/06/11	2044	01/11/2018	9.12	Call	Bond Future	561.7000	0.5617	511.7600	0.5118	(8.891)	0	0	0
2018/06/11	2044	01/11/2018			Bond Future	9.9451	91.3244	9.9707	91.1120	0.257	0.0000	0.0000	0
2018/06/11	2044	01/11/2018	9.12	Put	Bond Future	7,913.5900	7.9136	8,076.0100	8.0760	2.052	0	0	0
2018/06/11	2044	01/11/2018	9.13	Call	Bond Future	578.2800	0.5783	527.3100	0.5273	(8.814)	0	0	0
2018/06/11	2044	01/11/2018	9.14	Put	Bond Future	7,756.9100	7.7569	7,917.2600	7.9173	2.067	0	0	0
2018/06/11	2044	01/11/2018	9.13	Put	Bond Future	7,835.0700	7.8351	7,996.4600	7.9965	2.060	0	0	0
2018/06/11	2044	01/11/2018	9.14	Call	Bond Future	595.0600	0.5951	543.0500	0.5430	(8.740)	0	0	0
2018/06/11	2044	07/02/2019	9.18	Put	Bond Future	8,692.6000	8.6926	8,839.5900	8.8396	1.691	0	0	0
2018/06/11	2044	07/02/2019			Bond Future	10.0201	88.7114	10.0466	88.4941	0.264	0.0000	0.0000	0
2018/06/11	2044	07/02/2019	9.17	Call	Bond Future	1,282.4800	1.2825	1,212.9600	1.2130	(5.421)	0	0	0
2018/06/11	2044	07/02/2019	9.17	Put	Bond Future	8,763.2300	8.7632	8,911.0600	8.9111	1.687	0	0	0
2018/06/11	2044	07/02/2019	9.18	Call	Bond Future	1,305.9100	1.3059	1,235.5500	1.2356	(5.388)	0	0	0
2018/06/11	2044	07/02/2019	9.16	Call	Bond Future	1,259.5400	1.2595	1,190.8500	1.1908	(5.454)	0	0	0
2018/06/11	2044	07/02/2019	9.16	Put	Bond Future	8,834.5000	8.8345	8,983.1600	8.9832	1.683	0	0	0
2018/06/11	2046	02/08/2018	128.78	Put	Bond Future	10,280.3900	10.2804	10,279.2500	10.2792	(0.011)	0	0	0
2018/06/11	2046	02/08/2018			Bond Future	118.4996	118.4996	118.5008	118.5008	0.001	0.0000	0.0000	11,876
2018/06/11	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2046	02/08/2018	128.77	Put	Bond Future	10,270.3900	10.2704	10,269.2500	10.2692	(0.011)	0	0	0
2018/06/11	2046	02/08/2018	128.79	Put	Bond Future	10,290.3900	10.2904	10,289.2500	10.2892	(0.011)	0	0	0
2018/06/11	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2046	01/11/2018			Bond Future	118.9918	118.9918	118.9920	118.9920	0.000	0.0000	0.0000	0
2018/06/11	2046	07/02/2019			Bond Future	121.3255	121.3255	121.3250	121.3250	0.000	0.0000	0.0000	0
2018/06/11	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2050	02/08/2018	137.54	Put	Bond Future	13,306.8700	13.3069	13,572.9400	13.5729	1.999	0	0	0
2018/06/11	2050	02/08/2018	137.52	Put	Bond Future	13,286.8700	13.2869	13,552.9400	13.5529	2.003	0	0	0
2018/06/11	2050	02/08/2018			Bond Future	124.2331	124.2331	123.9671	123.9671	(0.214)	0.0000	0.0000	9,598
2018/06/11	2050	02/08/2018	137.53	Put	Bond Future	13,296.8700	13.2969	13,562.9400	13.5629	2.001	0	0	0
2018/06/11	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	2050	01/11/2018			Bond Future	126.4780	126.4780	126.2060	126.2060	(0.215)	0.0000	0.0000	0
2018/06/11	2050	07/02/2019			Bond Future	127.1871	127.1871	126.9089	126.9089	(0.219)	0.0000	0.0000	0
2018/06/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	AL37	02/08/2018			Index Future	581.8720	581.8720	580.8510	580.8510	(0.175)	0.0000	0.0000	0
2018/06/11	AL37	01/11/2018			Index Future	592.2720	592.2720	591.2300	591.2300	(0.176)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	AL37	07/02/2019			Index Future	603.7690	603.7690	602.7020	602.7020	(0.177)	0.0000	0.0000	0
2018/06/11	AL7T	02/08/2018			Index Future	671.1700	671.1700	670.0220	670.0220	(0.171)	0.0000	0.0000	0
2018/06/11	AL7T	01/11/2018			Index Future	683.1660	683.1660	681.9940	681.9940	(0.172)	0.0000	0.0000	0
2018/06/11	AL7T	07/02/2019			Index Future	696.4280	696.4280	695.2270	695.2270	(0.172)	0.0000	0.0000	0
2018/06/11	ALBI	02/08/2018			Index Future	608.7180	608.7180	607.5070	607.5070	(0.199)	0.0000	0.0000	863
2018/06/11	ALBI	01/11/2018			Index Future	619.5980	619.5980	618.3610	618.3610	(0.200)	0.0000	0.0000	0
2018/06/11	ALBI	07/02/2019			Index Future	631.6250	631.6250	630.3600	630.3600	(0.200)	0.0000	0.0000	0
2018/06/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/11	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/11	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	EL28	02/08/2018			Bond Future	129.9784		129.9784	129.9812	129.9812	0.002	0.0000	0.0000	0
2018/06/11	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	EL28	02/08/2018	134.93	Put	Bond Future	4,951.6200		4.9516	4,948.7800	4.9488	(0.057)	0	0	0
2018/06/11	EL28	02/08/2018	134.95	Put	Bond Future	4,971.6200		4.9716	4,968.7800	4.9688	(0.057)	0	0	0
2018/06/11	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	EL28	02/08/2018	134.94	Put	Bond Future	4,961.6200		4.9616	4,958.7800	4.9588	(0.057)	0	0	0
2018/06/11	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	ES33	02/08/2018	11.14	Call	Bond Future	582.2200		0.5822	410.7300	0.4107	(29.455)	0	0	0
2018/06/11	ES33	02/08/2018			Bond Future	11.0398		77.1987	11.0692	77.0273	0.266	0.0000	0.0000	9,466
2018/06/11	ES33	02/08/2018	11.15	Call	Bond Future	639.9700		0.6400	468.4800	0.4685	(26.797)	0	0	0
2018/06/11	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	ES33	02/08/2018	11.16	Call	Bond Future	697.6600		0.6977	526.1700	0.5262	(24.581)	0	0	0
2018/06/11	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	ES33	01/11/2018			Bond Future	11.1607		74.7901	11.1913	74.6149	0.274	0.0000	0.0000	0
2018/06/11	ES33	07/02/2019			Bond Future	11.2983		76.2415	11.3302	76.0621	0.283	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	ES42	02/08/2018			Bond Future	11.2483	79.7773	11.2726	79.6165	0.216	0.0000	0.0000	7,957
2018/06/11	ES42	01/11/2018			Bond Future	11.3657	76.9431	11.3910	76.7787	0.223	0.0000	0.0000	0
2018/06/11	ES42	07/02/2019			Bond Future	11.4948	78.4360	11.5212	78.2678	0.230	0.0000	0.0000	0
2018/06/11	GOVI	02/08/2018	605.72	Put	GOVI	19,880.0000	1.9880	32,570.0000	3.2570	63.833	0	0	0
2018/06/11	GOVI	02/08/2018			GOVI	603.7320	603.7320	602.4630	602.4630	(0.210)	0.0000	0.0000	476
2018/06/11	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	GOVI	02/08/2018	605.71	Put	GOVI	19,780.0000	1.9780	32,470.0000	3.2470	64.156	0	0	0
2018/06/11	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	GOVI	02/08/2018	605.70	Put	GOVI	19,680.0000	1.9680	32,370.0000	3.2370	64.482	0	0	0
2018/06/11	GOVI	01/11/2018	653.50	Put	GOVI	389,770.0000	38.9770	402,720.0000	40.2720	3.322	0	0	0
2018/06/11	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	GOVI	01/11/2018			GOVI	614.5230	614.5230	613.2280	613.2280	(0.211)	0.0000	0.0000	0
2018/06/11	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	GOVI	01/11/2018	653.49	Put	GOVI	389,670.0000	38.9670	402,620.0000	40.2620	3.323	0	0	0
2018/06/11	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	GOVI	01/11/2018	653.51	Put	GOVI	389,870.0000	38.9870	402,820.0000	40.2820	3.322	0	0	0
2018/06/11	GOVI	07/02/2019	666.53	Put	GOVI	400,780.0000	40.0780	414,030.0000	41.4030	3.306	0	0	0
2018/06/11	GOVI	07/02/2019			GOVI	626.4520	626.4520	625.1270	625.1270	(0.212)	0.0000	0.0000	0
2018/06/11	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	GOVI	07/02/2019	666.52	Put	GOVI	400,680.0000	40.0680	413,930.0000	41.3930	3.307	0	0	0
2018/06/11	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	GOVI	07/02/2019	666.51	Put	GOVI	400,580.0000	40.0580	413,830.0000	41.3830	3.308	0	0	0
2018/06/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/11	IGOV	02/08/2018			Index Future	255.1760	255.1760	255.1350	255.1350	(0.016)	0.0000	0.0000	856
2018/06/11	IGOV	01/11/2018			Index Future	259.7870	259.7870	259.7440	259.7440	(0.017)	0.0000	0.0000	241
2018/06/11	IGOV	07/02/2019			Index Future	264.8830	264.8830	264.8380	264.8380	(0.017)	0.0000	0.0000	0
2018/06/11	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/11	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/11	IS01	20/12/2018			Interest Rate Swap	100.5200	100.5200	100.5300	100.5300	0.010	0.0000	0.0000	0
2018/06/11	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5800	99.5800	0.010	0.0000	0.0000	0
2018/06/11	IS01	20/06/2019			Interest Rate Swap	100.3000	100.3000	100.3100	100.3100	0.010	0.0000	0.0000	0
2018/06/11	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/06/11	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/11	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9100	98.9100	0.010	0.0000	0.0000	0
2018/06/11	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3200	99.3200	0.010	0.0000	0.0000	0
2018/06/11	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7700	99.7700	0.020	0.0000	0.0000	0
2018/06/11	IS02	20/09/2019			Interest Rate Swap	100.2000	100.2000	100.2300	100.2300	0.030	0.0000	0.0000	0
2018/06/11	IS02	20/12/2019			Interest Rate Swap	101.2000	101.2000	101.2400	101.2400	0.040	0.0000	0.0000	0
2018/06/11	IS02	23/03/2020			Interest Rate Swap	99.0200	99.0200	99.0700	99.0700	0.050	0.0000	0.0000	0
2018/06/11	IS02	22/06/2020			Interest Rate Swap	100.9600	100.9600	101.0200	101.0200	0.059	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	IS05	17/12/2020			Interest Rate Swap	96.6600	96.6600	96.7500	96.7500	0.093	0.0000	0.0000	0
2018/06/11	IS05	16/03/2021			Interest Rate Swap	95.9300	95.9300	96.0400	96.0400	0.115	0.0000	0.0000	0
2018/06/11	IS05	15/06/2021			Interest Rate Swap	95.1800	95.1800	95.3000	95.3000	0.126	0.0000	0.0000	0
2018/06/11	IS05	21/09/2021			Interest Rate Swap	95.4400	95.4400	95.5600	95.5600	0.126	0.0000	0.0000	0
2018/06/11	IS05	21/12/2021			Interest Rate Swap	97.7100	97.7100	97.8200	97.8200	0.113	0.0000	0.0000	51
2018/06/11	IS05	15/03/2022			Interest Rate Swap	97.9100	97.9100	98.0200	98.0200	0.112	0.0000	0.0000	0
2018/06/11	IS05	21/06/2022			Interest Rate Swap	99.1800	99.1800	99.3000	99.3000	0.121	0.0000	0.0000	0
2018/06/11	IS05	20/09/2022			Interest Rate Swap	101.4300	101.4300	101.5700	101.5700	0.138	0.0000	0.0000	0
2018/06/11	IS05	20/12/2022			Interest Rate Swap	102.7300	102.7300	102.9000	102.9000	0.165	0.0000	0.0000	0
2018/06/11	IS05	22/03/2023			Interest Rate Swap	97.9100	97.9100	98.1200	98.1200	0.214	0.0000	0.0000	0
2018/06/11	IS05	20/06/2023			Interest Rate Swap	102.2500	102.2500	102.4800	102.4800	0.225	0.0000	0.0000	0
2018/06/11	IS10	17/12/2025			Interest Rate Swap	96.5200	96.5200	96.8600	96.8600	0.352	0.0000	0.0000	0
2018/06/11	IS10	16/03/2026			Interest Rate Swap	93.5600	93.5600	93.9200	93.9200	0.385	0.0000	0.0000	0
2018/06/11	IS10	15/06/2026			Interest Rate Swap	92.3200	92.3200	92.7000	92.7000	0.412	0.0000	0.0000	0
2018/06/11	IS10	21/09/2026			Interest Rate Swap	94.4800	94.4800	94.8700	94.8700	0.413	0.0000	0.0000	0
2018/06/11	IS10	21/12/2026			Interest Rate Swap	98.2400	98.2400	98.6400	98.6400	0.407	0.0000	0.0000	0
2018/06/11	IS10	15/03/2027			Interest Rate Swap	96.8300	96.8300	97.2300	97.2300	0.413	0.0000	0.0000	0
2018/06/11	IS10	21/06/2027			Interest Rate Swap	98.9000	98.9000	99.3200	99.3200	0.425	0.0000	0.0000	0
2018/06/11	IS10	20/09/2027			Interest Rate Swap	102.5900	102.5900	103.0200	103.0200	0.419	0.0000	0.0000	0
2018/06/11	IS10	20/12/2027			Interest Rate Swap	102.9500	102.9500	103.4000	103.4000	0.437	0.0000	0.0000	0
2018/06/11	IS10	22/03/2028			Interest Rate Swap	98.2700	98.2700	98.7400	98.7400	0.478	0.0000	0.0000	0
2018/06/11	IS10	20/06/2028			Interest Rate Swap	103.6700	103.6700	104.1400	104.1400	0.453	0.0000	0.0000	0
2018/06/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/11	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/11	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/11	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/11	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/11	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/11	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/11	R023	02/08/2018	10.40	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2018/06/11	R023	02/08/2018			Bond Future	8.3045	101.2888	8.3558	101.0998	0.617	0.0000	0.0000	33,932
2018/06/11	R023	02/08/2018	10.40	Call	Bond Future	7,371.4300	7.3714	7,182.4800	7.1825	(2.563)	0	0	0
2018/06/11	R023	02/08/2018	10.41	Call	Bond Future	7,404.9300	7.4049	7,215.9900	7.2160	(2.552)	0	0	0
2018/06/11	R023	02/08/2018	10.41	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/06/11	R023	02/08/2018	10.39	Call	Bond Future	7,337.9000	7.3379	7,148.9600	7.1490	(2.575)	0	0	0
2018/06/11	R023	02/08/2018	10.39	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2018/06/11	R023	01/11/2018	10.58	Call	Bond Future	7,381.8400	7.3818	7,190.0400	7.1900	(2.598)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	R023	01/11/2018	10.57	Put	Bond Future	15.6100	0.0156	16.9800	0.0170	8.776	0	0	0
2018/06/11	R023	01/11/2018			Bond Future	8.3801	99.1729	8.4352	98.9798	0.657	0.0000	0.0000	0
2018/06/11	R023	01/11/2018	10.59	Call	Bond Future	7,413.3100	7.4133	7,221.4700	7.2215	(2.588)	0	0	0
2018/06/11	R023	01/11/2018	10.59	Put	Bond Future	14.7300	0.0147	16.0200	0.0160	8.758	0	0	0
2018/06/11	R023	01/11/2018	10.58	Put	Bond Future	15.1600	0.0152	16.4900	0.0165	8.773	0	0	0
2018/06/11	R023	01/11/2018	10.57	Call	Bond Future	7,350.3800	7.3504	7,158.6200	7.1586	(2.609)	0	0	0
2018/06/11	R023	07/02/2019	10.59	Call	Bond Future	6,836.6800	6.8367	6,647.4100	6.6474	(2.768)	0	0	0
2018/06/11	R023	07/02/2019			Bond Future	8.4716	101.0977	8.5314	100.8999	0.705	0.0000	0.0000	0
2018/06/11	R023	07/02/2019	10.57	Call	Bond Future	6,779.8100	6.7798	6,590.8100	6.5908	(2.788)	0	0	0
2018/06/11	R023	07/02/2019	10.57	Put	Bond Future	117.1400	0.1171	125.9900	0.1260	7.555	0	0	0
2018/06/11	R023	07/02/2019	10.59	Put	Bond Future	113.2400	0.1132	121.8200	0.1218	7.577	0	0	0
2018/06/11	R023	07/02/2019	10.58	Call	Bond Future	6,808.2400	6.8082	6,619.1000	6.6191	(2.778)	0	0	0
2018/06/11	R023	07/02/2019	10.58	Put	Bond Future	115.1800	0.1152	123.8900	0.1239	7.562	0	0	0
2018/06/11	R035	02/08/2018	9.42	Call	Bond Future	708.2500	0.7083	595.8100	0.5958	(15.876)	0	0	0
2018/06/11	R035	02/08/2018			Bond Future	9.6877	97.2079	9.7226	96.9375	0.360	0.0000	0.0000	68,978
2018/06/11	R035	02/08/2018	9.42	Put	Bond Future	2,821.1500	2.8212	2,979.1400	2.9791	5.600	0	0	0
2018/06/11	R035	02/08/2018	9.43	Call	Bond Future	733.2700	0.7333	618.3400	0.6183	(15.674)	0	0	0
2018/06/11	R035	02/08/2018	9.44	Put	Bond Future	2,711.4600	2.7115	2,864.4800	2.8645	5.643	0	0	0
2018/06/11	R035	02/08/2018	9.43	Put	Bond Future	2,765.9700	2.7660	2,921.4700	2.9215	5.622	0	0	0
2018/06/11	R035	02/08/2018	9.44	Call	Bond Future	758.8600	0.7589	641.4500	0.6414	(15.472)	0	0	0
2018/06/11	R035	01/11/2018	8.93	Call	Bond Future	513.0600	0.5131	455.4600	0.4555	(11.227)	0	0	0
2018/06/11	R035	01/11/2018	8.92	Put	Bond Future	7,286.4000	7.2864	7,506.0400	7.5060	3.014	0	0	0
2018/06/11	R035	01/11/2018			Bond Future	9.7622	94.4492	9.7984	94.1732	0.371	0.0000	0.0000	0
2018/06/11	R035	01/11/2018	8.94	Call	Bond Future	527.7400	0.5277	468.9500	0.4690	(11.140)	0	0	0
2018/06/11	R035	01/11/2018	8.94	Put	Bond Future	7,146.0400	7.1460	7,363.3000	7.3633	3.040	0	0	0
2018/06/11	R035	01/11/2018	8.93	Put	Bond Future	7,216.1000	7.2161	7,434.5500	7.4346	3.027	0	0	0
2018/06/11	R035	01/11/2018	8.92	Call	Bond Future	498.5200	0.4985	442.1100	0.4421	(11.315)	0	0	0
2018/06/11	R035	07/02/2019	8.98	Call	Bond Future	1,142.8000	1.1428	1,061.7900	1.0618	(7.089)	0	0	0
2018/06/11	R035	07/02/2019			Bond Future	9.8463	96.2822	9.8839	95.9999	0.382	0.0000	0.0000	0
2018/06/11	R035	07/02/2019	8.96	Call	Bond Future	1,102.0900	1.1021	1,023.0700	1.0231	(7.170)	0	0	0
2018/06/11	R035	07/02/2019	8.96	Put	Bond Future	8,141.1000	8.1411	8,344.3900	8.3444	2.497	0	0	0
2018/06/11	R035	07/02/2019	8.98	Put	Bond Future	8,014.3600	8.0144	8,215.6600	8.2157	2.512	0	0	0
2018/06/11	R035	07/02/2019	8.97	Call	Bond Future	1,122.3300	1.1223	1,042.3200	1.0423	(7.129)	0	0	0
2018/06/11	R035	07/02/2019	8.97	Put	Bond Future	8,077.5600	8.0776	8,279.8600	8.2799	2.504	0	0	0
2018/06/11	R186	02/08/2018	8.25	Call	Bond Future	54.3800	0.0544	39.6500	0.0396	(27.087)	0	0	3,020
2018/06/11	R186	02/08/2018	8.48	Put	Bond Future	3,407.0300	3.4070	3,551.3600	3.5514	4.236	0	0	0
2018/06/11	R186	02/08/2018			Bond Future	8.9950	110.0480	9.0249	109.8646	0.333	0.0000	0.0000	116,777
2018/06/11	R186	02/08/2018	8.50	Call	Bond Future	210.7400	0.2107	168.9200	0.1689	(19.844)	0	0	0
2018/06/11	R186	02/08/2018	8.50	Put	Bond Future	3,298.8600	3.2989	3,440.4100	3.4404	4.291	0	0	0
2018/06/11	R186	02/08/2018	8.47	Call	Bond Future	182.7100	0.1827	145.0300	0.1450	(20.623)	0	0	0
2018/06/11	R186	02/08/2018	8.47	Put	Bond Future	3,461.6800	3.4617	3,607.3700	3.6074	4.209	0	0	0
2018/06/11	R186	02/08/2018	8.25	Put	Bond Future	4,746.0600	4.7461	4,914.7000	4.9147	3.553	0	0	0
2018/06/11	R186	02/08/2018	7.50	Put	Bond Future	9,686.3800	9.6864	9,869.6700	9.8697	1.892	0	0	0
2018/06/11	R186	02/08/2018	8.48	Call	Bond Future	191.7200	0.1917	152.6800	0.1527	(20.363)	0	0	0
2018/06/11	R186	02/08/2018	8.75	Call	Bond Future	571.7000	0.5717	489.6900	0.4897	(14.345)	0	0	5,000
2018/06/11	R186	02/08/2018	8.75	Put	Bond Future	2,085.8400	2.0858	2,187.2000	2.1872	4.859	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	R186	02/08/2018	8.46	Call	Bond Future	174.0300	0.1740	137.6800	0.1377	(20.887)	0	0	0
2018/06/11	R186	02/08/2018	8.46	Put	Bond Future	3,516.7100	3.5167	3,663.7300	3.6637	4.181	0	0	0
2018/06/11	R186	02/08/2018	7.50	Call	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	3,020
2018/06/11	R186	01/11/2018	9.14	Call	Bond Future	2,316.0200	2.3160	2,194.4200	2.1944	(5.250)	0	0	0
2018/06/11	R186	01/11/2018	7.96	Put	Bond Future	7,046.6600	7.0467	7,215.7100	7.2157	2.399	0	0	0
2018/06/11	R186	01/11/2018	8.54	Put	Bond Future	4,010.3500	4.0104	4,133.3500	4.1333	3.067	0	0	0
2018/06/11	R186	01/11/2018			Bond Future	9.0731	112.0149	9.1046	111.8274	0.347	0.0000	0.0000	0
2018/06/11	R186	01/11/2018	8.46	Put	Bond Future	4,375.3100	4.3753	4,505.8800	4.5059	2.984	0	0	0
2018/06/11	R186	01/11/2018	8.46	Call	Bond Future	639.2800	0.6393	582.2900	0.5823	(8.915)	0	0	5,000
2018/06/11	R186	01/11/2018	8.53	Call	Bond Future	754.0600	0.7541	690.4400	0.6904	(8.437)	0	0	0
2018/06/11	R186	01/11/2018	8.53	Put	Bond Future	4,055.0800	4.0551	4,179.0200	4.1790	3.056	0	0	0
2018/06/11	R186	01/11/2018	9.14	Put	Bond Future	1,918.3700	1.9184	1,984.3300	1.9843	3.438	0	0	5,000
2018/06/11	R186	01/11/2018	7.96	Call	Bond Future	138.1200	0.1381	119.6100	0.1196	(13.401)	0	0	5,000
2018/06/11	R186	01/11/2018	8.54	Call	Bond Future	771.2900	0.7713	706.7300	0.7067	(8.370)	0	0	0
2018/06/11	R186	01/11/2018	8.52	Call	Bond Future	737.0800	0.7371	674.4100	0.6744	(8.502)	0	0	0
2018/06/11	R186	01/11/2018	8.52	Put	Bond Future	4,100.1100	4.1001	4,225.0000	4.2250	3.046	0	0	0
2018/06/11	R186	07/02/2019	8.20	Call	Bond Future	639.3000	0.6393	593.1800	0.5932	(7.214)	0	0	0
2018/06/11	R186	07/02/2019	8.21	Put	Bond Future	6,343.5700	6.3436	6,488.9700	6.4890	2.292	0	0	0
2018/06/11	R186	07/02/2019			Bond Future	9.1618	108.8837	9.1951	108.6915	0.363	0.0000	0.0000	0
2018/06/11	R186	07/02/2019	8.20	Put	Bond Future	6,391.0000	6.3910	6,537.1100	6.5371	2.286	0	0	0
2018/06/11	R186	07/02/2019	8.21	Call	Bond Future	653.7000	0.6537	606.8700	0.6069	(7.164)	0	0	0
2018/06/11	R186	07/02/2019	8.22	Call	Bond Future	668.5600	0.6686	621.0000	0.6210	(7.114)	0	0	0
2018/06/11	R186	07/02/2019	8.22	Put	Bond Future	6,296.6400	6.2966	6,441.3100	6.4413	2.298	0	0	0
2018/06/11	R197	02/08/2018			Bond Future	300.7228	300.7228	300.7212	300.7212	(0.001)	0.0000	0.0000	2,388
2018/06/11	R197	01/11/2018			Bond Future	306.1570	306.1570	306.1531	306.1531	(0.001)	0.0000	0.0000	0
2018/06/11	R197	07/02/2019			Bond Future	304.8050	304.8050	304.7991	304.7991	(0.002)	0.0000	0.0000	0
2018/06/11	R202	02/08/2018			Bond Future	238.5881	238.5881	238.5892	238.5892	0.000	0.0000	0.0000	21,940
2018/06/11	R202	01/11/2018			Bond Future	242.8996	242.8996	242.8988	242.8988	0.000	0.0000	0.0000	0
2018/06/11	R202	07/02/2019			Bond Future	243.7563	243.7563	243.7538	243.7538	(0.001)	0.0000	0.0000	0
2018/06/11	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	R204	02/08/2018			Bond Future	6.6476	101.4863	6.6573	101.4827	0.146	0.0000	0.0000	10,173
2018/06/11	R204	02/08/2018	8.98	Call	Bond Future	853.4000	0.8534	849.8300	0.8498	(0.418)	0	0	0
2018/06/11	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	R204	02/08/2018	8.99	Call	Bond Future	857.0300	0.8570	853.4600	0.8535	(0.417)	0	0	0
2018/06/11	R204	02/08/2018	8.97	Call	Bond Future	849.7800	0.8498	846.2100	0.8462	(0.420)	0	0	0
2018/06/11	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	R207	02/08/2018	6.86	Put	Bond Future	1,033.7900	1.0338	1,091.3000	1.0913	5.563	0	0	0
2018/06/11	R207	02/08/2018	6.85	Call	Bond Future	1.1200	0.0011	0.5700	0.0006	(49.107)	0	0	0
2018/06/11	R207	02/08/2018			Bond Future	7.6287	99.9392	7.6723	99.8811	0.571	0.0000	0.0000	21,348
2018/06/11	R207	02/08/2018	6.86	Call	Bond Future	1.1600	0.0012	0.5900	0.0006	(49.138)	0	0	0
2018/06/11	R207	02/08/2018	6.85	Put	Bond Future	1,047.2800	1.0473	1,104.8100	1.1048	5.493	0	0	0
2018/06/11	R207	02/08/2018	6.87	Call	Bond Future	1.2000	0.0012	0.6100	0.0006	(49.167)	0	0	0
2018/06/11	R207	02/08/2018	6.87	Put	Bond Future	1,020.3100	1.0203	1,077.8000	1.0778	5.635	0	0	0
2018/06/11	R207	01/11/2018	6.76	Put	Bond Future	1,061.4400	1.0614	1,120.2100	1.1202	5.537	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	R207	01/11/2018			Bond Future	7.7017	101.7252	7.7555	101.6653	0.698	0.0000	0.0000	0
2018/06/11	R207	01/11/2018	6.75	Call	Bond Future	3.3700	0.0034	2.2400	0.0022	(33.531)	0	0	0
2018/06/11	R207	01/11/2018	6.75	Put	Bond Future	1,072.6100	1.0726	1,131.4200	1.1314	5.483	0	0	0
2018/06/11	R207	01/11/2018	6.76	Call	Bond Future	3.5200	0.0035	2.3500	0.0024	(33.239)	0	0	0
2018/06/11	R207	01/11/2018	6.74	Call	Bond Future	3.2600	0.0033	2.1600	0.0022	(33.742)	0	0	0
2018/06/11	R207	01/11/2018	6.74	Put	Bond Future	1,083.8200	1.0838	1,142.6600	1.1427	5.429	0	0	0
2018/06/11	R207	07/02/2019	6.52	Call	Bond Future	3.4100	0.0034	2.3500	0.0024	(31.085)	0	0	0
2018/06/11	R207	07/02/2019	6.51	Put	Bond Future	1,154.4200	1.1544	1,215.4800	1.2155	5.289	0	0	0
2018/06/11	R207	07/02/2019			Bond Future	7.8190	100.0545	7.8903	99.9924	0.911	0.0000	0.0000	0
2018/06/11	R207	07/02/2019	6.53	Call	Bond Future	3.5600	0.0036	2.4600	0.0025	(30.899)	0	0	0
2018/06/11	R207	07/02/2019	6.53	Put	Bond Future	1,136.9500	1.1369	1,197.9300	1.1979	5.363	0	0	0
2018/06/11	R207	07/02/2019	6.52	Put	Bond Future	1,145.6700	1.1457	1,206.6900	1.2067	5.326	0	0	0
2018/06/11	R207	07/02/2019	6.51	Call	Bond Future	3.2900	0.0033	2.2700	0.0023	(31.003)	0	0	0
2018/06/11	R208	02/08/2018	7.14	Call	Bond Future	2.6200	0.0026	1.4200	0.0014	(45.802)	0	0	0
2018/06/11	R208	02/08/2018	7.12	Call	Bond Future	2.3900	0.0024	1.2900	0.0013	(46.025)	0	0	0
2018/06/11	R208	02/08/2018			Bond Future	7.9316	99.5927	7.9734	99.4965	0.527	0.0000	0.0000	30,583
2018/06/11	R208	02/08/2018	7.12	Put	Bond Future	1,897.7600	1.8978	1,992.9500	1.9929	5.016	0	0	0
2018/06/11	R208	02/08/2018	7.14	Put	Bond Future	1,850.7400	1.8507	1,945.8300	1.9458	5.138	0	0	0
2018/06/11	R208	02/08/2018	7.13	Call	Bond Future	2.5100	0.0025	1.3500	0.0014	(46.215)	0	0	0
2018/06/11	R208	02/08/2018	7.13	Put	Bond Future	1,874.2500	1.8743	1,969.3800	1.9694	5.076	0	0	0
2018/06/11	R208	01/11/2018	7.11	Put	Bond Future	1,942.6200	1.9426	2,036.5300	2.0365	4.834	0	0	0
2018/06/11	R208	01/11/2018			Bond Future	8.0108	97.9732	8.0577	97.8743	0.586	0.0000	0.0000	0
2018/06/11	R208	01/11/2018	7.11	Call	Bond Future	20.3200	0.0203	15.3900	0.0154	(24.262)	0	0	0
2018/06/11	R208	01/11/2018	7.12	Call	Bond Future	21.4500	0.0215	16.3000	0.0163	(24.009)	0	0	0
2018/06/11	R208	01/11/2018	7.10	Put	Bond Future	1,963.1400	1.9631	2,057.2700	2.0573	4.795	0	0	0
2018/06/11	R208	01/11/2018	7.12	Put	Bond Future	1,922.1500	1.9222	2,015.8400	2.0158	4.874	0	0	0
2018/06/11	R208	01/11/2018	7.10	Call	Bond Future	19.2300	0.0192	14.5200	0.0145	(24.493)	0	0	0
2018/06/11	R208	07/02/2019	7.07	Call	Bond Future	32.5600	0.0326	26.1200	0.0261	(19.779)	0	0	0
2018/06/11	R208	07/02/2019	7.08	Put	Bond Future	2,010.3800	2.0104	2,105.3100	2.1053	4.722	0	0	0
2018/06/11	R208	07/02/2019	7.06	Put	Bond Future	2,045.4100	2.0454	2,140.9300	2.1409	4.670	0	0	0
2018/06/11	R208	07/02/2019			Bond Future	8.1125	99.8745	8.1664	99.7729	0.664	0.0000	0.0000	0
2018/06/11	R208	07/02/2019	7.07	Put	Bond Future	2,027.8000	2.0278	2,123.0400	2.1230	4.697	0	0	0
2018/06/11	R208	07/02/2019	7.08	Call	Bond Future	34.5200	0.0345	27.7700	0.0278	(19.554)	0	0	0
2018/06/11	R208	07/02/2019	7.06	Call	Bond Future	30.7800	0.0308	24.6200	0.0246	(20.013)	0	0	0
2018/06/11	R209	02/08/2018	9.66	Call	Bond Future	1,304.9300	1.3049	1,173.2600	1.1733	(10.090)	0	0	435
2018/06/11	R209	02/08/2018	8.96	Put	Bond Future	5,022.7300	5.0227	5,196.9900	5.1970	3.469	0	0	0
2018/06/11	R209	02/08/2018	8.49	Call	Bond Future	3.0500	0.0031	1.8200	0.0018	(40.328)	0	0	500
2018/06/11	R209	02/08/2018	8.46	Put	Bond Future	8,680.1300	8.6801	8,873.8000	8.8738	2.231	0	0	0
2018/06/11	R209	02/08/2018	10.38	Call	Bond Future	4,601.8100	4.6018	4,409.0100	4.4090	(4.190)	0	0	0
2018/06/11	R209	02/08/2018	9.21	Call	Bond Future	293.7200	0.2937	240.3300	0.2403	(18.177)	0	0	0
2018/06/11	R209	02/08/2018	10.39	Put	Bond Future	222.7500	0.2227	224.3900	0.2244	0.736	0	0	0
2018/06/11	R209	02/08/2018			Bond Future	9.6791	73.4417	9.7089	73.2470	0.308	0.0000	0.0000	95,759
2018/06/11	R209	02/08/2018	10.21	Call	Bond Future	3,713.2300	3.7132	3,526.1300	3.5261	(5.039)	0	0	0
2018/06/11	R209	02/08/2018	10.21	Put	Bond Future	363.3700	0.3634	370.9400	0.3709	2.083	0	0	435
2018/06/11	R209	02/08/2018	8.96	Call	Bond Future	81.3800	0.0814	60.9700	0.0610	(25.080)	0	0	5,000
2018/06/11	R209	02/08/2018	9.43	Call	Bond Future	670.7600	0.6708	579.0900	0.5791	(13.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	R209	02/08/2018	9.43	Put	Bond Future	2,327.6100	2.3276	2,430.6100	2.4306	4.425	0	0	5,000
2018/06/11	R209	02/08/2018	10.84	Call	Bond Future	7,072.8500	7.0728	6,876.5800	6.8766	(2.775)	0	0	0
2018/06/11	R209	02/08/2018	10.84	Put	Bond Future	45.9000	0.0459	44.3000	0.0443	(3.486)	0	0	435
2018/06/11	R209	02/08/2018	8.83	Call	Bond Future	35.2700	0.0353	24.9100	0.0249	(29.373)	0	0	0
2018/06/11	R209	02/08/2018	8.83	Put	Bond Future	5,923.2800	5.9233	6,107.5900	6.1076	3.112	0	0	500
2018/06/11	R209	02/08/2018	8.49	Put	Bond Future	8,449.1800	8.4492	8,642.6200	8.6426	2.289	0	0	0
2018/06/11	R209	02/08/2018	9.21	Put	Bond Future	3,461.6100	3.4616	3,602.8900	3.6029	4.081	0	0	500
2018/06/11	R209	02/08/2018	9.66	Put	Bond Future	1,429.9300	1.4299	1,492.9300	1.4929	4.406	0	0	0
2018/06/11	R209	02/08/2018	8.46	Call	Bond Future	2.4200	0.0024	1.4200	0.0014	(41.322)	0	0	5,000
2018/06/11	R209	02/08/2018	10.38	Put	Bond Future	229.0100	0.2290	230.8800	0.2309	0.817	0	0	0
2018/06/11	R209	02/08/2018	10.39	Call	Bond Future	4,655.0000	4.6550	4,461.9700	4.4620	(4.147)	0	0	0
2018/06/11	R209	02/08/2018	10.40	Call	Bond Future	4,708.3300	4.7083	4,515.0700	4.5151	(4.105)	0	0	0
2018/06/11	R209	02/08/2018	10.40	Put	Bond Future	216.7100	0.2167	218.1200	0.2181	0.651	0	0	0
2018/06/11	R209	01/11/2018	1,016.00	Call	Bond Future	70,718.6100	70.7186	70,519.8700	70.5199	(0.281)	0	0	0
2018/06/11	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	R209	01/11/2018	9.34	Put	Bond Future	3,921.0400	3.9210	4,032.8200	4.0328	2.851	0	0	0
2018/06/11	R209	01/11/2018	10.00	Call	Bond Future	3,348.4300	3.3484	3,201.7300	3.2017	(4.381)	0	0	0
2018/06/11	R209	01/11/2018	9.97	Call	Bond Future	3,228.9800	3.2290	3,084.4900	3.0845	(4.475)	0	0	0
2018/06/11	R209	01/11/2018			Bond Future	9.7454	71.6065	9.7762	71.4077	0.316	0.0000	0.0000	0
2018/06/11	R209	01/11/2018	1,016.01	Call	Bond Future	70,718.6100	70.7186	70,519.8700	70.5199	(0.281)	0	0	0
2018/06/11	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/11	R209	01/11/2018	1,015.99	Call	Bond Future	70,718.6000	70.7186	70,519.8600	70.5199	(0.281)	0	0	0
2018/06/11	R209	01/11/2018	9.34	Call	Bond Future	1,228.5200	1.2285	1,141.5600	1.1416	(7.078)	0	0	0
2018/06/11	R209	01/11/2018	10.00	Put	Bond Future	1,731.1200	1.7311	1,783.1600	1.7832	3.006	0	0	5,850
2018/06/11	R209	01/11/2018	9.97	Put	Bond Future	1,799.3800	1.7994	1,853.6300	1.8536	3.015	0	0	0
2018/06/11	R209	01/11/2018	9.94	Call	Bond Future	3,111.2000	3.1112	2,968.9800	2.9690	(4.571)	0	0	0
2018/06/11	R209	01/11/2018	9.94	Put	Bond Future	1,870.0700	1.8701	1,926.5900	1.9266	3.022	0	0	0
2018/06/11	R209	01/11/2018	10.57	Call	Bond Future	5,863.6100	5.8636	5,686.3700	5.6864	(3.023)	0	0	0
2018/06/11	R209	01/11/2018	10.57	Put	Bond Future	818.7800	0.8188	840.2800	0.8403	2.626	0	0	0
2018/06/11	R209	07/02/2019	8.97	Put	Bond Future	6,762.9300	6.7629	6,903.0900	6.9031	2.072	0	0	0
2018/06/11	R209	07/02/2019			Bond Future	9.8185	72.9961	9.8504	72.7928	0.325	0.0000	0.0000	0
2018/06/11	R209	07/02/2019	8.96	Call	Bond Future	1,012.9200	1.0129	950.5600	0.9506	(6.156)	0	0	0
2018/06/11	R209	07/02/2019	8.96	Put	Bond Future	6,815.4800	6.8155	6,956.4100	6.9564	2.068	0	0	0
2018/06/11	R209	07/02/2019	8.97	Call	Bond Future	1,031.8900	1.0319	968.7600	0.9688	(6.118)	0	0	0
2018/06/11	R209	07/02/2019	8.95	Call	Bond Future	994.1600	0.9942	932.5700	0.9326	(6.195)	0	0	0
2018/06/11	R209	07/02/2019	8.95	Put	Bond Future	6,868.3400	6.8683	7,010.0400	7.0100	2.063	0	0	0
2018/06/11	R210	02/08/2018			Bond Future	189.0913	189.0913	189.0915	189.0915	0.000	0.0000	0.0000	2,159
2018/06/11	R210	01/11/2018			Bond Future	190.0082	190.0082	190.0067	190.0067	(0.001)	0.0000	0.0000	0
2018/06/11	R210	07/02/2019			Bond Future	193.7346	193.7346	193.7320	193.7320	(0.001)	0.0000	0.0000	0
2018/06/11	R212	02/08/2018			Bond Future	154.0840	154.0840	154.3494	154.3494	0.172	0.0000	0.0000	4,475
2018/06/11	R212	01/11/2018			Bond Future	156.8682	156.8682	157.1371	157.1371	0.171	0.0000	0.0000	0
2018/06/11	R212	07/02/2019			Bond Future	157.7911	157.7911	158.0642	158.0642	0.173	0.0000	0.0000	0
2018/06/11	R213	02/08/2018	9.06	Call	Bond Future	346.8700	0.3469	287.5200	0.2875	(17.110)	0	0	0
2018/06/11	R213	02/08/2018	9.05	Put	Bond Future	3,100.8500	3.1008	3,232.0900	3.2321	4.232	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	R213	02/08/2018			Bond Future	9.4768	85.0641	9.5066	84.8751	0.315	0.0000	0.0000	33,537
2018/06/11	R213	02/08/2018	9.07	Call	Bond Future	360.8100	0.3608	299.8500	0.2998	(16.895)	0	0	0
2018/06/11	R213	02/08/2018	9.07	Put	Bond Future	2,995.8200	2.9958	3,123.8600	3.1239	4.274	0	0	0
2018/06/11	R213	02/08/2018	9.06	Put	Bond Future	3,048.1000	3.0481	3,177.7500	3.1777	4.253	0	0	0
2018/06/11	R213	02/08/2018	9.05	Call	Bond Future	333.3300	0.3333	275.5700	0.2756	(17.328)	0	0	0
2018/06/11	R213	01/11/2018	8.65	Call	Bond Future	355.1100	0.3551	317.7200	0.3177	(10.529)	0	0	0
2018/06/11	R213	01/11/2018	8.64	Put	Bond Future	6,301.2200	6.3012	6,457.7200	6.4577	2.484	0	0	0
2018/06/11	R213	01/11/2018			Bond Future	9.5502	83.0383	9.5812	82.8451	0.325	0.0000	0.0000	0
2018/06/11	R213	01/11/2018	8.66	Call	Bond Future	365.6600	0.3657	327.4600	0.3275	(10.447)	0	0	0
2018/06/11	R213	01/11/2018	8.66	Put	Bond Future	6,185.1300	6.1851	6,340.0300	6.3400	2.504	0	0	0
2018/06/11	R213	01/11/2018	8.65	Put	Bond Future	6,243.0800	6.2431	6,398.7900	6.3988	2.494	0	0	0
2018/06/11	R213	01/11/2018	8.64	Call	Bond Future	344.6800	0.3447	308.0800	0.3081	(10.619)	0	0	0
2018/06/11	R213	07/02/2019	8.68	Call	Bond Future	787.9200	0.7879	735.5300	0.7355	(6.649)	0	0	0
2018/06/11	R213	07/02/2019			Bond Future	9.6335	84.6499	9.6658	84.4522	0.335	0.0000	0.0000	0
2018/06/11	R213	07/02/2019	8.68	Put	Bond Future	6,923.4700	6.9235	7,068.6900	7.0687	2.098	0	0	0
2018/06/11	R213	07/02/2019	8.69	Call	Bond Future	804.1500	0.8042	751.0300	0.7510	(6.606)	0	0	0
2018/06/11	R213	07/02/2019	8.70	Put	Bond Future	6,821.3800	6.8214	6,965.1300	6.9651	2.107	0	0	0
2018/06/11	R213	07/02/2019	8.69	Put	Bond Future	6,872.1800	6.8722	7,016.6700	7.0167	2.103	0	0	0
2018/06/11	R213	07/02/2019	8.70	Call	Bond Future	820.8000	0.8208	766.9400	0.7669	(6.562)	0	0	0
2018/06/11	R214	02/08/2018	8.96	Call	Bond Future	36.8600	0.0369	26.9000	0.0269	(27.021)	0	0	0
2018/06/11	R214	02/08/2018			Bond Future	9.8288	72.8355	9.8535	72.6677	0.252	0.0000	0.0000	32,435
2018/06/11	R214	02/08/2018	8.94	Call	Bond Future	31.9900	0.0320	23.1300	0.0231	(27.696)	0	0	0
2018/06/11	R214	02/08/2018	8.94	Put	Bond Future	6,514.1900	6.5142	6,673.1300	6.6731	2.440	0	0	0
2018/06/11	R214	02/08/2018	8.96	Put	Bond Future	6,362.8500	6.3628	6,520.6900	6.5207	2.481	0	0	0
2018/06/11	R214	02/08/2018	8.95	Call	Bond Future	34.3500	0.0344	24.9600	0.0250	(27.336)	0	0	0
2018/06/11	R214	02/08/2018	8.95	Put	Bond Future	6,438.3800	6.4384	6,596.7900	6.5968	2.460	0	0	0
2018/06/11	R214	01/11/2018	8.99	Put	Bond Future	6,967.3500	6.9674	7,100.4300	7.1004	1.910	0	0	0
2018/06/11	R214	01/11/2018	8.98	Call	Bond Future	418.2500	0.4183	380.7200	0.3807	(8.973)	0	0	0
2018/06/11	R214	01/11/2018			Bond Future	9.8959	70.8443	9.9215	70.6729	0.258	0.0000	0.0000	0
2018/06/11	R214	01/11/2018	8.99	Call	Bond Future	430.3500	0.4303	392.0500	0.3920	(8.900)	0	0	0
2018/06/11	R214	01/11/2018	8.98	Put	Bond Future	7,032.7600	7.0328	7,166.6100	7.1666	1.903	0	0	0
2018/06/11	R214	01/11/2018	9.00	Call	Bond Future	442.7000	0.4427	403.6200	0.4036	(8.828)	0	0	0
2018/06/11	R214	01/11/2018	9.00	Put	Bond Future	6,902.3000	6.9023	7,034.6000	7.0346	1.917	0	0	0
2018/06/11	R214	07/02/2019	9.05	Put	Bond Future	7,502.0500	7.5021	7,625.1400	7.6251	1.641	0	0	0
2018/06/11	R214	07/02/2019			Bond Future	9.9712	72.2192	9.9977	72.0439	0.266	0.0000	0.0000	0
2018/06/11	R214	07/02/2019	9.04	Call	Bond Future	919.3400	0.9193	867.7300	0.8677	(5.614)	0	0	0
2018/06/11	R214	07/02/2019	9.04	Put	Bond Future	7,560.8800	7.5609	7,684.6400	7.6846	1.637	0	0	0
2018/06/11	R214	07/02/2019	9.05	Call	Bond Future	937.1100	0.9371	884.8300	0.8848	(5.579)	0	0	0
2018/06/11	R214	07/02/2019	9.03	Call	Bond Future	901.7800	0.9018	850.8400	0.8508	(5.649)	0	0	0
2018/06/11	R214	07/02/2019	9.03	Put	Bond Future	7,620.0400	7.6200	7,744.4700	7.7445	1.633	0	0	0
2018/06/11	R248	02/08/2018	8.98	Call	Bond Future	36.4400	0.0364	26.1200	0.0261	(28.321)	0	0	0
2018/06/11	R248	02/08/2018	8.97	Put	Bond Future	8,407.4100	8.4074	8,611.5200	8.6115	2.428	0	0	0
2018/06/11	R248	02/08/2018			Bond Future	9.8644	93.1504	9.8892	92.9366	0.251	0.0000	0.0000	102,520
2018/06/11	R248	02/08/2018	8.99	Call	Bond Future	39.2500	0.0392	28.2800	0.0283	(27.949)	0	0	0
2018/06/11	R248	02/08/2018	8.99	Put	Bond Future	8,210.9200	8.2109	8,413.7400	8.4137	2.470	0	0	0
2018/06/11	R248	02/08/2018	8.98	Put	Bond Future	8,309.0000	8.3090	8,512.4700	8.5125	2.449	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/11	R248	02/08/2018	8.97	Call	Bond Future	33.7900	0.0338	24.1100	0.0241	(28.648)	0	0	0
2018/06/11	R248	01/11/2018	9.03	Call	Bond Future	452.0500	0.4520	408.8600	0.4089	(9.554)	0	0	0
2018/06/11	R248	01/11/2018			Bond Future	9.9327	90.3825	9.9583	90.1641	0.258	0.0000	0.0000	0
2018/06/11	R248	01/11/2018	9.01	Call	Bond Future	424.3700	0.4244	383.1200	0.3831	(9.720)	0	0	0
2018/06/11	R248	01/11/2018	9.01	Put	Bond Future	8,971.1500	8.9712	9,148.2600	9.1483	1.974	0	0	0
2018/06/11	R248	01/11/2018	9.03	Put	Bond Future	8,798.6200	8.7986	8,973.7900	8.9738	1.991	0	0	0
2018/06/11	R248	01/11/2018	9.02	Call	Bond Future	438.1200	0.4381	395.9000	0.3959	(9.637)	0	0	0
2018/06/11	R248	01/11/2018	9.02	Put	Bond Future	8,884.7100	8.8847	9,060.8500	9.0609	1.983	0	0	0
2018/06/11	R248	07/02/2019	9.06	Put	Bond Future	9,757.8400	9.7578	9,918.8900	9.9189	1.650	0	0	0
2018/06/11	R248	07/02/2019			Bond Future	10.0092	92.1365	10.0358	91.9131	0.265	0.0000	0.0000	0
2018/06/11	R248	07/02/2019	9.06	Call	Bond Future	1,074.6600	1.0747	1,012.3100	1.0123	(5.802)	0	0	0
2018/06/11	R248	07/02/2019	9.05	Put	Bond Future	9,836.2000	9.8362	9,998.0800	9.9981	1.646	0	0	0
2018/06/11	R248	07/02/2019	9.07	Call	Bond Future	1,095.8600	1.0959	1,032.6700	1.0327	(5.766)	0	0	0
2018/06/11	R248	07/02/2019	9.07	Put	Bond Future	9,679.9200	9.6799	9,840.1300	9.8401	1.655	0	0	0
2018/06/11	R248	07/02/2019	9.05	Call	Bond Future	1,053.7300	1.0537	992.2100	0.9922	(5.838)	0	0	0

Total

956162