



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 15/06/2018 TO 15/06/2018

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
2018/06/15	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	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
2018/06/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2025	02/08/2018			Bond Future	133.0068	133.0068	132.5978	132.5978	(0.307)	0.0000	0.0000	864
2018/06/15	2025	02/08/2018	136.65	Put	Bond Future	3,643.2400	3.6432	4,052.1700	4.0522	11.224	0	0	0
2018/06/15	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2025	02/08/2018	136.67	Put	Bond Future	3,663.2400	3.6632	4,072.1700	4.0722	11.163	0	0	0
2018/06/15	2025	02/08/2018	136.66	Put	Bond Future	3,653.2400	3.6532	4,062.1700	4.0622	11.194	0	0	0
2018/06/15	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2025	01/11/2018			Bond Future	135.4100	135.4100	134.9934	134.9934	(0.308)	0.0000	0.0000	0
2018/06/15	2025	07/02/2019			Bond Future	136.6504	136.6504	136.2265	136.2265	(0.310)	0.0000	0.0000	0
2018/06/15	2029	02/08/2018			Bond Future	101.2182	101.2182	100.9283	100.9283	(0.286)	0.0000	0.0000	1,370
2018/06/15	2029	01/11/2018			Bond Future	101.9975	101.9975	101.7022	101.7022	(0.289)	0.0000	0.0000	0
2018/06/15	2029	07/02/2019			Bond Future	103.9965	103.9965	103.6961	103.6961	(0.289)	0.0000	0.0000	0
2018/06/15	2030	02/08/2018	8.51	Call	Bond Future	21.3100	0.0213	11.6800	0.0117	(45.190)	0	0	7,850
2018/06/15	2030	02/08/2018	8.91	Call	Bond Future	213.9200	0.2139	142.9700	0.1430	(33.167)	0	0	7,850
2018/06/15	2030	02/08/2018	9.46	Put	Bond Future	1,050.2800	1.0503	1,282.1000	1.2821	22.072	0	0	0
2018/06/15	2030	02/08/2018			Bond Future	9.3912	90.4998	9.4720	89.9791	0.860	0.0000	0.0000	54,008
2018/06/15	2030	02/08/2018	8.51	Put	Bond Future	5,979.6700	5.9797	6,490.7800	6.4908	8.547	0	0	0
2018/06/15	2030	02/08/2018	9.46	Call	Bond Future	1,494.0700	1.4941	1,205.1500	1.2052	(19.338)	0	0	0
2018/06/15	2030	02/08/2018	8.91	Put	Bond Future	3,404.0300	3.4040	3,853.8200	3.8538	13.213	0	0	0
2018/06/15	2030	02/08/2018	9.50	Call	Bond Future	1,644.6900	1.6447	1,339.0400	1.3390	(18.584)	0	0	0
2018/06/15	2030	02/08/2018	9.47	Call	Bond Future	1,531.0600	1.5311	1,237.9200	1.2379	(19.146)	0	0	0
2018/06/15	2030	02/08/2018	9.45	Put	Bond Future	1,078.1200	1.0781	1,314.1800	1.3142	21.896	0	0	0
2018/06/15	2030	02/08/2018	9.50	Put	Bond Future	944.1200	0.9441	1,159.2100	1.1592	22.782	0	0	7,850
2018/06/15	2030	02/08/2018	9.47	Put	Bond Future	1,022.9800	1.0230	1,250.5800	1.2506	22.249	0	0	0
2018/06/15	2030	02/08/2018	9.45	Call	Bond Future	1,457.5700	1.4576	1,172.8900	1.1729	(19.531)	0	0	0
2018/06/15	2030	01/11/2018	8.60	Call	Bond Future	361.9700	0.3620	288.6700	0.2887	(20.250)	0	0	0
2018/06/15	2030	01/11/2018	8.58	Put	Bond Future	6,204.7600	6.2048	6,665.0300	6.6650	7.418	0	0	0
2018/06/15	2030	01/11/2018			Bond Future	9.4634	92.1163	9.5471	91.5862	0.884	0.0000	0.0000	0
2018/06/15	2030	01/11/2018	8.60	Put	Bond Future	6,087.6300	6.0876	6,544.4900	6.5445	7.505	0	0	0
2018/06/15	2030	01/11/2018	8.58	Call	Bond Future	340.7500	0.3408	270.8600	0.2709	(20.511)	0	0	0
2018/06/15	2030	01/11/2018	8.59	Put	Bond Future	6,146.0500	6.1461	6,604.6200	6.6046	7.461	0	0	0
2018/06/15	2030	01/11/2018	8.59	Call	Bond Future	351.2500	0.3513	279.6600	0.2797	(20.381)	0	0	0
2018/06/15	2030	07/02/2019	8.62	Call	Bond Future	774.6300	0.7746	664.5700	0.6646	(14.208)	0	0	0
2018/06/15	2030	07/02/2019			Bond Future	9.5452	89.8935	9.6322	89.3537	0.911	0.0000	0.0000	0
2018/06/15	2030	07/02/2019	8.62	Put	Bond Future	6,799.1200	6.7991	7,228.8400	7.2288	6.320	0	0	0
2018/06/15	2030	07/02/2019	8.63	Call	Bond Future	791.3900	0.7914	679.6000	0.6796	(14.126)	0	0	0
2018/06/15	2030	07/02/2019	8.63	Put	Bond Future	6,747.9200	6.7479	7,175.9100	7.1759	6.343	0	0	0
2018/06/15	2030	07/02/2019	8.64	Call	Bond Future	808.5900	0.8086	695.0600	0.6951	(14.040)	0	0	0
2018/06/15	2030	07/02/2019	8.64	Put	Bond Future	6,697.2100	6.6972	7,123.4600	7.1235	6.365	0	0	0

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2018/06/15	2032	02/08/2018	9.67	Call	Bond Future	1,769.7700	1.7698	1,438.2900	1.4383	(18.730)	0	0	0
2018/06/15	2032	02/08/2018	9.66	Put	Bond Future	1,025.7600	1.0258	1,261.3200	1.2613	22.964	0	0	0
2018/06/15	2032	02/08/2018			Bond Future	9.5592	93.0214	9.6399	92.4589	0.844	0.0000	0.0000	34,986
2018/06/15	2032	02/08/2018	9.68	Call	Bond Future	1,812.0800	1.8121	1,476.1200	1.4761	(18.540)	0	0	0
2018/06/15	2032	02/08/2018	9.68	Put	Bond Future	971.4900	0.9715	1,198.0400	1.1980	23.320	0	0	0
2018/06/15	2032	02/08/2018	9.67	Put	Bond Future	998.3400	0.9983	1,229.3700	1.2294	23.141	0	0	0
2018/06/15	2032	02/08/2018	9.66	Call	Bond Future	1,727.9500	1.7279	1,401.0000	1.4010	(18.921)	0	0	0
2018/06/15	2032	01/11/2018	8.77	Put	Bond Future	6,627.5200	6.6275	7,122.0100	7.1220	7.461	0	0	0
2018/06/15	2032	01/11/2018			Bond Future	9.6342	90.5281	9.7177	89.9554	0.866	0.0000	0.0000	0
2018/06/15	2032	01/11/2018	8.76	Call	Bond Future	371.5900	0.3716	295.2800	0.2953	(20.536)	0	0	0
2018/06/15	2032	01/11/2018	8.76	Put	Bond Future	6,691.7100	6.6917	7,188.0700	7.1881	7.418	0	0	0
2018/06/15	2032	01/11/2018	8.77	Call	Bond Future	383.1700	0.3832	304.9900	0.3050	(20.403)	0	0	0
2018/06/15	2032	01/11/2018	8.75	Call	Bond Future	360.3900	0.3604	285.9100	0.2859	(20.667)	0	0	0
2018/06/15	2032	01/11/2018	8.75	Put	Bond Future	6,756.3600	6.7564	7,254.5500	7.2546	7.374	0	0	0
2018/06/15	2032	07/02/2019	8.81	Call	Bond Future	894.8100	0.8948	770.9600	0.7710	(13.841)	0	0	0
2018/06/15	2032	07/02/2019	8.80	Put	Bond Future	7,403.5800	7.4036	7,864.7000	7.8647	6.228	0	0	0
2018/06/15	2032	07/02/2019			Bond Future	9.7176	92.2838	9.8041	91.7006	0.891	0.0000	0.0000	0
2018/06/15	2032	07/02/2019	8.82	Call	Bond Future	912.8100	0.9128	787.1500	0.7872	(13.766)	0	0	0
2018/06/15	2032	07/02/2019	8.82	Put	Bond Future	7,290.1100	7.2901	7,747.6100	7.7476	6.276	0	0	0
2018/06/15	2032	07/02/2019	8.81	Put	Bond Future	7,346.6900	7.3467	7,806.0000	7.8060	6.252	0	0	0
2018/06/15	2032	07/02/2019	8.80	Call	Bond Future	877.0400	0.8770	755.0000	0.7550	(13.915)	0	0	0
2018/06/15	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2033	02/08/2018			Bond Future	104.8142	104.8142	104.6181	104.6181	(0.187)	0.0000	0.0000	9,561
2018/06/15	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2033	02/08/2018	109.92	Put	Bond Future	5,105.8100	5.1058	5,301.9100	5.3019	3.841	0	0	0
2018/06/15	2033	02/08/2018	109.94	Put	Bond Future	5,125.8100	5.1258	5,321.9100	5.3219	3.826	0	0	0
2018/06/15	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2033	02/08/2018	109.93	Put	Bond Future	5,115.8100	5.1158	5,311.9100	5.3119	3.833	0	0	0
2018/06/15	2033	01/11/2018			Bond Future	105.5870	105.5870	105.3872	105.3872	(0.189)	0.0000	0.0000	0
2018/06/15	2033	07/02/2019			Bond Future	107.6564	107.6564	107.4533	107.4533	(0.189)	0.0000	0.0000	0
2018/06/15	2037	02/08/2018	9.96	Put	Bond Future	839.3600	0.8394	984.4100	0.9844	17.281	0	0	0
2018/06/15	2037	02/08/2018	9.95	Call	Bond Future	2,523.4900	2.5235	2,203.3900	2.2034	(12.685)	0	0	0
2018/06/15	2037	02/08/2018			Bond Future	9.7343	89.6673	9.7945	89.1989	0.619	0.0000	0.0000	56,155
2018/06/15	2037	02/08/2018	9.96	Call	Bond Future	2,575.4400	2.5754	2,252.1100	2.2521	(12.554)	0	0	0
2018/06/15	2037	02/08/2018	9.95	Put	Bond Future	863.2100	0.8632	1,011.4900	1.0115	17.178	0	0	0
2018/06/15	2037	02/08/2018	9.97	Call	Bond Future	2,627.8300	2.6278	2,301.3200	2.3013	(12.425)	0	0	0
2018/06/15	2037	02/08/2018	9.97	Put	Bond Future	816.0500	0.8161	957.9200	0.9579	17.385	0	0	0
2018/06/15	2037	01/11/2018	9.03	Call	Bond Future	595.3900	0.5954	509.2500	0.5092	(14.468)	0	0	0
2018/06/15	2037	01/11/2018			Bond Future	9.8028	91.2690	9.8650	90.7921	0.634	0.0000	0.0000	0
2018/06/15	2037	01/11/2018	9.01	Call	Bond Future	563.4400	0.5634	480.8400	0.4808	(14.660)	0	0	0
2018/06/15	2037	01/11/2018	9.01	Put	Bond Future	7,009.2300	7.0092	7,403.5400	7.4035	5.626	0	0	0
2018/06/15	2037	01/11/2018	9.03	Put	Bond Future	6,869.9800	6.8700	7,260.7500	7.2608	5.688	0	0	0
2018/06/15	2037	01/11/2018	9.02	Call	Bond Future	579.2600	0.5793	494.9000	0.4949	(14.563)	0	0	0
2018/06/15	2037	01/11/2018	9.02	Put	Bond Future	6,939.3900	6.9394	7,331.9400	7.3319	5.657	0	0	0
2018/06/15	2037	07/02/2019	9.06	Put	Bond Future	7,759.2300	7.7592	8,124.8700	8.1249	4.712	0	0	0
2018/06/15	2037	07/02/2019	9.05	Call	Bond Future	1,164.0100	1.1640	1,045.6500	1.0456	(10.168)	0	0	0

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2018/06/15	2037	07/02/2019			Bond Future	9.8798	88.7792	9.9440	88.2936	0.650	0.0000	0.0000	0
2018/06/15	2037	07/02/2019	9.06	Call	Bond Future	1,185.4900	1.1855	1,065.5600	1.0656	(10.116)	0	0	0
2018/06/15	2037	07/02/2019	9.05	Put	Bond Future	7,822.4600	7.8225	8,189.6700	8.1897	4.694	0	0	0
2018/06/15	2037	07/02/2019	9.07	Call	Bond Future	1,207.2200	1.2072	1,085.7200	1.0857	(10.064)	0	0	0
2018/06/15	2037	07/02/2019	9.07	Put	Bond Future	7,696.3700	7.6964	8,060.4400	8.0604	4.730	0	0	0
2018/06/15	2038	02/08/2018	134.55	Put	Bond Future	9,361.4600	9.3615	9,943.9500	9.9439	6.222	0	0	0
2018/06/15	2038	02/08/2018			Bond Future	125.1885	125.1885	124.6060	124.6060	(0.465)	0.0000	0.0000	9,035
2018/06/15	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2038	02/08/2018	134.54	Put	Bond Future	9,351.4600	9.3515	9,933.9500	9.9339	6.229	0	0	0
2018/06/15	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2038	02/08/2018	134.53	Put	Bond Future	9,341.4600	9.3415	9,923.9500	9.9239	6.236	0	0	0
2018/06/15	2038	01/11/2018			Bond Future	127.4505	127.4505	126.8573	126.8573	(0.465)	0.0000	0.0000	0
2018/06/15	2038	07/02/2019			Bond Future	128.3582	128.3582	127.7542	127.7542	(0.471)	0.0000	0.0000	0
2018/06/15	2040	02/08/2018	10.04	Call	Bond Future	2,661.8900	2.6619	2,345.0400	2.3450	(11.903)	0	0	0
2018/06/15	2040	02/08/2018	10.03	Put	Bond Future	913.6800	0.9137	1,058.9700	1.0590	15.902	0	0	0
2018/06/15	2040	02/08/2018			Bond Future	9.8244	92.8456	9.8795	92.3867	0.561	0.0000	0.0000	25,174
2018/06/15	2040	02/08/2018	10.05	Call	Bond Future	2,717.5800	2.7176	2,397.5300	2.3975	(11.777)	0	0	0
2018/06/15	2040	02/08/2018	10.05	Put	Bond Future	862.7300	0.8627	1,001.5700	1.0016	16.093	0	0	0
2018/06/15	2040	02/08/2018	10.04	Put	Bond Future	887.9700	0.8880	1,030.0100	1.0300	15.996	0	0	0
2018/06/15	2040	02/08/2018	10.03	Call	Bond Future	2,606.5600	2.6066	2,292.9600	2.2930	(12.031)	0	0	0
2018/06/15	2040	01/11/2018	9.80	Call	Bond Future	2,540.8700	2.5409	2,315.5900	2.3156	(8.866)	0	0	3,540
2018/06/15	2040	01/11/2018	9.09	Put	Bond Future	7,564.7300	7.5647	7,955.8400	7.9558	5.170	0	0	0
2018/06/15	2040	01/11/2018			Bond Future	9.8931	94.5040	9.9500	94.0368	0.575	0.0000	0.0000	0
2018/06/15	2040	01/11/2018	9.20	Put	Bond Future	6,749.1100	6.7491	7,120.0700	7.1201	5.496	0	0	0
2018/06/15	2040	01/11/2018	9.20	Call	Bond Future	733.5300	0.7335	637.3200	0.6373	(13.116)	0	0	3,540
2018/06/15	2040	01/11/2018	9.80	Put	Bond Future	3,314.0400	3.3140	3,555.9300	3.5559	7.299	0	0	0
2018/06/15	2040	01/11/2018	9.08	Call	Bond Future	521.1800	0.5212	446.8500	0.4469	(14.262)	0	0	0
2018/06/15	2040	01/11/2018	9.08	Put	Bond Future	7,641.6900	7.6417	8,034.5300	8.0345	5.141	0	0	0
2018/06/15	2040	01/11/2018	9.10	Put	Bond Future	7,488.2300	7.4882	7,877.6000	7.8776	5.200	0	0	0
2018/06/15	2040	01/11/2018	9.09	Call	Bond Future	537.0400	0.5370	460.9800	0.4610	(14.163)	0	0	0
2018/06/15	2040	01/11/2018	9.10	Call	Bond Future	553.2300	0.5532	475.4300	0.4754	(14.063)	0	0	2,951
2018/06/15	2040	01/11/2018	8.50	Put	Bond Future	12,835.5700	12.8356	13,286.0000	13.2860	3.509	0	0	0
2018/06/15	2040	01/11/2018	8.50	Call	Bond Future	88.1900	0.0882	71.4500	0.0714	(18.982)	0	0	2,951
2018/06/15	2040	01/11/2018	9.07	Call	Bond Future	505.7900	0.5058	433.1600	0.4332	(14.360)	0	0	0
2018/06/15	2040	01/11/2018	9.07	Put	Bond Future	7,719.2700	7.7193	8,113.8100	8.1138	5.111	0	0	0
2018/06/15	2040	07/02/2019	9.11	Put	Bond Future	8,644.5900	8.6446	9,007.0600	9.0071	4.193	0	0	0
2018/06/15	2040	07/02/2019	9.13	Call	Bond Future	1,244.8000	1.2448	1,128.5700	1.1286	(9.337)	0	0	0
2018/06/15	2040	07/02/2019			Bond Future	9.9702	91.8263	10.0289	91.3506	0.589	0.0000	0.0000	0
2018/06/15	2040	07/02/2019	9.11	Call	Bond Future	1,199.6300	1.1996	1,086.4600	1.0865	(9.434)	0	0	0
2018/06/15	2040	07/02/2019	9.13	Put	Bond Future	8,505.8800	8.5059	8,865.2900	8.8653	4.225	0	0	0
2018/06/15	2040	07/02/2019	9.12	Put	Bond Future	8,574.9200	8.5749	8,935.8700	8.9359	4.209	0	0	0
2018/06/15	2040	07/02/2019	9.12	Call	Bond Future	1,221.9700	1.2220	1,107.2800	1.1073	(9.386)	0	0	0
2018/06/15	2044	02/08/2018	10.07	Call	Bond Future	2,710.1800	2.7102	2,361.6800	2.3617	(12.859)	0	0	0
2018/06/15	2044	02/08/2018			Bond Future	9.8530	89.9330	9.9133	89.4253	0.611	0.0000	0.0000	36,006

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
2018/06/15	2044	02/08/2018	10.05	Call	Bond Future	2,599.0800	2.5991	2,257.7900	2.2578	(13.131)	0	0	0
2018/06/15	2044	02/08/2018	10.05	Put	Bond Future	956.6000	0.9566	1,122.9700	1.1230	17.392	0	0	0
2018/06/15	2044	02/08/2018	10.07	Put	Bond Future	903.7800	0.9038	1,062.9400	1.0629	17.610	0	0	0
2018/06/15	2044	02/08/2018	10.06	Call	Bond Future	2,654.3800	2.6544	2,309.4600	2.3095	(12.994)	0	0	0
2018/06/15	2044	02/08/2018	10.06	Put	Bond Future	929.8800	0.9299	1,092.6200	1.0926	17.501	0	0	0
2018/06/15	2044	01/11/2018	9.12	Call	Bond Future	553.8400	0.5538	469.6300	0.4696	(15.205)	0	0	0
2018/06/15	2044	01/11/2018			Bond Future	9.9194	91.5395	9.9815	91.0225	0.626	0.0000	0.0000	0
2018/06/15	2044	01/11/2018	9.12	Put	Bond Future	7,690.6700	7.6907	8,123.4600	8.1235	5.627	0	0	0
2018/06/15	2044	01/11/2018	9.13	Call	Bond Future	570.5300	0.5705	484.3800	0.4844	(15.100)	0	0	0
2018/06/15	2044	01/11/2018	9.14	Put	Bond Future	7,534.2000	7.5342	7,963.1100	7.9631	5.693	0	0	0
2018/06/15	2044	01/11/2018	9.13	Put	Bond Future	7,612.2600	7.6123	8,043.1100	8.0431	5.660	0	0	0
2018/06/15	2044	01/11/2018	9.14	Call	Bond Future	587.4100	0.5874	499.3200	0.4993	(14.996)	0	0	0
2018/06/15	2044	07/02/2019	9.18	Put	Bond Future	8,498.8300	8.4988	8,892.6800	8.8927	4.634	0	0	0
2018/06/15	2044	07/02/2019			Bond Future	9.9936	88.9295	10.0577	88.4032	0.641	0.0000	0.0000	0
2018/06/15	2044	07/02/2019	9.17	Call	Bond Future	1,306.3700	1.3064	1,175.5500	1.1756	(10.014)	0	0	0
2018/06/15	2044	07/02/2019	9.17	Put	Bond Future	8,569.0200	8.5690	8,964.5900	8.9646	4.616	0	0	0
2018/06/15	2044	07/02/2019	9.18	Call	Bond Future	1,330.2400	1.3302	1,197.7000	1.1977	(9.964)	0	0	0
2018/06/15	2044	07/02/2019	9.16	Call	Bond Future	1,282.5400	1.2825	1,153.4400	1.1534	(10.066)	0	0	0
2018/06/15	2044	07/02/2019	9.16	Put	Bond Future	8,639.4000	8.6394	9,036.6900	9.0367	4.599	0	0	0
2018/06/15	2046	02/08/2018	128.78	Put	Bond Future	10,043.4700	10.0435	11,183.7900	11.1838	11.354	0	0	0
2018/06/15	2046	02/08/2018			Bond Future	118.7365	118.7365	117.5962	117.5962	(0.960)	0.0000	0.0000	11,876
2018/06/15	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2046	02/08/2018	128.77	Put	Bond Future	10,033.4700	10.0335	11,173.7900	11.1738	11.365	0	0	0
2018/06/15	2046	02/08/2018	128.79	Put	Bond Future	10,053.4700	10.0535	11,193.7900	11.1938	11.343	0	0	0
2018/06/15	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2046	01/11/2018			Bond Future	119.2328	119.2328	118.0716	118.0716	(0.974)	0.0000	0.0000	0
2018/06/15	2046	07/02/2019			Bond Future	121.5693	121.5693	120.3864	120.3864	(0.973)	0.0000	0.0000	0
2018/06/15	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2050	02/08/2018	137.54	Put	Bond Future	14,098.6400	14.0986	15,152.5300	15.1525	7.475	0	0	0
2018/06/15	2050	02/08/2018	137.52	Put	Bond Future	14,078.6400	14.0786	15,132.5300	15.1325	7.486	0	0	0
2018/06/15	2050	02/08/2018			Bond Future	123.4414	123.4414	122.3875	122.3875	(0.854)	0.0000	0.0000	9,598
2018/06/15	2050	02/08/2018	137.53	Put	Bond Future	14,088.6400	14.0886	15,142.5300	15.1425	7.480	0	0	0
2018/06/15	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	2050	01/11/2018			Bond Future	125.6718	125.6718	124.5984	124.5984	(0.854)	0.0000	0.0000	0
2018/06/15	2050	07/02/2019			Bond Future	126.3634	126.3634	125.2699	125.2699	(0.865)	0.0000	0.0000	0
2018/06/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	AL37	02/08/2018			Index Future	581.1790	581.1790	579.5810	579.5810	(0.275)	0.0000	0.0000	0
2018/06/15	AL37	01/11/2018			Index Future	591.5610	591.5610	589.9340	589.9340	(0.275)	0.0000	0.0000	0

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2018/06/15	AL37	07/02/2019			Index Future	603.0370	603.0370	601.3820	601.3820	(0.274)	0.0000	0.0000	0
2018/06/15	AL7T	02/08/2018			Index Future	671.9010	671.9010	668.7780	668.7780	(0.465)	0.0000	0.0000	0
2018/06/15	AL7T	01/11/2018			Index Future	683.9050	683.9050	680.7250	680.7250	(0.465)	0.0000	0.0000	0
2018/06/15	AL7T	07/02/2019			Index Future	697.1720	697.1720	693.9340	693.9340	(0.464)	0.0000	0.0000	0
2018/06/15	ALBI	02/08/2018			Index Future	609.4550	609.4550	606.6240	606.6240	(0.465)	0.0000	0.0000	858
2018/06/15	ALBI	01/11/2018			Index Future	620.3430	620.3430	617.4600	617.4600	(0.465)	0.0000	0.0000	0
2018/06/15	ALBI	07/02/2019			Index Future	632.3770	632.3770	629.4420	629.4420	(0.464)	0.0000	0.0000	0
2018/06/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	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
2018/06/15	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/15	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/15	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	EL28	02/08/2018			Bond Future	129.4412		129.4412	129.6657	129.6657	0.173	0.0000	0.0000	0
2018/06/15	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	EL28	02/08/2018	134.93	Put	Bond Future	5,488.8200		5.4888	5,264.3000	5.2643	(4.090)	0	0	0
2018/06/15	EL28	02/08/2018	134.95	Put	Bond Future	5,508.8200		5.5088	5,284.3000	5.2843	(4.076)	0	0	0
2018/06/15	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	EL28	02/08/2018	134.94	Put	Bond Future	5,498.8200		5.4988	5,274.3000	5.2743	(4.083)	0	0	0
2018/06/15	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	ES33	02/08/2018	11.14	Call	Bond Future	716.1100		0.7161	366.2300	0.3662	(48.858)	0	0	0
2018/06/15	ES33	02/08/2018			Bond Future	11.0170		77.3326	11.0769	76.9827	0.544	0.0000	0.0000	9,466
2018/06/15	ES33	02/08/2018	11.15	Call	Bond Future	773.8600		0.7739	423.9800	0.4240	(45.212)	0	0	0
2018/06/15	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	ES33	02/08/2018	11.16	Call	Bond Future	831.5500		0.8316	481.6700	0.4817	(42.076)	0	0	0
2018/06/15	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	ES33	01/11/2018			Bond Future	11.1371		74.9257	11.1992	74.5695	0.557	0.0000	0.0000	0
2018/06/15	ES33	07/02/2019			Bond Future	11.2739		76.3788	11.3384	76.0162	0.572	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
2018/06/15	ES42	02/08/2018			Bond Future	11.2255	79.9281	11.2804	79.5650	0.488	0.0000	0.0000	7,957
2018/06/15	ES42	01/11/2018			Bond Future	11.3423	77.0959	11.3991	76.7262	0.501	0.0000	0.0000	0
2018/06/15	ES42	07/02/2019			Bond Future	11.4706	78.5908	11.5296	78.2145	0.515	0.0000	0.0000	0
2018/06/15	GOVI	02/08/2018	605.72	Put	GOVI	11,980.0000	1.1980	42,120.0000	4.2120	251.586	0	0	0
2018/06/15	GOVI	02/08/2018			GOVI	604.5220	604.5220	601.5080	601.5080	(0.499)	0.0000	0.0000	476
2018/06/15	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	GOVI	02/08/2018	605.71	Put	GOVI	11,880.0000	1.1880	42,020.0000	4.2020	253.704	0	0	0
2018/06/15	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	GOVI	02/08/2018	605.70	Put	GOVI	11,780.0000	1.1780	41,920.0000	4.1920	255.857	0	0	0
2018/06/15	GOVI	01/11/2018	653.50	Put	GOVI	381,780.0000	38.1780	412,470.0000	41.2470	8.039	0	0	0
2018/06/15	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	GOVI	01/11/2018			GOVI	615.3220	615.3220	612.2530	612.2530	(0.499)	0.0000	0.0000	0
2018/06/15	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	GOVI	01/11/2018	653.49	Put	GOVI	381,680.0000	38.1680	412,370.0000	41.2370	8.041	0	0	0
2018/06/15	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	GOVI	01/11/2018	653.51	Put	GOVI	381,880.0000	38.1880	412,570.0000	41.2570	8.037	0	0	0
2018/06/15	GOVI	07/02/2019	666.53	Put	GOVI	392,710.0000	39.2710	423,960.0000	42.3960	7.958	0	0	0
2018/06/15	GOVI	07/02/2019			GOVI	627.2590	627.2590	624.1340	624.1340	(0.498)	0.0000	0.0000	0
2018/06/15	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	GOVI	07/02/2019	666.52	Put	GOVI	392,610.0000	39.2610	423,860.0000	42.3860	7.960	0	0	0
2018/06/15	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	GOVI	07/02/2019	666.51	Put	GOVI	392,510.0000	39.2510	423,760.0000	42.3760	7.962	0	0	0
2018/06/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/15	IGOV	02/08/2018			Index Future	254.3430	254.3430	253.9600	253.9600	(0.151)	0.0000	0.0000	852
2018/06/15	IGOV	01/11/2018			Index Future	258.9390	258.9390	258.5480	258.5480	(0.151)	0.0000	0.0000	241
2018/06/15	IGOV	07/02/2019			Index Future	264.0140	264.0140	263.6170	263.6170	(0.150)	0.0000	0.0000	0
2018/06/15	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/15	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/15	IS01	20/12/2018			Interest Rate Swap	100.5200	100.5200	100.5200	100.5200	0.000	0.0000	0.0000	0
2018/06/15	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5700	99.5700	0.000	0.0000	0.0000	0
2018/06/15	IS01	20/06/2019			Interest Rate Swap	100.2900	100.2900	100.3000	100.3000	0.010	0.0000	0.0000	0
2018/06/15	IS01	19/09/2019			Interest Rate Swap	99.9100	99.9100	99.9300	99.9300	0.020	0.0000	0.0000	0
2018/06/15	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/06/15	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/15	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/06/15	IS02	15/03/2019			Interest Rate Swap	99.3100	99.3100	99.3100	99.3100	0.000	0.0000	0.0000	0
2018/06/15	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7600	99.7600	0.020	0.0000	0.0000	0
2018/06/15	IS02	20/09/2019			Interest Rate Swap	100.1900	100.1900	100.2200	100.2200	0.030	0.0000	0.0000	0
2018/06/15	IS02	20/12/2019			Interest Rate Swap	101.1900	101.1900	101.2300	101.2300	0.040	0.0000	0.0000	0
2018/06/15	IS02	23/03/2020			Interest Rate Swap	99.0000	99.0000	99.0500	99.0500	0.051	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
2018/06/15	IS02	22/06/2020			Interest Rate Swap	100.9300	100.9300	101.0100	101.0100	0.079	0.0000	0.0000	0
2018/06/15	IS02	21/09/2020			Interest Rate Swap	99.7400	99.7400	99.8300	99.8300	0.090	0.0000	0.0000	0
2018/06/15	IS05	17/12/2020			Interest Rate Swap	96.6400	96.6400	96.7400	96.7400	0.103	0.0000	0.0000	0
2018/06/15	IS05	16/03/2021			Interest Rate Swap	95.9300	95.9300	96.0300	96.0300	0.104	0.0000	0.0000	0
2018/06/15	IS05	15/06/2021			Interest Rate Swap	95.1800	95.1800	95.2800	95.2800	0.105	0.0000	0.0000	0
2018/06/15	IS05	21/09/2021			Interest Rate Swap	95.4300	95.4300	95.5400	95.5400	0.115	0.0000	0.0000	0
2018/06/15	IS05	21/12/2021			Interest Rate Swap	97.6800	97.6800	97.8000	97.8000	0.123	0.0000	0.0000	51
2018/06/15	IS05	15/03/2022			Interest Rate Swap	97.8700	97.8700	97.9900	97.9900	0.123	0.0000	0.0000	0
2018/06/15	IS05	21/06/2022			Interest Rate Swap	99.1400	99.1400	99.2700	99.2700	0.131	0.0000	0.0000	0
2018/06/15	IS05	20/09/2022			Interest Rate Swap	101.4000	101.4000	101.5300	101.5300	0.128	0.0000	0.0000	0
2018/06/15	IS05	20/12/2022			Interest Rate Swap	102.7100	102.7100	102.8400	102.8400	0.127	0.0000	0.0000	0
2018/06/15	IS05	22/03/2023			Interest Rate Swap	97.9100	97.9100	98.0500	98.0500	0.143	0.0000	0.0000	0
2018/06/15	IS05	20/06/2023			Interest Rate Swap	102.2600	102.2600	102.4000	102.4000	0.137	0.0000	0.0000	0
2018/06/15	IS05	19/09/2023			Interest Rate Swap	99.5400	99.5400	99.6800	99.6800	0.141	0.0000	0.0000	0
2018/06/15	IS10	17/12/2025			Interest Rate Swap	96.6400	96.6400	96.7600	96.7600	0.124	0.0000	0.0000	0
2018/06/15	IS10	16/03/2026			Interest Rate Swap	93.7000	93.7000	93.8200	93.8200	0.128	0.0000	0.0000	0
2018/06/15	IS10	15/06/2026			Interest Rate Swap	92.4800	92.4800	92.6000	92.6000	0.130	0.0000	0.0000	0
2018/06/15	IS10	21/09/2026			Interest Rate Swap	94.6600	94.6600	94.7800	94.7800	0.127	0.0000	0.0000	0
2018/06/15	IS10	21/12/2026			Interest Rate Swap	98.4200	98.4200	98.5500	98.5500	0.132	0.0000	0.0000	0
2018/06/15	IS10	15/03/2027			Interest Rate Swap	97.0100	97.0100	97.1500	97.1500	0.144	0.0000	0.0000	0
2018/06/15	IS10	21/06/2027			Interest Rate Swap	99.0900	99.0900	99.2400	99.2400	0.151	0.0000	0.0000	0
2018/06/15	IS10	20/09/2027			Interest Rate Swap	102.7900	102.7900	102.9500	102.9500	0.156	0.0000	0.0000	0
2018/06/15	IS10	20/12/2027			Interest Rate Swap	103.1600	103.1600	103.3400	103.3400	0.174	0.0000	0.0000	0
2018/06/15	IS10	22/03/2028			Interest Rate Swap	98.4800	98.4800	98.6800	98.6800	0.203	0.0000	0.0000	0
2018/06/15	IS10	20/06/2028			Interest Rate Swap	103.8900	103.8900	104.0900	104.0900	0.193	0.0000	0.0000	0
2018/06/15	IS10	19/09/2028			Interest Rate Swap	99.2700	99.2700	99.4700	99.4700	0.201	0.0000	0.0000	0
2018/06/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/15	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/15	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/15	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/15	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/15	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/15	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/15	R023	02/08/2018	10.40	Put	Bond Future	0.0600	0.0001	0.0900	0.0001	50.000	0	0	0
2018/06/15	R023	02/08/2018			Bond Future	8.3365	101.1707	8.4135	100.8879	0.923	0.0000	0.0000	41,449
2018/06/15	R023	02/08/2018	10.40	Call	Bond Future	7,253.3900	7.2534	6,970.5700	6.9706	(3.899)	0	0	0
2018/06/15	R023	02/08/2018	10.41	Call	Bond Future	7,286.8900	7.2869	7,004.0700	7.0041	(3.881)	0	0	0

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2018/06/15	R023	02/08/2018	10.41	Put	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	0
2018/06/15	R023	02/08/2018	10.39	Call	Bond Future	7,219.8600	7.2199	6,937.0400	6.9370	(3.917)	0	0	0
2018/06/15	R023	02/08/2018	10.39	Put	Bond Future	0.0600	0.0001	0.0900	0.0001	50.000	0	0	0
2018/06/15	R023	01/11/2018	10.58	Call	Bond Future	7,268.0200	7.2680	6,984.7800	6.9848	(3.897)	0	0	0
2018/06/15	R023	01/11/2018	10.57	Put	Bond Future	22.8900	0.0229	27.8100	0.0278	21.494	0	0	0
2018/06/15	R023	01/11/2018			Bond Future	8.4146	99.0520	8.4969	98.7639	0.978	0.0000	0.0000	0
2018/06/15	R023	01/11/2018	10.59	Call	Bond Future	7,299.3300	7.2993	7,015.9800	7.0160	(3.882)	0	0	0
2018/06/15	R023	01/11/2018	10.59	Put	Bond Future	21.7000	0.0217	26.3900	0.0264	21.613	0	0	0
2018/06/15	R023	01/11/2018	10.58	Put	Bond Future	22.2900	0.0223	27.0900	0.0271	21.534	0	0	0
2018/06/15	R023	01/11/2018	10.57	Call	Bond Future	7,236.7100	7.2367	6,953.5900	6.9536	(3.912)	0	0	0
2018/06/15	R023	07/02/2019	10.59	Call	Bond Future	6,753.4400	6.7534	6,481.3400	6.4813	(4.029)	0	0	0
2018/06/15	R023	07/02/2019			Bond Future	8.5092	100.9732	8.5979	100.6802	1.042	0.0000	0.0000	0
2018/06/15	R023	07/02/2019	10.57	Call	Bond Future	6,697.5100	6.6975	6,425.9600	6.4260	(4.054)	0	0	0
2018/06/15	R023	07/02/2019	10.57	Put	Bond Future	159.4000	0.1594	180.8100	0.1808	13.432	0	0	0
2018/06/15	R023	07/02/2019	10.59	Put	Bond Future	154.5600	0.1546	175.4200	0.1754	13.496	0	0	0
2018/06/15	R023	07/02/2019	10.58	Call	Bond Future	6,725.4700	6.7255	6,453.6400	6.4536	(4.042)	0	0	0
2018/06/15	R023	07/02/2019	10.58	Put	Bond Future	156.9700	0.1570	178.1000	0.1781	13.461	0	0	0
2018/06/15	R035	02/08/2018	9.42	Call	Bond Future	667.9500	0.6680	527.1800	0.5272	(21.075)	0	0	0
2018/06/15	R035	02/08/2018			Bond Future	9.6729	97.3228	9.7332	96.8559	0.623	0.0000	0.0000	68,978
2018/06/15	R035	02/08/2018	9.42	Put	Bond Future	2,665.8800	2.6659	2,992.0600	2.9921	12.235	0	0	0
2018/06/15	R035	02/08/2018	9.43	Call	Bond Future	693.7700	0.6938	549.1700	0.5492	(20.843)	0	0	0
2018/06/15	R035	02/08/2018	9.44	Put	Bond Future	2,557.7200	2.5577	2,876.2300	2.8762	12.453	0	0	0
2018/06/15	R035	02/08/2018	9.43	Put	Bond Future	2,611.5000	2.6115	2,933.8500	2.9338	12.343	0	0	0
2018/06/15	R035	02/08/2018	9.44	Call	Bond Future	720.0900	0.7201	571.6500	0.5716	(20.614)	0	0	0
2018/06/15	R035	01/11/2018	8.93	Call	Bond Future	504.6900	0.5047	428.1800	0.4282	(15.160)	0	0	0
2018/06/15	R035	01/11/2018	8.92	Put	Bond Future	7,161.8000	7.1618	7,562.4700	7.5625	5.595	0	0	0
2018/06/15	R035	01/11/2018			Bond Future	9.7470	94.5655	9.8093	94.0900	0.639	0.0000	0.0000	0
2018/06/15	R035	01/11/2018	8.94	Call	Bond Future	519.6300	0.5196	441.4000	0.4414	(15.055)	0	0	0
2018/06/15	R035	01/11/2018	8.94	Put	Bond Future	7,021.6600	7.0217	7,418.9100	7.4189	5.657	0	0	0
2018/06/15	R035	01/11/2018	8.93	Put	Bond Future	7,091.4600	7.0915	7,490.4300	7.4904	5.626	0	0	0
2018/06/15	R035	01/11/2018	8.92	Call	Bond Future	490.1900	0.4902	415.3800	0.4154	(15.261)	0	0	0
2018/06/15	R035	07/02/2019	8.98	Call	Bond Future	1,088.7600	1.0888	975.6200	0.9756	(10.392)	0	0	0
2018/06/15	R035	07/02/2019			Bond Future	9.8307	96.3995	9.8952	95.9155	0.656	0.0000	0.0000	0
2018/06/15	R035	07/02/2019	8.96	Call	Bond Future	1,054.6900	1.0547	944.3000	0.9443	(10.467)	0	0	0
2018/06/15	R035	07/02/2019	8.96	Put	Bond Future	7,976.3600	7.9764	8,349.9900	8.3500	4.684	0	0	0
2018/06/15	R035	07/02/2019	8.98	Put	Bond Future	7,842.9800	7.8430	8,213.8600	8.2139	4.729	0	0	0
2018/06/15	R035	07/02/2019	8.97	Call	Bond Future	1,071.6300	1.0716	959.8700	0.9599	(10.429)	0	0	0
2018/06/15	R035	07/02/2019	8.97	Put	Bond Future	7,909.5200	7.9095	8,281.7800	8.2818	4.706	0	0	0
2018/06/15	R186	02/08/2018	8.25	Call	Bond Future	53.3500	0.0534	31.5000	0.0315	(40.956)	0	0	3,020
2018/06/15	R186	02/08/2018	8.48	Put	Bond Future	3,250.8300	3.2508	3,682.3600	3.6824	13.274	0	0	0
2018/06/15	R186	02/08/2018			Bond Future	8.9695	110.2040	9.0506	109.7080	0.904	0.0000	0.0000	116,944
2018/06/15	R186	02/08/2018	8.50	Call	Bond Future	210.8100	0.2108	141.1000	0.1411	(33.068)	0	0	0
2018/06/15	R186	02/08/2018	8.50	Put	Bond Future	3,142.9000	3.1429	3,569.2000	3.5692	13.564	0	0	0
2018/06/15	R186	02/08/2018	8.47	Call	Bond Future	182.4400	0.1824	120.4700	0.1205	(33.967)	0	0	0
2018/06/15	R186	02/08/2018	8.47	Put	Bond Future	3,305.3800	3.3054	3,739.4200	3.7394	13.131	0	0	0
2018/06/15	R186	02/08/2018	8.25	Put	Bond Future	4,589.0000	4.5890	5,063.1600	5.0632	10.333	0	0	0

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2018/06/15	R186	02/08/2018	7.50	Put	Bond Future	9,530.3900	9.5304	10,026.2800	10.0263	5.203	0	0	0
2018/06/15	R186	02/08/2018	8.48	Call	Bond Future	191.5500	0.1916	127.0700	0.1271	(33.662)	0	0	0
2018/06/15	R186	02/08/2018	8.75	Call	Bond Future	592.5600	0.5926	438.0000	0.4380	(26.083)	0	0	5,000
2018/06/15	R186	02/08/2018	8.75	Put	Bond Future	1,950.6700	1.9507	2,292.1200	2.2921	17.504	0	0	0
2018/06/15	R186	02/08/2018	8.46	Call	Bond Future	173.5700	0.1736	114.0900	0.1141	(34.269)	0	0	0
2018/06/15	R186	02/08/2018	8.46	Put	Bond Future	3,360.2200	3.3602	3,796.7500	3.7968	12.991	0	0	0
2018/06/15	R186	02/08/2018	7.50	Call	Bond Future	0.1900	0.0002	0.0700	0.0001	(63.158)	0	0	3,020
2018/06/15	R186	01/11/2018	9.14	Call	Bond Future	2,337.5800	2.3376	2,061.2800	2.0613	(11.820)	0	0	0
2018/06/15	R186	01/11/2018	7.96	Put	Bond Future	6,905.6700	6.9057	7,373.6200	7.3736	6.776	0	0	0
2018/06/15	R186	01/11/2018	8.54	Put	Bond Future	3,838.5200	3.8385	4,211.8900	4.2119	9.727	0	0	0
2018/06/15	R186	01/11/2018			Bond Future	9.0466	112.1727	9.1315	111.6677	0.938	0.0000	0.0000	0
2018/06/15	R186	01/11/2018	8.46	Put	Bond Future	4,199.5900	4.1996	4,590.7200	4.5907	9.314	0	0	0
2018/06/15	R186	01/11/2018	8.46	Call	Bond Future	621.3900	0.6214	507.5200	0.5075	(18.325)	0	0	5,000
2018/06/15	R186	01/11/2018	8.53	Call	Bond Future	739.4200	0.7394	610.0500	0.6101	(17.496)	0	0	0
2018/06/15	R186	01/11/2018	8.53	Put	Bond Future	3,882.6100	3.8826	4,258.2400	4.2582	9.675	0	0	0
2018/06/15	R186	01/11/2018	9.14	Put	Bond Future	1,782.1000	1.7821	2,010.8000	2.0108	12.833	0	0	5,000
2018/06/15	R186	01/11/2018	7.96	Call	Bond Future	154.9600	0.1550	117.9100	0.1179	(23.909)	0	0	5,000
2018/06/15	R186	01/11/2018	8.54	Call	Bond Future	757.2900	0.7573	625.6600	0.6257	(17.382)	0	0	0
2018/06/15	R186	01/11/2018	8.52	Call	Bond Future	721.6000	0.7216	594.5000	0.5945	(17.614)	0	0	0
2018/06/15	R186	01/11/2018	8.52	Put	Bond Future	3,926.8000	3.9268	4,304.7000	4.3047	9.624	0	0	0
2018/06/15	R186	07/02/2019	8.20	Call	Bond Future	580.6800	0.5807	488.4800	0.4885	(15.878)	0	0	0
2018/06/15	R186	07/02/2019	8.21	Put	Bond Future	6,121.6200	6.1216	6,542.1900	6.5422	6.870	0	0	0
2018/06/15	R186	07/02/2019			Bond Future	9.1342	109.0433	9.2233	108.5291	0.975	0.0000	0.0000	0
2018/06/15	R186	07/02/2019	8.20	Put	Bond Future	6,172.8200	6.1728	6,594.7300	6.5947	6.835	0	0	0
2018/06/15	R186	07/02/2019	8.21	Call	Bond Future	591.3100	0.5913	497.7700	0.4978	(15.819)	0	0	0
2018/06/15	R186	07/02/2019	8.22	Call	Bond Future	602.0900	0.6021	507.1900	0.5072	(15.762)	0	0	0
2018/06/15	R186	07/02/2019	8.22	Put	Bond Future	6,070.6100	6.0706	6,489.8200	6.4898	6.906	0	0	0
2018/06/15	R197	02/08/2018			Bond Future	299.8532	299.8532	299.9956	299.9956	0.048	0.0000	0.0000	2,388
2018/06/15	R197	01/11/2018			Bond Future	305.2714	305.2714	305.4157	305.4157	0.047	0.0000	0.0000	0
2018/06/15	R197	07/02/2019			Bond Future	303.8976	303.8976	304.0468	304.0468	0.049	0.0000	0.0000	0
2018/06/15	R202	02/08/2018			Bond Future	237.4445	237.4445	238.3076	238.3076	0.363	0.0000	0.0000	21,940
2018/06/15	R202	01/11/2018			Bond Future	241.7352	241.7352	242.6131	242.6131	0.363	0.0000	0.0000	0
2018/06/15	R202	07/02/2019			Bond Future	242.5653	242.5653	243.4624	243.4624	0.370	0.0000	0.0000	0
2018/06/15	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	R204	02/08/2018			Bond Future	6.6297	101.4929	6.6663	101.4794	0.551	0.0000	0.0000	10,173
2018/06/15	R204	02/08/2018	8.98	Call	Bond Future	860.0100	0.8600	846.5300	0.8465	(1.567)	0	0	0
2018/06/15	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	R204	02/08/2018	8.99	Call	Bond Future	863.6400	0.8636	850.1600	0.8502	(1.561)	0	0	0
2018/06/15	R204	02/08/2018	8.97	Call	Bond Future	856.3900	0.8564	842.9100	0.8429	(1.574)	0	0	0
2018/06/15	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	R207	02/08/2018	6.86	Put	Bond Future	1,064.9200	1.0649	1,164.8000	1.1648	9.379	0	0	0
2018/06/15	R207	02/08/2018	6.85	Call	Bond Future	2.5400	0.0025	1.2800	0.0013	(49.606)	0	0	0
2018/06/15	R207	02/08/2018			Bond Future	7.6510	99.9095	7.7269	99.8083	0.993	0.0000	0.0000	21,529
2018/06/15	R207	02/08/2018	6.86	Call	Bond Future	2.6300	0.0026	1.3200	0.0013	(49.810)	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
2018/06/15	R207	02/08/2018	6.85	Put	Bond Future	1,078.3600		1.0784	1,178.2900	1.1783	9.267	0	0	0
2018/06/15	R207	02/08/2018	6.87	Call	Bond Future	2.7200		0.0027	1.3700	0.0014	(49.632)	0	0	0
2018/06/15	R207	02/08/2018	6.87	Put	Bond Future	1,051.4900		1.0515	1,151.3300	1.1513	9.495	0	0	0
2018/06/15	R207	01/11/2018	6.76	Put	Bond Future	1,094.5100		1.0945	1,195.3900	1.1954	9.217	0	0	0
2018/06/15	R207	01/11/2018			Bond Future	7.7295		101.6943	7.8222	101.5911	1.199	0.0000	0.0000	0
2018/06/15	R207	01/11/2018	6.75	Call	Bond Future	5.4300		0.0054	3.2100	0.0032	(40.884)	0	0	0
2018/06/15	R207	01/11/2018	6.75	Put	Bond Future	1,105.6500		1.1056	1,206.6000	1.2066	9.130	0	0	0
2018/06/15	R207	01/11/2018	6.76	Call	Bond Future	5.6100		0.0056	3.3200	0.0033	(40.820)	0	0	0
2018/06/15	R207	01/11/2018	6.74	Call	Bond Future	5.1500		0.0052	3.0400	0.0030	(40.971)	0	0	0
2018/06/15	R207	01/11/2018	6.74	Put	Bond Future	1,116.6900		1.1167	1,217.7500	1.2178	9.050	0	0	0
2018/06/15	R207	07/02/2019	6.52	Call	Bond Future	3.6600		0.0037	2.1200	0.0021	(42.077)	0	0	0
2018/06/15	R207	07/02/2019	6.51	Put	Bond Future	1,187.5000		1.1875	1,290.4800	1.2905	8.672	0	0	0
2018/06/15	R207	07/02/2019			Bond Future	7.8568		100.0216	7.9768	99.9172	1.528	0.0000	0.0000	0
2018/06/15	R207	07/02/2019	6.53	Call	Bond Future	3.8200		0.0038	2.2200	0.0022	(41.885)	0	0	0
2018/06/15	R207	07/02/2019	6.53	Put	Bond Future	1,170.0700		1.1701	1,272.9400	1.2729	8.792	0	0	0
2018/06/15	R207	07/02/2019	6.52	Put	Bond Future	1,178.7800		1.1788	1,281.7100	1.2817	8.732	0	0	0
2018/06/15	R207	07/02/2019	6.51	Call	Bond Future	3.5100		0.0035	2.0200	0.0020	(42.450)	0	0	0
2018/06/15	R208	02/08/2018	7.14	Call	Bond Future	5.2700		0.0053	2.7900	0.0028	(47.059)	0	0	0
2018/06/15	R208	02/08/2018	7.12	Call	Bond Future	4.8700		0.0049	2.5800	0.0026	(47.023)	0	0	0
2018/06/15	R208	02/08/2018			Bond Future	7.9431		99.5664	8.0162	99.3979	0.921	0.0000	0.0000	30,583
2018/06/15	R208	02/08/2018	7.12	Put	Bond Future	1,926.6300		1.9266	2,092.8100	2.0928	8.625	0	0	0
2018/06/15	R208	02/08/2018	7.14	Put	Bond Future	1,879.7800		1.8798	2,045.7700	2.0458	8.830	0	0	0
2018/06/15	R208	02/08/2018	7.13	Call	Bond Future	5.0700		0.0051	2.6800	0.0027	(47.140)	0	0	0
2018/06/15	R208	02/08/2018	7.13	Put	Bond Future	1,903.2000		1.9032	2,069.2800	2.0693	8.726	0	0	0
2018/06/15	R208	01/11/2018	7.11	Put	Bond Future	1,975.7000		1.9757	2,139.3300	2.1393	8.282	0	0	0
2018/06/15	R208	01/11/2018			Bond Future	8.0239		97.9455	8.1055	97.7738	1.016	0.0000	0.0000	0
2018/06/15	R208	01/11/2018	7.11	Call	Bond Future	25.7200		0.0257	17.6800	0.0177	(31.260)	0	0	0
2018/06/15	R208	01/11/2018	7.12	Call	Bond Future	26.6300		0.0266	18.3300	0.0183	(31.168)	0	0	0
2018/06/15	R208	01/11/2018	7.10	Put	Bond Future	1,996.4800		1.9965	2,160.3500	2.1603	8.208	0	0	0
2018/06/15	R208	01/11/2018	7.12	Put	Bond Future	1,955.0100		1.9550	2,118.3800	2.1184	8.356	0	0	0
2018/06/15	R208	01/11/2018	7.10	Call	Bond Future	24.8900		0.0249	17.0900	0.0171	(31.338)	0	0	0
2018/06/15	R208	07/02/2019	7.07	Call	Bond Future	36.7200		0.0367	26.5700	0.0266	(27.642)	0	0	0
2018/06/15	R208	07/02/2019	7.08	Put	Bond Future	2,043.2500		2.0432	2,207.1000	2.2071	8.019	0	0	0
2018/06/15	R208	07/02/2019	7.06	Put	Bond Future	2,079.5900		2.0796	2,244.0200	2.2440	7.907	0	0	0
2018/06/15	R208	07/02/2019			Bond Future	8.1281		99.8451	8.2205	99.6708	1.137	0.0000	0.0000	0
2018/06/15	R208	07/02/2019	7.07	Put	Bond Future	2,061.4000		2.0614	2,225.5400	2.2255	7.963	0	0	0
2018/06/15	R208	07/02/2019	7.08	Call	Bond Future	37.9500		0.0380	27.5100	0.0275	(27.510)	0	0	0
2018/06/15	R208	07/02/2019	7.06	Call	Bond Future	35.5200		0.0355	25.6600	0.0257	(27.759)	0	0	0
2018/06/15	R209	02/08/2018	9.66	Call	Bond Future	1,303.3900		1.3034	1,099.3200	1.0993	(15.657)	0	0	435
2018/06/15	R209	02/08/2018	8.96	Put	Bond Future	4,885.0200		4.8850	5,255.8700	5.2559	7.592	0	0	0
2018/06/15	R209	02/08/2018	8.49	Call	Bond Future	3.0600		0.0031	1.7300	0.0017	(43.464)	0	0	500
2018/06/15	R209	02/08/2018	8.46	Put	Bond Future	8,552.6400		8.5526	8,945.0000	8.9450	4.588	0	0	0
2018/06/15	R209	02/08/2018	10.38	Call	Bond Future	4,668.9700		4.6690	4,310.1400	4.3101	(7.685)	0	0	0
2018/06/15	R209	02/08/2018	9.21	Call	Bond Future	269.2300		0.2692	202.1000	0.2021	(24.934)	0	0	0
2018/06/15	R209	02/08/2018	10.39	Put	Bond Future	163.6400		0.1636	197.2800	0.1973	20.557	0	0	0
2018/06/15	R209	02/08/2018			Bond Future	9.6596		73.5692	9.7199	73.1757	0.624	0.0000	0.0000	95,613

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
2018/06/15	R209	02/08/2018	10.21	Call	Bond Future	3,759.0500	3.7590	3,420.8900	3.4209	(8.996)	0	0	0
2018/06/15	R209	02/08/2018	10.21	Put	Bond Future	281.7000	0.2817	336.9700	0.3370	19.620	0	0	435
2018/06/15	R209	02/08/2018	8.96	Call	Bond Future	71.1600	0.0712	48.5800	0.0486	(31.731)	0	0	5,000
2018/06/15	R209	02/08/2018	9.43	Call	Bond Future	653.7000	0.6537	524.0700	0.5241	(19.830)	0	0	0
2018/06/15	R209	02/08/2018	9.43	Put	Bond Future	2,183.0600	2.1831	2,446.8600	2.4469	12.084	0	0	5,000
2018/06/15	R209	02/08/2018	10.84	Call	Bond Future	7,191.0900	7.1911	6,805.8400	6.8058	(5.357)	0	0	0
2018/06/15	R209	02/08/2018	10.84	Put	Bond Future	36.6500	0.0367	44.8300	0.0448	22.319	0	0	435
2018/06/15	R209	02/08/2018	8.83	Call	Bond Future	32.8800	0.0329	21.3700	0.0214	(35.006)	0	0	0
2018/06/15	R209	02/08/2018	8.83	Put	Bond Future	5,793.4000	5.7934	6,175.3200	6.1753	6.592	0	0	500
2018/06/15	R209	02/08/2018	8.49	Put	Bond Future	8,321.7000	8.3217	8,713.8000	8.7138	4.712	0	0	0
2018/06/15	R209	02/08/2018	9.21	Put	Bond Future	3,309.6300	3.3096	3,635.9300	3.6359	9.859	0	0	500
2018/06/15	R209	02/08/2018	9.66	Put	Bond Future	1,300.9000	1.3009	1,490.2600	1.4903	14.556	0	0	0
2018/06/15	R209	02/08/2018	8.46	Call	Bond Future	2.4200	0.0024	1.3500	0.0014	(44.215)	0	0	5,000
2018/06/15	R209	02/08/2018	10.38	Put	Bond Future	168.6800	0.1687	203.2800	0.2033	20.512	0	0	0
2018/06/15	R209	02/08/2018	10.39	Call	Bond Future	4,723.3800	4.7234	4,363.5900	4.3636	(7.617)	0	0	0
2018/06/15	R209	02/08/2018	10.40	Call	Bond Future	4,777.8100	4.7778	4,417.0700	4.4171	(7.550)	0	0	0
2018/06/15	R209	02/08/2018	10.40	Put	Bond Future	158.7000	0.1587	191.3900	0.1914	20.599	0	0	0
2018/06/15	R209	01/11/2018	1,016.00	Call	Bond Future	70,847.8200	70.8478	70,447.2100	70.4472	(0.565)	0	0	0
2018/06/15	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	R209	01/11/2018	9.34	Put	Bond Future	3,812.5800	3.8126	4,073.5800	4.0736	6.846	0	0	0
2018/06/15	R209	01/11/2018	9.97	Call	Bond Future	3,266.5800	3.2666	3,015.5500	3.0156	(7.685)	0	0	0
2018/06/15	R209	01/11/2018	9.64	Call	Bond Future	2,090.0400	2.0900	1,895.3500	1.8953	(9.315)	0	0	2,000
2018/06/15	R209	01/11/2018	9.98	Put	Bond Future	1,684.4600	1.6845	1,832.4600	1.8325	8.786	0	0	2,000
2018/06/15	R209	01/11/2018	10.00	Call	Bond Future	3,385.1700	3.3852	3,129.4400	3.1294	(7.554)	0	0	0
2018/06/15	R209	01/11/2018			Bond Future	9.7254	71.7357	9.7875	71.3351	0.638	0.0000	0.0000	0
2018/06/15	R209	01/11/2018	1,016.01	Call	Bond Future	70,847.8200	70.8478	70,447.2100	70.4472	(0.565)	0	0	0
2018/06/15	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	R209	01/11/2018	8.89	Put	Bond Future	6,160.5700	6.1606	6,496.8600	6.4969	5.459	0	0	0
2018/06/15	R209	01/11/2018	8.89	Call	Bond Future	429.7700	0.4298	365.4500	0.3655	(14.966)	0	0	2,000
2018/06/15	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/15	R209	01/11/2018	1,015.99	Call	Bond Future	70,847.8100	70.8478	70,447.2000	70.4472	(0.565)	0	0	0
2018/06/15	R209	01/11/2018	9.34	Call	Bond Future	1,249.2700	1.2493	1,109.6600	1.1097	(11.175)	0	0	0
2018/06/15	R209	01/11/2018	9.97	Put	Bond Future	1,707.7700	1.7078	1,857.3500	1.8574	8.759	0	0	0
2018/06/15	R209	01/11/2018	9.64	Put	Bond Future	2,646.7400	2.6467	2,852.6600	2.8527	7.780	0	0	0
2018/06/15	R209	01/11/2018	9.98	Call	Bond Future	3,305.9300	3.3059	3,053.3200	3.0533	(7.641)	0	0	0
2018/06/15	R209	01/11/2018	10.00	Put	Bond Future	1,638.6500	1.6387	1,783.5300	1.7835	8.841	0	0	5,850
2018/06/15	R209	01/11/2018	9.94	Call	Bond Future	3,149.8900	3.1499	2,903.6300	2.9036	(7.818)	0	0	0
2018/06/15	R209	01/11/2018	9.94	Put	Bond Future	1,779.5500	1.7796	1,933.9000	1.9339	8.674	0	0	0
2018/06/15	R209	01/11/2018	10.57	Call	Bond Future	5,946.4500	5.9464	5,621.6300	5.6216	(5.462)	0	0	0
2018/06/15	R209	01/11/2018	10.57	Put	Bond Future	772.4100	0.7724	848.2000	0.8482	9.812	0	0	0
2018/06/15	R209	07/02/2019	8.97	Put	Bond Future	6,627.8000	6.6278	6,933.7600	6.9338	4.616	0	0	0
2018/06/15	R209	07/02/2019			Bond Future	9.7980	73.1269	9.8621	72.7190	0.654	0.0000	0.0000	0
2018/06/15	R209	07/02/2019	8.96	Call	Bond Future	1,007.7400	1.0077	907.2300	0.9072	(9.974)	0	0	0
2018/06/15	R209	07/02/2019	8.96	Put	Bond Future	6,679.4900	6.6795	6,986.8300	6.9868	4.601	0	0	0
2018/06/15	R209	07/02/2019	8.97	Call	Bond Future	1,027.5700	1.0276	925.6800	0.9257	(9.916)	0	0	0
2018/06/15	R209	07/02/2019	8.95	Call	Bond Future	988.3200	0.9883	889.1800	0.8892	(10.031)	0	0	0
2018/06/15	R209	07/02/2019	8.95	Put	Bond Future	6,731.6900	6.7317	7,040.4000	7.0404	4.586	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
2018/06/15	R210	02/08/2018			Bond Future	188.2888	188.2888	188.6106	188.6106	0.171	0.0000	0.0000	2,179
2018/06/15	R210	01/11/2018			Bond Future	189.1910	189.1910	189.5182	189.5182	0.173	0.0000	0.0000	0
2018/06/15	R210	07/02/2019			Bond Future	192.8986	192.8986	193.2335	193.2335	0.174	0.0000	0.0000	0
2018/06/15	R212	02/08/2018			Bond Future	153.6565	153.6565	153.9201	153.9201	0.172	0.0000	0.0000	4,777
2018/06/15	R212	01/11/2018			Bond Future	156.4329	156.4329	156.7010	156.7010	0.171	0.0000	0.0000	0
2018/06/15	R212	07/02/2019			Bond Future	157.3450	157.3450	157.6193	157.6193	0.174	0.0000	0.0000	0
2018/06/15	R213	02/08/2018	9.06	Call	Bond Future	332.2100	0.3322	233.4100	0.2334	(29.740)	0	0	0
2018/06/15	R213	02/08/2018	9.05	Put	Bond Future	2,960.2700	2.9603	3,375.2100	3.3752	14.017	0	0	0
2018/06/15	R213	02/08/2018			Bond Future	9.4570	85.1897	9.5377	84.6792	0.853	0.0000	0.0000	33,527
2018/06/15	R213	02/08/2018	9.07	Call	Bond Future	346.6000	0.3466	244.4900	0.2445	(29.460)	0	0	0
2018/06/15	R213	02/08/2018	9.07	Put	Bond Future	2,856.0100	2.8560	3,264.4100	3.2644	14.300	0	0	0
2018/06/15	R213	02/08/2018	9.06	Put	Bond Future	2,907.8400	2.9078	3,319.5500	3.3195	14.159	0	0	0
2018/06/15	R213	02/08/2018	9.05	Call	Bond Future	318.3500	0.3184	222.7800	0.2228	(30.020)	0	0	0
2018/06/15	R213	01/11/2018	8.65	Call	Bond Future	361.6100	0.3616	289.4900	0.2895	(19.944)	0	0	0
2018/06/15	R213	01/11/2018	8.64	Put	Bond Future	6,180.4800	6.1805	6,629.8100	6.6298	7.270	0	0	0
2018/06/15	R213	01/11/2018			Bond Future	9.5298	83.1654	9.6133	82.6456	0.876	0.0000	0.0000	0
2018/06/15	R213	01/11/2018	8.66	Call	Bond Future	372.3400	0.3723	298.5500	0.2986	(19.818)	0	0	0
2018/06/15	R213	01/11/2018	8.66	Put	Bond Future	6,064.6600	6.0647	6,510.6600	6.5107	7.354	0	0	0
2018/06/15	R213	01/11/2018	8.65	Put	Bond Future	6,122.4300	6.1224	6,570.1000	6.5701	7.312	0	0	0
2018/06/15	R213	01/11/2018	8.64	Call	Bond Future	351.0900	0.3511	280.6300	0.2806	(20.069)	0	0	0
2018/06/15	R213	07/02/2019	8.68	Call	Bond Future	715.6100	0.7156	611.5300	0.6115	(14.544)	0	0	0
2018/06/15	R213	07/02/2019			Bond Future	9.6125	84.7784	9.6991	84.2492	0.901	0.0000	0.0000	0
2018/06/15	R213	07/02/2019	8.68	Put	Bond Future	6,722.6200	6.7226	7,147.7400	7.1477	6.324	0	0	0
2018/06/15	R213	07/02/2019	8.69	Call	Bond Future	727.8300	0.7278	622.3400	0.6223	(14.494)	0	0	0
2018/06/15	R213	07/02/2019	8.70	Put	Bond Future	6,612.2400	6.6122	7,034.5400	7.0345	6.387	0	0	0
2018/06/15	R213	07/02/2019	8.69	Put	Bond Future	6,667.3200	6.6673	7,091.0300	7.0910	6.355	0	0	0
2018/06/15	R213	07/02/2019	8.70	Call	Bond Future	740.2000	0.7402	633.3000	0.6333	(14.442)	0	0	0
2018/06/15	R214	02/08/2018	8.96	Call	Bond Future	28.2800	0.0283	18.7400	0.0187	(33.734)	0	0	0
2018/06/15	R214	02/08/2018			Bond Future	9.8093	72.9677	9.8645	72.5934	0.562	0.0000	0.0000	32,435
2018/06/15	R214	02/08/2018	8.94	Call	Bond Future	24.7300	0.0247	16.2600	0.0163	(34.250)	0	0	0
2018/06/15	R214	02/08/2018	8.94	Put	Bond Future	6,374.7400	6.3747	6,740.5700	6.7406	5.739	0	0	0
2018/06/15	R214	02/08/2018	8.96	Put	Bond Future	6,222.0800	6.2221	6,586.8400	6.5868	5.862	0	0	0
2018/06/15	R214	02/08/2018	8.95	Call	Bond Future	26.4500	0.0265	17.4600	0.0175	(33.989)	0	0	0
2018/06/15	R214	02/08/2018	8.95	Put	Bond Future	6,298.2900	6.2983	6,663.6000	6.6636	5.800	0	0	0
2018/06/15	R214	01/11/2018	8.99	Put	Bond Future	6,775.6100	6.7756	7,102.7400	7.1027	4.828	0	0	0
2018/06/15	R214	01/11/2018	8.98	Call	Bond Future	363.2600	0.3633	310.3500	0.3104	(14.565)	0	0	0
2018/06/15	R214	01/11/2018			Bond Future	9.8760	70.9784	9.9328	70.5972	0.575	0.0000	0.0000	0
2018/06/15	R214	01/11/2018	8.99	Call	Bond Future	372.6600	0.3727	318.6400	0.3186	(14.496)	0	0	0
2018/06/15	R214	01/11/2018	8.98	Put	Bond Future	6,843.7200	6.8437	7,171.9600	7.1720	4.796	0	0	0
2018/06/15	R214	01/11/2018	9.00	Call	Bond Future	382.2500	0.3823	327.1000	0.3271	(14.428)	0	0	0
2018/06/15	R214	01/11/2018	9.00	Put	Bond Future	6,707.8000	6.7078	7,033.8000	7.0338	4.860	0	0	0
2018/06/15	R214	07/02/2019	9.05	Put	Bond Future	7,345.5300	7.3455	7,645.7700	7.6458	4.087	0	0	0
2018/06/15	R214	07/02/2019			Bond Future	9.9508	72.3549	10.0094	71.9670	0.589	0.0000	0.0000	0
2018/06/15	R214	07/02/2019	9.04	Call	Bond Future	897.8600	0.8979	811.4000	0.8114	(9.630)	0	0	0
2018/06/15	R214	07/02/2019	9.04	Put	Bond Future	7,403.7000	7.4037	7,705.2100	7.7052	4.072	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
2018/06/15	R214	07/02/2019	9.05	Call	Bond Future	916.2900	0.9163	828.5600	0.8286	(9.574)	0	0	0
2018/06/15	R214	07/02/2019	9.03	Call	Bond Future	879.6600	0.8797	794.4700	0.7945	(9.684)	0	0	0
2018/06/15	R214	07/02/2019	9.03	Put	Bond Future	7,462.2200	7.4622	7,765.0000	7.7650	4.058	0	0	0
2018/06/15	R248	02/08/2018	8.98	Call	Bond Future	22.0500	0.0221	13.9700	0.0140	(36.644)	0	0	0
2018/06/15	R248	02/08/2018	8.97	Put	Bond Future	8,224.9100	8.2249	8,694.4100	8.6944	5.708	0	0	0
2018/06/15	R248	02/08/2018			Bond Future	9.8449	93.3196	9.9001	92.8425	0.561	0.0000	0.0000	103,114
2018/06/15	R248	02/08/2018	8.99	Call	Bond Future	23.6700	0.0237	15.0600	0.0151	(36.375)	0	0	0
2018/06/15	R248	02/08/2018	8.99	Put	Bond Future	8,026.0900	8.0261	8,494.5600	8.4946	5.837	0	0	0
2018/06/15	R248	02/08/2018	8.98	Put	Bond Future	8,125.3600	8.1254	8,594.3600	8.5944	5.772	0	0	0
2018/06/15	R248	02/08/2018	8.97	Call	Bond Future	20.5400	0.0205	12.9600	0.0130	(36.904)	0	0	0
2018/06/15	R248	01/11/2018	9.03	Call	Bond Future	427.4000	0.4274	362.9400	0.3629	(15.082)	0	0	0
2018/06/15	R248	01/11/2018			Bond Future	9.9126	90.5540	9.9695	90.0683	0.574	0.0000	0.0000	0
2018/06/15	R248	01/11/2018	9.01	Call	Bond Future	400.1000	0.4001	338.8900	0.3389	(15.299)	0	0	0
2018/06/15	R248	01/11/2018	9.01	Put	Bond Future	8,775.3700	8.7754	9,199.8600	9.1999	4.837	0	0	0
2018/06/15	R248	01/11/2018	9.03	Put	Bond Future	8,602.4600	8.6025	9,023.7000	9.0237	4.897	0	0	0
2018/06/15	R248	01/11/2018	9.02	Call	Bond Future	413.6500	0.4137	350.8200	0.3508	(15.189)	0	0	0
2018/06/15	R248	01/11/2018	9.02	Put	Bond Future	8,688.7300	8.6887	9,111.6000	9.1116	4.867	0	0	0
2018/06/15	R248	07/02/2019	9.06	Put	Bond Future	9,581.3400	9.5813	9,970.3300	9.9703	4.060	0	0	0
2018/06/15	R248	07/02/2019			Bond Future	9.9886	92.3103	10.0474	91.8158	0.588	0.0000	0.0000	0
2018/06/15	R248	07/02/2019	9.06	Call	Bond Future	1,071.8900	1.0719	966.3700	0.9664	(9.844)	0	0	0
2018/06/15	R248	07/02/2019	9.05	Put	Bond Future	9,659.3400	9.6593	10,049.8800	10.0499	4.043	0	0	0
2018/06/15	R248	07/02/2019	9.07	Call	Bond Future	1,093.6800	1.0937	986.5900	0.9866	(9.792)	0	0	0
2018/06/15	R248	07/02/2019	9.07	Put	Bond Future	9,504.0100	9.5040	9,891.4300	9.8914	4.076	0	0	0
2018/06/15	R248	07/02/2019	9.05	Call	Bond Future	1,050.6000	1.0506	946.6300	0.9466	(9.896)	0	0	0

Total

981390