



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 19/06/2018 TO 19/06/2018

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
2018/06/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	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	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
2018/06/19	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	2025	02/08/2018	136.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2025	02/08/2018			Bond Future	132.5975		132.5975	132.2720	132.2720	(0.245)	0.0000	0.0000	864
2018/06/19	2025	02/08/2018	136.65	Put	Bond Future	4,052.4900		4.0525	4,377.9800	4.3780	8.032	0	0	0
2018/06/19	2025	02/08/2018	136.66	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2025	02/08/2018	136.67	Put	Bond Future	4,072.4900		4.0725	4,397.9800	4.3980	7.992	0	0	0
2018/06/19	2025	02/08/2018	136.66	Put	Bond Future	4,062.4900		4.0625	4,387.9800	4.3880	8.012	0	0	0
2018/06/19	2025	02/08/2018	136.67	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2025	01/11/2018			Bond Future	134.9931		134.9931	134.6620	134.6620	(0.245)	0.0000	0.0000	0
2018/06/19	2025	07/02/2019			Bond Future	136.2242		136.2242	135.8868	135.8868	(0.248)	0.0000	0.0000	0
2018/06/19	2029	02/08/2018			Bond Future	101.0252		101.0252	100.9294	100.9294	(0.095)	0.0000	0.0000	1,370
2018/06/19	2029	01/11/2018			Bond Future	101.8010		101.8010	101.7034	101.7034	(0.096)	0.0000	0.0000	0
2018/06/19	2029	07/02/2019			Bond Future	103.7953		103.7953	103.6959	103.6959	(0.096)	0.0000	0.0000	0
2018/06/19	2030	02/08/2018	8.51	Call	Bond Future	6.8200		0.0068	2.9700	0.0030	(56.452)	0	0	7,850
2018/06/19	2030	02/08/2018	8.91	Call	Bond Future	103.6600		0.1037	58.9500	0.0589	(43.131)	0	0	7,850
2018/06/19	2030	02/08/2018	9.46	Put	Bond Future	1,375.8100		1.3758	1,715.6500	1.7156	24.701	0	0	0
2018/06/19	2030	02/08/2018			Bond Future	9.5119		89.7232	9.6077	89.1125	1.008	0.0000	0.0000	50,308
2018/06/19	2030	02/08/2018	8.51	Put	Bond Future	6,741.8200		6.7418	7,348.6400	7.3486	9.001	0	0	0
2018/06/19	2030	02/08/2018	9.46	Call	Bond Future	1,042.9600		1.0430	772.1300	0.7721	(25.967)	0	0	0
2018/06/19	2030	02/08/2018	8.91	Put	Bond Future	4,070.4100		4.0704	4,636.3700	4.6364	13.904	0	0	0
2018/06/19	2030	02/08/2018	9.50	Call	Bond Future	1,168.1000		1.1681	876.2900	0.8763	(24.982)	0	0	0
2018/06/19	2030	02/08/2018	9.47	Call	Bond Future	1,073.5000		1.0735	797.4200	0.7974	(25.718)	0	0	0
2018/06/19	2030	02/08/2018	9.45	Put	Bond Future	1,410.1300		1.4101	1,755.2100	1.7552	24.472	0	0	0
2018/06/19	2030	02/08/2018	9.50	Put	Bond Future	1,244.1700		1.2442	1,563.0300	1.5630	25.628	0	0	7,850
2018/06/19	2030	02/08/2018	9.47	Put	Bond Future	1,342.0600		1.3421	1,676.6500	1.6766	24.931	0	0	0
2018/06/19	2030	02/08/2018	9.45	Call	Bond Future	1,012.9400		1.0129	747.3500	0.7473	(26.220)	0	0	0
2018/06/19	2030	01/11/2018	8.60	Call	Bond Future	248.7100		0.2487	186.2600	0.1863	(25.110)	0	0	0
2018/06/19	2030	01/11/2018	8.58	Put	Bond Future	6,887.6800		6.8877	7,449.9500	7.4500	8.163	0	0	0
2018/06/19	2030	01/11/2018			Bond Future	9.5885		91.3254	9.6878	90.7040	1.036	0.0000	0.0000	0
2018/06/19	2030	01/11/2018	8.60	Put	Bond Future	6,765.2600		6.7653	7,324.2500	7.3242	8.263	0	0	0
2018/06/19	2030	01/11/2018	8.58	Call	Bond Future	232.7800		0.2328	173.6100	0.1736	(25.419)	0	0	0
2018/06/19	2030	01/11/2018	8.59	Put	Bond Future	6,826.3300		6.8263	7,386.9800	7.3870	8.213	0	0	0
2018/06/19	2030	01/11/2018	8.59	Call	Bond Future	240.6400		0.2406	179.8500	0.1798	(25.262)	0	0	0
2018/06/19	2030	07/02/2019	8.62	Call	Bond Future	605.4500		0.6055	499.7000	0.4997	(17.466)	0	0	0
2018/06/19	2030	07/02/2019			Bond Future	9.6754		89.0870	9.7788	88.4535	1.068	0.0000	0.0000	0
2018/06/19	2030	07/02/2019	8.62	Put	Bond Future	7,436.4300		7.4364	7,964.1300	7.9641	7.096	0	0	0
2018/06/19	2030	07/02/2019	8.63	Call	Bond Future	619.5500		0.6195	511.9600	0.5120	(17.366)	0	0	0
2018/06/19	2030	07/02/2019	8.63	Put	Bond Future	7,382.5700		7.3826	7,908.4300	7.9084	7.123	0	0	0
2018/06/19	2030	07/02/2019	8.64	Call	Bond Future	634.0500		0.6341	524.5900	0.5246	(17.264)	0	0	0
2018/06/19	2030	07/02/2019	8.64	Put	Bond Future	7,329.1600		7.3292	7,853.1500	7.8532	7.149	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
2018/06/19	2032	02/08/2018	9.67	Call	Bond Future	1,236.0300	1.2360	923.4700	0.9235	(25.287)	0	0	0
2018/06/19	2032	02/08/2018	9.66	Put	Bond Future	1,373.4500	1.3734	1,724.9400	1.7249	25.592	0	0	0
2018/06/19	2032	02/08/2018			Bond Future	9.6849	92.1471	9.7807	91.4888	0.989	0.0000	0.0000	34,986
2018/06/19	2032	02/08/2018	9.68	Call	Bond Future	1,271.2300	1.2712	952.9500	0.9530	(25.037)	0	0	0
2018/06/19	2032	02/08/2018	9.68	Put	Bond Future	1,304.8900	1.3049	1,644.9300	1.6449	26.059	0	0	0
2018/06/19	2032	02/08/2018	9.67	Put	Bond Future	1,338.8500	1.3388	1,684.6100	1.6846	25.825	0	0	0
2018/06/19	2032	02/08/2018	9.66	Call	Bond Future	1,201.3900	1.2014	894.5600	0.8946	(25.540)	0	0	0
2018/06/19	2032	01/11/2018	8.77	Put	Bond Future	7,393.1800	7.3932	7,997.6800	7.9977	8.176	0	0	0
2018/06/19	2032	01/11/2018			Bond Future	9.7643	89.6379	9.8634	88.9679	1.015	0.0000	0.0000	0
2018/06/19	2032	01/11/2018	8.76	Call	Bond Future	250.0800	0.2501	186.3200	0.1863	(25.496)	0	0	0
2018/06/19	2032	01/11/2018	8.76	Put	Bond Future	7,460.3700	7.4604	8,066.6400	8.0666	8.127	0	0	0
2018/06/19	2032	01/11/2018	8.77	Call	Bond Future	258.6600	0.2587	193.1300	0.1931	(25.334)	0	0	0
2018/06/19	2032	01/11/2018	8.75	Call	Bond Future	241.8100	0.2418	179.7800	0.1798	(25.652)	0	0	0
2018/06/19	2032	01/11/2018	8.75	Put	Bond Future	7,527.9500	7.5279	8,135.9500	8.1360	8.077	0	0	0
2018/06/19	2032	07/02/2019	8.81	Call	Bond Future	697.6100	0.6976	578.8800	0.5789	(17.020)	0	0	0
2018/06/19	2032	07/02/2019	8.80	Put	Bond Future	8,117.0000	8.1170	8,683.0700	8.6831	6.974	0	0	0
2018/06/19	2032	07/02/2019			Bond Future	9.8526	91.3760	9.9555	90.6932	1.044	0.0000	0.0000	0
2018/06/19	2032	07/02/2019	8.82	Call	Bond Future	712.7000	0.7127	592.0300	0.5920	(16.931)	0	0	0
2018/06/19	2032	07/02/2019	8.82	Put	Bond Future	7,997.7300	7.9977	8,559.9400	8.5599	7.030	0	0	0
2018/06/19	2032	07/02/2019	8.81	Put	Bond Future	8,057.2200	8.0572	8,621.3700	8.6214	7.002	0	0	0
2018/06/19	2032	07/02/2019	8.80	Call	Bond Future	682.7300	0.6827	565.9200	0.5659	(17.109)	0	0	0
2018/06/19	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2033	02/08/2018			Bond Future	104.6183	104.6183	103.7726	103.7726	(0.808)	0.0000	0.0000	9,561
2018/06/19	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2033	02/08/2018	109.92	Put	Bond Future	5,301.6500	5.3016	6,147.4000	6.1474	15.953	0	0	0
2018/06/19	2033	02/08/2018	109.94	Put	Bond Future	5,321.6500	5.3216	6,167.4000	6.1674	15.893	0	0	0
2018/06/19	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2033	02/08/2018	109.93	Put	Bond Future	5,311.6500	5.3116	6,157.4000	6.1574	15.923	0	0	0
2018/06/19	2033	01/11/2018			Bond Future	105.3875	105.3875	104.5267	104.5267	(0.817)	0.0000	0.0000	0
2018/06/19	2033	07/02/2019			Bond Future	107.4520	107.4520	106.5745	106.5745	(0.817)	0.0000	0.0000	0
2018/06/19	2037	02/08/2018	9.96	Put	Bond Future	1,038.4100	1.0384	1,297.5100	1.2975	24.952	0	0	0
2018/06/19	2037	02/08/2018	9.95	Call	Bond Future	1,990.4500	1.9904	1,598.9800	1.5990	(19.667)	0	0	0
2018/06/19	2037	02/08/2018			Bond Future	9.8293	88.9302	9.9148	88.2744	0.870	0.0000	0.0000	56,155
2018/06/19	2037	02/08/2018	9.96	Call	Bond Future	2,037.3700	2.0374	1,640.7200	1.6407	(19.469)	0	0	0
2018/06/19	2037	02/08/2018	9.95	Put	Bond Future	1,067.2900	1.0673	1,331.5700	1.3316	24.762	0	0	0
2018/06/19	2037	02/08/2018	9.97	Call	Bond Future	2,084.8200	2.0848	1,683.0100	1.6830	(19.273)	0	0	0
2018/06/19	2037	02/08/2018	9.97	Put	Bond Future	1,010.1600	1.0102	1,264.1000	1.2641	25.139	0	0	0
2018/06/19	2037	01/11/2018	9.03	Call	Bond Future	451.5200	0.4515	357.6200	0.3576	(20.796)	0	0	0
2018/06/19	2037	01/11/2018			Bond Future	9.9009	90.5183	9.9891	89.8510	0.891	0.0000	0.0000	0
2018/06/19	2037	01/11/2018	9.01	Call	Bond Future	425.4500	0.4255	335.8600	0.3359	(21.058)	0	0	0
2018/06/19	2037	01/11/2018	9.01	Put	Bond Future	7,621.9700	7.6220	8,199.6900	8.1997	7.580	0	0	0
2018/06/19	2037	01/11/2018	9.03	Put	Bond Future	7,476.8400	7.4768	8,050.2500	8.0502	7.669	0	0	0
2018/06/19	2037	01/11/2018	9.02	Call	Bond Future	438.3500	0.4384	346.6200	0.3466	(20.926)	0	0	0
2018/06/19	2037	01/11/2018	9.02	Put	Bond Future	7,549.2100	7.5492	8,124.7900	8.1248	7.624	0	0	0
2018/06/19	2037	07/02/2019	9.06	Put	Bond Future	8,327.0400	8.3270	8,863.7700	8.8638	6.446	0	0	0
2018/06/19	2037	07/02/2019	9.05	Call	Bond Future	968.7900	0.9688	827.4900	0.8275	(14.585)	0	0	0

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2018/06/19	2037	07/02/2019			Bond Future	9.9813	88.0136	10.0726	87.3335	0.915	0.0000	0.0000	0
2018/06/19	2037	07/02/2019	9.06	Call	Bond Future	987.7000	0.9877	844.3400	0.8443	(14.515)	0	0	0
2018/06/19	2037	07/02/2019	9.05	Put	Bond Future	8,392.8400	8.3928	8,931.6300	8.9316	6.420	0	0	0
2018/06/19	2037	07/02/2019	9.07	Call	Bond Future	1,006.8500	1.0069	861.4200	0.8614	(14.444)	0	0	0
2018/06/19	2037	07/02/2019	9.07	Put	Bond Future	8,261.6000	8.2616	8,796.2600	8.7963	6.472	0	0	0
2018/06/19	2038	02/08/2018	134.55	Put	Bond Future	9,943.1800	9.9432	10,328.9700	10.3290	3.880	0	0	0
2018/06/19	2038	02/08/2018			Bond Future	124.6068	124.6068	124.2210	124.2210	(0.310)	0.0000	0.0000	9,035
2018/06/19	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2038	02/08/2018	134.54	Put	Bond Future	9,933.1800	9.9332	10,318.9700	10.3190	3.884	0	0	0
2018/06/19	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2038	02/08/2018	134.53	Put	Bond Future	9,923.1800	9.9232	10,308.9700	10.3090	3.888	0	0	0
2018/06/19	2038	01/11/2018			Bond Future	126.8581	126.8581	126.4654	126.4654	(0.309)	0.0000	0.0000	0
2018/06/19	2038	07/02/2019			Bond Future	127.7530	127.7530	127.3528	127.3528	(0.313)	0.0000	0.0000	0
2018/06/19	2040	02/08/2018	10.04	Call	Bond Future	2,168.5100	2.1685	1,762.9600	1.7630	(18.702)	0	0	0
2018/06/19	2040	02/08/2018	10.03	Put	Bond Future	1,087.3900	1.0874	1,347.7700	1.3478	23.945	0	0	0
2018/06/19	2040	02/08/2018			Bond Future	9.9041	92.1831	9.9846	91.5224	0.812	0.0000	0.0000	25,223
2018/06/19	2040	02/08/2018	10.05	Call	Bond Future	2,219.7100	2.2197	1,808.8900	1.8089	(18.508)	0	0	0
2018/06/19	2040	02/08/2018	10.05	Put	Bond Future	1,027.3800	1.0274	1,277.1700	1.2772	24.313	0	0	0
2018/06/19	2040	02/08/2018	10.04	Put	Bond Future	1,057.1100	1.0571	1,312.1700	1.3122	24.128	0	0	0
2018/06/19	2040	02/08/2018	10.03	Call	Bond Future	2,117.7500	2.1178	1,717.5200	1.7175	(18.899)	0	0	0
2018/06/19	2040	01/11/2018	9.80	Call	Bond Future	2,193.2400	2.1932	1,903.3100	1.9033	(13.219)	0	0	3,540
2018/06/19	2040	01/11/2018	9.09	Put	Bond Future	8,119.3200	8.1193	8,705.3700	8.7054	7.218	0	0	0
2018/06/19	2040	01/11/2018			Bond Future	9.9754	93.8293	10.0583	93.1569	0.832	0.0000	0.0000	0
2018/06/19	2040	01/11/2018	9.20	Put	Bond Future	7,272.3000	7.2723	7,832.6200	7.8326	7.705	0	0	0
2018/06/19	2040	01/11/2018	9.20	Call	Bond Future	582.0100	0.5820	469.9900	0.4700	(19.247)	0	0	3,540
2018/06/19	2040	01/11/2018	9.80	Put	Bond Future	3,641.1200	3.6411	4,023.5300	4.0235	10.503	0	0	0
2018/06/19	2040	01/11/2018	9.08	Call	Bond Future	403.7700	0.4038	319.6400	0.3196	(20.836)	0	0	0
2018/06/19	2040	01/11/2018	9.10	Put	Bond Future	8,198.9900	8.1990	8,787.2000	8.7872	7.174	0	0	0
2018/06/19	2040	01/11/2018	9.10	Put	Bond Future	8,040.1000	8.0401	8,623.9400	8.6239	7.262	0	0	0
2018/06/19	2040	01/11/2018	9.09	Call	Bond Future	416.9200	0.4169	330.6300	0.3306	(20.697)	0	0	0
2018/06/19	2040	01/11/2018	9.10	Call	Bond Future	430.3900	0.4304	341.8900	0.3419	(20.563)	0	0	2,950
2018/06/19	2040	01/11/2018	8.50	Put	Bond Future	13,483.3500	13.4834	14,139.0900	14.1391	4.863	0	0	0
2018/06/19	2040	01/11/2018	8.50	Call	Bond Future	61.2600	0.0613	44.6600	0.0447	(27.098)	0	0	2,950
2018/06/19	2040	01/11/2018	9.07	Call	Bond Future	391.0200	0.3910	309.0200	0.3090	(20.971)	0	0	0
2018/06/19	2040	01/11/2018	9.07	Put	Bond Future	8,279.2100	8.2792	8,869.5500	8.8696	7.130	0	0	0
2018/06/19	2040	07/02/2019	9.11	Put	Bond Future	9,157.2600	9.1573	9,701.2300	9.7012	5.940	0	0	0
2018/06/19	2040	07/02/2019	9.13	Call	Bond Future	1,064.7200	1.0647	919.2900	0.9193	(13.659)	0	0	0
2018/06/19	2040	07/02/2019			Bond Future	10.0553	91.1382	10.1412	90.4529	0.854	0.0000	0.0000	0
2018/06/19	2040	07/02/2019	9.11	Call	Bond Future	1,024.2200	1.0242	882.9300	0.8829	(13.795)	0	0	0
2018/06/19	2040	07/02/2019	9.13	Put	Bond Future	9,013.8800	9.0139	9,553.7100	9.5537	5.989	0	0	0
2018/06/19	2040	07/02/2019	9.12	Put	Bond Future	9,085.2700	9.0853	9,627.1800	9.6272	5.965	0	0	0
2018/06/19	2040	07/02/2019	9.12	Call	Bond Future	1,044.2400	1.0442	900.8900	0.9009	(13.728)	0	0	0
2018/06/19	2044	02/08/2018	10.07	Call	Bond Future	2,157.0700	2.1571	1,775.0200	1.7750	(17.712)	0	0	0
2018/06/19	2044	02/08/2018			Bond Future	9.9430	89.1767	10.0184	88.5510	0.758	0.0000	0.0000	36,060

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
2018/06/19	2044	02/08/2018	10.05	Call	Bond Future	2,056.5600	2.0566	1,684.6100	1.6846	(18.086)	0	0	0
2018/06/19	2044	02/08/2018	10.05	Put	Bond Future	1,170.4000	1.1704	1,424.1300	1.4241	21.679	0	0	0
2018/06/19	2044	02/08/2018	10.07	Put	Bond Future	1,106.9900	1.1070	1,350.6200	1.3506	22.008	0	0	0
2018/06/19	2044	02/08/2018	10.06	Call	Bond Future	2,106.5300	2.1065	1,729.5000	1.7295	(17.898)	0	0	0
2018/06/19	2044	02/08/2018	10.06	Put	Bond Future	1,138.3500	1.1383	1,387.0000	1.3870	21.843	0	0	0
2018/06/19	2044	01/11/2018	9.12	Call	Bond Future	419.1600	0.4192	337.3600	0.3374	(19.515)	0	0	0
2018/06/19	2044	01/11/2018			Bond Future	10.0121	90.7692	10.0898	90.1325	0.776	0.0000	0.0000	0
2018/06/19	2044	01/11/2018	9.12	Put	Bond Future	8,326.2900	8.3263	8,881.1300	8.8811	6.664	0	0	0
2018/06/19	2044	01/11/2018	9.13	Call	Bond Future	432.7700	0.4328	348.8800	0.3489	(19.384)	0	0	0
2018/06/19	2044	01/11/2018	9.14	Put	Bond Future	8,163.6600	8.1637	8,714.3000	8.7143	6.745	0	0	0
2018/06/19	2044	01/11/2018	9.13	Put	Bond Future	8,244.8000	8.2448	8,797.5500	8.7975	6.704	0	0	0
2018/06/19	2044	01/11/2018	9.14	Call	Bond Future	446.5700	0.4466	360.5700	0.3606	(19.258)	0	0	0
2018/06/19	2044	07/02/2019	9.18	Put	Bond Future	9,075.3300	9.0753	9,581.9100	9.5819	5.582	0	0	0
2018/06/19	2044	07/02/2019			Bond Future	10.0895	88.1441	10.1699	87.4950	0.796	0.0000	0.0000	0
2018/06/19	2044	07/02/2019	9.17	Call	Bond Future	1,100.0500	1.1000	959.6200	0.9596	(12.766)	0	0	0
2018/06/19	2044	07/02/2019	9.17	Put	Bond Future	9,148.1900	9.1482	9,656.7700	9.6568	5.559	0	0	0
2018/06/19	2044	07/02/2019	9.18	Call	Bond Future	1,121.2500	1.1213	978.8200	0.9788	(12.703)	0	0	0
2018/06/19	2044	07/02/2019	9.16	Call	Bond Future	1,078.9100	1.0789	940.4900	0.9405	(12.830)	0	0	0
2018/06/19	2044	07/02/2019	9.16	Put	Bond Future	9,221.2600	9.2213	9,731.8500	9.7318	5.537	0	0	0
2018/06/19	2046	02/08/2018	128.78	Put	Bond Future	11,182.8900	11.1829	11,859.2800	11.8593	6.048	0	0	0
2018/06/19	2046	02/08/2018			Bond Future	117.5971	117.5971	116.9207	116.9207	(0.575)	0.0000	0.0000	11,876
2018/06/19	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2046	02/08/2018	128.77	Put	Bond Future	11,172.8900	11.1729	11,849.2800	11.8493	6.054	0	0	0
2018/06/19	2046	02/08/2018	128.79	Put	Bond Future	11,192.8900	11.1929	11,869.2800	11.8693	6.043	0	0	0
2018/06/19	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2046	01/11/2018			Bond Future	118.0725	118.0725	117.3842	117.3842	(0.583)	0.0000	0.0000	0
2018/06/19	2046	07/02/2019			Bond Future	120.3855	120.3855	119.6837	119.6837	(0.583)	0.0000	0.0000	0
2018/06/19	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2050	02/08/2018	137.54	Put	Bond Future	14,625.3600	14.6254	15,673.1200	15.6731	7.164	0	0	0
2018/06/19	2050	02/08/2018	137.52	Put	Bond Future	14,605.3600	14.6054	15,653.1200	15.6531	7.174	0	0	0
2018/06/19	2050	02/08/2018			Bond Future	122.9146	122.9146	121.8669	121.8669	(0.852)	0.0000	0.0000	9,621
2018/06/19	2050	02/08/2018	137.53	Put	Bond Future	14,615.3600	14.6154	15,663.1200	15.6631	7.169	0	0	0
2018/06/19	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	2050	01/11/2018			Bond Future	125.1356	125.1356	124.0690	124.0690	(0.852)	0.0000	0.0000	0
2018/06/19	2050	07/02/2019			Bond Future	125.8153	125.8153	124.7280	124.7280	(0.864)	0.0000	0.0000	0
2018/06/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	AL37	02/08/2018			Index Future	578.6140	578.6140	577.0540	577.0540	(0.270)	0.0000	0.0000	0
2018/06/19	AL37	01/11/2018			Index Future	588.9500	588.9500	587.3630	587.3630	(0.269)	0.0000	0.0000	0

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2018/06/19	AL37	07/02/2019			Index Future	600.3740	600.3740	598.7570	598.7570	(0.269)	0.0000	0.0000	0
2018/06/19	AL7T	02/08/2018			Index Future	667.0580	667.0580	663.1470	663.1470	(0.586)	0.0000	0.0000	0
2018/06/19	AL7T	01/11/2018			Index Future	678.9740	678.9740	674.9940	674.9940	(0.586)	0.0000	0.0000	0
2018/06/19	AL7T	07/02/2019			Index Future	692.1440	692.1440	688.0880	688.0880	(0.586)	0.0000	0.0000	0
2018/06/19	ALBI	02/08/2018			Index Future	605.0700	605.0700	601.4920	601.4920	(0.591)	0.0000	0.0000	858
2018/06/19	ALBI	01/11/2018			Index Future	615.8780	615.8780	612.2370	612.2370	(0.591)	0.0000	0.0000	0
2018/06/19	ALBI	07/02/2019			Index Future	627.8250	627.8250	624.1140	624.1140	(0.591)	0.0000	0.0000	0
2018/06/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/06/19	C209	31/03/2036			Price Contribution	6.2500		6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/06/19	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/19	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	EL28	02/08/2018			Bond Future	129.6683		129.6683	129.4501	129.4501	(0.168)	0.0000	0.0000	0
2018/06/19	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	EL28	02/08/2018	134.93	Put	Bond Future	5,261.6800		5.2617	5,479.8900	5.4799	4.147	0	0	0
2018/06/19	EL28	02/08/2018	134.95	Put	Bond Future	5,281.6800		5.2817	5,499.8900	5.4999	4.131	0	0	0
2018/06/19	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	EL28	02/08/2018	134.94	Put	Bond Future	5,271.6800		5.2717	5,489.8900	5.4899	4.139	0	0	0
2018/06/19	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	267.5800	0.2676	100.000	0	0	0
2018/06/19	ES33	02/08/2018	11.14	Call	Bond Future	166.4300		0.1664	0.0000	0.0000	(100.000)	0	0	0
2018/06/19	ES33	02/08/2018			Bond Future	11.1113		76.7830	11.1965	76.2912	0.767	0.0000	0.0000	9,466
2018/06/19	ES33	02/08/2018	11.15	Call	Bond Future	224.1800		0.2242	0.0000	0.0000	(100.000)	0	0	0
2018/06/19	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	325.3300	0.3253	100.000	0	0	0
2018/06/19	ES33	02/08/2018	11.16	Call	Bond Future	281.8700		0.2819	0.0000	0.0000	(100.000)	0	0	0
2018/06/19	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	209.8900	0.2099	100.000	0	0	0
2018/06/19	ES33	01/11/2018			Bond Future	11.2349		74.3659	11.3232	73.8655	0.786	0.0000	0.0000	0
2018/06/19	ES33	07/02/2019			Bond Future	11.3757		75.8079	11.4676	75.2978	0.808	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
2018/06/19	ES42	02/08/2018			Bond Future	11.3148	79.3385	11.3899	78.8483	0.664	0.0000	0.0000	7,957
2018/06/19	ES42	01/11/2018			Bond Future	11.4348	76.4954	11.5127	75.9966	0.681	0.0000	0.0000	0
2018/06/19	ES42	07/02/2019			Bond Future	11.5669	77.9784	11.6478	77.4701	0.700	0.0000	0.0000	0
2018/06/19	GOVI	02/08/2018	605.72	Put	GOVI	58,750.0000	5.8750	96,400.0000	9.6400	64.085	0	0	0
2018/06/19	GOVI	02/08/2018			GOVI	599.8450	599.8450	596.0800	596.0800	(0.628)	0.0000	0.0000	475
2018/06/19	GOVI	02/08/2018	605.71	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	GOVI	02/08/2018	605.71	Put	GOVI	58,650.0000	5.8650	96,300.0000	9.6300	64.194	0	0	0
2018/06/19	GOVI	02/08/2018	605.72	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	GOVI	02/08/2018	605.70	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	GOVI	02/08/2018	605.70	Put	GOVI	58,550.0000	5.8550	96,200.0000	9.6200	64.304	0	0	0
2018/06/19	GOVI	01/11/2018	653.50	Put	GOVI	429,400.0000	42.9400	467,720.0000	46.7720	8.924	0	0	0
2018/06/19	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	GOVI	01/11/2018			GOVI	610.5600	610.5600	606.7280	606.7280	(0.628)	0.0000	0.0000	0
2018/06/19	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	GOVI	01/11/2018	653.49	Put	GOVI	429,300.0000	42.9300	467,620.0000	46.7620	8.926	0	0	0
2018/06/19	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	GOVI	01/11/2018	653.51	Put	GOVI	429,500.0000	42.9500	467,820.0000	46.7820	8.922	0	0	0
2018/06/19	GOVI	07/02/2019	666.53	Put	GOVI	441,270.0000	44.1270	480,320.0000	48.0320	8.849	0	0	0
2018/06/19	GOVI	07/02/2019			GOVI	622.4030	622.4030	618.4980	618.4980	(0.627)	0.0000	0.0000	0
2018/06/19	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	GOVI	07/02/2019	666.52	Put	GOVI	441,170.0000	44.1170	480,220.0000	48.0220	8.851	0	0	0
2018/06/19	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	GOVI	07/02/2019	666.51	Put	GOVI	441,070.0000	44.1070	480,120.0000	48.0120	8.853	0	0	0
2018/06/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/19	IGOV	02/08/2018			Index Future	254.0910	254.0910	252.9510	252.9510	(0.449)	0.0000	0.0000	852
2018/06/19	IGOV	01/11/2018			Index Future	258.6820	258.6820	257.5220	257.5220	(0.448)	0.0000	0.0000	241
2018/06/19	IGOV	07/02/2019			Index Future	263.7510	263.7510	262.5680	262.5680	(0.449)	0.0000	0.0000	0
2018/06/19	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/19	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/19	IS01	20/12/2018			Interest Rate Swap	100.5200	100.5200	100.5300	100.5300	0.010	0.0000	0.0000	0
2018/06/19	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.6300	99.6300	0.040	0.0000	0.0000	0
2018/06/19	IS01	20/06/2019			Interest Rate Swap	100.3300	100.3300	100.3900	100.3900	0.060	0.0000	0.0000	0
2018/06/19	IS01	19/09/2019			Interest Rate Swap	99.9700	99.9700	100.0600	100.0600	0.090	0.0000	0.0000	0
2018/06/19	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/19	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9200	98.9200	0.020	0.0000	0.0000	0
2018/06/19	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3600	99.3600	0.040	0.0000	0.0000	0
2018/06/19	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.8400	99.8400	0.060	0.0000	0.0000	0
2018/06/19	IS02	20/09/2019			Interest Rate Swap	100.2500	100.2500	100.3500	100.3500	0.100	0.0000	0.0000	0
2018/06/19	IS02	20/12/2019			Interest Rate Swap	101.2800	101.2800	101.4000	101.4000	0.118	0.0000	0.0000	0
2018/06/19	IS02	23/03/2020			Interest Rate Swap	99.1200	99.1200	99.2800	99.2800	0.161	0.0000	0.0000	0
2018/06/19	IS02	22/06/2020			Interest Rate Swap	101.0900	101.0900	101.2600	101.2600	0.168	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
2018/06/19	IS02	21/09/2020			Interest Rate Swap	99.9200	99.9200	100.1200	100.1200	0.200	0.0000	0.0000	0
2018/06/19	IS05	17/12/2020			Interest Rate Swap	96.8300	96.8300	97.0600	97.0600	0.238	0.0000	0.0000	0
2018/06/19	IS05	16/03/2021			Interest Rate Swap	96.1300	96.1300	96.3700	96.3700	0.250	0.0000	0.0000	0
2018/06/19	IS05	15/06/2021			Interest Rate Swap	95.4000	95.4000	95.6600	95.6600	0.273	0.0000	0.0000	0
2018/06/19	IS05	21/09/2021			Interest Rate Swap	95.6800	95.6800	95.9400	95.9400	0.272	0.0000	0.0000	0
2018/06/19	IS05	21/12/2021			Interest Rate Swap	97.9600	97.9600	98.2200	98.2200	0.265	0.0000	0.0000	51
2018/06/19	IS05	15/03/2022			Interest Rate Swap	98.1700	98.1700	98.4300	98.4300	0.265	0.0000	0.0000	0
2018/06/19	IS05	21/06/2022			Interest Rate Swap	99.4700	99.4700	99.7300	99.7300	0.261	0.0000	0.0000	0
2018/06/19	IS05	20/09/2022			Interest Rate Swap	101.7500	101.7500	102.0000	102.0000	0.246	0.0000	0.0000	0
2018/06/19	IS05	20/12/2022			Interest Rate Swap	103.0800	103.0800	103.3400	103.3400	0.252	0.0000	0.0000	0
2018/06/19	IS05	22/03/2023			Interest Rate Swap	98.3100	98.3100	98.5800	98.5800	0.275	0.0000	0.0000	0
2018/06/19	IS05	20/06/2023			Interest Rate Swap	102.6800	102.6800	102.9400	102.9400	0.253	0.0000	0.0000	0
2018/06/19	IS05	19/09/2023			Interest Rate Swap	100.0000	100.0000	100.2800	100.2800	0.280	0.0000	0.0000	0
2018/06/19	IS10	17/12/2025			Interest Rate Swap	97.1600	97.1600	97.4800	97.4800	0.329	0.0000	0.0000	0
2018/06/19	IS10	16/03/2026			Interest Rate Swap	94.2300	94.2300	94.5700	94.5700	0.361	0.0000	0.0000	0
2018/06/19	IS10	15/06/2026			Interest Rate Swap	93.0300	93.0300	93.3800	93.3800	0.376	0.0000	0.0000	0
2018/06/19	IS10	21/09/2026			Interest Rate Swap	95.2200	95.2200	95.5600	95.5600	0.357	0.0000	0.0000	0
2018/06/19	IS10	21/12/2026			Interest Rate Swap	99.0100	99.0100	99.3400	99.3400	0.333	0.0000	0.0000	0
2018/06/19	IS10	15/03/2027			Interest Rate Swap	97.6200	97.6200	97.9600	97.9600	0.348	0.0000	0.0000	0
2018/06/19	IS10	21/06/2027			Interest Rate Swap	99.7200	99.7200	100.0600	100.0600	0.341	0.0000	0.0000	0
2018/06/19	IS10	20/09/2027			Interest Rate Swap	103.4200	103.4200	103.7600	103.7600	0.329	0.0000	0.0000	0
2018/06/19	IS10	20/12/2027			Interest Rate Swap	103.8000	103.8000	104.1500	104.1500	0.337	0.0000	0.0000	0
2018/06/19	IS10	22/03/2028			Interest Rate Swap	99.1500	99.1500	99.5300	99.5300	0.383	0.0000	0.0000	0
2018/06/19	IS10	20/06/2028			Interest Rate Swap	104.5500	104.5500	104.9200	104.9200	0.354	0.0000	0.0000	0
2018/06/19	IS10	19/09/2028			Interest Rate Swap	99.9600	99.9600	100.3500	100.3500	0.390	0.0000	0.0000	0
2018/06/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/19	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/19	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/19	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/19	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/19	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/19	R023	02/08/2018	10.40	Put	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	0
2018/06/19	R023	02/08/2018			Bond Future	8.4644	100.7009	8.5411	100.4207	0.905	0.0000	0.0000	41,435
2018/06/19	R023	02/08/2018	10.40	Call	Bond Future	6,783.6200	6.7836	6,503.4400	6.5034	(4.130)	0	0	0
2018/06/19	R023	02/08/2018	10.41	Call	Bond Future	6,817.1200	6.8171	6,536.9500	6.5370	(4.110)	0	0	0
2018/06/19	R023	02/08/2018	10.41	Put	Bond Future	0.0700	0.0001	0.1100	0.0001	57.143	0	0	0
2018/06/19	R023	02/08/2018	10.39	Call	Bond Future	6,750.0900	6.7501	6,469.9200	6.4699	(4.151)	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
2018/06/19	R023	02/08/2018	10.39	Put	Bond Future	0.0800	0.0001	0.1200	0.0001	50.000	0	0	0
2018/06/19	R023	01/11/2018	10.58	Call	Bond Future	6,796.3200	6.7963	6,517.3900	6.5174	(4.104)	0	0	0
2018/06/19	R023	01/11/2018	10.57	Put	Bond Future	29.9500	0.0300	36.2300	0.0362	20.968	0	0	0
2018/06/19	R023	01/11/2018			Bond Future	8.5515	98.5734	8.6334	98.2883	0.958	0.0000	0.0000	0
2018/06/19	R023	01/11/2018	10.59	Call	Bond Future	6,827.4600	6.8275	6,548.3900	6.5484	(4.087)	0	0	0
2018/06/19	R023	01/11/2018	10.59	Put	Bond Future	28.4100	0.0284	34.4100	0.0344	21.119	0	0	0
2018/06/19	R023	01/11/2018	10.58	Put	Bond Future	29.1700	0.0292	35.3100	0.0353	21.049	0	0	0
2018/06/19	R023	01/11/2018	10.57	Call	Bond Future	6,765.1900	6.7652	6,486.4000	6.4864	(4.121)	0	0	0
2018/06/19	R023	07/02/2019	10.59	Call	Bond Future	6,297.7200	6.2977	6,031.7700	6.0318	(4.223)	0	0	0
2018/06/19	R023	07/02/2019			Bond Future	8.6572	100.4850	8.7457	100.1944	1.022	0.0000	0.0000	0
2018/06/19	R023	07/02/2019	10.57	Call	Bond Future	6,242.6600	6.2427	5,977.3500	5.9774	(4.250)	0	0	0
2018/06/19	R023	07/02/2019	10.57	Put	Bond Future	192.7400	0.1927	217.9400	0.2179	13.075	0	0	0
2018/06/19	R023	07/02/2019	10.59	Put	Bond Future	187.0300	0.1870	211.5900	0.2116	13.132	0	0	0
2018/06/19	R023	07/02/2019	10.58	Call	Bond Future	6,270.1800	6.2702	6,004.5500	6.0046	(4.236)	0	0	0
2018/06/19	R023	07/02/2019	10.58	Put	Bond Future	189.8700	0.1899	214.7500	0.2148	13.104	0	0	0
2018/06/19	R035	02/08/2018	9.42	Call	Bond Future	428.8700	0.4289	285.8500	0.2859	(33.348)	0	0	0
2018/06/19	R035	02/08/2018			Bond Future	9.7680	96.5876	9.8587	95.8947	0.928	0.0000	0.0000	68,978
2018/06/19	R035	02/08/2018	9.42	Put	Bond Future	3,162.0400	3.1620	3,711.9000	3.7119	17.389	0	0	0
2018/06/19	R035	02/08/2018	9.43	Call	Bond Future	448.2000	0.4482	300.2300	0.3002	(33.014)	0	0	0
2018/06/19	R035	02/08/2018	9.44	Put	Bond Future	3,040.8900	3.0409	3,580.7900	3.5808	17.755	0	0	0
2018/06/19	R035	02/08/2018	9.43	Put	Bond Future	3,101.1700	3.1012	3,646.0800	3.6461	17.571	0	0	0
2018/06/19	R035	02/08/2018	9.44	Call	Bond Future	468.0200	0.4680	315.0400	0.3150	(32.687)	0	0	0
2018/06/19	R035	01/11/2018	8.93	Call	Bond Future	377.0400	0.3770	290.8400	0.2908	(22.862)	0	0	0
2018/06/19	R035	01/11/2018	8.92	Put	Bond Future	7,785.7800	7.7858	8,406.8100	8.4068	7.976	0	0	0
2018/06/19	R035	01/11/2018			Bond Future	9.8453	93.8167	9.9390	93.1116	0.952	0.0000	0.0000	0
2018/06/19	R035	01/11/2018	8.94	Call	Bond Future	389.1100	0.3891	300.7200	0.3007	(22.716)	0	0	0
2018/06/19	R035	01/11/2018	8.94	Put	Bond Future	7,639.9400	7.6399	8,256.6500	8.2566	8.072	0	0	0
2018/06/19	R035	01/11/2018	8.93	Put	Bond Future	7,712.6100	7.7126	8,331.5100	8.3315	8.025	0	0	0
2018/06/19	R035	01/11/2018	8.92	Call	Bond Future	365.3700	0.3654	281.3000	0.2813	(23.010)	0	0	0
2018/06/19	R035	07/02/2019	8.98	Call	Bond Future	902.1900	0.9022	760.5100	0.7605	(15.704)	0	0	0
2018/06/19	R035	07/02/2019			Bond Future	9.9327	95.6360	10.0299	94.9172	0.978	0.0000	0.0000	0
2018/06/19	R035	07/02/2019	8.96	Call	Bond Future	872.5900	0.8726	734.6200	0.7346	(15.812)	0	0	0
2018/06/19	R035	07/02/2019	8.96	Put	Bond Future	8,557.8000	8.5578	9,138.5600	9.1386	6.786	0	0	0
2018/06/19	R035	07/02/2019	8.98	Put	Bond Future	8,419.9500	8.4200	8,997.0000	8.9970	6.853	0	0	0
2018/06/19	R035	07/02/2019	8.97	Call	Bond Future	887.3000	0.8873	747.4800	0.7475	(15.758)	0	0	0
2018/06/19	R035	07/02/2019	8.97	Put	Bond Future	8,488.7300	8.4887	9,067.6400	9.0676	6.820	0	0	0
2018/06/19	R186	02/08/2018	8.25	Call	Bond Future	18.7700	0.0188	8.6200	0.0086	(54.076)	0	0	3,020
2018/06/19	R186	02/08/2018	8.48	Put	Bond Future	3,948.4800	3.9485	4,522.4800	4.5225	14.537	0	0	0
2018/06/19	R186	02/08/2018			Bond Future	9.1009	109.4016	9.2023	108.7879	1.114	0.0000	0.0000	117,279
2018/06/19	R186	02/08/2018	8.50	Call	Bond Future	97.3200	0.0973	53.5500	0.0536	(44.975)	0	0	0
2018/06/19	R186	02/08/2018	8.50	Put	Bond Future	3,831.8600	3.8319	4,401.7200	4.4017	14.872	0	0	0
2018/06/19	R186	02/08/2018	8.47	Call	Bond Future	81.8300	0.0818	44.1600	0.0442	(46.034)	0	0	0
2018/06/19	R186	02/08/2018	8.47	Put	Bond Future	4,007.2200	4.0072	4,583.1800	4.5832	14.373	0	0	0
2018/06/19	R186	02/08/2018	8.25	Put	Bond Future	5,356.8700	5.3569	5,960.3500	5.9603	11.266	0	0	0
2018/06/19	R186	02/08/2018	7.50	Put	Bond Future	10,332.6800	10.3327	10,946.2900	10.9463	5.939	0	0	0
2018/06/19	R186	02/08/2018	8.48	Call	Bond Future	86.7500	0.0868	47.1200	0.0471	(45.683)	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
2018/06/19	R186	02/08/2018	8.75	Call	Bond Future	336.8100	0.3368	214.4300	0.2144	(36.335)	0	0	5,000
2018/06/19	R186	02/08/2018	8.75	Put	Bond Future	2,497.3700	2.4974	2,988.6200	2.9886	19.671	0	0	0
2018/06/19	R186	02/08/2018	8.46	Call	Bond Future	77.0800	0.0771	41.3100	0.0413	(46.406)	0	0	0
2018/06/19	R186	02/08/2018	8.46	Put	Bond Future	4,066.1800	4.0662	4,644.0400	4.6440	14.211	0	0	0
2018/06/19	R186	02/08/2018	7.50	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	3,020
2018/06/19	R186	01/11/2018	9.14	Call	Bond Future	1,882.8900	1.8829	1,586.1100	1.5861	(15.762)	0	0	0
2018/06/19	R186	01/11/2018	7.96	Put	Bond Future	7,662.6500	7.6626	8,257.8700	8.2579	7.768	0	0	0
2018/06/19	R186	01/11/2018	8.54	Put	Bond Future	4,439.8000	4.4398	4,940.2900	4.9403	11.273	0	0	0
2018/06/19	R186	01/11/2018			Bond Future	9.1842	111.3556	9.2902	110.7311	1.155	0.0000	0.0000	0
2018/06/19	R186	01/11/2018	8.46	Put	Bond Future	4,830.2500	4.8302	5,349.9900	5.3500	10.760	0	0	0
2018/06/19	R186	01/11/2018	8.46	Call	Bond Future	434.8600	0.4349	330.1300	0.3301	(24.084)	0	0	5,000
2018/06/19	R186	01/11/2018	8.53	Call	Bond Future	527.2500	0.5273	405.7500	0.4058	(23.044)	0	0	0
2018/06/19	R186	01/11/2018	8.53	Put	Bond Future	4,487.6300	4.4876	4,990.6000	4.9906	11.208	0	0	0
2018/06/19	R186	01/11/2018	9.14	Put	Bond Future	2,144.6000	2.1446	2,472.2900	2.4723	15.280	0	0	5,000
2018/06/19	R186	01/11/2018	7.96	Call	Bond Future	94.7500	0.0947	65.5000	0.0655	(30.871)	0	0	5,000
2018/06/19	R186	01/11/2018	8.54	Call	Bond Future	541.3800	0.5414	417.4000	0.4174	(22.901)	0	0	0
2018/06/19	R186	01/11/2018	8.52	Call	Bond Future	513.1800	0.5132	394.1700	0.3942	(23.191)	0	0	0
2018/06/19	R186	01/11/2018	8.52	Put	Bond Future	4,535.5700	4.5356	5,041.0300	5.0410	11.144	0	0	0
2018/06/19	R186	07/02/2019	8.20	Call	Bond Future	430.3300	0.4303	341.8600	0.3419	(20.559)	0	0	0
2018/06/19	R186	07/02/2019	8.21	Put	Bond Future	6,802.5000	6.8025	7,349.0700	7.3491	8.035	0	0	0
2018/06/19	R186	07/02/2019			Bond Future	9.2789	108.2098	9.3904	107.5733	1.201	0.0000	0.0000	0
2018/06/19	R186	07/02/2019	8.20	Put	Bond Future	6,855.9100	6.8559	7,403.9000	7.4039	7.993	0	0	0
2018/06/19	R186	07/02/2019	8.21	Call	Bond Future	438.7500	0.4388	348.8600	0.3489	(20.488)	0	0	0
2018/06/19	R186	07/02/2019	8.22	Call	Bond Future	447.3100	0.4473	355.9800	0.3560	(20.418)	0	0	0
2018/06/19	R186	07/02/2019	8.22	Put	Bond Future	6,749.2700	6.7493	7,294.4000	7.2944	8.077	0	0	0
2018/06/19	R197	02/08/2018			Bond Future	299.9938	299.9938	299.7071	299.7071	(0.096)	0.0000	0.0000	2,388
2018/06/19	R197	01/11/2018			Bond Future	305.4140	305.4140	305.1224	305.1224	(0.095)	0.0000	0.0000	0
2018/06/19	R197	07/02/2019			Bond Future	304.0405	304.0405	303.7438	303.7438	(0.098)	0.0000	0.0000	0
2018/06/19	R202	02/08/2018			Bond Future	238.3081	238.3081	236.0206	236.0206	(0.960)	0.0000	0.0000	21,940
2018/06/19	R202	01/11/2018			Bond Future	242.6137	242.6137	240.2853	240.2853	(0.960)	0.0000	0.0000	0
2018/06/19	R202	07/02/2019			Bond Future	243.4593	243.4593	241.0853	241.0853	(0.975)	0.0000	0.0000	0
2018/06/19	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	R204	02/08/2018			Bond Future	6.7078	101.4641	6.7175	101.4605	0.145	0.0000	0.0000	10,173
2018/06/19	R204	02/08/2018	8.98	Call	Bond Future	831.2100	0.8312	827.6400	0.8276	(0.429)	0	0	0
2018/06/19	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	R204	02/08/2018	8.99	Call	Bond Future	834.8400	0.8348	831.2700	0.8313	(0.428)	0	0	0
2018/06/19	R204	02/08/2018	8.97	Call	Bond Future	827.5900	0.8276	824.0200	0.8240	(0.431)	0	0	0
2018/06/19	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	R207	02/08/2018	6.86	Put	Bond Future	1,243.0200	1.2430	1,342.6300	1.3426	8.014	0	0	0
2018/06/19	R207	02/08/2018	6.85	Call	Bond Future	0.5700	0.0006	0.2500	0.0003	(56.140)	0	0	0
2018/06/19	R207	02/08/2018			Bond Future	7.7863	99.7294	7.8615	99.6294	0.966	0.0000	0.0000	21,478
2018/06/19	R207	02/08/2018	6.86	Call	Bond Future	0.5900	0.0006	0.2600	0.0003	(55.932)	0	0	0
2018/06/19	R207	02/08/2018	6.85	Put	Bond Future	1,256.5300	1.2565	1,356.1500	1.3562	7.928	0	0	0
2018/06/19	R207	02/08/2018	6.87	Call	Bond Future	0.6100	0.0006	0.2700	0.0003	(55.738)	0	0	0

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2018/06/19	R207	02/08/2018	6.87	Put	Bond Future	1,229.5200	1.2295	1,329.1200	1.3291	8.101	0	0	0
2018/06/19	R207	01/11/2018	6.76	Put	Bond Future	1,274.6900	1.2747	1,375.3700	1.3754	7.898	0	0	0
2018/06/19	R207	01/11/2018			Bond Future	7.8946	101.5105	7.9861	101.4089	1.159	0.0000	0.0000	0
2018/06/19	R207	01/11/2018	6.75	Call	Bond Future	1.9500	0.0020	1.0800	0.0011	(44.615)	0	0	0
2018/06/19	R207	01/11/2018	6.75	Put	Bond Future	1,285.9400	1.2859	1,386.6500	1.3866	7.832	0	0	0
2018/06/19	R207	01/11/2018	6.76	Call	Bond Future	2.0200	0.0020	1.1200	0.0011	(44.554)	0	0	0
2018/06/19	R207	01/11/2018	6.74	Call	Bond Future	1.8400	0.0018	1.0200	0.0010	(44.565)	0	0	0
2018/06/19	R207	01/11/2018	6.74	Put	Bond Future	1,297.1500	1.2972	1,397.9100	1.3979	7.768	0	0	0
2018/06/19	R207	07/02/2019	6.52	Call	Bond Future	1.2800	0.0013	0.7000	0.0007	(45.313)	0	0	0
2018/06/19	R207	07/02/2019	6.51	Put	Bond Future	1,372.8600	1.3729	1,475.7500	1.4757	7.495	0	0	0
2018/06/19	R207	07/02/2019			Bond Future	8.0725	99.8340	8.1917	99.7305	1.477	0.0000	0.0000	0
2018/06/19	R207	07/02/2019	6.53	Call	Bond Future	1.3500	0.0014	0.7300	0.0007	(45.926)	0	0	0
2018/06/19	R207	07/02/2019	6.53	Put	Bond Future	1,355.2500	1.3553	1,458.0800	1.4581	7.588	0	0	0
2018/06/19	R207	07/02/2019	6.52	Put	Bond Future	1,364.0500	1.3641	1,466.9200	1.4669	7.542	0	0	0
2018/06/19	R207	07/02/2019	6.51	Call	Bond Future	1.2200	0.0012	0.6600	0.0007	(45.902)	0	0	0
2018/06/19	R208	02/08/2018	7.14	Call	Bond Future	1.3100	0.0013	0.6100	0.0006	(53.435)	0	0	0
2018/06/19	R208	02/08/2018	7.12	Call	Bond Future	1.2100	0.0012	0.5600	0.0006	(53.719)	0	0	0
2018/06/19	R208	02/08/2018			Bond Future	8.0734	99.2663	8.1461	99.0994	0.901	0.0000	0.0000	30,583
2018/06/19	R208	02/08/2018	7.12	Put	Bond Future	2,223.0300	2.2230	2,389.2700	2.3893	7.478	0	0	0
2018/06/19	R208	02/08/2018	7.14	Put	Bond Future	2,175.8800	2.1759	2,342.0700	2.3421	7.638	0	0	0
2018/06/19	R208	02/08/2018	7.13	Call	Bond Future	1.2600	0.0013	0.5800	0.0006	(53.968)	0	0	0
2018/06/19	R208	02/08/2018	7.13	Put	Bond Future	2,199.4500	2.1994	2,365.6600	2.3657	7.557	0	0	0
2018/06/19	R208	01/11/2018	7.11	Put	Bond Future	2,268.1900	2.2682	2,433.7300	2.4337	7.298	0	0	0
2018/06/19	R208	01/11/2018			Bond Future	8.1693	97.6397	8.2503	97.4699	0.991	0.0000	0.0000	0
2018/06/19	R208	01/11/2018	7.11	Call	Bond Future	12.3700	0.0124	8.1600	0.0082	(34.034)	0	0	0
2018/06/19	R208	01/11/2018	7.12	Call	Bond Future	12.8500	0.0128	8.4900	0.0085	(33.930)	0	0	0
2018/06/19	R208	01/11/2018	7.10	Put	Bond Future	2,289.3700	2.2894	2,455.0500	2.4550	7.237	0	0	0
2018/06/19	R208	01/11/2018	7.12	Put	Bond Future	2,247.0700	2.2471	2,412.4600	2.4125	7.360	0	0	0
2018/06/19	R208	01/11/2018	7.10	Call	Bond Future	11.9400	0.0119	7.8700	0.0079	(34.087)	0	0	0
2018/06/19	R208	07/02/2019	7.07	Call	Bond Future	19.8200	0.0198	13.9100	0.0139	(29.818)	0	0	0
2018/06/19	R208	07/02/2019	7.08	Put	Bond Future	2,337.9400	2.3379	2,504.7800	2.5048	7.136	0	0	0
2018/06/19	R208	07/02/2019	7.06	Put	Bond Future	2,375.2700	2.3753	2,542.4900	2.5425	7.040	0	0	0
2018/06/19	R208	07/02/2019			Bond Future	8.2937	99.5330	8.3858	99.3601	1.110	0.0000	0.0000	0
2018/06/19	R208	07/02/2019	7.07	Put	Bond Future	2,356.5900	2.3566	2,523.6200	2.5236	7.088	0	0	0
2018/06/19	R208	07/02/2019	7.08	Call	Bond Future	20.5500	0.0206	14.4500	0.0145	(29.684)	0	0	0
2018/06/19	R208	07/02/2019	7.06	Call	Bond Future	19.1100	0.0191	13.3900	0.0134	(29.932)	0	0	0
2018/06/19	R209	02/08/2018	9.66	Call	Bond Future	958.3900	0.9584	727.9000	0.7279	(24.050)	0	0	435
2018/06/19	R209	02/08/2018	8.96	Put	Bond Future	5,466.4700	5.4665	6,001.8100	6.0018	9.793	0	0	0
2018/06/19	R209	02/08/2018	8.49	Call	Bond Future	0.9000	0.0009	0.3700	0.0004	(58.889)	0	0	500
2018/06/19	R209	02/08/2018	8.46	Put	Bond Future	9,170.4400	9.1704	9,720.4800	9.7205	5.998	0	0	0
2018/06/19	R209	02/08/2018	10.38	Call	Bond Future	4,088.1700	4.0882	3,603.7900	3.6038	(11.848)	0	0	0
2018/06/19	R209	02/08/2018	9.21	Call	Bond Future	154.6900	0.1547	97.5000	0.0975	(36.971)	0	0	0
2018/06/19	R209	02/08/2018	10.39	Put	Bond Future	201.0900	0.2011	265.3600	0.2654	31.961	0	0	0
2018/06/19	R209	02/08/2018			Bond Future	9.7547	72.9496	9.8403	72.3992	0.877	0.0000	0.0000	105,334
2018/06/19	R209	02/08/2018	10.21	Call	Bond Future	3,206.7100	3.2067	2,760.0600	2.7601	(13.929)	0	0	0
2018/06/19	R209	02/08/2018	10.21	Put	Bond Future	348.8900	0.3489	452.6900	0.4527	29.751	0	0	435

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2018/06/19	R209	02/08/2018	8.96	Call	Bond Future	33.0800	0.0331	17.9700	0.0180	(45.677)	0	0	5,000
2018/06/19	R209	02/08/2018	9.43	Call	Bond Future	432.4900	0.4325	302.6900	0.3027	(30.012)	0	0	0
2018/06/19	R209	02/08/2018	9.43	Put	Bond Future	2,581.3800	2.5814	3,002.0300	3.0020	16.296	0	0	5,000
2018/06/19	R209	02/08/2018	10.84	Call	Bond Future	6,578.2900	6.5783	6,043.7800	6.0438	(8.125)	0	0	0
2018/06/19	R209	02/08/2018	10.84	Put	Bond Future	43.3800	0.0434	59.3200	0.0593	36.745	0	0	435
2018/06/19	R209	02/08/2018	8.83	Call	Bond Future	13.6200	0.0136	6.8600	0.0069	(49.633)	0	0	0
2018/06/19	R209	02/08/2018	8.83	Put	Bond Future	6,393.6700	6.3937	6,937.3600	6.9374	8.504	0	0	500
2018/06/19	R209	02/08/2018	8.49	Put	Bond Future	8,939.0700	8.9391	9,488.9900	9.4890	6.152	0	0	0
2018/06/19	R209	02/08/2018	9.21	Put	Bond Future	3,814.6200	3.8146	4,307.8800	4.3079	12.931	0	0	500
2018/06/19	R209	02/08/2018	9.66	Put	Bond Future	1,575.4300	1.5754	1,895.3900	1.8954	20.309	0	0	0
2018/06/19	R209	02/08/2018	8.46	Call	Bond Future	0.6900	0.0007	0.2800	0.0003	(59.420)	0	0	5,000
2018/06/19	R209	02/08/2018	10.38	Put	Bond Future	207.4100	0.2074	273.4800	0.2735	31.855	0	0	0
2018/06/19	R209	02/08/2018	10.39	Call	Bond Future	4,141.3000	4.1413	3,655.1200	3.6551	(11.740)	0	0	0
2018/06/19	R209	02/08/2018	10.40	Call	Bond Future	4,194.4800	4.1945	3,706.5400	3.7065	(11.633)	0	0	0
2018/06/19	R209	02/08/2018	10.40	Put	Bond Future	194.9000	0.1949	257.4100	0.2574	32.073	0	0	0
2018/06/19	R209	01/11/2018	1,016.00	Call	Bond Future	70,216.9200	70.2169	69,656.7200	69.6567	(0.798)	0	0	0
2018/06/19	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	R209	01/11/2018	9.34	Put	Bond Future	4,211.2900	4.2113	4,606.2500	4.6063	9.379	0	0	0
2018/06/19	R209	01/11/2018	9.97	Call	Bond Future	2,855.0900	2.8551	2,532.6400	2.5326	(11.294)	0	0	0
2018/06/19	R209	01/11/2018	9.64	Call	Bond Future	1,768.3400	1.7683	1,527.3800	1.5274	(13.626)	0	0	2,000
2018/06/19	R209	01/11/2018	9.98	Put	Bond Future	1,901.3900	1.9014	2,136.8000	2.1368	12.381	0	0	2,000
2018/06/19	R209	01/11/2018	10.00	Call	Bond Future	2,966.2900	2.9663	2,636.8800	2.6369	(11.105)	0	0	0
2018/06/19	R209	01/11/2018			Bond Future	9.8235	71.1048	9.9116	70.5446	0.897	0.0000	0.0000	0
2018/06/19	R209	01/11/2018	1,016.01	Call	Bond Future	70,216.9200	70.2169	69,656.7200	69.6567	(0.798)	0	0	0
2018/06/19	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	R209	01/11/2018	8.89	Put	Bond Future	6,683.8900	6.6839	7,174.9300	7.1749	7.347	0	0	0
2018/06/19	R209	01/11/2018	8.89	Call	Bond Future	322.1900	0.3222	253.0300	0.2530	(21.466)	0	0	2,000
2018/06/19	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/19	R209	01/11/2018	1,015.99	Call	Bond Future	70,216.9100	70.2169	69,656.7100	69.6567	(0.798)	0	0	0
2018/06/19	R209	01/11/2018	9.34	Call	Bond Future	1,017.0800	1.0171	851.8400	0.8518	(16.247)	0	0	0
2018/06/19	R209	01/11/2018	9.97	Put	Bond Future	1,927.1800	1.9272	2,164.9300	2.1649	12.337	0	0	0
2018/06/19	R209	01/11/2018	9.64	Put	Bond Future	2,955.9400	2.9559	3,275.1800	3.2752	10.800	0	0	0
2018/06/19	R209	01/11/2018	9.98	Call	Bond Future	2,891.9600	2.8920	2,567.1700	2.5672	(11.231)	0	0	0
2018/06/19	R209	01/11/2018	10.00	Put	Bond Future	1,850.6700	1.8507	2,081.4600	2.0815	12.471	0	0	5,850
2018/06/19	R209	01/11/2018	9.94	Call	Bond Future	2,745.9300	2.7459	2,430.5400	2.4305	(11.486)	0	0	0
2018/06/19	R209	01/11/2018	9.94	Put	Bond Future	2,006.4900	2.0065	2,251.3000	2.2513	12.201	0	0	0
2018/06/19	R209	01/11/2018	10.57	Call	Bond Future	5,420.4500	5.4204	4,984.6800	4.9847	(8.039)	0	0	0
2018/06/19	R209	01/11/2018	10.57	Put	Bond Future	877.3100	0.8773	1,001.7400	1.0017	14.183	0	0	0
2018/06/19	R209	07/02/2019	8.97	Put	Bond Future	7,102.7900	7.1028	7,551.6100	7.5516	6.319	0	0	0
2018/06/19	R209	07/02/2019			Bond Future	9.8993	72.4835	9.9903	71.9126	0.920	0.0000	0.0000	0
2018/06/19	R209	07/02/2019	8.96	Call	Bond Future	841.6400	0.8416	721.3100	0.7213	(14.297)	0	0	0
2018/06/19	R209	07/02/2019	8.96	Put	Bond Future	7,156.7500	7.1567	7,607.3900	7.6074	6.297	0	0	0
2018/06/19	R209	07/02/2019	8.97	Call	Bond Future	859.2000	0.8592	737.0500	0.7370	(14.217)	0	0	0
2018/06/19	R209	07/02/2019	8.95	Call	Bond Future	824.4800	0.8245	705.9400	0.7059	(14.378)	0	0	0
2018/06/19	R209	07/02/2019	8.95	Put	Bond Future	7,211.2100	7.2112	7,663.6400	7.6636	6.274	0	0	0
2018/06/19	R210	02/08/2018			Bond Future	188.6106	188.6106	188.2903	188.2903	(0.170)	0.0000	0.0000	2,179
2018/06/19	R210	01/11/2018			Bond Future	189.5182	189.5182	189.1924	189.1924	(0.172)	0.0000	0.0000	0

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2018/06/19	R210	07/02/2019			Bond Future	193.2308	193.2308	192.8987	192.8987	(0.172)	0.0000	0.0000	0
2018/06/19	R212	02/08/2018			Bond Future	153.9191	153.9191	153.5498	153.5498	(0.240)	0.0000	0.0000	4,777
2018/06/19	R212	01/11/2018			Bond Future	156.7000	156.7000	156.3242	156.3242	(0.240)	0.0000	0.0000	0
2018/06/19	R212	07/02/2019			Bond Future	157.6159	157.6159	157.2330	157.2330	(0.243)	0.0000	0.0000	0
2018/06/19	R213	02/08/2018	9.06	Call	Bond Future	173.2000	0.1732	108.2400	0.1082	(37.506)	0	0	0
2018/06/19	R213	02/08/2018	9.05	Put	Bond Future	3,600.1600	3.6002	4,104.0400	4.1040	13.996	0	0	0
2018/06/19	R213	02/08/2018			Bond Future	9.5827	84.3961	9.6735	83.8299	0.947	0.0000	0.0000	33,527
2018/06/19	R213	02/08/2018	9.07	Call	Bond Future	182.1800	0.1822	114.4600	0.1145	(37.172)	0	0	0
2018/06/19	R213	02/08/2018	9.07	Put	Bond Future	3,485.2100	3.4852	3,983.6600	3.9837	14.302	0	0	0
2018/06/19	R213	02/08/2018	9.06	Put	Bond Future	3,542.4500	3.5425	4,043.6600	4.0437	14.149	0	0	0
2018/06/19	R213	02/08/2018	9.05	Call	Bond Future	164.6200	0.1646	102.3300	0.1023	(37.839)	0	0	0
2018/06/19	R213	01/11/2018	8.65	Call	Bond Future	246.4200	0.2464	188.1400	0.1881	(23.651)	0	0	0
2018/06/19	R213	01/11/2018	8.64	Put	Bond Future	6,876.0000	6.8760	7,395.4600	7.3955	7.555	0	0	0
2018/06/19	R213	01/11/2018			Bond Future	9.6599	82.3574	9.7538	81.7811	0.972	0.0000	0.0000	0
2018/06/19	R213	01/11/2018	8.66	Call	Bond Future	254.4600	0.2545	194.6500	0.1946	(23.505)	0	0	0
2018/06/19	R213	01/11/2018	8.66	Put	Bond Future	6,754.8300	6.7548	7,271.2300	7.2712	7.645	0	0	0
2018/06/19	R213	01/11/2018	8.65	Put	Bond Future	6,815.2900	6.8153	7,333.2200	7.3332	7.600	0	0	0
2018/06/19	R213	01/11/2018	8.64	Call	Bond Future	238.5600	0.2386	181.8100	0.1818	(23.789)	0	0	0
2018/06/19	R213	07/02/2019	8.68	Call	Bond Future	550.2600	0.5503	456.4600	0.4565	(17.046)	0	0	0
2018/06/19	R213	07/02/2019			Bond Future	9.7476	83.9544	9.8451	83.3671	1.000	0.0000	0.0000	0
2018/06/19	R213	07/02/2019	8.68	Put	Bond Future	7,381.3000	7.3813	7,874.7400	7.8747	6.685	0	0	0
2018/06/19	R213	07/02/2019	8.69	Call	Bond Future	560.2500	0.5602	465.0600	0.4651	(16.991)	0	0	0
2018/06/19	R213	07/02/2019	8.70	Put	Bond Future	7,266.4500	7.2664	7,757.1100	7.7571	6.752	0	0	0
2018/06/19	R213	07/02/2019	8.69	Put	Bond Future	7,323.7700	7.3238	7,815.8200	7.8158	6.719	0	0	0
2018/06/19	R213	07/02/2019	8.70	Call	Bond Future	570.3800	0.5704	473.8000	0.4738	(16.933)	0	0	0
2018/06/19	R214	02/08/2018	8.96	Call	Bond Future	11.7700	0.0118	6.2800	0.0063	(46.644)	0	0	0
2018/06/19	R214	02/08/2018			Bond Future	9.8993	72.3586	9.9747	71.8551	0.762	0.0000	0.0000	32,435
2018/06/19	R214	02/08/2018	8.94	Call	Bond Future	10.0900	0.0101	5.3300	0.0053	(47.175)	0	0	0
2018/06/19	R214	02/08/2018	8.94	Put	Bond Future	6,969.1100	6.9691	7,467.8900	7.4679	7.157	0	0	0
2018/06/19	R214	02/08/2018	8.96	Put	Bond Future	6,814.5800	6.8146	7,312.6300	7.3126	7.309	0	0	0
2018/06/19	R214	02/08/2018	8.95	Call	Bond Future	10.9000	0.0109	5.7900	0.0058	(46.881)	0	0	0
2018/06/19	R214	02/08/2018	8.95	Put	Bond Future	6,891.7500	6.8917	7,390.1800	7.3902	7.232	0	0	0
2018/06/19	R214	01/11/2018	8.99	Put	Bond Future	7,302.2800	7.3023	7,758.7400	7.7587	6.251	0	0	0
2018/06/19	R214	01/11/2018	8.98	Call	Bond Future	271.5700	0.2716	216.9000	0.2169	(20.131)	0	0	0
2018/06/19	R214	01/11/2018			Bond Future	9.9687	70.3581	10.0464	69.8457	0.779	0.0000	0.0000	0
2018/06/19	R214	01/11/2018	8.99	Call	Bond Future	279.0700	0.2791	223.1400	0.2231	(20.042)	0	0	0
2018/06/19	R214	01/11/2018	8.98	Put	Bond Future	7,372.2900	7.3723	7,830.0100	7.8300	6.209	0	0	0
2018/06/19	R214	01/11/2018	9.00	Call	Bond Future	286.7300	0.2867	229.5200	0.2295	(19.953)	0	0	0
2018/06/19	R214	01/11/2018	9.00	Put	Bond Future	7,232.5400	7.2325	7,687.7200	7.6877	6.294	0	0	0
2018/06/19	R214	07/02/2019	9.05	Put	Bond Future	7,827.8200	7.8278	8,248.8700	8.2489	5.379	0	0	0
2018/06/19	R214	07/02/2019			Bond Future	10.0466	71.7225	10.1268	71.2002	0.798	0.0000	0.0000	0
2018/06/19	R214	07/02/2019	9.04	Call	Bond Future	749.8400	0.7498	650.2100	0.6502	(13.287)	0	0	0
2018/06/19	R214	07/02/2019	9.04	Put	Bond Future	7,888.1600	7.8882	8,310.8000	8.3108	5.358	0	0	0
2018/06/19	R214	07/02/2019	9.05	Call	Bond Future	766.1000	0.7661	664.8800	0.6649	(13.212)	0	0	0
2018/06/19	R214	07/02/2019	9.03	Call	Bond Future	733.8000	0.7338	635.7600	0.6358	(13.361)	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
2018/06/19	R214	07/02/2019	9.03	Put	Bond Future	7,948.8400	7.9488	8,373.0700	8.3731	5.337	0	0	0
2018/06/19	R248	02/08/2018	8.98	Call	Bond Future	8.3300	0.0083	4.3300	0.0043	(48.019)	0	0	0
2018/06/19	R248	02/08/2018	8.97	Put	Bond Future	8,988.0900	8.9881	9,582.4100	9.5824	6.612	0	0	0
2018/06/19	R248	02/08/2018			Bond Future	9.9350	92.5436	10.0053	91.9456	0.708	0.0000	0.0000	103,424
2018/06/19	R248	02/08/2018	8.99	Call	Bond Future	9.0300	0.0090	4.7200	0.0047	(47.730)	0	0	0
2018/06/19	R248	02/08/2018	8.99	Put	Bond Future	8,787.4900	8.7875	9,381.2100	9.3812	6.756	0	0	0
2018/06/19	R248	02/08/2018	8.98	Put	Bond Future	8,887.6800	8.8877	9,481.7100	9.4817	6.684	0	0	0
2018/06/19	R248	02/08/2018	8.97	Call	Bond Future	7.6800	0.0077	3.9700	0.0040	(48.307)	0	0	0
2018/06/19	R248	01/11/2018	9.03	Call	Bond Future	316.1100	0.3161	254.0400	0.2540	(19.636)	0	0	0
2018/06/19	R248	01/11/2018			Bond Future	10.0055	89.7637	10.0780	89.1551	0.725	0.0000	0.0000	0
2018/06/19	R248	01/11/2018	9.01	Call	Bond Future	294.4200	0.2944	235.8200	0.2358	(19.904)	0	0	0
2018/06/19	R248	01/11/2018	9.01	Put	Bond Future	9,459.9500	9.4600	10,009.9400	10.0099	5.814	0	0	0
2018/06/19	R248	01/11/2018	9.03	Put	Bond Future	9,281.4300	9.2814	9,827.9500	9.8279	5.888	0	0	0
2018/06/19	R248	01/11/2018	9.02	Call	Bond Future	305.1700	0.3052	244.8400	0.2448	(19.769)	0	0	0
2018/06/19	R248	01/11/2018	9.02	Put	Bond Future	9,370.5100	9.3705	9,918.7700	9.9188	5.851	0	0	0
2018/06/19	R248	07/02/2019	9.06	Put	Bond Future	10,206.7300	10.2067	10,713.4400	10.7134	4.964	0	0	0
2018/06/19	R248	07/02/2019			Bond Future	10.0847	91.5043	10.1597	90.8841	0.744	0.0000	0.0000	0
2018/06/19	R248	07/02/2019	9.06	Call	Bond Future	891.3500	0.8914	777.8300	0.7778	(12.736)	0	0	0
2018/06/19	R248	07/02/2019	9.05	Put	Bond Future	10,287.3700	10.2874	10,795.8800	10.7959	4.943	0	0	0
2018/06/19	R248	07/02/2019	9.07	Call	Bond Future	910.4600	0.9105	795.1100	0.7951	(12.669)	0	0	0
2018/06/19	R248	07/02/2019	9.07	Put	Bond Future	10,126.7200	10.1267	10,631.6000	10.6316	4.986	0	0	0
2018/06/19	R248	07/02/2019	9.05	Call	Bond Future	872.7000	0.8727	760.9800	0.7610	(12.802)	0	0	0

Total

988114