



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/06/2018 TO 04/06/2018

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
2018/06/04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	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
2018/06/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2025	02/08/2018			Bond Future	134.4170	134.4170	134.4162	134.4162	(0.001)	0.0000	0.0000	864
2018/06/04	2025	02/08/2018	136.65	Put	Bond Future	2,233.0200	2.2330	2,233.8300	2.2338	0.036	0	0	0
2018/06/04	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2025	02/08/2018	136.67	Put	Bond Future	2,253.0200	2.2530	2,253.8300	2.2538	0.036	0	0	0
2018/06/04	2025	02/08/2018	136.66	Put	Bond Future	2,243.0200	2.2430	2,243.8300	2.2438	0.036	0	0	0
2018/06/04	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2025	01/11/2018			Bond Future	136.8472	136.8472	136.8458	136.8458	(0.001)	0.0000	0.0000	0
2018/06/04	2025	07/02/2019			Bond Future	138.1189	138.1189	138.1169	138.1169	(0.001)	0.0000	0.0000	0
2018/06/04	2029	02/08/2018			Bond Future	102.7811	102.7811	102.7811	102.7811	0.000	0.0000	0.0000	1,370
2018/06/04	2029	01/11/2018			Bond Future	103.5898	103.5898	103.5894	103.5894	0.000	0.0000	0.0000	0
2018/06/04	2029	07/02/2019			Bond Future	105.6224	105.6224	105.6216	105.6216	(0.001)	0.0000	0.0000	0
2018/06/04	2030	02/08/2018	8.51	Call	Bond Future	230.4000	0.2304	256.7800	0.2568	11.450	0	0	7,850
2018/06/04	2030	02/08/2018	8.91	Call	Bond Future	959.1000	0.9591	1,052.3800	1.0524	9.726	0	0	7,850
2018/06/04	2030	02/08/2018	9.46	Put	Bond Future	571.1400	0.5711	470.5600	0.4706	(17.610)	0	0	0
2018/06/04	2030	02/08/2018			Bond Future	9.0692	92.6179	9.0224	92.9315	(0.516)	0.0000	0.0000	41,203
2018/06/04	2030	02/08/2018	8.51	Put	Bond Future	4,070.6200	4.0706	3,783.4000	3.7834	(7.056)	0	0	0
2018/06/04	2030	02/08/2018	9.46	Call	Bond Future	3,133.0700	3.1331	3,346.0900	3.3461	6.799	0	0	0
2018/06/04	2030	02/08/2018	8.91	Put	Bond Future	2,031.0700	2.0311	1,810.7500	1.8107	(10.847)	0	0	0
2018/06/04	2030	02/08/2018	9.50	Call	Bond Future	3,333.2500	3.3332	3,553.5100	3.5535	6.608	0	0	0
2018/06/04	2030	02/08/2018	9.47	Call	Bond Future	3,182.7600	3.1828	3,397.6100	3.3976	6.750	0	0	0
2018/06/04	2030	02/08/2018	9.45	Put	Bond Future	586.0700	0.5861	483.6300	0.4836	(17.479)	0	0	0
2018/06/04	2030	02/08/2018	9.50	Put	Bond Future	514.5400	0.5145	421.2000	0.4212	(18.140)	0	0	7,850
2018/06/04	2030	02/08/2018	9.47	Put	Bond Future	556.5400	0.5565	457.7900	0.4578	(17.744)	0	0	0
2018/06/04	2030	02/08/2018	9.45	Call	Bond Future	3,083.6600	3.0837	3,294.8200	3.2948	6.848	0	0	0
2018/06/04	2030	01/11/2018	8.60	Call	Bond Future	992.4600	0.9925	1,065.8600	1.0659	7.396	0	0	0
2018/06/04	2030	01/11/2018	8.58	Put	Bond Future	4,658.3000	4.6583	4,410.5700	4.4106	(5.318)	0	0	0
2018/06/04	2030	01/11/2018			Bond Future	9.1295	94.2750	9.0810	94.5937	(0.530)	0.0000	0.0000	0
2018/06/04	2030	01/11/2018	8.60	Put	Bond Future	4,559.5000	4.5595	4,314.1100	4.3141	(5.382)	0	0	0
2018/06/04	2030	01/11/2018	8.58	Call	Bond Future	952.9100	0.9529	1,023.9700	1.0240	7.457	0	0	0
2018/06/04	2030	01/11/2018	8.59	Put	Bond Future	4,608.7300	4.6087	4,362.1700	4.3622	(5.350)	0	0	0
2018/06/04	2030	01/11/2018	8.59	Call	Bond Future	972.5500	0.9725	1,044.7800	1.0448	7.427	0	0	0
2018/06/04	2030	07/02/2019	8.62	Call	Bond Future	1,571.4800	1.5715	1,663.3200	1.6633	5.844	0	0	0
2018/06/04	2030	07/02/2019			Bond Future	9.1977	92.0952	9.1474	92.4199	(0.547)	0.0000	0.0000	0
2018/06/04	2030	07/02/2019	8.62	Put	Bond Future	5,394.2900	5.3943	5,161.4100	5.1614	(4.317)	0	0	0
2018/06/04	2030	07/02/2019	8.63	Call	Bond Future	1,594.3100	1.5943	1,687.1300	1.6871	5.822	0	0	0
2018/06/04	2030	07/02/2019	8.63	Put	Bond Future	5,349.1600	5.3492	5,117.2600	5.1173	(4.335)	0	0	0
2018/06/04	2030	07/02/2019	8.64	Call	Bond Future	1,617.3400	1.6173	1,711.1600	1.7112	5.801	0	0	0
2018/06/04	2030	07/02/2019	8.64	Put	Bond Future	5,304.2800	5.3043	5,073.3800	5.0734	(4.353)	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
2018/06/04	2032	02/08/2018	9.67	Call	Bond Future	3,642.0400	3.6420	3,879.3500	3.8794	6.516	0	0	0
2018/06/04	2032	02/08/2018	9.66	Put	Bond Future	588.8700	0.5889	484.4400	0.4844	(17.734)	0	0	0
2018/06/04	2032	02/08/2018			Bond Future	9.2371	95.3180	9.1904	95.6578	(0.506)	0.0000	0.0000	32,727
2018/06/04	2032	02/08/2018	9.68	Call	Bond Future	3,696.5200	3.6965	3,935.7200	3.9357	6.471	0	0	0
2018/06/04	2032	02/08/2018	9.68	Put	Bond Future	559.2900	0.5593	458.6600	0.4587	(17.992)	0	0	0
2018/06/04	2032	02/08/2018	9.67	Put	Bond Future	573.9700	0.5740	471.4500	0.4715	(17.862)	0	0	0
2018/06/04	2032	02/08/2018	9.66	Call	Bond Future	3,587.7000	3.5877	3,823.1000	3.8231	6.561	0	0	0
2018/06/04	2032	01/11/2018	8.77	Put	Bond Future	5,011.2200	5.0112	4,745.8800	4.7459	(5.295)	0	0	0
2018/06/04	2032	01/11/2018			Bond Future	9.3007	92.8685	9.2525	93.2139	(0.518)	0.0000	0.0000	0
2018/06/04	2032	01/11/2018	8.76	Call	Bond Future	1,085.3700	1.0854	1,164.2300	1.1642	7.266	0	0	0
2018/06/04	2032	01/11/2018	8.76	Put	Bond Future	5,065.1100	5.0651	4,798.5100	4.7985	(5.263)	0	0	0
2018/06/04	2032	01/11/2018	8.77	Call	Bond Future	1,107.2500	1.1072	1,187.3700	1.1874	7.236	0	0	0
2018/06/04	2032	01/11/2018	8.75	Call	Bond Future	1,063.7700	1.0638	1,141.3800	1.1414	7.296	0	0	0
2018/06/04	2032	01/11/2018	8.75	Put	Bond Future	5,119.3600	5.1194	4,851.5100	4.8515	(5.232)	0	0	0
2018/06/04	2032	07/02/2019	8.81	Call	Bond Future	1,783.4600	1.7835	1,885.1500	1.8851	5.702	0	0	0
2018/06/04	2032	07/02/2019	8.80	Put	Bond Future	5,897.7300	5.8977	5,646.4800	5.6465	(4.260)	0	0	0
2018/06/04	2032	07/02/2019			Bond Future	9.3714	94.6707	9.3215	95.0225	(0.533)	0.0000	0.0000	0
2018/06/04	2032	07/02/2019	8.82	Call	Bond Future	1,809.0400	1.8090	1,911.8000	1.9118	5.680	0	0	0
2018/06/04	2032	07/02/2019	8.82	Put	Bond Future	5,799.4300	5.7994	5,550.3200	5.5503	(4.295)	0	0	0
2018/06/04	2032	07/02/2019	8.81	Put	Bond Future	5,848.4300	5.8484	5,598.2500	5.5983	(4.278)	0	0	0
2018/06/04	2032	07/02/2019	8.80	Call	Bond Future	1,758.1000	1.7581	1,858.7200	1.8587	5.723	0	0	0
2018/06/04	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2033	02/08/2018			Bond Future	106.6667	106.6667	106.6669	106.6669	0.000	0.0000	0.0000	7,981
2018/06/04	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2033	02/08/2018	109.92	Put	Bond Future	3,253.2700	3.2533	3,253.1400	3.2531	(0.004)	0	0	0
2018/06/04	2033	02/08/2018	109.94	Put	Bond Future	3,273.2700	3.2733	3,273.1400	3.2731	(0.004)	0	0	0
2018/06/04	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2033	02/08/2018	109.93	Put	Bond Future	3,263.2700	3.2633	3,263.1400	3.2631	(0.004)	0	0	0
2018/06/04	2033	01/11/2018			Bond Future	107.4743	107.4743	107.4740	107.4740	0.000	0.0000	0.0000	0
2018/06/04	2033	07/02/2019			Bond Future	109.5831	109.5831	109.5823	109.5823	(0.001)	0.0000	0.0000	0
2018/06/04	2037	02/08/2018	9.96	Put	Bond Future	534.3900	0.5344	435.4000	0.4354	(18.524)	0	0	0
2018/06/04	2037	02/08/2018	9.95	Call	Bond Future	4,648.9700	4.6490	4,928.9900	4.9290	6.023	0	0	0
2018/06/04	2037	02/08/2018			Bond Future	9.4281	92.1078	9.3814	92.4887	(0.495)	0.0000	0.0000	56,397
2018/06/04	2037	02/08/2018	9.96	Call	Bond Future	4,710.9900	4.7110	4,992.8800	4.9929	5.984	0	0	0
2018/06/04	2037	02/08/2018	9.95	Put	Bond Future	548.1700	0.5482	447.3100	0.4473	(18.399)	0	0	0
2018/06/04	2037	02/08/2018	9.97	Call	Bond Future	4,773.3300	4.7733	5,057.0500	5.0570	5.944	0	0	0
2018/06/04	2037	02/08/2018	9.97	Put	Bond Future	521.0300	0.5210	423.8700	0.4239	(18.648)	0	0	0
2018/06/04	2037	01/11/2018	9.03	Call	Bond Future	1,507.8100	1.5078	1,609.6000	1.6096	6.751	0	0	0
2018/06/04	2037	01/11/2018			Bond Future	9.4869	93.7557	9.4389	94.1430	(0.506)	0.0000	0.0000	0
2018/06/04	2037	01/11/2018	9.01	Call	Bond Future	1,452.9400	1.4529	1,551.8100	1.5518	6.805	0	0	0
2018/06/04	2037	01/11/2018	9.01	Put	Bond Future	5,412.0200	5.4120	5,123.6400	5.1236	(5.329)	0	0	0
2018/06/04	2037	01/11/2018	9.03	Put	Bond Future	5,295.6900	5.2957	5,010.2300	5.0102	(5.390)	0	0	0
2018/06/04	2037	01/11/2018	9.02	Call	Bond Future	1,480.1100	1.4801	1,580.4400	1.5804	6.779	0	0	0
2018/06/04	2037	01/11/2018	9.02	Put	Bond Future	5,353.5300	5.3535	5,066.6100	5.0666	(5.359)	0	0	0
2018/06/04	2037	07/02/2019	9.06	Put	Bond Future	6,340.0700	6.3401	6,069.5300	6.0695	(4.267)	0	0	0
2018/06/04	2037	07/02/2019	9.05	Call	Bond Future	2,271.9600	2.2720	2,394.7500	2.3947	5.405	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
2018/06/04	2037	07/02/2019			Bond Future	9.5529	91.3152	9.5033	91.7098	(0.519)	0.0000	0.0000	0
2018/06/04	2037	07/02/2019	9.06	Call	Bond Future	2,302.4100	2.3024	2,426.4000	2.4264	5.385	0	0	0
2018/06/04	2037	07/02/2019	9.05	Put	Bond Future	6,394.3300	6.3943	6,122.5900	6.1226	(4.250)	0	0	0
2018/06/04	2037	07/02/2019	9.07	Call	Bond Future	2,333.0900	2.3331	2,458.2900	2.4583	5.366	0	0	0
2018/06/04	2037	07/02/2019	9.07	Put	Bond Future	6,286.1600	6.2862	6,016.8300	6.0168	(4.284)	0	0	0
2018/06/04	2038	02/08/2018	134.55	Put	Bond Future	6,099.7000	6.0997	6,802.2600	6.8023	11.518	0	0	0
2018/06/04	2038	02/08/2018			Bond Future	128.4503	128.4503	127.7477	127.7477	(0.547)	0.0000	0.0000	8,997
2018/06/04	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2038	02/08/2018	134.54	Put	Bond Future	6,089.7000	6.0897	6,792.2600	6.7923	11.537	0	0	0
2018/06/04	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2038	02/08/2018	134.53	Put	Bond Future	6,079.7000	6.0797	6,782.2600	6.7823	11.556	0	0	0
2018/06/04	2038	01/11/2018			Bond Future	130.7726	130.7726	130.0569	130.0569	(0.547)	0.0000	0.0000	0
2018/06/04	2038	07/02/2019			Bond Future	131.7483	131.7483	131.0182	131.0182	(0.554)	0.0000	0.0000	0
2018/06/04	2040	02/08/2018	10.04	Call	Bond Future	5,129.4700	5.1295	5,429.9000	5.4299	5.857	0	0	0
2018/06/04	2040	02/08/2018	10.03	Put	Bond Future	621.2600	0.6213	509.7400	0.5097	(17.951)	0	0	0
2018/06/04	2040	02/08/2018			Bond Future	9.5030	95.5949	9.4563	96.0049	(0.491)	0.0000	0.0000	22,514
2018/06/04	2040	02/08/2018	10.05	Call	Bond Future	5,195.7800	5.1958	5,498.1500	5.4982	5.820	0	0	0
2018/06/04	2040	02/08/2018	10.05	Put	Bond Future	591.5800	0.5916	483.9900	0.4840	(18.187)	0	0	0
2018/06/04	2040	02/08/2018	10.04	Put	Bond Future	606.2000	0.6062	496.6700	0.4967	(18.068)	0	0	0
2018/06/04	2040	02/08/2018	10.03	Call	Bond Future	5,063.4900	5.0635	5,361.9300	5.3619	5.894	0	0	0
2018/06/04	2040	01/11/2018	9.09	Put	Bond Future	5,837.4000	5.8374	5,528.4100	5.5284	(5.293)	0	0	0
2018/06/04	2040	01/11/2018			Bond Future	9.5616	97.3052	9.5136	97.7220	(0.502)	0.0000	0.0000	0
2018/06/04	2040	01/11/2018	9.08	Call	Bond Future	1,581.4800	1.5815	1,687.6900	1.6877	6.716	0	0	0
2018/06/04	2040	01/11/2018	9.08	Put	Bond Future	5,900.7500	5.9008	5,590.2000	5.5902	(5.263)	0	0	0
2018/06/04	2040	01/11/2018	9.10	Put	Bond Future	5,774.5300	5.7745	5,467.1000	5.4671	(5.324)	0	0	0
2018/06/04	2040	01/11/2018	9.09	Call	Bond Future	1,610.9500	1.6109	1,718.7200	1.7187	6.690	0	0	0
2018/06/04	2040	01/11/2018	9.10	Call	Bond Future	1,640.7700	1.6408	1,750.1000	1.7501	6.663	0	0	5,900
2018/06/04	2040	01/11/2018	8.50	Put	Bond Future	10,365.8900	10.3659	9,984.0200	9.9840	(3.684)	0	0	0
2018/06/04	2040	01/11/2018	8.50	Call	Bond Future	419.7500	0.4198	454.6400	0.4546	8.312	0	0	5,900
2018/06/04	2040	01/11/2018	9.07	Call	Bond Future	1,552.3300	1.5523	1,657.0000	1.6570	6.743	0	0	0
2018/06/04	2040	01/11/2018	9.07	Put	Bond Future	5,964.5700	5.9646	5,652.4800	5.6525	(5.232)	0	0	0
2018/06/04	2040	07/02/2019	9.13	Call	Bond Future	2,508.2400	2.5082	2,641.7300	2.6417	5.322	0	0	0
2018/06/04	2040	07/02/2019	9.11	Put	Bond Future	7,030.5500	7.0305	6,736.8600	6.7369	(4.177)	0	0	0
2018/06/04	2040	07/02/2019			Bond Future	9.6273	94.6830	9.5778	95.1076	(0.515)	0.0000	0.0000	0
2018/06/04	2040	07/02/2019	9.13	Put	Bond Future	6,912.5700	6.9126	6,621.4600	6.6215	(4.211)	0	0	0
2018/06/04	2040	07/02/2019	9.11	Call	Bond Future	2,442.3400	2.4423	2,573.2500	2.5732	5.360	0	0	0
2018/06/04	2040	07/02/2019	9.12	Put	Bond Future	6,971.3700	6.9714	6,678.9600	6.6790	(4.194)	0	0	0
2018/06/04	2040	07/02/2019	9.12	Call	Bond Future	2,475.1700	2.4752	2,607.3600	2.6074	5.341	0	0	0
2018/06/04	2044	02/08/2018	10.07	Call	Bond Future	5,138.5800	5.1386	5,442.3000	5.4423	5.911	0	0	0
2018/06/04	2044	02/08/2018			Bond Future	9.5417	92.6375	9.4951	93.0541	(0.488)	0.0000	0.0000	34,463
2018/06/04	2044	02/08/2018	10.05	Call	Bond Future	5,006.0200	5.0060	5,305.6600	5.3057	5.986	0	0	0
2018/06/04	2044	02/08/2018	10.05	Put	Bond Future	659.0300	0.6590	542.1300	0.5421	(17.738)	0	0	0
2018/06/04	2044	02/08/2018	10.07	Put	Bond Future	627.6700	0.6277	514.8500	0.5148	(17.974)	0	0	0
2018/06/04	2044	02/08/2018	10.06	Call	Bond Future	5,072.1900	5.0722	5,373.8800	5.3739	5.948	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
2018/06/04	2044	02/08/2018	10.06	Put	Bond Future	643.1800	0.6432	528.3300	0.5283	(17.857)	0	0	0
2018/06/04	2044	01/11/2018	9.12	Call	Bond Future	1,647.4900	1.6475	1,756.4600	1.7565	6.614	0	0	0
2018/06/04	2044	01/11/2018			Bond Future	9.5985	94.2949	9.5506	94.7184	(0.499)	0.0000	0.0000	0
2018/06/04	2044	01/11/2018	9.12	Put	Bond Future	6,028.9200	6.0289	5,714.3500	5.7143	(5.218)	0	0	0
2018/06/04	2044	01/11/2018	9.13	Call	Bond Future	1,677.9400	1.6779	1,788.4800	1.7885	6.588	0	0	0
2018/06/04	2044	01/11/2018	9.14	Put	Bond Future	5,900.1100	5.9001	5,588.7000	5.5887	(5.278)	0	0	0
2018/06/04	2044	01/11/2018	9.13	Put	Bond Future	5,964.2700	5.9643	5,651.2700	5.6513	(5.248)	0	0	0
2018/06/04	2044	01/11/2018	9.14	Call	Bond Future	1,708.7200	1.7087	1,820.8500	1.8209	6.562	0	0	0
2018/06/04	2044	07/02/2019	9.18	Put	Bond Future	7,001.8300	7.0018	6,708.6300	6.7086	(4.187)	0	0	0
2018/06/04	2044	07/02/2019			Bond Future	9.6620	91.7395	9.6126	92.1710	(0.511)	0.0000	0.0000	0
2018/06/04	2044	07/02/2019	9.17	Call	Bond Future	2,609.1200	2.6091	2,746.0900	2.7461	5.250	0	0	0
2018/06/04	2044	07/02/2019	9.17	Put	Bond Future	7,061.7800	7.0618	6,767.2800	6.7673	(4.170)	0	0	0
2018/06/04	2044	07/02/2019	9.18	Call	Bond Future	2,643.2300	2.6432	2,781.5000	2.7815	5.231	0	0	0
2018/06/04	2044	07/02/2019	9.16	Call	Bond Future	2,574.9800	2.5750	2,710.6300	2.7106	5.268	0	0	0
2018/06/04	2044	07/02/2019	9.16	Put	Bond Future	7,121.8500	7.1218	6,826.0300	6.8260	(4.154)	0	0	0
2018/06/04	2046	02/08/2018	128.78	Put	Bond Future	7,730.0600	7.7301	7,729.3600	7.7294	(0.009)	0	0	0
2018/06/04	2046	02/08/2018			Bond Future	121.0499	121.0499	121.0506	121.0506	0.001	0.0000	0.0000	10,876
2018/06/04	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2046	02/08/2018	128.77	Put	Bond Future	7,720.0600	7.7201	7,719.3600	7.7194	(0.009)	0	0	0
2018/06/04	2046	02/08/2018	128.79	Put	Bond Future	7,740.0600	7.7401	7,739.3600	7.7394	(0.009)	0	0	0
2018/06/04	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2046	01/11/2018			Bond Future	121.5893	121.5893	121.5895	121.5895	0.000	0.0000	0.0000	0
2018/06/04	2046	07/02/2019			Bond Future	123.9750	123.9750	123.9747	123.9747	0.000	0.0000	0.0000	0
2018/06/04	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2050	02/08/2018	137.54	Put	Bond Future	11,147.7400	11.1477	11,146.9200	11.1469	(0.007)	0	0	0
2018/06/04	2050	02/08/2018	137.52	Put	Bond Future	11,127.7400	11.1277	11,126.9200	11.1269	(0.007)	0	0	0
2018/06/04	2050	02/08/2018			Bond Future	126.3923	126.3923	126.3931	126.3931	0.001	0.0000	0.0000	9,567
2018/06/04	2050	02/08/2018	137.53	Put	Bond Future	11,137.7400	11.1377	11,136.9200	11.1369	(0.007)	0	0	0
2018/06/04	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	2050	01/11/2018			Bond Future	128.6774	128.6774	128.6777	128.6777	0.000	0.0000	0.0000	0
2018/06/04	2050	07/02/2019			Bond Future	129.4306	129.4306	129.4306	129.4306	0.000	0.0000	0.0000	0
2018/06/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	AL37	02/08/2018			Index Future	587.1970	587.1970	588.4650	588.4650	0.216	0.0000	0.0000	0
2018/06/04	AL37	01/11/2018			Index Future	597.7050	597.7050	598.9930	598.9930	0.215	0.0000	0.0000	0
2018/06/04	AL37	07/02/2019			Index Future	609.3070	609.3070	610.6210	610.6210	0.216	0.0000	0.0000	0
2018/06/04	AL7T	02/08/2018			Index Future	684.4270	684.4270	686.6300	686.6300	0.322	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
2018/06/04	AL7T	01/11/2018			Index Future	696.6740	696.6740	698.9140	698.9140	0.322	0.0000	0.0000	0
2018/06/04	AL7T	07/02/2019			Index Future	710.1980	710.1980	712.4820	712.4820	0.322	0.0000	0.0000	0
2018/06/04	ALBI	02/08/2018			Index Future	623.1170	623.1170	625.3100	625.3100	0.352	0.0000	0.0000	878
2018/06/04	ALBI	01/11/2018			Index Future	634.2660	634.2660	636.4980	636.4980	0.352	0.0000	0.0000	0
2018/06/04	ALBI	07/02/2019			Index Future	646.5790	646.5790	648.8530	648.8530	0.352	0.0000	0.0000	0
2018/06/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/04	C210	31/03/2028			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/04	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	EL28	02/08/2018			Bond Future	130.6291		130.6291	130.6317	130.6317	0.002	0.0000	0.0000	0
2018/06/04	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	EL28	02/08/2018	134.93	Put	Bond Future	4,300.9000		4.3009	4,298.2600	4.2983	(0.061)	0	0	0
2018/06/04	EL28	02/08/2018	134.95	Put	Bond Future	4,320.9000		4.3209	4,318.2600	4.3183	(0.061)	0	0	0
2018/06/04	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	EL28	02/08/2018	134.94	Put	Bond Future	4,310.9000		4.3109	4,308.2600	4.3083	(0.061)	0	0	0
2018/06/04	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	ES33	02/08/2018	11.14	Call	Bond Future	2,512.0800		2.5121	2,799.5500	2.7995	11.444	0	0	0
2018/06/04	ES33	02/08/2018			Bond Future	10.7160		79.1286	10.6688	79.4161	(0.441)	0.0000	0.0000	9,466
2018/06/04	ES33	02/08/2018	11.15	Call	Bond Future	2,569.8300		2.5698	2,857.3000	2.8573	11.186	0	0	0
2018/06/04	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	ES33	02/08/2018	11.16	Call	Bond Future	2,627.5200		2.6275	2,914.9900	2.9150	10.941	0	0	0
2018/06/04	ES33	02/08/2018	11.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	ES33	01/11/2018			Bond Future	10.8250		76.7560	10.7762	77.0482	(0.451)	0.0000	0.0000	0
2018/06/04	ES33	07/02/2019			Bond Future	10.9492		78.2455	10.8985	78.5432	(0.463)	0.0000	0.0000	0
2018/06/04	ES42	02/08/2018			Bond Future	10.9089		82.0840	10.8617	82.4139	(0.432)	0.0000	0.0000	7,957
2018/06/04	ES42	01/11/2018			Bond Future	11.0138		79.2927	10.9651	79.6281	(0.443)	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
2018/06/04	ES42	07/02/2019			Bond Future	11.1293	80.8312	11.0787	81.1729	(0.454)	0.0000	0.0000	0
2018/06/04	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	GOVI	02/08/2018			GOVI	618.9530	618.9530	621.2270	621.2270	0.367	0.0000	0.0000	472
2018/06/04	GOVI	02/08/2018	605.71	Call	GOVI	132,430.0000	13.2430	155,170.0000	15.5170	17.171	0	0	0
2018/06/04	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	GOVI	02/08/2018	605.72	Call	GOVI	132,330.0000	13.2330	155,070.0000	15.5070	17.184	0	0	0
2018/06/04	GOVI	02/08/2018	605.70	Call	GOVI	132,530.0000	13.2530	155,270.0000	15.5270	17.158	0	0	0
2018/06/04	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	GOVI	01/11/2018	653.50	Put	GOVI	234,720.0000	23.4720	211,590.0000	21.1590	(9.854)	0	0	0
2018/06/04	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	GOVI	01/11/2018			GOVI	630.0280	630.0280	632.3410	632.3410	0.367	0.0000	0.0000	0
2018/06/04	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	GOVI	01/11/2018	653.49	Put	GOVI	234,620.0000	23.4620	211,490.0000	21.1490	(9.858)	0	0	0
2018/06/04	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	GOVI	01/11/2018	653.51	Put	GOVI	234,820.0000	23.4820	211,690.0000	21.1690	(9.850)	0	0	0
2018/06/04	GOVI	07/02/2019	666.53	Put	GOVI	242,720.0000	24.2720	219,140.0000	21.9140	(9.715)	0	0	0
2018/06/04	GOVI	07/02/2019			GOVI	642.2580	642.2580	644.6160	644.6160	0.367	0.0000	0.0000	0
2018/06/04	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	GOVI	07/02/2019	666.52	Put	GOVI	242,620.0000	24.2620	219,040.0000	21.9040	(9.719)	0	0	0
2018/06/04	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	GOVI	07/02/2019	666.51	Put	GOVI	242,520.0000	24.2520	218,940.0000	21.8940	(9.723)	0	0	0
2018/06/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/04	IGOV	02/08/2018			Index Future	258.4940	258.4940	258.3770	258.3770	(0.045)	0.0000	0.0000	869
2018/06/04	IGOV	01/11/2018			Index Future	263.1670	263.1670	263.0490	263.0490	(0.045)	0.0000	0.0000	241
2018/06/04	IGOV	07/02/2019			Index Future	268.3310	268.3310	268.2100	268.2100	(0.045)	0.0000	0.0000	0
2018/06/04	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/04	IS01	20/09/2018			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/06/04	IS01	20/12/2018			Interest Rate Swap	100.5000	100.5000	100.5000	100.5000	0.000	0.0000	0.0000	0
2018/06/04	IS01	22/03/2019			Interest Rate Swap	99.5200	99.5200	99.5000	99.5000	(0.020)	0.0000	0.0000	0
2018/06/04	IS01	20/06/2019			Interest Rate Swap	100.2100	100.2100	100.1900	100.1900	(0.020)	0.0000	0.0000	0
2018/06/04	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/06/04	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/06/04	IS02	21/12/2018			Interest Rate Swap	98.8800	98.8800	98.8800	98.8800	0.000	0.0000	0.0000	0
2018/06/04	IS02	15/03/2019			Interest Rate Swap	99.2600	99.2600	99.2500	99.2500	(0.010)	0.0000	0.0000	0
2018/06/04	IS02	21/06/2019			Interest Rate Swap	99.6600	99.6600	99.6400	99.6400	(0.020)	0.0000	0.0000	0
2018/06/04	IS02	20/09/2019			Interest Rate Swap	100.0600	100.0600	100.0300	100.0300	(0.030)	0.0000	0.0000	0
2018/06/04	IS02	20/12/2019			Interest Rate Swap	101.0100	101.0100	100.9700	100.9700	(0.040)	0.0000	0.0000	0
2018/06/04	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7100	98.7100	(0.061)	0.0000	0.0000	0
2018/06/04	IS02	22/06/2020			Interest Rate Swap	100.6500	100.6500	100.5800	100.5800	(0.070)	0.0000	0.0000	0
2018/06/04	IS05	17/12/2020			Interest Rate Swap	96.2200	96.2200	96.1400	96.1400	(0.083)	0.0000	0.0000	0
2018/06/04	IS05	16/03/2021			Interest Rate Swap	95.4300	95.4300	95.3400	95.3400	(0.094)	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
2018/06/04	IS05	15/06/2021			Interest Rate Swap	94.6200	94.6200	94.5100	94.5100	(0.116)	0.0000	0.0000	0
2018/06/04	IS05	21/09/2021			Interest Rate Swap	94.8000	94.8000	94.6700	94.6700	(0.137)	0.0000	0.0000	0
2018/06/04	IS05	21/12/2021			Interest Rate Swap	97.0000	97.0000	96.8600	96.8600	(0.144)	0.0000	0.0000	51
2018/06/04	IS05	15/03/2022			Interest Rate Swap	97.1400	97.1400	96.9700	96.9700	(0.175)	0.0000	0.0000	0
2018/06/04	IS05	21/06/2022			Interest Rate Swap	98.3400	98.3400	98.1600	98.1600	(0.183)	0.0000	0.0000	0
2018/06/04	IS05	20/09/2022			Interest Rate Swap	100.5400	100.5400	100.3500	100.3500	(0.189)	0.0000	0.0000	0
2018/06/04	IS05	20/12/2022			Interest Rate Swap	101.7900	101.7900	101.5900	101.5900	(0.196)	0.0000	0.0000	0
2018/06/04	IS05	22/03/2023			Interest Rate Swap	96.9000	96.9000	96.6800	96.6800	(0.227)	0.0000	0.0000	0
2018/06/04	IS05	20/06/2023			Interest Rate Swap	101.2100	101.2100	100.9900	100.9900	(0.217)	0.0000	0.0000	0
2018/06/04	IS10	17/12/2025			Interest Rate Swap	94.8800	94.8800	94.6200	94.6200	(0.274)	0.0000	0.0000	0
2018/06/04	IS10	16/03/2026			Interest Rate Swap	91.8800	91.8800	91.5900	91.5900	(0.316)	0.0000	0.0000	0
2018/06/04	IS10	15/06/2026			Interest Rate Swap	90.6000	90.6000	90.2900	90.2900	(0.342)	0.0000	0.0000	0
2018/06/04	IS10	21/09/2026			Interest Rate Swap	92.7400	92.7400	92.4200	92.4200	(0.345)	0.0000	0.0000	0
2018/06/04	IS10	21/12/2026			Interest Rate Swap	96.4900	96.4900	96.1800	96.1800	(0.321)	0.0000	0.0000	0
2018/06/04	IS10	15/03/2027			Interest Rate Swap	95.0200	95.0200	94.7100	94.7100	(0.326)	0.0000	0.0000	0
2018/06/04	IS10	21/06/2027			Interest Rate Swap	97.0600	97.0600	96.7500	96.7500	(0.319)	0.0000	0.0000	0
2018/06/04	IS10	20/09/2027			Interest Rate Swap	100.7600	100.7600	100.4500	100.4500	(0.308)	0.0000	0.0000	0
2018/06/04	IS10	20/12/2027			Interest Rate Swap	101.0900	101.0900	100.7800	100.7800	(0.307)	0.0000	0.0000	0
2018/06/04	IS10	22/03/2028			Interest Rate Swap	96.3100	96.3100	95.9800	95.9800	(0.343)	0.0000	0.0000	0
2018/06/04	IS10	20/06/2028			Interest Rate Swap	101.7500	101.7500	101.4300	101.4300	(0.314)	0.0000	0.0000	0
2018/06/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/04	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/04	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/04	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/04	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/04	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/04	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/04	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	R023	02/08/2018			Bond Future	8.0484	102.2393	7.9904	102.4561	(0.721)	0.0000	0.0000	33,963
2018/06/04	R023	02/08/2018	10.40	Call	Bond Future	8,321.8700	8.3219	8,538.6600	8.5387	2.605	0	0	0
2018/06/04	R023	02/08/2018	10.41	Call	Bond Future	8,355.3800	8.3554	8,572.1700	8.5722	2.595	0	0	0
2018/06/04	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	R023	02/08/2018	10.39	Call	Bond Future	8,288.3400	8.2883	8,505.1300	8.5051	2.616	0	0	0
2018/06/04	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	R023	01/11/2018	10.58	Call	Bond Future	8,337.6000	8.3376	8,557.3200	8.5573	2.635	0	0	0
2018/06/04	R023	01/11/2018	10.57	Put	Bond Future	1.4400	0.0014	0.9900	0.0010	(31.250)	0	0	0
2018/06/04	R023	01/11/2018			Bond Future	8.1058	100.1425	8.0439	100.3626	(0.763)	0.0000	0.0000	0
2018/06/04	R023	01/11/2018	10.59	Call	Bond Future	8,369.4500	8.3695	8,589.1800	8.5892	2.625	0	0	0
2018/06/04	R023	01/11/2018	10.59	Put	Bond Future	1.3300	0.0013	0.9100	0.0009	(31.579)	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
2018/06/04	R023	01/11/2018	10.58	Put	Bond Future	1.3800	0.0014	0.9500	0.0010	(31.159)	0	0	0
2018/06/04	R023	01/11/2018	10.57	Call	Bond Future	8,305.7500	8.3058	8,525.4500	8.5254	2.645	0	0	0
2018/06/04	R023	07/02/2019	10.59	Call	Bond Future	7,738.4600	7.7385	7,957.7900	7.9578	2.834	0	0	0
2018/06/04	R023	07/02/2019			Bond Future	8.1754	102.0860	8.1087	102.3102	(0.816)	0.0000	0.0000	0
2018/06/04	R023	07/02/2019	10.57	Call	Bond Future	7,678.9600	7.6790	7,898.0800	7.8981	2.854	0	0	0
2018/06/04	R023	07/02/2019	10.57	Put	Bond Future	27.9700	0.0280	22.9400	0.0229	(17.984)	0	0	0
2018/06/04	R023	07/02/2019	10.59	Put	Bond Future	26.7000	0.0267	21.8800	0.0219	(18.052)	0	0	0
2018/06/04	R023	07/02/2019	10.58	Call	Bond Future	7,708.7100	7.7087	7,927.9400	7.9279	2.844	0	0	0
2018/06/04	R023	07/02/2019	10.58	Put	Bond Future	27.3300	0.0273	22.4100	0.0224	(18.002)	0	0	0
2018/06/04	R035	02/08/2018	9.42	Call	Bond Future	2,132.8700	2.1329	2,305.6800	2.3057	8.102	0	0	0
2018/06/04	R035	02/08/2018			Bond Future	9.3508	99.8783	9.3042	100.2569	(0.499)	0.0000	0.0000	67,160
2018/06/04	R035	02/08/2018	9.42	Put	Bond Future	1,575.3600	1.5754	1,369.6000	1.3696	(13.061)	0	0	0
2018/06/04	R035	02/08/2018	9.43	Call	Bond Future	2,179.1200	2.1791	2,354.6000	2.3546	8.053	0	0	0
2018/06/04	R035	02/08/2018	9.44	Put	Bond Future	1,508.0500	1.5081	1,307.6100	1.3076	(13.291)	0	0	0
2018/06/04	R035	02/08/2018	9.44	Put	Bond Future	1,541.4100	1.5414	1,338.3200	1.3383	(13.176)	0	0	0
2018/06/04	R035	02/08/2018	9.44	Call	Bond Future	2,225.8600	2.2259	2,403.9900	2.4040	8.003	0	0	0
2018/06/04	R035	01/11/2018	8.93	Call	Bond Future	1,407.2200	1.4072	1,504.0800	1.5041	6.883	0	0	0
2018/06/04	R035	01/11/2018	8.92	Put	Bond Future	5,448.5700	5.4486	5,159.1800	5.1592	(5.311)	0	0	0
2018/06/04	R035	01/11/2018			Bond Future	9.4141	97.1693	9.3660	97.5542	(0.511)	0.0000	0.0000	0
2018/06/04	R035	01/11/2018	8.94	Call	Bond Future	1,433.7200	1.4337	1,532.0100	1.5320	6.856	0	0	0
2018/06/04	R035	01/11/2018	8.94	Put	Bond Future	5,331.8800	5.3319	5,045.3600	5.0454	(5.374)	0	0	0
2018/06/04	R035	01/11/2018	8.93	Put	Bond Future	5,390.1200	5.3901	5,102.1700	5.1022	(5.342)	0	0	0
2018/06/04	R035	01/11/2018	8.92	Call	Bond Future	1,380.8300	1.3808	1,476.2500	1.4763	6.910	0	0	0
2018/06/04	R035	07/02/2019	8.98	Call	Bond Future	2,221.2900	2.2213	2,342.2100	2.3422	5.444	0	0	0
2018/06/04	R035	07/02/2019			Bond Future	9.4856	99.0551	9.4359	99.4471	(0.524)	0.0000	0.0000	0
2018/06/04	R035	07/02/2019	8.96	Call	Bond Future	2,161.5900	2.1616	2,280.1200	2.2801	5.483	0	0	0
2018/06/04	R035	07/02/2019	8.96	Put	Bond Future	6,427.6500	6.4276	6,154.1500	6.1541	(4.255)	0	0	0
2018/06/04	R035	07/02/2019	8.98	Put	Bond Future	6,319.9000	6.3199	6,048.7900	6.0488	(4.290)	0	0	0
2018/06/04	R035	07/02/2019	8.97	Call	Bond Future	2,191.4700	2.1915	2,311.2000	2.3112	5.463	0	0	0
2018/06/04	R035	07/02/2019	8.97	Put	Bond Future	6,373.7500	6.3738	6,101.4500	6.1014	(4.272)	0	0	0
2018/06/04	R186	02/08/2018	8.25	Call	Bond Future	367.9900	0.3680	426.7400	0.4267	15.965	0	0	3,020
2018/06/04	R186	02/08/2018	8.48	Put	Bond Future	1,897.4900	1.8975	1,648.4100	1.6484	(13.127)	0	0	0
2018/06/04	R186	02/08/2018			Bond Future	8.6512	112.1808	8.5938	112.5420	(0.663)	0.0000	0.0000	100,506
2018/06/04	R186	02/08/2018	8.50	Call	Bond Future	865.3500	0.8653	982.6700	0.9827	13.558	0	0	0
2018/06/04	R186	02/08/2018	8.50	Put	Bond Future	1,820.6000	1.8206	1,576.7900	1.5768	(13.392)	0	0	2,500
2018/06/04	R186	02/08/2018	8.47	Call	Bond Future	790.6100	0.7906	900.0500	0.9000	13.842	0	0	0
2018/06/04	R186	02/08/2018	8.47	Put	Bond Future	1,936.7100	1.9367	1,685.0200	1.6850	(12.996)	0	0	0
2018/06/04	R186	02/08/2018	8.25	Put	Bond Future	2,926.8000	2.9268	2,624.4200	2.6244	(10.331)	0	0	0
2018/06/04	R186	02/08/2018	7.50	Put	Bond Future	7,557.8000	7.5578	7,197.5700	7.1976	(4.766)	0	0	0
2018/06/04	R186	02/08/2018	8.48	Call	Bond Future	815.0500	0.8150	927.1000	0.9271	13.748	0	0	0
2018/06/04	R186	02/08/2018	7.50	Call	Bond Future	4.4400	0.0044	5.3400	0.0053	20.270	0	0	3,020
2018/06/04	R186	02/08/2018	8.46	Call	Bond Future	766.4700	0.7665	873.3300	0.8733	13.942	0	0	0
2018/06/04	R186	02/08/2018	8.46	Put	Bond Future	1,976.2800	1.9763	1,722.0100	1.7220	(12.866)	0	0	0
2018/06/04	R186	01/11/2018	9.14	Call	Bond Future	3,786.3000	3.7863	4,021.5200	4.0215	6.212	0	0	0
2018/06/04	R186	01/11/2018	7.96	Put	Bond Future	5,233.0000	5.2330	4,923.2200	4.9232	(5.920)	0	0	0
2018/06/04	R186	01/11/2018	8.54	Put	Bond Future	2,724.1300	2.7241	2,499.1200	2.4991	(8.260)	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
2018/06/04	R186	01/11/2018			Bond Future	8.7132	114.1881	8.6533	114.5551	(0.687)	0.0000	0.0000	0
2018/06/04	R186	01/11/2018	8.46	Put	Bond Future	3,007.8700	3.0079	2,769.8200	2.7698	(7.914)	0	0	0
2018/06/04	R186	01/11/2018	8.46	Call	Bond Future	1,444.9900	1.4450	1,574.0000	1.5740	8.928	0	0	5,000
2018/06/04	R186	01/11/2018	8.53	Call	Bond Future	1,630.7800	1.6308	1,771.1900	1.7712	8.610	0	0	0
2018/06/04	R186	01/11/2018	8.53	Put	Bond Future	2,758.6500	2.7587	2,532.0000	2.5320	(8.216)	0	0	0
2018/06/04	R186	01/11/2018	9.14	Put	Bond Future	1,215.5000	1.2155	1,083.6600	1.0837	(10.847)	0	0	5,000
2018/06/04	R186	01/11/2018	7.96	Call	Bond Future	497.6100	0.4976	554.8900	0.5549	11.511	0	0	5,000
2018/06/04	R186	01/11/2018	8.54	Call	Bond Future	1,658.2200	1.6582	1,800.2700	1.8003	8.566	0	0	0
2018/06/04	R186	01/11/2018	8.52	Call	Bond Future	1,603.3100	1.6033	1,742.0800	1.7421	8.655	0	0	0
2018/06/04	R186	01/11/2018	8.52	Put	Bond Future	2,793.1900	2.7932	2,564.9000	2.5649	(8.173)	0	0	0
2018/06/04	R186	07/02/2019	8.21	Put	Bond Future	4,822.3500	4.8224	4,555.9800	4.5560	(5.524)	0	0	0
2018/06/04	R186	07/02/2019	8.20	Call	Bond Future	1,327.2500	1.3272	1,433.5800	1.4336	8.011	0	0	0
2018/06/04	R186	07/02/2019			Bond Future	8.7836	111.0990	8.7208	111.4728	(0.716)	0.0000	0.0000	0
2018/06/04	R186	07/02/2019	8.21	Call	Bond Future	1,347.7500	1.3478	1,455.2600	1.4553	7.977	0	0	0
2018/06/04	R186	07/02/2019	8.20	Put	Bond Future	4,863.6800	4.8637	4,596.1300	4.5961	(5.501)	0	0	0
2018/06/04	R186	07/02/2019	8.22	Call	Bond Future	1,368.4400	1.3684	1,477.1400	1.4771	7.943	0	0	0
2018/06/04	R186	07/02/2019	8.22	Put	Bond Future	4,781.2500	4.7813	4,516.0700	4.5161	(5.546)	0	0	0
2018/06/04	R197	02/08/2018			Bond Future	303.6460	303.6460	303.6429	303.6429	(0.001)	0.0000	0.0000	2,388
2018/06/04	R197	01/11/2018			Bond Future	309.1361	309.1361	309.1317	309.1317	(0.001)	0.0000	0.0000	0
2018/06/04	R197	07/02/2019			Bond Future	307.8451	307.8451	307.8395	307.8395	(0.002)	0.0000	0.0000	0
2018/06/04	R202	02/08/2018			Bond Future	242.3748	242.3748	242.3751	242.3751	0.000	0.0000	0.0000	21,940
2018/06/04	R202	01/11/2018			Bond Future	246.7572	246.7572	246.7564	246.7564	0.000	0.0000	0.0000	0
2018/06/04	R202	07/02/2019			Bond Future	247.6915	247.6915	247.6897	247.6897	(0.001)	0.0000	0.0000	0
2018/06/04	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	R204	02/08/2018			Bond Future	6.4925	101.5435	6.4165	101.5716	(1.171)	0.0000	0.0000	10,173
2018/06/04	R204	02/08/2018	8.98	Call	Bond Future	910.6800	0.9107	938.7700	0.9388	3.085	0	0	0
2018/06/04	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	R204	02/08/2018	8.99	Call	Bond Future	914.3100	0.9143	942.4000	0.9424	3.072	0	0	0
2018/06/04	R204	02/08/2018	8.97	Call	Bond Future	907.0600	0.9071	935.1500	0.9352	3.097	0	0	0
2018/06/04	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	R207	02/08/2018	6.86	Put	Bond Future	831.4000	0.8314	748.1400	0.7481	(10.014)	0	0	0
2018/06/04	R207	02/08/2018	6.85	Call	Bond Future	0.4300	0.0004	0.7900	0.0008	83.721	0	0	0
2018/06/04	R207	02/08/2018			Bond Future	7.4777	100.1409	7.4152	100.2246	(0.836)	0.0000	0.0000	21,234
2018/06/04	R207	02/08/2018	6.86	Call	Bond Future	0.5100	0.0005	0.9300	0.0009	82.353	0	0	0
2018/06/04	R207	02/08/2018	6.85	Put	Bond Future	844.8500	0.8448	761.5300	0.7615	(9.862)	0	0	0
2018/06/04	R207	02/08/2018	6.87	Call	Bond Future	0.6100	0.0006	1.0900	0.0011	78.689	0	0	0
2018/06/04	R207	02/08/2018	6.87	Put	Bond Future	817.9800	0.8180	734.7800	0.7348	(10.171)	0	0	0
2018/06/04	R207	01/11/2018	6.76	Put	Bond Future	859.4800	0.8595	778.7000	0.7787	(9.399)	0	0	0
2018/06/04	R207	01/11/2018			Bond Future	7.5160	101.9326	7.4403	102.0173	(1.007)	0.0000	0.0000	0
2018/06/04	R207	01/11/2018	6.75	Call	Bond Future	8.3700	0.0084	12.0400	0.0120	43.847	0	0	0
2018/06/04	R207	01/11/2018	6.75	Put	Bond Future	870.2000	0.8702	789.2100	0.7892	(9.307)	0	0	0
2018/06/04	R207	01/11/2018	6.76	Call	Bond Future	8.9700	0.0090	12.8500	0.0128	43.255	0	0	0
2018/06/04	R207	01/11/2018	6.74	Call	Bond Future	7.8000	0.0078	11.2600	0.0113	44.359	0	0	0
2018/06/04	R207	01/11/2018	6.74	Put	Bond Future	880.9500	0.8809	799.7500	0.7997	(9.217)	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
2018/06/04	R207	07/02/2019	6.52	Call	Bond Future	12.8400	0.0128	17.7100	0.0177	37.928	0	0	0
2018/06/04	R207	07/02/2019	6.51	Put	Bond Future	952.0100	0.9520	870.6700	0.8707	(8.544)	0	0	0
2018/06/04	R207	07/02/2019			Bond Future	7.5769	100.2659	7.4786	100.3519	(1.298)	0.0000	0.0000	0
2018/06/04	R207	07/02/2019	6.53	Call	Bond Future	13.5000	0.0135	18.5600	0.0186	37.481	0	0	0
2018/06/04	R207	07/02/2019	6.53	Put	Bond Future	935.4800	0.9355	854.5000	0.8545	(8.657)	0	0	0
2018/06/04	R207	07/02/2019	6.52	Put	Bond Future	943.6900	0.9437	862.5200	0.8625	(8.601)	0	0	0
2018/06/04	R207	07/02/2019	6.51	Call	Bond Future	12.2900	0.0123	16.9900	0.0170	38.242	0	0	0
2018/06/04	R208	02/08/2018	7.14	Call	Bond Future	7.3800	0.0074	10.6300	0.0106	44.038	0	0	0
2018/06/04	R208	02/08/2018	7.12	Call	Bond Future	5.9900	0.0060	8.7000	0.0087	45.242	0	0	0
2018/06/04	R208	02/08/2018			Bond Future	7.7229	100.0758	7.6635	100.2138	(0.769)	0.0000	0.0000	30,180
2018/06/04	R208	02/08/2018	7.12	Put	Bond Future	1,418.2900	1.4183	1,282.9800	1.2830	(9.540)	0	0	0
2018/06/04	R208	02/08/2018	7.14	Put	Bond Future	1,372.4300	1.3724	1,237.6600	1.2377	(9.820)	0	0	0
2018/06/04	R208	02/08/2018	7.13	Call	Bond Future	6.6400	0.0066	9.6100	0.0096	44.729	0	0	0
2018/06/04	R208	02/08/2018	7.13	Put	Bond Future	1,395.3100	1.3953	1,260.2600	1.2603	(9.679)	0	0	0
2018/06/04	R208	01/11/2018	7.11	Put	Bond Future	1,482.2300	1.4822	1,355.9200	1.3559	(8.522)	0	0	0
2018/06/04	R208	01/11/2018			Bond Future	7.7773	98.4669	7.7113	98.6069	(0.848)	0.0000	0.0000	0
2018/06/04	R208	01/11/2018	7.11	Call	Bond Future	53.6800	0.0537	67.3600	0.0674	25.484	0	0	0
2018/06/04	R208	01/11/2018	7.12	Call	Bond Future	56.3500	0.0563	70.5600	0.0706	25.217	0	0	0
2018/06/04	R208	01/11/2018	7.10	Put	Bond Future	1,501.2700	1.5013	1,374.4400	1.3744	(8.448)	0	0	0
2018/06/04	R208	01/11/2018	7.12	Put	Bond Future	1,463.3000	1.4633	1,337.5200	1.3375	(8.596)	0	0	0
2018/06/04	R208	01/11/2018	7.10	Call	Bond Future	51.1100	0.0511	64.2700	0.0643	25.748	0	0	0
2018/06/04	R208	07/02/2019	7.07	Call	Bond Future	109.1900	0.1092	130.0600	0.1301	19.113	0	0	0
2018/06/04	R208	07/02/2019	7.08	Put	Bond Future	1,585.3900	1.5854	1,464.3200	1.4643	(7.637)	0	0	0
2018/06/04	R208	07/02/2019	7.06	Put	Bond Future	1,617.1200	1.6171	1,495.0400	1.4950	(7.549)	0	0	0
2018/06/04	R208	07/02/2019			Bond Future	7.8470	100.3779	7.7722	100.5203	(0.954)	0.0000	0.0000	0
2018/06/04	R208	07/02/2019	7.07	Put	Bond Future	1,601.1200	1.6011	1,479.5300	1.4795	(7.594)	0	0	0
2018/06/04	R208	07/02/2019	7.08	Call	Bond Future	112.8400	0.1128	134.2300	0.1342	18.956	0	0	0
2018/06/04	R208	07/02/2019	7.06	Call	Bond Future	105.8000	0.1058	126.1800	0.1262	19.263	0	0	0
2018/06/04	R209	02/08/2018	9.66	Call	Bond Future	2,820.0600	2.8201	3,017.5300	3.0175	7.002	0	0	435
2018/06/04	R209	02/08/2018	8.96	Put	Bond Future	3,248.8000	3.2488	2,980.3700	2.9804	(8.262)	0	0	0
2018/06/04	R209	02/08/2018	8.49	Call	Bond Future	55.1400	0.0551	61.1900	0.0612	10.972	0	0	500
2018/06/04	R209	02/08/2018	8.46	Put	Bond Future	6,540.5700	6.5406	6,226.7100	6.2267	(4.799)	0	0	0
2018/06/04	R209	02/08/2018	10.38	Call	Bond Future	6,663.3500	6.6634	6,955.1000	6.9551	4.378	0	0	0
2018/06/04	R209	02/08/2018	9.21	Call	Bond Future	1,069.5800	1.0696	1,168.1500	1.1681	9.216	0	0	0
2018/06/04	R209	02/08/2018	10.39	Put	Bond Future	103.7200	0.1037	77.3400	0.0773	(25.434)	0	0	0
2018/06/04	R209	02/08/2018			Bond Future	9.3526	75.6248	9.3061	75.9437	(0.497)	0.0000	0.0000	76,685
2018/06/04	R209	02/08/2018	10.21	Call	Bond Future	5,714.5300	5.7145	5,991.9700	5.9920	4.855	0	0	0
2018/06/04	R209	02/08/2018	10.21	Put	Bond Future	181.5300	0.1815	140.0800	0.1401	(22.834)	0	0	435
2018/06/04	R209	02/08/2018	8.96	Call	Bond Future	490.5900	0.4906	541.0500	0.5410	10.286	0	0	5,000
2018/06/04	R209	02/08/2018	9.43	Call	Bond Future	1,822.2600	1.8223	1,970.2900	1.9703	8.123	0	0	0
2018/06/04	R209	02/08/2018	9.43	Put	Bond Future	1,295.9700	1.2960	1,125.1100	1.1251	(13.184)	0	0	5,000
2018/06/04	R209	02/08/2018	10.84	Call	Bond Future	9,228.4000	9.2284	9,541.2100	9.5412	3.390	0	0	0
2018/06/04	R209	02/08/2018	10.84	Put	Bond Future	18.3100	0.0183	12.2300	0.0122	(33.206)	0	0	435
2018/06/04	R209	02/08/2018	8.83	Call	Bond Future	298.1700	0.2982	330.1000	0.3301	10.709	0	0	0
2018/06/04	R209	02/08/2018	8.83	Put	Bond Future	4,003.0400	4.0030	3,716.0800	3.7161	(7.169)	0	0	500
2018/06/04	R209	02/08/2018	8.49	Put	Bond Future	6,318.1300	6.3181	6,005.2900	6.0053	(4.951)	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
2018/06/04	R209	02/08/2018	9.21	Put	Bond Future	2,054.3300	2.0543	1,834.0100	1.8340	(10.725)	0	0	500
2018/06/04	R209	02/08/2018	9.66	Put	Bond Future	761.9200	0.7619	640.5000	0.6405	(15.936)	0	0	0
2018/06/04	R209	02/08/2018	8.46	Call	Bond Future	46.0000	0.0460	51.0300	0.0510	10.935	0	0	5,000
2018/06/04	R209	02/08/2018	10.38	Put	Bond Future	107.4100	0.1074	80.2700	0.0803	(25.268)	0	0	0
2018/06/04	R209	02/08/2018	10.39	Call	Bond Future	6,719.1100	6.7191	7,011.6200	7.0116	4.353	0	0	0
2018/06/04	R209	02/08/2018	10.40	Call	Bond Future	6,774.9100	6.7749	7,068.1500	7.0682	4.328	0	0	0
2018/06/04	R209	02/08/2018	10.40	Put	Bond Future	100.1500	0.1002	74.5000	0.0745	(25.612)	0	0	0
2018/06/04	R209	01/11/2018	1,016.00	Call	Bond Future	72,942.3600	72.9424	73,266.5700	73.2666	0.444	0	0	0
2018/06/04	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	R209	01/11/2018	9.34	Put	Bond Future	2,817.0000	2.8170	2,628.9900	2.6290	(6.674)	0	0	0
2018/06/04	R209	01/11/2018	10.00	Call	Bond Future	5,053.3000	5.0533	5,270.2400	5.2702	4.293	0	0	0
2018/06/04	R209	01/11/2018	9.97	Call	Bond Future	4,915.0700	4.9151	5,128.8800	5.1289	4.350	0	0	0
2018/06/04	R209	01/11/2018			Bond Future	9.4090	73.8302	9.3612	74.1544	(0.508)	0.0000	0.0000	0
2018/06/04	R209	01/11/2018	1,016.01	Call	Bond Future	72,942.3600	72.9424	73,266.5700	73.2666	0.444	0	0	0
2018/06/04	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/04	R209	01/11/2018	1,015.99	Call	Bond Future	72,942.3500	72.9423	73,266.5600	73.2666	0.444	0	0	0
2018/06/04	R209	01/11/2018	9.34	Call	Bond Future	2,348.2300	2.3482	2,484.4300	2.4844	5.800	0	0	0
2018/06/04	R209	01/11/2018	10.00	Put	Bond Future	1,212.2400	1.2122	1,104.9700	1.1050	(8.849)	0	0	5,850
2018/06/04	R209	01/11/2018	9.97	Put	Bond Future	1,261.7200	1.2617	1,151.3200	1.1513	(8.750)	0	0	0
2018/06/04	R209	01/11/2018	9.94	Call	Bond Future	4,777.7800	4.7778	4,988.4000	4.9884	4.408	0	0	0
2018/06/04	R209	01/11/2018	9.94	Put	Bond Future	1,312.9000	1.3129	1,199.3100	1.1993	(8.652)	0	0	0
2018/06/04	R209	01/11/2018	10.57	Call	Bond Future	7,777.7900	7.7778	8,045.5600	8.0456	3.443	0	0	0
2018/06/04	R209	01/11/2018	10.57	Put	Bond Future	509.2100	0.5092	452.7700	0.4528	(11.084)	0	0	0
2018/06/04	R209	07/02/2019	8.97	Put	Bond Future	5,361.6800	5.3617	5,134.0900	5.1341	(4.245)	0	0	0
2018/06/04	R209	07/02/2019			Bond Future	9.4713	75.2630	9.4220	75.5933	(0.520)	0.0000	0.0000	0
2018/06/04	R209	07/02/2019	8.96	Call	Bond Future	1,871.9100	1.8719	1,973.6200	1.9736	5.433	0	0	0
2018/06/04	R209	07/02/2019	8.96	Put	Bond Future	5,407.6100	5.4076	5,179.0000	5.1790	(4.228)	0	0	0
2018/06/04	R209	07/02/2019	8.97	Call	Bond Future	1,897.5000	1.8975	2,000.2300	2.0002	5.414	0	0	0
2018/06/04	R209	07/02/2019	8.95	Call	Bond Future	1,846.5200	1.8465	1,947.2200	1.9472	5.454	0	0	0
2018/06/04	R209	07/02/2019	8.95	Put	Bond Future	5,453.8400	5.4538	5,224.2200	5.2242	(4.210)	0	0	0
2018/06/04	R210	02/08/2018			Bond Future	190.0627	190.0627	190.0626	190.0626	0.000	0.0000	0.0000	2,159
2018/06/04	R210	01/11/2018			Bond Future	190.9989	190.9989	190.9980	190.9980	0.000	0.0000	0.0000	0
2018/06/04	R210	07/02/2019			Bond Future	194.7464	194.7464	194.7449	194.7449	(0.001)	0.0000	0.0000	0
2018/06/04	R212	02/08/2018			Bond Future	155.0015	155.0015	155.0000	155.0000	(0.001)	0.0000	0.0000	4,575
2018/06/04	R212	01/11/2018			Bond Future	157.8039	157.8039	157.8016	157.8016	(0.001)	0.0000	0.0000	0
2018/06/04	R212	07/02/2019			Bond Future	158.7464	158.7464	158.7435	158.7435	(0.002)	0.0000	0.0000	0
2018/06/04	R213	02/08/2018	9.06	Call	Bond Future	1,151.3200	1.1513	1,257.4300	1.2574	9.216	0	0	0
2018/06/04	R213	02/08/2018	9.05	Put	Bond Future	1,779.1800	1.7792	1,576.2000	1.5762	(11.409)	0	0	0
2018/06/04	R213	02/08/2018			Bond Future	9.1497	87.1739	9.1030	87.4808	(0.510)	0.0000	0.0000	30,646
2018/06/04	R213	02/08/2018	9.07	Call	Bond Future	1,181.6400	1.1816	1,289.9400	1.2899	9.165	0	0	0
2018/06/04	R213	02/08/2018	9.07	Put	Bond Future	1,706.8500	1.7069	1,508.2400	1.5082	(11.636)	0	0	0
2018/06/04	R213	02/08/2018	9.06	Put	Bond Future	1,742.7500	1.7428	1,541.9500	1.5419	(11.522)	0	0	0
2018/06/04	R213	02/08/2018	9.05	Call	Bond Future	1,121.4600	1.1215	1,225.3900	1.2254	9.267	0	0	0
2018/06/04	R213	01/11/2018	8.65	Call	Bond Future	930.9000	0.9309	999.5100	0.9995	7.370	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/06/04	R213	01/11/2018	8.64	Put	Bond Future	4,719.0800	4.7191	4,474.5400	4.4745	(5.182)	0	0	0
2018/06/04	R213	01/11/2018			Bond Future	9.2117	85.1875	9.1636	85.4995	(0.523)	0.0000	0.0000	0
2018/06/04	R213	01/11/2018	8.66	Call	Bond Future	950.0700	0.9501	1,019.8100	1.0198	7.341	0	0	0
2018/06/04	R213	01/11/2018	8.66	Put	Bond Future	4,620.2800	4.6203	4,378.0000	4.3780	(5.244)	0	0	0
2018/06/04	R213	01/11/2018	8.65	Put	Bond Future	4,669.6100	4.6696	4,426.2000	4.4262	(5.213)	0	0	0
2018/06/04	R213	01/11/2018	8.64	Call	Bond Future	911.8000	0.9118	979.2800	0.9793	7.401	0	0	0
2018/06/04	R213	07/02/2019	8.68	Call	Bond Future	1,519.8300	1.5198	1,607.7300	1.6077	5.784	0	0	0
2018/06/04	R213	07/02/2019			Bond Future	9.2822	86.8408	9.2323	87.1586	(0.538)	0.0000	0.0000	0
2018/06/04	R213	07/02/2019	8.68	Put	Bond Future	5,464.4500	5.4645	5,234.4800	5.2345	(4.208)	0	0	0
2018/06/04	R213	07/02/2019	8.69	Call	Bond Future	1,542.1500	1.5422	1,631.0100	1.6310	5.762	0	0	0
2018/06/04	R213	07/02/2019	8.70	Put	Bond Future	5,374.3200	5.3743	5,146.2700	5.1463	(4.243)	0	0	0
2018/06/04	R213	07/02/2019	8.69	Put	Bond Future	5,419.2500	5.4192	5,190.2400	5.1902	(4.226)	0	0	0
2018/06/04	R213	07/02/2019	8.70	Call	Bond Future	1,564.6700	1.5647	1,654.4900	1.6545	5.741	0	0	0
2018/06/04	R214	02/08/2018	8.96	Call	Bond Future	324.5500	0.3245	358.0500	0.3580	10.322	0	0	0
2018/06/04	R214	02/08/2018			Bond Future	9.4871	75.2201	9.4406	75.5543	(0.490)	0.0000	0.0000	31,258
2018/06/04	R214	02/08/2018	8.94	Call	Bond Future	299.0600	0.2991	330.0700	0.3301	10.369	0	0	0
2018/06/04	R214	02/08/2018	8.94	Put	Bond Future	4,396.6000	4.3966	4,093.4000	4.0934	(6.896)	0	0	0
2018/06/04	R214	02/08/2018	8.96	Put	Bond Future	4,265.8800	4.2659	3,965.1700	3.9652	(7.049)	0	0	0
2018/06/04	R214	02/08/2018	8.95	Call	Bond Future	311.6100	0.3116	343.8600	0.3439	10.349	0	0	0
2018/06/04	R214	02/08/2018	8.95	Put	Bond Future	4,330.9800	4.3310	4,029.0200	4.0290	(6.972)	0	0	0
2018/06/04	R214	01/11/2018	8.99	Put	Bond Future	5,204.7100	5.2047	4,941.9700	4.9420	(5.048)	0	0	0
2018/06/04	R214	01/11/2018	8.98	Call	Bond Future	1,074.7800	1.0748	1,150.7200	1.1507	7.066	0	0	0
2018/06/04	R214	01/11/2018			Bond Future	9.5441	73.2731	9.4964	73.6130	(0.500)	0.0000	0.0000	0
2018/06/04	R214	01/11/2018	8.99	Call	Bond Future	1,096.4500	1.0964	1,173.6200	1.1736	7.038	0	0	0
2018/06/04	R214	01/11/2018	8.98	Put	Bond Future	5,260.5500	5.2605	4,996.5800	4.9966	(5.018)	0	0	0
2018/06/04	R214	01/11/2018	9.00	Call	Bond Future	1,118.5700	1.1186	1,196.9700	1.1970	7.009	0	0	0
2018/06/04	R214	01/11/2018	9.00	Put	Bond Future	5,149.4300	5.1494	4,887.9200	4.8879	(5.078)	0	0	0
2018/06/04	R214	07/02/2019	9.05	Put	Bond Future	5,976.0000	5.9760	5,732.1400	5.7321	(4.081)	0	0	0
2018/06/04	R214	07/02/2019			Bond Future	9.6081	74.6952	9.5589	75.0414	(0.512)	0.0000	0.0000	0
2018/06/04	R214	07/02/2019	9.04	Call	Bond Future	1,860.9100	1.8609	1,962.2300	1.9622	5.445	0	0	0
2018/06/04	R214	07/02/2019	9.04	Put	Bond Future	6,026.5400	6.0265	5,781.6300	5.7816	(4.064)	0	0	0
2018/06/04	R214	07/02/2019	9.05	Call	Bond Future	1,886.9700	1.8870	1,989.3400	1.9893	5.425	0	0	0
2018/06/04	R214	07/02/2019	9.03	Call	Bond Future	1,835.2900	1.8353	1,935.5700	1.9356	5.464	0	0	0
2018/06/04	R214	07/02/2019	9.03	Put	Bond Future	6,077.6400	6.0776	5,831.6900	5.8317	(4.047)	0	0	0
2018/06/04	R248	02/08/2018	8.98	Call	Bond Future	430.5700	0.4306	464.5200	0.4645	7.885	0	0	0
2018/06/04	R248	02/08/2018	8.97	Put	Bond Future	5,693.0500	5.6930	5,344.0000	5.3440	(6.131)	0	0	0
2018/06/04	R248	02/08/2018			Bond Future	9.5175	96.2447	9.4761	96.6264	(0.435)	0.0000	0.0000	99,600
2018/06/04	R248	02/08/2018	8.99	Call	Bond Future	447.8600	0.4479	483.1700	0.4832	7.884	0	0	0
2018/06/04	R248	02/08/2018	8.99	Put	Bond Future	5,525.2000	5.5252	5,178.8300	5.1788	(6.269)	0	0	0
2018/06/04	R248	02/08/2018	8.98	Put	Bond Future	5,608.8000	5.6088	5,261.0700	5.2611	(6.200)	0	0	0
2018/06/04	R248	02/08/2018	8.97	Call	Bond Future	413.7600	0.4138	446.3900	0.4464	7.886	0	0	0
2018/06/04	R248	01/11/2018	9.03	Call	Bond Future	1,495.6200	1.4956	1,582.4100	1.5824	5.803	0	0	0
2018/06/04	R248	01/11/2018			Bond Future	9.5751	93.5340	9.5325	93.9221	(0.444)	0.0000	0.0000	0
2018/06/04	R248	01/11/2018	9.01	Call	Bond Future	1,438.6100	1.4386	1,522.6700	1.5227	5.843	0	0	0
2018/06/04	R248	01/11/2018	9.01	Put	Bond Future	6,833.8400	6.8338	6,529.8500	6.5299	(4.448)	0	0	0
2018/06/04	R248	01/11/2018	9.03	Put	Bond Future	6,690.6400	6.6906	6,389.3800	6.3894	(4.503)	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
2018/06/04	R248	01/11/2018	9.02	Call	Bond Future	1,466.9400	1.4669	1,552.3600	1.5524	5.823	0	0	0
2018/06/04	R248	01/11/2018	9.02	Put	Bond Future	6,761.9800	6.7620	6,459.3500	6.4593	(4.475)	0	0	0
2018/06/04	R248	07/02/2019	9.06	Put	Bond Future	7,855.3400	7.8553	7,571.6400	7.5716	(3.612)	0	0	0
2018/06/04	R248	07/02/2019			Bond Future	9.6398	95.3492	9.5959	95.7446	(0.455)	0.0000	0.0000	0
2018/06/04	R248	07/02/2019	9.06	Call	Bond Future	2,384.8500	2.3849	2,496.4900	2.4965	4.681	0	0	0
2018/06/04	R248	07/02/2019	9.05	Put	Bond Future	7,921.4900	7.9215	7,636.6200	7.6366	(3.596)	0	0	0
2018/06/04	R248	07/02/2019	9.07	Call	Bond Future	2,418.2500	2.4182	2,531.0700	2.5311	4.665	0	0	0
2018/06/04	R248	07/02/2019	9.07	Put	Bond Future	7,789.6200	7.7896	7,507.1000	7.5071	(3.627)	0	0	0
2018/06/04	R248	07/02/2019	9.05	Call	Bond Future	2,351.7100	2.3517	2,462.1800	2.4622	4.697	0	0	0

**Total**

**896905**