



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 01/06/2018 TO 01/06/2018

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
2018/06/01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	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
2018/06/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2025	02/08/2018			Bond Future	134.4597	134.4597	134.4170	134.4170	(0.032)	0.0000	0.0000	864
2018/06/01	2025	02/08/2018	136.65	Put	Bond Future	2,190.3100	2.1903	2,233.0200	2.2330	1.950	0	0	0
2018/06/01	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2025	02/08/2018	136.67	Put	Bond Future	2,210.3100	2.2103	2,253.0200	2.2530	1.932	0	0	0
2018/06/01	2025	02/08/2018	136.66	Put	Bond Future	2,200.3100	2.2003	2,243.0200	2.2430	1.941	0	0	0
2018/06/01	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2025	01/11/2018			Bond Future	136.8909	136.8909	136.8472	136.8472	(0.032)	0.0000	0.0000	0
2018/06/01	2025	07/02/2019			Bond Future	138.1623	138.1623	138.1189	138.1189	(0.031)	0.0000	0.0000	0
2018/06/01	2029	02/08/2018			Bond Future	102.7811	102.7811	102.7811	102.7811	0.000	0.0000	0.0000	1,370
2018/06/01	2029	01/11/2018			Bond Future	103.5900	103.5900	103.5898	103.5898	0.000	0.0000	0.0000	0
2018/06/01	2029	07/02/2019			Bond Future	105.6218	105.6218	105.6224	105.6224	0.001	0.0000	0.0000	0
2018/06/01	2030	02/08/2018	8.51	Call	Bond Future	316.1500	0.3161	230.4000	0.2304	(27.123)	0	0	7,850
2018/06/01	2030	02/08/2018	8.91	Call	Bond Future	1,183.8800	1.1839	959.1000	0.9591	(18.987)	0	0	7,850
2018/06/01	2030	02/08/2018	9.46	Put	Bond Future	465.5000	0.4655	571.1400	0.5711	22.694	0	0	0
2018/06/01	2030	02/08/2018			Bond Future	8.9930	93.1288	9.0692	92.6179	0.847	0.0000	0.0000	41,204
2018/06/01	2030	02/08/2018	8.51	Put	Bond Future	3,645.4900	3.6455	4,070.6200	4.0706	11.662	0	0	0
2018/06/01	2030	02/08/2018	9.46	Call	Bond Future	3,538.3100	3.5383	3,133.0700	3.1331	(11.453)	0	0	0
2018/06/01	2030	02/08/2018	8.91	Put	Bond Future	1,744.9700	1.7450	2,031.0700	2.0311	16.396	0	0	0
2018/06/01	2030	02/08/2018	9.50	Call	Bond Future	3,747.5900	3.7476	3,333.2500	3.3332	(11.056)	0	0	0
2018/06/01	2030	02/08/2018	9.47	Call	Bond Future	3,590.3300	3.5903	3,182.7600	3.1828	(11.352)	0	0	0
2018/06/01	2030	02/08/2018	9.45	Put	Bond Future	478.0700	0.4781	586.0700	0.5861	22.591	0	0	0
2018/06/01	2030	02/08/2018	9.50	Put	Bond Future	418.0000	0.4180	514.5400	0.5145	23.096	0	0	7,850
2018/06/01	2030	02/08/2018	9.47	Put	Bond Future	453.2300	0.4532	556.5400	0.5565	22.794	0	0	0
2018/06/01	2030	02/08/2018	9.45	Call	Bond Future	3,486.5400	3.4865	3,083.6600	3.0837	(11.555)	0	0	0
2018/06/01	2030	01/11/2018	8.60	Call	Bond Future	1,154.7700	1.1548	992.4600	0.9925	(14.056)	0	0	0
2018/06/01	2030	01/11/2018	8.58	Put	Bond Future	4,295.9300	4.2959	4,658.3000	4.6583	8.435	0	0	0
2018/06/01	2030	01/11/2018			Bond Future	9.0505	94.7952	9.1295	94.2750	0.872	0.0000	0.0000	0
2018/06/01	2030	01/11/2018	8.60	Put	Bond Future	4,201.5500	4.2015	4,559.5000	4.5595	8.519	0	0	0
2018/06/01	2030	01/11/2018	8.58	Call	Bond Future	1,110.8000	1.1108	952.9100	0.9529	(14.214)	0	0	0
2018/06/01	2030	01/11/2018	8.59	Put	Bond Future	4,248.5700	4.2486	4,608.7300	4.6087	8.477	0	0	0
2018/06/01	2030	01/11/2018	8.59	Call	Bond Future	1,132.6500	1.1327	972.5500	0.9725	(14.135)	0	0	0
2018/06/01	2030	07/02/2019	8.62	Call	Bond Future	1,757.1300	1.7571	1,571.4800	1.5715	(10.566)	0	0	0
2018/06/01	2030	07/02/2019			Bond Future	9.1157	92.6248	9.1977	92.0952	0.899	0.0000	0.0000	0
2018/06/01	2030	07/02/2019	8.62	Put	Bond Future	5,050.3500	5.0504	5,394.2900	5.3943	6.810	0	0	0
2018/06/01	2030	07/02/2019	8.63	Call	Bond Future	1,781.7300	1.7817	1,594.3100	1.5943	(10.519)	0	0	0
2018/06/01	2030	07/02/2019	8.63	Put	Bond Future	5,006.9900	5.0070	5,349.1600	5.3492	6.834	0	0	0
2018/06/01	2030	07/02/2019	8.64	Call	Bond Future	1,806.5300	1.8065	1,617.3400	1.6173	(10.473)	0	0	0
2018/06/01	2030	07/02/2019	8.64	Put	Bond Future	4,963.8800	4.9639	5,304.2800	5.3043	6.858	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
2018/06/01	2032	02/08/2018	9.67	Call	Bond Future	4,090.7500	4.0907	3,642.0400	3.6420	(10.969)	0	0	0
2018/06/01	2032	02/08/2018	9.66	Put	Bond Future	480.7600	0.4808	588.8700	0.5889	22.487	0	0	0
2018/06/01	2032	02/08/2018			Bond Future	9.1611	95.8725	9.2371	95.3180	0.830	0.0000	0.0000	32,728
2018/06/01	2032	02/08/2018	9.68	Call	Bond Future	4,147.5700	4.1476	3,696.5200	3.6965	(10.875)	0	0	0
2018/06/01	2032	02/08/2018	9.68	Put	Bond Future	455.8900	0.4559	559.2900	0.5593	22.681	0	0	0
2018/06/01	2032	02/08/2018	9.67	Put	Bond Future	468.2300	0.4682	573.9700	0.5740	22.583	0	0	0
2018/06/01	2032	02/08/2018	9.66	Call	Bond Future	4,034.0400	4.0340	3,587.7000	3.5877	(11.064)	0	0	0
2018/06/01	2032	01/11/2018	8.77	Put	Bond Future	4,624.6800	4.6247	5,011.2200	5.0112	8.358	0	0	0
2018/06/01	2032	01/11/2018			Bond Future	9.2220	93.4330	9.3007	92.8685	0.853	0.0000	0.0000	0
2018/06/01	2032	01/11/2018	8.76	Call	Bond Future	1,260.9900	1.2610	1,085.3700	1.0854	(13.927)	0	0	0
2018/06/01	2032	01/11/2018	8.76	Put	Bond Future	4,676.1800	4.6762	5,065.1100	5.0651	8.317	0	0	0
2018/06/01	2032	01/11/2018	8.77	Call	Bond Future	1,285.2600	1.2853	1,107.2500	1.1072	(13.850)	0	0	0
2018/06/01	2032	01/11/2018	8.75	Call	Bond Future	1,237.0100	1.2370	1,063.7700	1.0638	(14.005)	0	0	0
2018/06/01	2032	01/11/2018	8.75	Put	Bond Future	4,728.0500	4.7281	5,119.3600	5.1194	8.276	0	0	0
2018/06/01	2032	07/02/2019	8.81	Call	Bond Future	1,989.4200	1.9894	1,783.4600	1.7835	(10.353)	0	0	0
2018/06/01	2032	07/02/2019	8.80	Put	Bond Future	5,527.0100	5.5270	5,897.7300	5.8977	6.707	0	0	0
2018/06/01	2032	07/02/2019			Bond Future	9.2900	95.2454	9.3714	94.6707	0.877	0.0000	0.0000	0
2018/06/01	2032	07/02/2019	8.82	Call	Bond Future	2,016.9200	2.0169	1,809.0400	1.8090	(10.307)	0	0	0
2018/06/01	2032	07/02/2019	8.82	Put	Bond Future	5,432.5400	5.4325	5,799.4300	5.7994	6.754	0	0	0
2018/06/01	2032	07/02/2019	8.81	Put	Bond Future	5,479.6200	5.4796	5,848.4300	5.8484	6.731	0	0	0
2018/06/01	2032	07/02/2019	8.80	Call	Bond Future	1,962.1500	1.9622	1,758.1000	1.7581	(10.399)	0	0	0
2018/06/01	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2033	02/08/2018			Bond Future	106.8012	106.8012	106.6667	106.6667	(0.126)	0.0000	0.0000	7,981
2018/06/01	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2033	02/08/2018	109.92	Put	Bond Future	3,118.8200	3.1188	3,253.2700	3.2533	4.311	0	0	0
2018/06/01	2033	02/08/2018	109.94	Put	Bond Future	3,138.8200	3.1388	3,273.2700	3.2733	4.283	0	0	0
2018/06/01	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2033	02/08/2018	109.93	Put	Bond Future	3,128.8200	3.1288	3,263.2700	3.2633	4.297	0	0	0
2018/06/01	2033	01/11/2018			Bond Future	107.6112	107.6112	107.4743	107.4743	(0.127)	0.0000	0.0000	0
2018/06/01	2033	07/02/2019			Bond Future	109.7220	109.7220	109.5831	109.5831	(0.127)	0.0000	0.0000	0
2018/06/01	2037	02/08/2018	9.96	Put	Bond Future	450.2400	0.4502	534.3900	0.5344	18.690	0	0	0
2018/06/01	2037	02/08/2018	9.95	Call	Bond Future	5,100.0500	5.1000	4,648.9700	4.6490	(8.845)	0	0	0
2018/06/01	2037	02/08/2018			Bond Future	9.3624	92.6450	9.4281	92.1078	0.702	0.0000	0.0000	56,322
2018/06/01	2037	02/08/2018	9.96	Call	Bond Future	5,163.9900	5.1640	4,710.9900	4.7110	(8.772)	0	0	0
2018/06/01	2037	02/08/2018	9.95	Put	Bond Future	462.1000	0.4621	548.1700	0.5482	18.626	0	0	0
2018/06/01	2037	02/08/2018	9.97	Call	Bond Future	5,228.2000	5.2282	4,773.3300	4.7733	(8.700)	0	0	0
2018/06/01	2037	02/08/2018	9.97	Put	Bond Future	438.7500	0.4388	521.0300	0.5210	18.753	0	0	0
2018/06/01	2037	01/11/2018	9.03	Call	Bond Future	1,701.0200	1.7010	1,507.8100	1.5078	(11.358)	0	0	0
2018/06/01	2037	01/11/2018			Bond Future	9.4192	94.3027	9.4869	93.7557	0.719	0.0000	0.0000	0
2018/06/01	2037	01/11/2018	9.01	Call	Bond Future	1,641.4700	1.6415	1,452.9400	1.4529	(11.485)	0	0	0
2018/06/01	2037	01/11/2018	9.01	Put	Bond Future	5,053.5500	5.0536	5,412.0200	5.4120	7.093	0	0	0
2018/06/01	2037	01/11/2018	9.03	Put	Bond Future	4,941.9000	4.9419	5,295.6900	5.2957	7.159	0	0	0
2018/06/01	2037	01/11/2018	9.02	Call	Bond Future	1,670.9700	1.6710	1,480.1100	1.4801	(11.422)	0	0	0
2018/06/01	2037	01/11/2018	9.02	Put	Bond Future	4,997.3900	4.9974	5,353.5300	5.3535	7.127	0	0	0
2018/06/01	2037	07/02/2019	9.06	Put	Bond Future	5,999.1400	5.9991	6,340.0700	6.3401	5.683	0	0	0
2018/06/01	2037	07/02/2019	9.05	Call	Bond Future	2,486.1500	2.4862	2,271.9600	2.2720	(8.615)	0	0	0

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2018/06/01	2037	07/02/2019			Bond Future	9.4829	91.8722	9.5529	91.3152	0.738	0.0000	0.0000	0
2018/06/01	2037	07/02/2019	9.06	Call	Bond Future	2,518.4400	2.5184	2,302.4100	2.3024	(8.578)	0	0	0
2018/06/01	2037	07/02/2019	9.05	Put	Bond Future	6,051.5600	6.0516	6,394.3300	6.3943	5.664	0	0	0
2018/06/01	2037	07/02/2019	9.07	Call	Bond Future	2,550.9700	2.5510	2,333.0900	2.3331	(8.541)	0	0	0
2018/06/01	2037	07/02/2019	9.07	Put	Bond Future	5,947.0800	5.9471	6,286.1600	6.2862	5.702	0	0	0
2018/06/01	2038	02/08/2018	134.55	Put	Bond Future	6,099.9000	6.0999	6,099.7000	6.0997	(0.003)	0	0	0
2018/06/01	2038	02/08/2018			Bond Future	128.4501	128.4501	128.4503	128.4503	0.000	0.0000	0.0000	8,997
2018/06/01	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2038	02/08/2018	134.54	Put	Bond Future	6,089.9000	6.0899	6,089.7000	6.0897	(0.003)	0	0	0
2018/06/01	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2038	02/08/2018	134.53	Put	Bond Future	6,079.9000	6.0799	6,079.7000	6.0797	(0.003)	0	0	0
2018/06/01	2038	01/11/2018			Bond Future	130.7726	130.7726	130.7726	130.7726	0.000	0.0000	0.0000	0
2018/06/01	2038	07/02/2019			Bond Future	131.7473	131.7473	131.7483	131.7483	0.001	0.0000	0.0000	0
2018/06/01	2040	02/08/2018	10.04	Call	Bond Future	5,577.7600	5.5778	5,129.4700	5.1295	(8.037)	0	0	0
2018/06/01	2040	02/08/2018	10.03	Put	Bond Future	534.5900	0.5346	621.2600	0.6213	16.212	0	0	0
2018/06/01	2040	02/08/2018			Bond Future	9.4424	96.1280	9.5030	95.5949	0.642	0.0000	0.0000	22,514
2018/06/01	2040	02/08/2018	10.05	Call	Bond Future	5,645.9000	5.6459	5,195.7800	5.1958	(7.973)	0	0	0
2018/06/01	2040	02/08/2018	10.05	Put	Bond Future	508.6100	0.5086	591.5800	0.5916	16.313	0	0	0
2018/06/01	2040	02/08/2018	10.04	Put	Bond Future	521.4000	0.5214	606.2000	0.6062	16.264	0	0	0
2018/06/01	2040	02/08/2018	10.03	Call	Bond Future	5,509.9100	5.5099	5,063.4900	5.0635	(8.102)	0	0	0
2018/06/01	2040	01/11/2018	9.09	Put	Bond Future	5,484.4100	5.4844	5,837.4000	5.8374	6.436	0	0	0
2018/06/01	2040	01/11/2018			Bond Future	9.4992	97.8481	9.5616	97.3052	0.657	0.0000	0.0000	0
2018/06/01	2040	01/11/2018	9.08	Call	Bond Future	1,769.0300	1.7690	1,581.4800	1.5815	(10.602)	0	0	0
2018/06/01	2040	01/11/2018	9.08	Put	Bond Future	5,545.4500	5.5454	5,900.7500	5.9008	6.407	0	0	0
2018/06/01	2040	01/11/2018	9.10	Put	Bond Future	5,423.8500	5.4238	5,774.5300	5.7745	6.466	0	0	0
2018/06/01	2040	01/11/2018	9.09	Call	Bond Future	1,800.8100	1.8008	1,610.9500	1.6109	(10.543)	0	0	0
2018/06/01	2040	01/11/2018	9.10	Call	Bond Future	1,832.9400	1.8329	1,640.7700	1.6408	(10.484)	0	0	5,900
2018/06/01	2040	01/11/2018	8.50	Put	Bond Future	9,895.1400	9.8951	10,365.8900	10.3659	4.757	0	0	0
2018/06/01	2040	01/11/2018	8.50	Call	Bond Future	491.8500	0.4919	419.7500	0.4198	(14.659)	0	0	5,900
2018/06/01	2040	01/11/2018	9.07	Call	Bond Future	1,737.5900	1.7376	1,552.3300	1.5523	(10.662)	0	0	0
2018/06/01	2040	01/11/2018	9.07	Put	Bond Future	5,606.9800	5.6070	5,964.5700	5.9646	6.378	0	0	0
2018/06/01	2040	07/02/2019	9.13	Call	Bond Future	2,723.2900	2.7233	2,508.2400	2.5082	(7.897)	0	0	0
2018/06/01	2040	07/02/2019	9.11	Put	Bond Future	6,689.3000	6.6893	7,030.5500	7.0305	5.101	0	0	0
2018/06/01	2040	07/02/2019			Bond Future	9.5629	95.2356	9.6273	94.6830	0.674	0.0000	0.0000	0
2018/06/01	2040	07/02/2019	9.13	Put	Bond Future	6,574.9800	6.5750	6,912.5700	6.9126	5.134	0	0	0
2018/06/01	2040	07/02/2019	9.11	Call	Bond Future	2,653.7300	2.6537	2,442.3400	2.4423	(7.966)	0	0	0
2018/06/01	2040	07/02/2019	9.12	Put	Bond Future	6,631.9500	6.6320	6,971.3700	6.9714	5.118	0	0	0
2018/06/01	2040	07/02/2019	9.12	Call	Bond Future	2,688.3900	2.6884	2,475.1700	2.4752	(7.931)	0	0	0
2018/06/01	2044	02/08/2018	10.07	Call	Bond Future	5,555.0500	5.5550	5,138.5800	5.1386	(7.497)	0	0	0
2018/06/01	2044	02/08/2018			Bond Future	9.4862	93.1338	9.5417	92.6375	0.585	0.0000	0.0000	34,441
2018/06/01	2044	02/08/2018	10.05	Call	Bond Future	5,418.9500	5.4189	5,006.0200	5.0060	(7.620)	0	0	0
2018/06/01	2044	02/08/2018	10.05	Put	Bond Future	575.6900	0.5757	659.0300	0.6590	14.477	0	0	0
2018/06/01	2044	02/08/2018	10.07	Put	Bond Future	547.8700	0.5479	627.6700	0.6277	14.565	0	0	0
2018/06/01	2044	02/08/2018	10.06	Call	Bond Future	5,486.9100	5.4869	5,072.1900	5.0722	(7.558)	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
2018/06/01	2044	02/08/2018	10.06	Put	Bond Future	561.6300	0.5616	643.1800	0.6432	14.520	0	0	0
2018/06/01	2044	01/11/2018	9.12	Call	Bond Future	1,824.3300	1.8243	1,647.4900	1.6475	(9.693)	0	0	0
2018/06/01	2044	01/11/2018			Bond Future	9.5414	94.8002	9.5985	94.2949	0.599	0.0000	0.0000	0
2018/06/01	2044	01/11/2018	9.12	Put	Bond Future	5,700.4100	5.7004	6,028.9200	6.0289	5.763	0	0	0
2018/06/01	2044	01/11/2018	9.13	Call	Bond Future	1,856.9200	1.8569	1,677.9400	1.6779	(9.639)	0	0	0
2018/06/01	2044	01/11/2018	9.14	Put	Bond Future	5,575.9000	5.5759	5,900.1100	5.9001	5.814	0	0	0
2018/06/01	2044	01/11/2018	9.13	Put	Bond Future	5,637.9000	5.6379	5,964.2700	5.9643	5.789	0	0	0
2018/06/01	2044	01/11/2018	9.14	Call	Bond Future	1,889.8600	1.8899	1,708.7200	1.7087	(9.585)	0	0	0
2018/06/01	2044	07/02/2019	9.18	Put	Bond Future	6,691.6500	6.6916	7,001.8300	7.0018	4.635	0	0	0
2018/06/01	2044	07/02/2019			Bond Future	9.6031	92.2540	9.6620	91.7395	0.613	0.0000	0.0000	0
2018/06/01	2044	07/02/2019	9.17	Call	Bond Future	2,811.7100	2.8117	2,609.1200	2.6091	(7.205)	0	0	0
2018/06/01	2044	07/02/2019	9.17	Put	Bond Future	6,749.9100	6.7499	7,061.7800	7.0618	4.620	0	0	0
2018/06/01	2044	07/02/2019	9.18	Call	Bond Future	2,847.5100	2.8475	2,643.2300	2.6432	(7.174)	0	0	0
2018/06/01	2044	07/02/2019	9.16	Call	Bond Future	2,775.8700	2.7759	2,574.9800	2.5750	(7.237)	0	0	0
2018/06/01	2044	07/02/2019	9.16	Put	Bond Future	6,808.2800	6.8083	7,121.8500	7.1218	4.606	0	0	0
2018/06/01	2046	02/08/2018	128.78	Put	Bond Future	7,730.7700	7.7308	7,730.0600	7.7301	(0.009)	0	0	0
2018/06/01	2046	02/08/2018			Bond Future	121.0492	121.0492	121.0499	121.0499	0.001	0.0000	0.0000	10,876
2018/06/01	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2046	02/08/2018	128.77	Put	Bond Future	7,720.7700	7.7208	7,720.0600	7.7201	(0.009)	0	0	0
2018/06/01	2046	02/08/2018	128.79	Put	Bond Future	7,740.7700	7.7408	7,740.0600	7.7401	(0.009)	0	0	0
2018/06/01	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2046	01/11/2018			Bond Future	121.5888	121.5888	121.5893	121.5893	0.000	0.0000	0.0000	0
2018/06/01	2046	07/02/2019			Bond Future	123.9736	123.9736	123.9750	123.9750	0.001	0.0000	0.0000	0
2018/06/01	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2050	02/08/2018	137.54	Put	Bond Future	10,874.0400	10.8740	11,147.7400	11.1477	2.517	0	0	0
2018/06/01	2050	02/08/2018	137.52	Put	Bond Future	10,854.0400	10.8540	11,127.7400	11.1277	2.522	0	0	0
2018/06/01	2050	02/08/2018			Bond Future	126.6660	126.6660	126.3923	126.3923	(0.216)	0.0000	0.0000	9,567
2018/06/01	2050	02/08/2018	137.53	Put	Bond Future	10,864.0400	10.8640	11,137.7400	11.1377	2.519	0	0	0
2018/06/01	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	2050	01/11/2018			Bond Future	128.9561	128.9561	128.6774	128.6774	(0.216)	0.0000	0.0000	0
2018/06/01	2050	07/02/2019			Bond Future	129.7141	129.7141	129.4306	129.4306	(0.219)	0.0000	0.0000	0
2018/06/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	AL37	02/08/2018			Index Future	588.9530	588.9530	587.1970	587.1970	(0.298)	0.0000	0.0000	0
2018/06/01	AL37	01/11/2018			Index Future	599.4930	599.4930	597.7050	597.7050	(0.298)	0.0000	0.0000	0
2018/06/01	AL37	07/02/2019			Index Future	611.1260	611.1260	609.3070	609.3070	(0.298)	0.0000	0.0000	0
2018/06/01	AL7T	02/08/2018			Index Future	687.4750	687.4750	684.4270	684.4270	(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
2018/06/01	AL7T	01/11/2018			Index Future	699.7780	699.7780	696.6740	696.6740	(0.444)	0.0000	0.0000	0
2018/06/01	AL7T	07/02/2019			Index Future	713.3570	713.3570	710.1980	710.1980	(0.443)	0.0000	0.0000	0
2018/06/01	ALBI	02/08/2018			Index Future	626.1340	626.1340	623.1170	623.1170	(0.482)	0.0000	0.0000	878
2018/06/01	ALBI	01/11/2018			Index Future	637.3400	637.3400	634.2660	634.2660	(0.482)	0.0000	0.0000	0
2018/06/01	ALBI	07/02/2019			Index Future	649.7070	649.7070	646.5790	646.5790	(0.481)	0.0000	0.0000	0
2018/06/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2018/06/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/06/01	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	EL28	02/08/2018			Bond Future	130.6266	130.6266	130.6291	130.6291	0.002	0.0000	0.0000	0
2018/06/01	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	EL28	02/08/2018	134.93	Put	Bond Future	4,303.4300	4.3034	4,300.9000	4.3009	(0.059)	0	0	0
2018/06/01	EL28	02/08/2018	134.95	Put	Bond Future	4,323.4300	4.3234	4,320.9000	4.3209	(0.059)	0	0	0
2018/06/01	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	EL28	02/08/2018	134.94	Put	Bond Future	4,313.4300	4.3134	4,310.9000	4.3109	(0.059)	0	0	0
2018/06/01	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	ES33	02/08/2018	11.14	Call	Bond Future	2,910.9200	2.9109	2,512.0800	2.5121	(13.702)	0	0	0
2018/06/01	ES33	02/08/2018			Bond Future	10.6505	79.5274	10.7160	79.1286	0.614	0.0000	0.0000	9,466
2018/06/01	ES33	02/08/2018	11.15	Call	Bond Future	2,968.6700	2.9687	2,569.8300	2.5698	(13.435)	0	0	0
2018/06/01	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	ES33	02/08/2018	11.16	Call	Bond Future	3,026.3600	3.0264	2,627.5200	2.6275	(13.179)	0	0	0
2018/06/01	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	ES33	01/11/2018			Bond Future	10.7572	77.1622	10.8250	76.7560	0.630	0.0000	0.0000	0
2018/06/01	ES33	07/02/2019			Bond Future	10.8789	78.6590	10.9492	78.2455	0.646	0.0000	0.0000	0
2018/06/01	ES42	02/08/2018			Bond Future	10.8486	82.5063	10.9089	82.0840	0.556	0.0000	0.0000	7,957
2018/06/01	ES42	01/11/2018			Bond Future	10.9514	79.7228	11.0138	79.2927	0.571	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
2018/06/01	ES42	07/02/2019			Bond Future	11.0646	81.2690	11.1293	80.8312	0.585	0.0000	0.0000	0
2018/06/01	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	GOVI	02/08/2018			GOVI	622.1330	622.1330	618.9530	618.9530	(0.511)	0.0000	0.0000	472
2018/06/01	GOVI	02/08/2018	605.71	Call	GOVI	164,230.0000	16.4230	132,430.0000	13.2430	(19.363)	0	0	0
2018/06/01	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	GOVI	02/08/2018	605.72	Call	GOVI	164,130.0000	16.4130	132,330.0000	13.2330	(19.375)	0	0	0
2018/06/01	GOVI	02/08/2018	605.70	Call	GOVI	164,330.0000	16.4330	132,530.0000	13.2530	(19.351)	0	0	0
2018/06/01	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	GOVI	01/11/2018	653.50	Put	GOVI	202,330.0000	20.2330	234,720.0000	23.4720	16.009	0	0	0
2018/06/01	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	GOVI	01/11/2018			GOVI	633.2670	633.2670	630.0280	630.0280	(0.511)	0.0000	0.0000	0
2018/06/01	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	GOVI	01/11/2018	653.49	Put	GOVI	202,230.0000	20.2230	234,620.0000	23.4620	16.016	0	0	0
2018/06/01	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	GOVI	01/11/2018	653.51	Put	GOVI	202,430.0000	20.2430	234,820.0000	23.4820	16.001	0	0	0
2018/06/01	GOVI	07/02/2019	666.53	Put	GOVI	209,750.0000	20.9750	242,720.0000	24.2720	15.719	0	0	0
2018/06/01	GOVI	07/02/2019			GOVI	645.5550	645.5550	642.2580	642.2580	(0.511)	0.0000	0.0000	0
2018/06/01	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	GOVI	07/02/2019	666.52	Put	GOVI	209,650.0000	20.9650	242,620.0000	24.2620	15.726	0	0	0
2018/06/01	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	GOVI	07/02/2019	666.51	Put	GOVI	209,550.0000	20.9550	242,520.0000	24.2520	15.734	0	0	0
2018/06/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/06/01	IGOV	02/08/2018			Index Future	258.3870	258.3870	258.4940	258.4940	0.041	0.0000	0.0000	861
2018/06/01	IGOV	01/11/2018			Index Future	263.0600	263.0600	263.1670	263.1670	0.041	0.0000	0.0000	241
2018/06/01	IGOV	07/02/2019			Index Future	268.2200	268.2200	268.3310	268.3310	0.041	0.0000	0.0000	0
2018/06/01	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/06/01	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0500	100.0500	0.010	0.0000	0.0000	0
2018/06/01	IS01	20/12/2018			Interest Rate Swap	100.5000	100.5000	100.5000	100.5000	0.000	0.0000	0.0000	0
2018/06/01	IS01	22/03/2019			Interest Rate Swap	99.5200	99.5200	99.5200	99.5200	0.000	0.0000	0.0000	0
2018/06/01	IS01	20/06/2019			Interest Rate Swap	100.2200	100.2200	100.2100	100.2100	(0.010)	0.0000	0.0000	0
2018/06/01	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/06/01	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5200	98.5200	0.010	0.0000	0.0000	0
2018/06/01	IS02	21/12/2018			Interest Rate Swap	98.8800	98.8800	98.8800	98.8800	0.000	0.0000	0.0000	0
2018/06/01	IS02	15/03/2019			Interest Rate Swap	99.2700	99.2700	99.2600	99.2600	(0.010)	0.0000	0.0000	0
2018/06/01	IS02	21/06/2019			Interest Rate Swap	99.6700	99.6700	99.6600	99.6600	(0.010)	0.0000	0.0000	0
2018/06/01	IS02	20/09/2019			Interest Rate Swap	100.0800	100.0800	100.0600	100.0600	(0.020)	0.0000	0.0000	0
2018/06/01	IS02	20/12/2019			Interest Rate Swap	101.0300	101.0300	101.0100	101.0100	(0.020)	0.0000	0.0000	0
2018/06/01	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.7700	98.7700	(0.020)	0.0000	0.0000	0
2018/06/01	IS02	22/06/2020			Interest Rate Swap	100.6700	100.6700	100.6500	100.6500	(0.020)	0.0000	0.0000	0
2018/06/01	IS05	17/12/2020			Interest Rate Swap	96.2300	96.2300	96.2200	96.2200	(0.010)	0.0000	0.0000	0
2018/06/01	IS05	16/03/2021			Interest Rate Swap	95.4300	95.4300	95.4300	95.4300	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
2018/06/01	IS05	15/06/2021			Interest Rate Swap	94.6000	94.6000	94.6200	94.6200	0.021	0.0000	0.0000	0
2018/06/01	IS05	21/09/2021			Interest Rate Swap	94.7600	94.7600	94.8000	94.8000	0.042	0.0000	0.0000	0
2018/06/01	IS05	21/12/2021			Interest Rate Swap	96.9300	96.9300	97.0000	97.0000	0.072	0.0000	0.0000	51
2018/06/01	IS05	15/03/2022			Interest Rate Swap	97.0400	97.0400	97.1400	97.1400	0.103	0.0000	0.0000	0
2018/06/01	IS05	21/06/2022			Interest Rate Swap	98.2300	98.2300	98.3400	98.3400	0.112	0.0000	0.0000	0
2018/06/01	IS05	20/09/2022			Interest Rate Swap	100.4200	100.4200	100.5400	100.5400	0.119	0.0000	0.0000	0
2018/06/01	IS05	20/12/2022			Interest Rate Swap	101.6600	101.6600	101.7900	101.7900	0.128	0.0000	0.0000	0
2018/06/01	IS05	22/03/2023			Interest Rate Swap	96.7600	96.7600	96.9000	96.9000	0.145	0.0000	0.0000	0
2018/06/01	IS05	20/06/2023			Interest Rate Swap	101.0700	101.0700	101.2100	101.2100	0.139	0.0000	0.0000	0
2018/06/01	IS10	17/12/2025			Interest Rate Swap	94.7200	94.7200	94.8800	94.8800	0.169	0.0000	0.0000	0
2018/06/01	IS10	16/03/2026			Interest Rate Swap	91.7100	91.7100	91.8800	91.8800	0.185	0.0000	0.0000	0
2018/06/01	IS10	15/06/2026			Interest Rate Swap	90.4200	90.4200	90.6000	90.6000	0.199	0.0000	0.0000	0
2018/06/01	IS10	21/09/2026			Interest Rate Swap	92.5500	92.5500	92.7400	92.7400	0.205	0.0000	0.0000	0
2018/06/01	IS10	21/12/2026			Interest Rate Swap	96.3000	96.3000	96.4900	96.4900	0.197	0.0000	0.0000	0
2018/06/01	IS10	15/03/2027			Interest Rate Swap	94.8200	94.8200	95.0200	95.0200	0.211	0.0000	0.0000	0
2018/06/01	IS10	21/06/2027			Interest Rate Swap	96.8700	96.8700	97.0600	97.0600	0.196	0.0000	0.0000	0
2018/06/01	IS10	20/09/2027			Interest Rate Swap	100.5700	100.5700	100.7600	100.7600	0.189	0.0000	0.0000	0
2018/06/01	IS10	20/12/2027			Interest Rate Swap	100.9000	100.9000	101.0900	101.0900	0.188	0.0000	0.0000	0
2018/06/01	IS10	22/03/2028			Interest Rate Swap	96.1200	96.1200	96.3100	96.3100	0.198	0.0000	0.0000	0
2018/06/01	IS10	20/06/2028			Interest Rate Swap	101.5700	101.5700	101.7500	101.7500	0.177	0.0000	0.0000	0
2018/06/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/06/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/06/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/06/01	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/06/01	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/06/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/06/01	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/06/01	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/06/01	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/06/01	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/06/01	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	R023	02/08/2018			Bond Future	7.9653	102.5502	8.0484	102.2393	1.044	0.0000	0.0000	33,963
2018/06/01	R023	02/08/2018	10.40	Call	Bond Future	8,632.8300	8.6328	8,321.8700	8.3219	(3.602)	0	0	0
2018/06/01	R023	02/08/2018	10.41	Call	Bond Future	8,666.3400	8.6663	8,355.3800	8.3554	(3.588)	0	0	0
2018/06/01	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	R023	02/08/2018	10.39	Call	Bond Future	8,599.3000	8.5993	8,288.3400	8.2883	(3.616)	0	0	0
2018/06/01	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	R023	01/11/2018	10.58	Call	Bond Future	8,653.9900	8.6540	8,337.6000	8.3376	(3.656)	0	0	0
2018/06/01	R023	01/11/2018	10.57	Put	Bond Future	1.0300	0.0010	1.4400	0.0014	39.806	0	0	0
2018/06/01	R023	01/11/2018			Bond Future	8.0168	100.4592	8.1058	100.1425	1.109	0.0000	0.0000	0
2018/06/01	R023	01/11/2018	10.59	Call	Bond Future	8,685.8500	8.6859	8,369.4500	8.3695	(3.643)	0	0	0
2018/06/01	R023	01/11/2018	10.59	Put	Bond Future	0.9500	0.0010	1.3300	0.0013	40.000	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
2018/06/01	R023	01/11/2018	10.58	Put	Bond Future	0.9900	0.0010	1.3800	0.0014	39.394	0	0	0
2018/06/01	R023	01/11/2018	10.57	Call	Bond Future	8,622.1200	8.6221	8,305.7500	8.3058	(3.669)	0	0	0
2018/06/01	R023	07/02/2019	10.59	Call	Bond Future	8,055.4800	8.0555	7,738.4600	7.7385	(3.935)	0	0	0
2018/06/01	R023	07/02/2019			Bond Future	8.0796	102.4082	8.1754	102.0860	1.186	0.0000	0.0000	0
2018/06/01	R023	07/02/2019	10.57	Call	Bond Future	7,995.7600	7.9958	7,678.9600	7.6790	(3.962)	0	0	0
2018/06/01	R023	07/02/2019	10.57	Put	Bond Future	22.6200	0.0226	27.9700	0.0280	23.652	0	0	0
2018/06/01	R023	07/02/2019	10.59	Put	Bond Future	21.5700	0.0216	26.7000	0.0267	23.783	0	0	0
2018/06/01	R023	07/02/2019	10.58	Call	Bond Future	8,025.6200	8.0256	7,708.7100	7.7087	(3.949)	0	0	0
2018/06/01	R023	07/02/2019	10.58	Put	Bond Future	22.0900	0.0221	27.3300	0.0273	23.721	0	0	0
2018/06/01	R035	02/08/2018	9.42	Call	Bond Future	2,482.5500	2.4825	2,132.8700	2.1329	(14.086)	0	0	0
2018/06/01	R035	02/08/2018			Bond Future	9.2799	100.4548	9.3508	99.8783	0.764	0.0000	0.0000	67,160
2018/06/01	R035	02/08/2018	9.42	Put	Bond Future	1,348.5600	1.3486	1,575.3600	1.5754	16.818	0	0	0
2018/06/01	R035	02/08/2018	9.43	Call	Bond Future	2,532.6100	2.5326	2,179.1200	2.1791	(13.958)	0	0	0
2018/06/01	R035	02/08/2018	9.44	Put	Bond Future	1,288.8400	1.2888	1,508.0500	1.5081	17.008	0	0	0
2018/06/01	R035	02/08/2018	9.43	Put	Bond Future	1,318.4200	1.3184	1,541.4100	1.5414	16.913	0	0	0
2018/06/01	R035	02/08/2018	9.44	Call	Bond Future	2,583.1300	2.5831	2,225.8600	2.2259	(13.831)	0	0	0
2018/06/01	R035	01/11/2018	8.93	Call	Bond Future	1,606.6800	1.6067	1,407.2200	1.4072	(12.414)	0	0	0
2018/06/01	R035	01/11/2018	8.92	Put	Bond Future	5,058.6000	5.0586	5,448.5700	5.4486	7.709	0	0	0
2018/06/01	R035	01/11/2018			Bond Future	9.3409	97.7563	9.4141	97.1693	0.784	0.0000	0.0000	0
2018/06/01	R035	01/11/2018	8.94	Call	Bond Future	1,635.6700	1.6357	1,433.7200	1.4337	(12.347)	0	0	0
2018/06/01	R035	01/11/2018	8.94	Put	Bond Future	4,946.9000	4.9469	5,331.8800	5.3319	7.782	0	0	0
2018/06/01	R035	01/11/2018	8.93	Put	Bond Future	5,002.6500	5.0026	5,390.1200	5.3901	7.745	0	0	0
2018/06/01	R035	01/11/2018	8.92	Call	Bond Future	1,577.7900	1.5778	1,380.8300	1.3808	(12.483)	0	0	0
2018/06/01	R035	07/02/2019	8.98	Call	Bond Future	2,448.9200	2.4489	2,221.2900	2.2213	(9.295)	0	0	0
2018/06/01	R035	07/02/2019			Bond Future	9.4099	99.6527	9.4856	99.0551	0.804	0.0000	0.0000	0
2018/06/01	R035	07/02/2019	8.96	Call	Bond Future	2,385.2600	2.3853	2,161.5900	2.1616	(9.377)	0	0	0
2018/06/01	R035	07/02/2019	8.96	Put	Bond Future	6,053.7400	6.0537	6,427.6500	6.4276	6.177	0	0	0
2018/06/01	R035	07/02/2019	8.98	Put	Bond Future	5,949.9500	5.9500	6,319.9000	6.3199	6.218	0	0	0
2018/06/01	R035	07/02/2019	8.97	Call	Bond Future	2,417.1300	2.4171	2,191.4700	2.1915	(9.336)	0	0	0
2018/06/01	R035	07/02/2019	8.97	Put	Bond Future	6,001.8300	6.0018	6,373.7500	6.3738	6.197	0	0	0
2018/06/01	R186	02/08/2018	8.25	Call	Bond Future	489.5800	0.4896	367.9900	0.3680	(24.836)	0	0	3,020
2018/06/01	R186	02/08/2018	8.48	Put	Bond Future	1,619.2800	1.6193	1,897.4900	1.8975	17.181	0	0	0
2018/06/01	R186	02/08/2018			Bond Future	8.5746	112.6636	8.6512	112.1808	0.893	0.0000	0.0000	100,406
2018/06/01	R186	02/08/2018	8.50	Call	Bond Future	1,077.4800	1.0775	865.3500	0.8653	(19.688)	0	0	0
2018/06/01	R186	02/08/2018	8.50	Put	Bond Future	1,549.9700	1.5500	1,820.6000	1.8206	17.460	0	0	2,500
2018/06/01	R186	02/08/2018	8.47	Call	Bond Future	991.3700	0.9914	790.6100	0.7906	(20.251)	0	0	0
2018/06/01	R186	02/08/2018	8.47	Put	Bond Future	1,654.7100	1.6547	1,936.7100	1.9367	17.042	0	0	0
2018/06/01	R186	02/08/2018	8.25	Put	Bond Future	2,565.6300	2.5656	2,926.8000	2.9268	14.077	0	0	0
2018/06/01	R186	02/08/2018	7.50	Put	Bond Future	7,078.6700	7.0787	7,557.8000	7.5578	6.769	0	0	0
2018/06/01	R186	02/08/2018	8.48	Call	Bond Future	1,019.6000	1.0196	815.0500	0.8150	(20.062)	0	0	0
2018/06/01	R186	02/08/2018	7.50	Call	Bond Future	8.0700	0.0081	4.4400	0.0044	(44.981)	0	0	3,020
2018/06/01	R186	02/08/2018	8.46	Call	Bond Future	963.4500	0.9634	766.4700	0.7665	(20.445)	0	0	0
2018/06/01	R186	02/08/2018	8.46	Put	Bond Future	1,690.5000	1.6905	1,976.2800	1.9763	16.905	0	0	0
2018/06/01	R186	01/11/2018	9.14	Call	Bond Future	4,135.9900	4.1360	3,786.3000	3.7863	(8.455)	0	0	0
2018/06/01	R186	01/11/2018	7.96	Put	Bond Future	4,843.3500	4.8433	5,233.0000	5.2330	8.045	0	0	0
2018/06/01	R186	01/11/2018	8.54	Put	Bond Future	2,460.1000	2.4601	2,724.1300	2.7241	10.732	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
2018/06/01	R186	01/11/2018			Bond Future	8.6330	114.6798	8.7132	114.1881	0.929	0.0000	0.0000	0
2018/06/01	R186	01/11/2018	8.46	Put	Bond Future	2,725.5800	2.7256	3,007.8700	3.0079	10.357	0	0	0
2018/06/01	R186	01/11/2018	8.46	Call	Bond Future	1,654.4400	1.6544	1,444.9900	1.4450	(12.660)	0	0	5,000
2018/06/01	R186	01/11/2018	8.53	Call	Bond Future	1,856.2200	1.8562	1,630.7800	1.6308	(12.145)	0	0	0
2018/06/01	R186	01/11/2018	8.53	Put	Bond Future	2,492.3500	2.4924	2,758.6500	2.7587	10.685	0	0	0
2018/06/01	R186	01/11/2018	9.14	Put	Bond Future	1,073.4500	1.0734	1,215.5000	1.2155	13.233	0	0	5,000
2018/06/01	R186	01/11/2018	7.96	Call	Bond Future	599.7000	0.5997	497.6100	0.4976	(17.024)	0	0	5,000
2018/06/01	R186	01/11/2018	8.54	Call	Bond Future	1,885.9300	1.8859	1,658.2200	1.6582	(12.074)	0	0	0
2018/06/01	R186	01/11/2018	8.52	Call	Bond Future	1,826.4600	1.8265	1,603.3100	1.6033	(12.218)	0	0	0
2018/06/01	R186	01/11/2018	8.52	Put	Bond Future	2,524.6000	2.5246	2,793.1900	2.7932	10.639	0	0	0
2018/06/01	R186	07/02/2019	8.21	Put	Bond Future	4,492.4300	4.4924	4,822.3500	4.8224	7.344	0	0	0
2018/06/01	R186	07/02/2019	8.20	Call	Bond Future	1,495.9900	1.4960	1,327.2500	1.3272	(11.279)	0	0	0
2018/06/01	R186	07/02/2019			Bond Future	8.6996	111.5993	8.7836	111.0990	0.966	0.0000	0.0000	0
2018/06/01	R186	07/02/2019	8.21	Call	Bond Future	1,518.2000	1.5182	1,347.7500	1.3478	(11.227)	0	0	0
2018/06/01	R186	07/02/2019	8.20	Put	Bond Future	4,532.0500	4.5320	4,863.6800	4.8637	7.317	0	0	0
2018/06/01	R186	07/02/2019	8.22	Call	Bond Future	1,540.6100	1.5406	1,368.4400	1.3684	(11.175)	0	0	0
2018/06/01	R186	07/02/2019	8.22	Put	Bond Future	4,453.0500	4.4531	4,781.2500	4.7813	7.370	0	0	0
2018/06/01	R197	02/08/2018			Bond Future	303.6492	303.6492	303.6460	303.6460	(0.001)	0.0000	0.0000	2,388
2018/06/01	R197	01/11/2018			Bond Future	309.1399	309.1399	309.1361	309.1361	(0.001)	0.0000	0.0000	0
2018/06/01	R197	07/02/2019			Bond Future	307.8467	307.8467	307.8451	307.8451	(0.001)	0.0000	0.0000	0
2018/06/01	R202	02/08/2018			Bond Future	241.4923	241.4923	242.3748	242.3748	0.365	0.0000	0.0000	21,940
2018/06/01	R202	01/11/2018			Bond Future	245.8591	245.8591	246.7572	246.7572	0.365	0.0000	0.0000	0
2018/06/01	R202	07/02/2019			Bond Future	246.7740	246.7740	247.6915	247.6915	0.372	0.0000	0.0000	0
2018/06/01	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	R204	02/08/2018			Bond Future	6.4815	101.5476	6.4925	101.5435	0.169	0.0000	0.0000	10,173
2018/06/01	R204	02/08/2018	8.98	Call	Bond Future	914.7200	0.9147	910.6800	0.9107	(0.442)	0	0	0
2018/06/01	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	R204	02/08/2018	8.99	Call	Bond Future	918.3500	0.9183	914.3100	0.9143	(0.440)	0	0	0
2018/06/01	R204	02/08/2018	8.97	Call	Bond Future	911.1000	0.9111	907.0600	0.9071	(0.443)	0	0	0
2018/06/01	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	R207	02/08/2018	6.86	Put	Bond Future	742.3000	0.7423	831.4000	0.8314	12.003	0	0	0
2018/06/01	R207	02/08/2018	6.85	Call	Bond Future	1.1000	0.0011	0.4300	0.0004	(60.909)	0	0	0
2018/06/01	R207	02/08/2018			Bond Future	7.4105	100.2308	7.4777	100.1409	0.906	0.0000	0.0000	21,234
2018/06/01	R207	02/08/2018	6.86	Call	Bond Future	1.2800	0.0013	0.5100	0.0005	(60.156)	0	0	0
2018/06/01	R207	02/08/2018	6.85	Put	Bond Future	755.6500	0.7556	844.8500	0.8448	11.804	0	0	0
2018/06/01	R207	02/08/2018	6.87	Call	Bond Future	1.4800	0.0015	0.6100	0.0006	(58.784)	0	0	0
2018/06/01	R207	02/08/2018	6.87	Put	Bond Future	728.9800	0.7290	817.9800	0.8180	12.209	0	0	0
2018/06/01	R207	01/11/2018	6.76	Put	Bond Future	772.8800	0.7729	859.4800	0.8595	11.205	0	0	0
2018/06/01	R207	01/11/2018			Bond Future	7.4340	102.0244	7.5160	101.9326	1.103	0.0000	0.0000	0
2018/06/01	R207	01/11/2018	6.75	Call	Bond Future	13.2300	0.0132	8.3700	0.0084	(36.735)	0	0	0
2018/06/01	R207	01/11/2018	6.75	Put	Bond Future	783.3300	0.7833	870.2000	0.8702	11.090	0	0	0
2018/06/01	R207	01/11/2018	6.76	Call	Bond Future	14.1000	0.0141	8.9700	0.0090	(36.383)	0	0	0
2018/06/01	R207	01/11/2018	6.74	Call	Bond Future	12.4000	0.0124	7.8000	0.0078	(37.097)	0	0	0
2018/06/01	R207	01/11/2018	6.74	Put	Bond Future	793.8200	0.7938	880.9500	0.8809	10.976	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
2018/06/01	R207	07/02/2019	6.52	Call	Bond Future	18.8200	0.0188	12.8400	0.0128	(31.775)	0	0	0
2018/06/01	R207	07/02/2019	6.51	Put	Bond Future	865.0600	0.8651	952.0100	0.9520	10.051	0	0	0
2018/06/01	R207	07/02/2019			Bond Future	7.4709	100.3586	7.5769	100.2659	1.418	0.0000	0.0000	0
2018/06/01	R207	07/02/2019	6.53	Call	Bond Future	19.7100	0.0197	13.5000	0.0135	(31.507)	0	0	0
2018/06/01	R207	07/02/2019	6.53	Put	Bond Future	848.9600	0.8490	935.4800	0.9355	10.191	0	0	0
2018/06/01	R207	07/02/2019	6.52	Put	Bond Future	856.9400	0.8569	943.6900	0.9437	10.123	0	0	0
2018/06/01	R207	07/02/2019	6.51	Call	Bond Future	18.0700	0.0181	12.2900	0.0123	(31.987)	0	0	0
2018/06/01	R208	02/08/2018	7.14	Call	Bond Future	13.6800	0.0137	7.3800	0.0074	(46.053)	0	0	0
2018/06/01	R208	02/08/2018	7.12	Call	Bond Future	11.3300	0.0113	5.9900	0.0060	(47.132)	0	0	0
2018/06/01	R208	02/08/2018			Bond Future	7.6537	100.2366	7.7229	100.0758	0.904	0.0000	0.0000	30,254
2018/06/01	R208	02/08/2018	7.12	Put	Bond Future	1,262.8300	1.2628	1,418.2900	1.4183	12.310	0	0	0
2018/06/01	R208	02/08/2018	7.14	Put	Bond Future	1,217.9300	1.2179	1,372.4300	1.3724	12.685	0	0	0
2018/06/01	R208	02/08/2018	7.13	Call	Bond Future	12.4400	0.0124	6.6400	0.0066	(46.624)	0	0	0
2018/06/01	R208	02/08/2018	7.13	Put	Bond Future	1,240.3100	1.2403	1,395.3100	1.3953	12.497	0	0	0
2018/06/01	R208	01/11/2018	7.11	Put	Bond Future	1,338.1200	1.3381	1,482.2300	1.4822	10.770	0	0	0
2018/06/01	R208	01/11/2018			Bond Future	7.7001	98.6308	7.7773	98.4669	1.002	0.0000	0.0000	0
2018/06/01	R208	01/11/2018	7.11	Call	Bond Future	73.4700	0.0735	53.6800	0.0537	(26.936)	0	0	0
2018/06/01	R208	01/11/2018	7.12	Call	Bond Future	76.8600	0.0769	56.3500	0.0563	(26.685)	0	0	0
2018/06/01	R208	01/11/2018	7.10	Put	Bond Future	1,356.4500	1.3565	1,501.2700	1.5013	10.676	0	0	0
2018/06/01	R208	01/11/2018	7.12	Put	Bond Future	1,319.9100	1.3199	1,463.3000	1.4633	10.864	0	0	0
2018/06/01	R208	01/11/2018	7.10	Call	Bond Future	70.1900	0.0702	51.1100	0.0511	(27.183)	0	0	0
2018/06/01	R208	07/02/2019	7.07	Call	Bond Future	137.1900	0.1372	109.1900	0.1092	(20.410)	0	0	0
2018/06/01	R208	07/02/2019	7.08	Put	Bond Future	1,447.7300	1.4477	1,585.3900	1.5854	9.509	0	0	0
2018/06/01	R208	07/02/2019	7.06	Put	Bond Future	1,478.1600	1.4782	1,617.1200	1.6171	9.401	0	0	0
2018/06/01	R208	07/02/2019			Bond Future	7.7596	100.5442	7.8470	100.3779	1.126	0.0000	0.0000	0
2018/06/01	R208	07/02/2019	7.07	Put	Bond Future	1,462.7900	1.4628	1,601.1200	1.6011	9.457	0	0	0
2018/06/01	R208	07/02/2019	7.08	Call	Bond Future	141.5100	0.1415	112.8400	0.1128	(20.260)	0	0	0
2018/06/01	R208	07/02/2019	7.06	Call	Bond Future	133.1700	0.1332	105.8000	0.1058	(20.553)	0	0	0
2018/06/01	R209	02/08/2018	9.66	Call	Bond Future	3,158.2200	3.1582	2,820.0600	2.8201	(10.707)	0	0	435
2018/06/01	R209	02/08/2018	8.96	Put	Bond Future	2,922.5300	2.9225	3,248.8000	3.2488	11.164	0	0	0
2018/06/01	R209	02/08/2018	8.49	Call	Bond Future	79.3200	0.0793	55.1400	0.0551	(30.484)	0	0	500
2018/06/01	R209	02/08/2018	8.46	Put	Bond Future	6,110.1800	6.1102	6,540.5700	6.5406	7.044	0	0	0
2018/06/01	R209	02/08/2018	10.38	Call	Bond Future	7,095.2500	7.0952	6,663.3500	6.6634	(6.087)	0	0	0
2018/06/01	R209	02/08/2018	9.21	Call	Bond Future	1,275.9100	1.2759	1,069.5800	1.0696	(16.171)	0	0	0
2018/06/01	R209	02/08/2018	10.39	Put	Bond Future	84.9200	0.0849	103.7200	0.1037	22.138	0	0	0
2018/06/01	R209	02/08/2018			Bond Future	9.2869	76.0761	9.3526	75.6248	0.708	0.0000	0.0000	76,685
2018/06/01	R209	02/08/2018	10.21	Call	Bond Future	6,134.4500	6.1345	5,714.5300	5.7145	(6.845)	0	0	0
2018/06/01	R209	02/08/2018	10.21	Put	Bond Future	150.1400	0.1501	181.5300	0.1815	20.907	0	0	435
2018/06/01	R209	02/08/2018	8.96	Call	Bond Future	615.6300	0.6156	490.5900	0.4906	(20.311)	0	0	5,000
2018/06/01	R209	02/08/2018	9.43	Call	Bond Future	2,099.1600	2.0992	1,822.2600	1.8223	(13.191)	0	0	0
2018/06/01	R209	02/08/2018	9.43	Put	Bond Future	1,121.5600	1.1216	1,295.9700	1.2960	15.551	0	0	5,000
2018/06/01	R209	02/08/2018	10.84	Call	Bond Future	9,675.9100	9.6759	9,228.4000	9.2284	(4.625)	0	0	0
2018/06/01	R209	02/08/2018	10.84	Put	Bond Future	14.5100	0.0145	18.3100	0.0183	26.189	0	0	435
2018/06/01	R209	02/08/2018	8.83	Call	Bond Future	386.2900	0.3863	298.1700	0.2982	(22.812)	0	0	0
2018/06/01	R209	02/08/2018	8.83	Put	Bond Future	3,639.8500	3.6399	4,003.0400	4.0030	9.978	0	0	500
2018/06/01	R209	02/08/2018	8.49	Put	Bond Future	5,891.0000	5.8910	6,318.1300	6.3181	7.251	0	0	0

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2018/06/01	R209	02/08/2018	9.21	Put	Bond Future	1,809.3500		1.8094	2,054.3300	2.0543	13.540	0	0	500
2018/06/01	R209	02/08/2018	9.66	Put	Bond Future	648.7700		0.6488	761.9200	0.7619	17.441	0	0	0
2018/06/01	R209	02/08/2018	8.46	Call	Bond Future	66.9200		0.0669	46.0000	0.0460	(31.261)	0	0	5,000
2018/06/01	R209	02/08/2018	10.38	Put	Bond Future	88.0000		0.0880	107.4100	0.1074	22.057	0	0	0
2018/06/01	R209	02/08/2018	10.39	Call	Bond Future	7,151.6200		7.1516	6,719.1100	6.7191	(6.048)	0	0	0
2018/06/01	R209	02/08/2018	10.40	Call	Bond Future	7,207.9900		7.2080	6,774.9100	6.7749	(6.008)	0	0	0
2018/06/01	R209	02/08/2018	10.40	Put	Bond Future	81.9200		0.0819	100.1500	0.1002	22.253	0	0	0
2018/06/01	R209	01/11/2018	1,016.00	Call	Bond Future	73,401.9100		73.4019	72,942.3600	72.9424	(0.626)	0	0	0
2018/06/01	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	R209	01/11/2018	9.34	Put	Bond Future	2,596.8700		2.5969	2,817.0000	2.8170	8.477	0	0	0
2018/06/01	R209	01/11/2018	10.00	Call	Bond Future	5,400.8900		5.4009	5,053.3000	5.0533	(6.436)	0	0	0
2018/06/01	R209	01/11/2018	9.97	Call	Bond Future	5,258.7900		5.2588	4,915.0700	4.9151	(6.536)	0	0	0
2018/06/01	R209	01/11/2018			Bond Future	9.3413		74.2898	9.4090	73.8302	0.724	0.0000	0.0000	0
2018/06/01	R209	01/11/2018	1,016.01	Call	Bond Future	73,401.9100		73.4019	72,942.3600	72.9424	(0.626)	0	0	0
2018/06/01	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/06/01	R209	01/11/2018	1,015.99	Call	Bond Future	73,401.9000		73.4019	72,942.3500	72.9423	(0.626)	0	0	0
2018/06/01	R209	01/11/2018	9.34	Call	Bond Future	2,587.6500		2.5876	2,348.2300	2.3482	(9.252)	0	0	0
2018/06/01	R209	01/11/2018	10.00	Put	Bond Future	1,100.2800		1.1003	1,212.2400	1.2122	10.176	0	0	5,850
2018/06/01	R209	01/11/2018	9.97	Put	Bond Future	1,145.8900		1.1459	1,261.7200	1.2617	10.108	0	0	0
2018/06/01	R209	01/11/2018	9.94	Call	Bond Future	5,117.5300		5.1175	4,777.7800	4.7778	(6.639)	0	0	0
2018/06/01	R209	01/11/2018	9.94	Put	Bond Future	1,193.1000		1.1931	1,312.9000	1.3129	10.041	0	0	0
2018/06/01	R209	01/11/2018	10.57	Call	Bond Future	8,183.6700		8.1837	7,777.7900	7.7778	(4.960)	0	0	0
2018/06/01	R209	01/11/2018	10.57	Put	Bond Future	455.5400		0.4555	509.2100	0.5092	11.782	0	0	0
2018/06/01	R209	07/02/2019	8.97	Put	Bond Future	5,073.5800		5.0736	5,361.6800	5.3617	5.678	0	0	0
2018/06/01	R209	07/02/2019			Bond Future	9.4015		75.7309	9.4713	75.2630	0.741	0.0000	0.0000	0
2018/06/01	R209	07/02/2019	8.96	Call	Bond Future	2,050.1600		2.0502	1,871.9100	1.8719	(8.694)	0	0	0
2018/06/01	R209	07/02/2019	8.96	Put	Bond Future	5,117.9500		5.1180	5,407.6100	5.4076	5.660	0	0	0
2018/06/01	R209	07/02/2019	8.97	Call	Bond Future	2,077.3100		2.0773	1,897.5000	1.8975	(8.656)	0	0	0
2018/06/01	R209	07/02/2019	8.95	Call	Bond Future	2,023.2000		2.0232	1,846.5200	1.8465	(8.733)	0	0	0
2018/06/01	R209	07/02/2019	8.95	Put	Bond Future	5,162.6100		5.1626	5,453.8400	5.4538	5.641	0	0	0
2018/06/01	R210	02/08/2018			Bond Future	190.0629		190.0629	190.0627	190.0627	0.000	0.0000	0.0000	2,159
2018/06/01	R210	01/11/2018			Bond Future	190.9994		190.9994	190.9989	190.9989	0.000	0.0000	0.0000	0
2018/06/01	R210	07/02/2019			Bond Future	194.7455		194.7455	194.7464	194.7464	0.000	0.0000	0.0000	0
2018/06/01	R212	02/08/2018			Bond Future	155.0032		155.0032	155.0015	155.0015	(0.001)	0.0000	0.0000	4,575
2018/06/01	R212	01/11/2018			Bond Future	157.8058		157.8058	157.8039	157.8039	(0.001)	0.0000	0.0000	0
2018/06/01	R212	07/02/2019			Bond Future	158.7472		158.7472	158.7464	158.7464	0.000	0.0000	0.0000	0
2018/06/01	R213	02/08/2018	9.06	Call	Bond Future	1,398.6400		1.3986	1,151.3200	1.1513	(17.683)	0	0	0
2018/06/01	R213	02/08/2018	9.05	Put	Bond Future	1,521.3200		1.5213	1,779.1800	1.7792	16.950	0	0	0
2018/06/01	R213	02/08/2018			Bond Future	9.0736		87.6754	9.1497	87.1739	0.839	0.0000	0.0000	30,646
2018/06/01	R213	02/08/2018	9.07	Call	Bond Future	1,432.6900		1.4327	1,181.6400	1.1816	(17.523)	0	0	0
2018/06/01	R213	02/08/2018	9.07	Put	Bond Future	1,456.4500		1.4565	1,706.8500	1.7069	17.192	0	0	0
2018/06/01	R213	02/08/2018	9.06	Put	Bond Future	1,488.6200		1.4886	1,742.7500	1.7428	17.072	0	0	0
2018/06/01	R213	02/08/2018	9.05	Call	Bond Future	1,365.0500		1.3650	1,121.4600	1.1215	(17.845)	0	0	0
2018/06/01	R213	01/11/2018	8.65	Call	Bond Future	1,084.6100		1.0846	930.9000	0.9309	(14.172)	0	0	0

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2018/06/01	R213	01/11/2018	8.64	Put	Bond Future	4,360.0100		4.3600	4,719.0800	4.7191	8.236	0	0	0
2018/06/01	R213	01/11/2018			Bond Future	9.1330		85.6981	9.2117	85.1875	0.862	0.0000	0.0000	0
2018/06/01	R213	01/11/2018	8.66	Call	Bond Future	1,105.9300		1.1059	950.0700	0.9501	(14.093)	0	0	0
2018/06/01	R213	01/11/2018	8.66	Put	Bond Future	4,265.5100		4.2655	4,620.2800	4.6203	8.317	0	0	0
2018/06/01	R213	01/11/2018	8.65	Put	Bond Future	4,312.6900		4.3127	4,669.6100	4.6696	8.276	0	0	0
2018/06/01	R213	01/11/2018	8.64	Call	Bond Future	1,063.3600		1.0634	911.8000	0.9118	(14.253)	0	0	0
2018/06/01	R213	07/02/2019	8.68	Call	Bond Future	1,699.0100		1.6990	1,519.8300	1.5198	(10.546)	0	0	0
2018/06/01	R213	07/02/2019			Bond Future	9.2007		87.3607	9.2822	86.8408	0.886	0.0000	0.0000	0
2018/06/01	R213	07/02/2019	8.68	Put	Bond Future	5,123.7400		5.1237	5,464.4500	5.4645	6.650	0	0	0
2018/06/01	R213	07/02/2019	8.69	Call	Bond Future	1,723.0600		1.7231	1,542.1500	1.5422	(10.499)	0	0	0
2018/06/01	R213	07/02/2019	8.70	Put	Bond Future	5,037.0700		5.0371	5,374.3200	5.3743	6.695	0	0	0
2018/06/01	R213	07/02/2019	8.69	Put	Bond Future	5,080.2700		5.0803	5,419.2500	5.4192	6.672	0	0	0
2018/06/01	R213	07/02/2019	8.70	Call	Bond Future	1,747.3100		1.7473	1,564.6700	1.5647	(10.453)	0	0	0
2018/06/01	R214	02/08/2018	8.96	Call	Bond Future	410.9500		0.4109	324.5500	0.3245	(21.024)	0	0	0
2018/06/01	R214	02/08/2018			Bond Future	9.4265		75.6565	9.4871	75.2201	0.643	0.0000	0.0000	31,259
2018/06/01	R214	02/08/2018	8.94	Call	Bond Future	380.5000		0.3805	299.0600	0.2991	(21.403)	0	0	0
2018/06/01	R214	02/08/2018	8.94	Put	Bond Future	4,041.6800		4.0417	4,396.6000	4.3966	8.781	0	0	0
2018/06/01	R214	02/08/2018	8.96	Put	Bond Future	3,915.9200		3.9159	4,265.8800	4.2659	8.937	0	0	0
2018/06/01	R214	02/08/2018	8.95	Call	Bond Future	395.5200		0.3955	311.6100	0.3116	(21.215)	0	0	0
2018/06/01	R214	02/08/2018	8.95	Put	Bond Future	3,978.5300		3.9785	4,330.9800	4.3310	8.859	0	0	0
2018/06/01	R214	01/11/2018	8.99	Put	Bond Future	4,899.1800		4.8992	5,204.7100	5.2047	6.236	0	0	0
2018/06/01	R214	01/11/2018	8.98	Call	Bond Future	1,211.7600		1.2118	1,074.7800	1.0748	(11.304)	0	0	0
2018/06/01	R214	01/11/2018			Bond Future	9.4818		73.7174	9.5441	73.2731	0.657	0.0000	0.0000	0
2018/06/01	R214	01/11/2018	8.99	Call	Bond Future	1,235.3100		1.2353	1,096.4500	1.0964	(11.241)	0	0	0
2018/06/01	R214	01/11/2018	8.98	Put	Bond Future	4,953.1400		4.9531	5,260.5500	5.2605	6.206	0	0	0
2018/06/01	R214	01/11/2018	9.00	Call	Bond Future	1,259.3100		1.2593	1,118.5700	1.1186	(11.176)	0	0	0
2018/06/01	R214	01/11/2018	9.00	Put	Bond Future	4,845.7800		4.8458	5,149.4300	5.1494	6.266	0	0	0
2018/06/01	R214	07/02/2019	9.05	Put	Bond Future	5,690.5300		5.6905	5,976.0000	5.9760	5.017	0	0	0
2018/06/01	R214	07/02/2019			Bond Future	9.5439		75.1476	9.6081	74.6952	0.673	0.0000	0.0000	0
2018/06/01	R214	07/02/2019	9.04	Call	Bond Future	2,026.3400		2.0263	1,860.9100	1.8609	(8.164)	0	0	0
2018/06/01	R214	07/02/2019	9.04	Put	Bond Future	5,739.5600		5.7396	6,026.5400	6.0265	5.000	0	0	0
2018/06/01	R214	07/02/2019	9.05	Call	Bond Future	2,053.9100		2.0539	1,886.9700	1.8870	(8.128)	0	0	0
2018/06/01	R214	07/02/2019	9.03	Call	Bond Future	1,999.2200		1.9992	1,835.2900	1.8353	(8.200)	0	0	0
2018/06/01	R214	07/02/2019	9.03	Put	Bond Future	5,789.1600		5.7892	6,077.6400	6.0776	4.983	0	0	0
2018/06/01	R248	02/08/2018	8.98	Call	Bond Future	542.1000		0.5421	430.5700	0.4306	(20.574)	0	0	0
2018/06/01	R248	02/08/2018	8.97	Put	Bond Future	5,241.5800		5.2416	5,693.0500	5.6930	8.613	0	0	0
2018/06/01	R248	02/08/2018			Bond Future	9.4569		96.8046	9.5175	96.2447	0.641	0.0000	0.0000	99,600
2018/06/01	R248	02/08/2018	8.99	Call	Bond Future	562.6000		0.5626	447.8600	0.4479	(20.395)	0	0	0
2018/06/01	R248	02/08/2018	8.99	Put	Bond Future	5,080.0900		5.0801	5,525.2000	5.5252	8.762	0	0	0
2018/06/01	R248	02/08/2018	8.98	Put	Bond Future	5,160.4800		5.1605	5,608.8000	5.6088	8.688	0	0	0
2018/06/01	R248	02/08/2018	8.97	Call	Bond Future	522.1400		0.5221	413.7600	0.4138	(20.757)	0	0	0
2018/06/01	R248	01/11/2018	9.03	Call	Bond Future	1,678.7600		1.6788	1,495.6200	1.4956	(10.909)	0	0	0
2018/06/01	R248	01/11/2018			Bond Future	9.5127		94.1041	9.5751	93.5340	0.656	0.0000	0.0000	0
2018/06/01	R248	01/11/2018	9.01	Call	Bond Future	1,616.9900		1.6170	1,438.6100	1.4386	(11.032)	0	0	0
2018/06/01	R248	01/11/2018	9.01	Put	Bond Future	6,442.1600		6.4422	6,833.8400	6.8338	6.080	0	0	0
2018/06/01	R248	01/11/2018	9.03	Put	Bond Future	6,303.7200		6.3037	6,690.6400	6.6906	6.138	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
2018/06/01	R248	01/11/2018	9.02	Call	Bond Future	1,647.6900	1.6477	1,466.9400	1.4669	(10.970)	0	0	0
2018/06/01	R248	01/11/2018	9.02	Put	Bond Future	6,372.6700	6.3727	6,761.9800	6.7620	6.109	0	0	0
2018/06/01	R248	07/02/2019	9.06	Put	Bond Future	7,485.9000	7.4859	7,855.3400	7.8553	4.935	0	0	0
2018/06/01	R248	07/02/2019			Bond Future	9.5754	95.9297	9.6398	95.3492	0.672	0.0000	0.0000	0
2018/06/01	R248	07/02/2019	9.06	Call	Bond Future	2,595.8400	2.5958	2,384.8500	2.3849	(8.128)	0	0	0
2018/06/01	R248	07/02/2019	9.05	Put	Bond Future	7,550.1300	7.5501	7,921.4900	7.9215	4.919	0	0	0
2018/06/01	R248	07/02/2019	9.07	Call	Bond Future	2,631.1700	2.6312	2,418.2500	2.4182	(8.092)	0	0	0
2018/06/01	R248	07/02/2019	9.07	Put	Bond Future	7,422.1100	7.4221	7,789.6200	7.7896	4.952	0	0	0
2018/06/01	R248	07/02/2019	9.05	Call	Bond Future	2,560.7800	2.5608	2,351.7100	2.3517	(8.164)	0	0	0

Total

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